

Deloitte.

Deloitte Guide for
Structured Products

Navigate easily through
derivatives and structured
products



Our solution at a glance*

Assistance to trade structuring

A hand-in-hand collaboration with our experts to meet the investment needs of your customers



Independent cross-valuation

A detailed valuation report for your portfolio with clear identification of any price discrepancy



Capital markets workshops services

A team of governance and quantitative finance experts at your service upon your request



Independent risk and valuation analytics

A set of reporting and analytical tools to provide you with the best insights from your structured products



Deloitte Guide for Structured Products (DGSP) is an integrated solution to accompany you in facing all challenges met in the management of complex Over-The-Counter (OTC) derivatives and structured products, throughout the lifetime of these instruments.

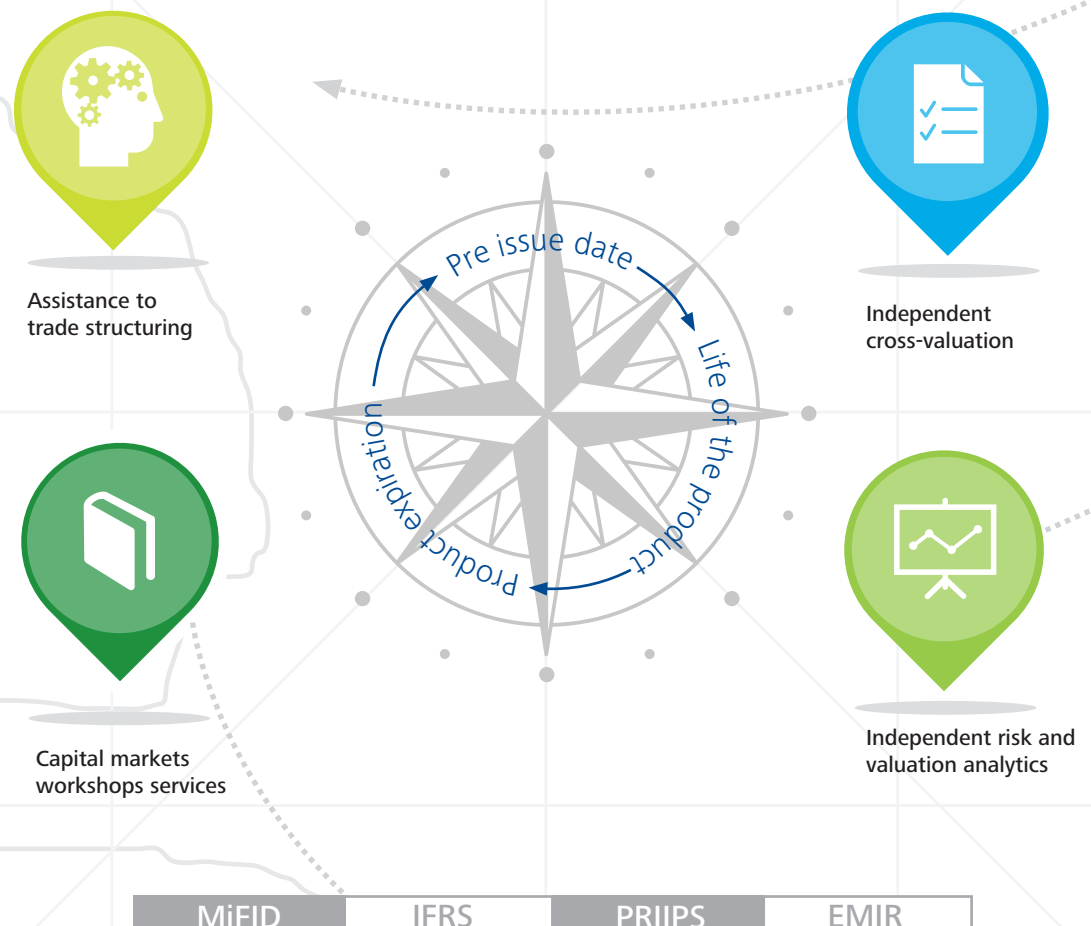
Following the 2008 crisis, regulating bodies have strongly emphasized their scrutiny over complex OTC derivatives and structured products. Simultaneously, the complexity of these products and especially, the models used for their valuation has dramatically increased.

In this context, professionals managing those financial instruments (private bankers, risk managers, asset servicers) require a much deeper technical expertise to deal with these challenges.

DGSP is specifically designed to help you face this new environment, and in particular, manage the complete

lifecycle of derivative products. DGSP is powered by DLIB (Deloitte Library), a proprietary Straight-Through Processing (STP) solution covering market data collection, pricing of derivatives and structured products, and various reporting capabilities.

DLIB is the result of the expertise of Deloitte financial engineers. It benefits from the latest developments in quantitative finance thanks to a state-of-the-art IT architecture.





Assistance to trade structuring

Your challenges:

- Understand valuation key drivers to design cost-effective investment solutions
- Determine best-suited products for your clients' risk profile
- Efficient discussion and interaction with counterparties
- Challenge the fairness of counterparties' quotations
- Obtain enough information to produce your Key Information Document under PRIIPS

Our solutions:

- We review the characteristics and risk drivers of various investments
- We assist with the full design of structured products to match your clients' profile and profit of market evolutions
- We provide you analytical tools to interact with your counterparties
- We check your counterparties' prices through our cross-valuation capabilities
- We provide you an easy to read and accessible description of your product



Capital markets workshops services

Your challenges:

- Acquire a deep expertise of derivatives and structured products
- Be aware and understand recent regulatory trends around valuation
- Communicate confidently to your clients over valuation methodology
- Maintain your knowledge by staying updated on recent developments in valuation standards

Our solutions:

- A wide range of workshops sessions, from foundations to advanced topics
- Governance/regulatory as well as quantitative finance subjects
- Flexible training formats adapted to your needs
- A team of subject-matter experts with theoretical and practical backgrounds



Independent cross-valuation

Your challenges:

- Regulatory pressure grows with emphasis on fair valuation of assets
- Investors request more and more transparency
- Derivatives valuation standards become increasingly complex
- Valuation monitoring and challenging is costly given the expertise and complex tools it requires

Our solutions:

- Our independent cross-valuation helps you fulfilling your regulatory obligations
- The various data, models and parameters used to produce the prices are fully documented and transparent ensuring reliability to various stakeholders
- We define with you the best-suited valuation frequency
- We put at your disposal the capabilities of our in-house valuation library DLIB



Independent risk and valuation analytics

Your challenges:

- Constant challenging of counterparties, during the whole product's life
- Ensure investment solutions are fairly priced
- Demonstrate a deep knowledge of structured products
- Understand the product's risk drivers, sensitivities and price components

Our solutions:

- The Instrument Overview displays the product's characteristics, risk drivers and preferred valuation methodology
- The Discrepancy Analytics report provides you with various metrics and thorough valuation analysis
- Sensitivity Analytics report provides a synthetic view to risk drivers, stress and performance scenario in compliance with KID requirements under PRIIPS
- The P&L Decomposition Analytics report breaks down the components of the price and explains the sources of profit and loss

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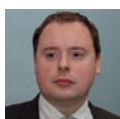
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