derivativepartners
www.derivativepartners.com

Data Management Service

CAPTURING STRUCTURED PRODUCTS MASTER DATA (PRIMARY/ SECONDARY MARKET)

Our proprietary tools and data models allow for efficient data capturing of data for Structured Products, mastering all challenges caused by the complexity of these kind of financial products (Barriers, Strikes, etc. based on product type). Additionally, we co-operate with SIX Swiss Exchange to assure the quality of the data in the Structure Product Reference Data Interface Connexor®. Interfaces allow us to receive and process terms (IBT) after having passed a comprehensive, multi-level quality assurance. On the other hand, we can automatically generate Connexor® compliant XML-terms from our manually captured or corrected data and feed them into IBT. This allows us to efficiently act as a service provider on behalf of the issuer.

LIFE CYCLE MONITORING

Beside the initial capturing of Structured Products reference data, we also monitor life cycle events (e.g. corporate actions, barrier hits, coupon payments) and process this information including forwarding it automatically to IBE. This helps the issuer to keep the reference data of its products up to date and to be compliant with the legal requirements.

DERIVATIVE PARTNERS...

... is the leading independent information provider for Structured Products and ETFs with strong Swiss heritage. We are active in this business since more than 17 years.

OUR SUCCESS...

... elements are a unique team of experts, a powerful tool-set and product knowledge and deep market insights.

OUR CLIENT PORTFOLIO...

... spans among different institutions, including 15 Structured Products issuers and various ETF & mutual fund provider, Private Banks and Insurance companies.

WE OFFER...

... a broad range of valuable solutions across multiple channels dedicated to the investment community and the global capital markets. Through our independence, we enjoy the privilege of having an efficient time-to-market approach.

PRICE QUOTATION

Prices may vary depending on the quality and format of data delivery. The following prices are a high level indication for manual reference data capturing and life cycle monitoring:

- **Simple structures** (linear payoff, single underlying):
  CHF 40.- / product
- **Complex structures** (nonlinear and/or multi underlying):
  CHF 60.- / product

Volume discounts apply.

FURTHER SERVICES

Based on the high quality reference data, we can calculate simple key figures like e.g. greeks, yield expectations and distance to barrier but also more complex valuations like present value, Summarized Risk Indicator (SRI), value at risk and barrier hit probabilities. With our fully automated document solution service, we can provide the periodic generation of regulatory documents (PIB, BIB, Termsheets).

CONTACT

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