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➤ **Idea generation and testing**

The BLOOMBERG PROFESSIONAL® service provides the market monitoring and scenario analysis tools to help you generate and test structured note trade ideas based on the constant changes and relationships in intra-day and historical market data such as dividends, curves, spreads and volatilities. You can also gain insight into the new issuance and trends shaping the structured notes market with the weekly newsletter *Bloomberg Brief: Structured Notes*.

Structuring and pricing

Transparent structuring and secondary market pricing tools provide the clarity to drive informed decision-making. Pricing engines are fed by a deep source of intra-day input data and powered by market-standard models – including our Local Volatility and Stochastic Local Volatility models, and Monte Carlo simulations. Our tools illustrate the fair value and risk profile of structured notes across all asset classes and complexities, from simple range accruals to exotic basket structures.

Communication and integration

Use Bloomberg's request-for-quote tools to send deal details and pricing to your counterparties to improve trade speed and efficiency. Upload private deals and

volatility surfaces to integrate them with Bloomberg analytics or feed your proprietary spreadsheets with Bloomberg data. Feed other systems with deal information using comma-separated values (CSV) files, financial information exchange (FIX) protocol and financial products markup language (FpML).

Portfolio and strategy analysis

Bloomberg's new multi-asset risk system allows you to track the profit and loss of your structured note portfolio and use built-in calculators to perform delta, gamma or vega hedges. You can stress test your portfolio to recalculate market values and Greeks based on stepped or extreme market shifts. You can also export and share portfolios with colleagues or clients, soliciting input and insight, and building a case for your point of view.

Bloomberg Valuation Service (BVAL)

Bloomberg has expanded its BVAL service to include independent end-of-day valuations and risk measurements for derivatives and structured notes across the full range of asset classes and complexity levels. You will benefit from the independence, transparency and expertise you need to meet regulatory and internal risk management requirements.

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