



## Real-Time Infrastructure for Structured Products Management

### End-To-End Solution for the Conception, Pricing, Hedging and Lifecycle Management of Structured Products

Numerix Oneview for Trading empowers institutions to aggressively grow and confidently manage their structured product business. Our real-time front-to-risk solution enables issuers and distributors to capture market opportunity by delivering unmatched speed, accuracy and flexibility from structuring and pricing to hedging, risk analysis, lifecycle management and P&L analysis.



#### Reduce Time to Market

Easily add new trade types to secure first mover advantage for new products/ features and quickly meet market demand.



#### Real-time Quoting & Risk

Produce real-time tradeable prices plus risk measures, even for very complex deal structures and fast moving underlying markets.



#### Automated Workflows

Smart role-based screens and automated sales and trading workflows help maximize speed and scale while minimizing operational risk.



#### Holistic Risk Management

Get the full risk picture and view exposures to multiple risk factors in intuitive screens which are custom made for structured note traders.

### Powerful Real-Time Performance. Rapid Time to Market.

Structured products are on the rise. Issuers must deliver fast, accurate pricing and the latest products to compete. But the complexity of structured products has left even top-tier institutions dependent on spreadsheets, clunky structuring processes and fragmented booking systems.

Oneview for Trading is a single real-time platform that enables firms to produce tradeable real-time quotes, manage real-time market data, and produce real-time risk calculations. Fully integrated into a firm's IT architecture and data sources, it enables issuers to rapidly respond to market demand while delivering transformative insights across the business.

# Advantages of Using Oneview for Trading to Manage Your Structured Product Business:

## QUICKLY BRING STRUCTURED PRODUCTS TO MARKET

Demand shifts quickly in the structured products market. Oneview for Trading's fast, flexible product structuring capabilities empower firms to innovate quickly to meet market demand and beat competitors.

- Quickly and easily define, tweak and analyze new product types and features.
- Never miss market opportunities with our expansive breadth of coverage and true cross asset analytic depth.
- Confidently issue ground-breaking new products with a full picture of prices, risk measures, lifecycle events, P&L analysis and P&L attribution.

## HOLISTIC TRADE LIFECYCLE MANAGEMENT

Intuitive trade lifecycle functionality ensures the trade data reflects the correct lifecycle states and the automation tools enable users to maximize their efficiency and minimize operational risk.

- Manage the lifecycle of structured products, including events such as corporate action, barrier breaches, option exercises, coupon fixing, exercise of callable trades, and final fixings.
- Configuration driven design ensures the lifecycle event can be quickly and easily adapted to new product types.

## AUTOMATED & INTUITIVE

Automated workflows enable users to respond faster to client requests and handle higher overall request for quote (RFQ) volumes. This empowers banks to capture more deal flow and increase market share.

- Automated RFQ workflows between desks help streamline the RFQ process substantially compared to a manual/undigitized approach
- Easily realize and execute note issuance ideas with smart structuring screens. Intelligent trade capture, advanced defaulting logic, and fast solving capabilities enable salespeople to quickly generate valid trades.
- Risk is provided exactly how traders want to see it. Position Overview and Risk Overview screens summarize a desk's exposure to risk factors, bringing together data from batch runs, real-time market data and real-time risk numbers. Risk numbers are aggregated by risk factor, combining risk from products, bifurcated derivatives, micro hedges, and macro hedges.

## TRADEABLE REAL-TIME QUOTES AND STREAMING REAL-TIME DATA

Oneview for Trading puts streaming real-time pricing and risk insights at the core of your trading decisions. This enables you to make the right trade at the right price and manage risk confidently even in fast moving markets.

- Produce tradeable real-time quotes for structured products, powered by our sophisticated approach combining precise Monte Carlo prices and Greeks with a lightning-fast Taylor approximation for market movement.
- Real-time pricing demands streaming real-time data. Oneview for Trading is the single source of truth for your entire set of real-time market data, including anomaly detection to manage errors and spikes in data and ensure they don't propagate into valuations and risk calculations.

## P&L ANALYSIS AND ATTRIBUTION

P&L analysis and attribution tools help users track and attribute the daily fluctuations in the portfolio value by the root causes of the changes.

- Perform P&L analysis, trading P&L, hedging P&L, and provides multiple currency conversion rules.
- Comprehensive results screens are provided out-of-the-box.
- Sensitivity-based P&L attribution tool can explain and attribute P&L by trading activities and risk factors.

