

Make Structured Products Investments simple

The Independent Valuation Service via CONNEXOR API

Independent valuations are crucial for financial institutions to make informed investment decisions, facilitating risk management, compliance, and reporting procedures. Leveraging trustworthy and unified data sources, these valuations provide stability amidst the dynamic financial environment.

Addressing valuation challenges with reliable data

The Independent Valuation Service, as part of the CONNEXOR API, offers a customizable solution to the complexities of the financial landscape. Developed in collaboration with Derivative Partners (Avaloq), this web-based platform provides unparalleled access to trusted reference data for structured products and asset classes. Clients can effortlessly access detailed information from the SIX CONNEXOR database, enabling well-founded decisions and control over investment activities.

One solution for diverse market participants

Tailored for trading participants, asset managers, and risk managers, the Independent Valuation Service simplifies investment processes with its user-friendly interface and flexible subscription models. It facilitates accurate benchmarking, reliable valuation, and optimization of investment strategies, streamlining compliance efforts and client reporting. By delivering transparent and cost-effective solutions, it empowers clients to meet regulatory standards and make informed investment decisions.

Seamless integration for global accessibility

Built for scalability, transparency, and reliability, the Independent Valuation Service offers seamless integration and global reach. Its intuitive interface and documented API, developed in collaboration with Derivative

Partners (Avaloq), enable easy subscription to independent valuations for structured products across financial markets. Leveraging advanced pricing engines and real-time data analysis, it delivers precise end-of-day valuations and risk figures. Automated coverage checks ensure comprehensive data availability and cost transparency for each product.

Daily-calculated key figures (end-of-day)

- Structured Product, Net Present Value
- Value at Risk (VaR)
- Option & Bond, Net Present Value
- Expected Time to Maturity
- Greeks
- Various Hit Probabilities

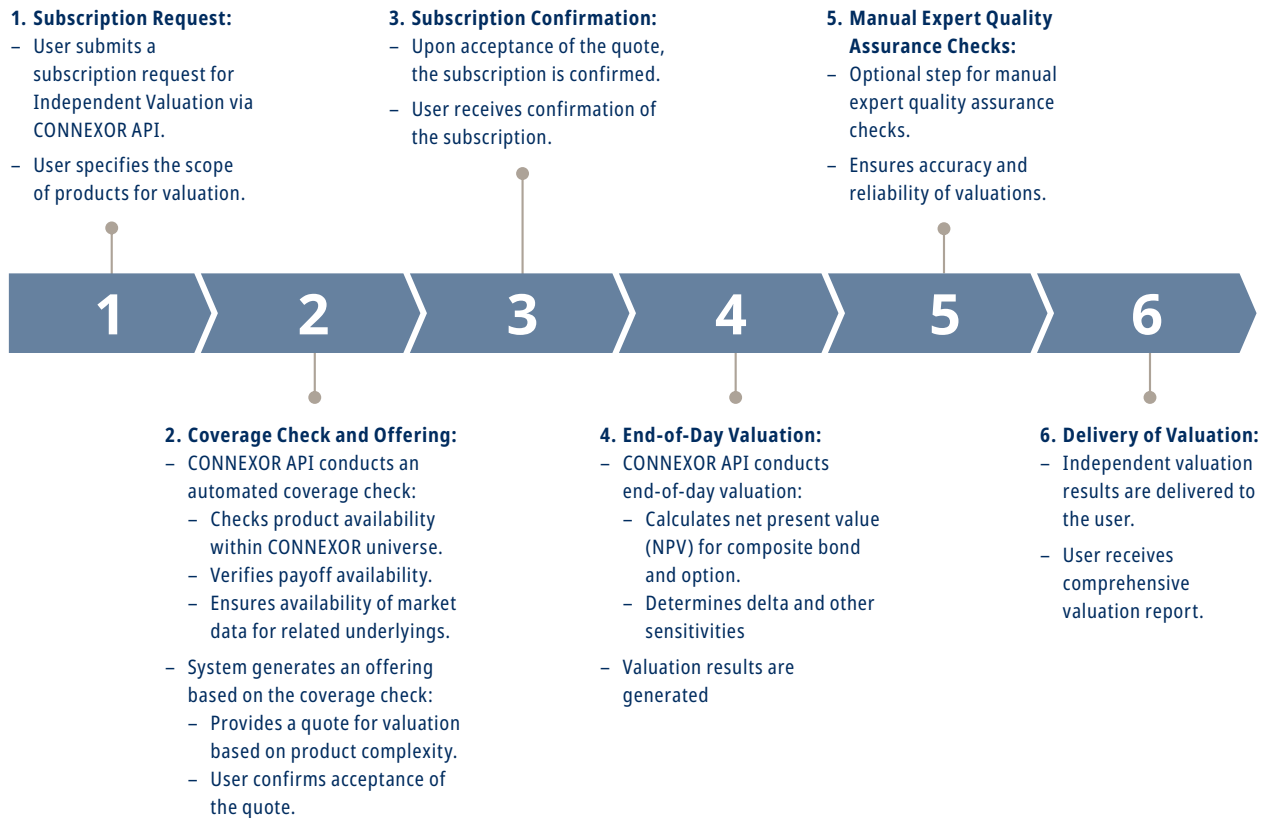
Product Complexity

The following elements are considered when determining the product complexity for the Independent Valuation Service:

- Underlying Structure (Single/Multi)
- Time to Maturity
- Product Features (Quanto, Issuer Callability, ...)

Independent Valuation Process Flow

This graph illustrates the simple six-step-process of requesting and receiving independent valuations through the CONNEXOR API.



Independent Valuation Process Flow

Benefits

- ➔ **Transparency**
Gain full transparency and accessibility to reference data via CONNEXOR API, empowering informed decision-making.
 - ➔ **Cost-efficiency**
Pay-per-click model for available ISINs ensures cost-effective access to independent valuations, eliminating unnecessary expenses.
 - ➔ **Hassle-free Subscriptions**
Subscribe to specific products and receive automatic updates, streamlining workflow and enhancing efficiency.
 - ➔ **User-friendly Interface**
Access valuation services with ease through a user-friendly webform, ensuring a seamless experience for all users.
 - ➔ **Flexible Subscription Options**
Enjoy flexible subscription options tailored to current needs, with no binding contracts and transparent pricing.
 - ➔ **Reliability and Security**
Rely on a solid and credible service with no downtimes, ensuring process security and peace of mind for users.
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Should you require a tailor-made solution, we remain at your disposal to check your inquiry. Contact us:

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Derivative Partners – An Avaloq Business

For more than 15 years, Derivative Partners has been establishing itself as a leading provider of information, tools, research and calculations for complex financial products. With its extensive experience and domain knowledge, it supports clients in the world of structured products. One of Derivative Partners core competences is independent valuation of structured products – valuating daily 10'000+ products. Partnering with CONNEXOR, Derivative Partners commits to bring trust and transparency in the complex world of option-linked instruments to the next level.

www.derivativepartners.com



CONNEXOR

CONNEXOR allows for fully automated, cost-efficient management of reference data throughout a financial instrument's entire life cycle. As the central link between all market participants, CONNEXOR enables greater efficiency and quality globally thanks to its unique data standard. CONNEXOR provides just the right service for a financial product, from launch, placement including OTC, trading and maintenance right through to maturity.

www.six-group.com/connexor



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