



We are now Refinitiv, formerly the Financial and Risk business of Thomson Reuters. We've set a bold course for the future – both ours and yours – and are introducing our new brand to the world.

As our brand migration will be gradual, you will see traces of our past through documentation, videos, and digital platforms.

Thank you for joining us on our brand journey.



REFINITIVTM

The Refinitiv logo, which is a blue L-shaped graphic with a diagonal line extending from the bottom-right corner of the vertical bar.

Thomson Reuters Pricing Service Plus

Structured Notes & OTC Derivatives

A transparent and tailor-made valuation service for your structured notes and OTC derivatives.

Regulations such as Dodd-Frank and the European Market Infrastructure Regulation (EMIR) are devoting a great deal of attention to illiquid and complex instruments, with a particular focus on derivatives and structured products. Highly transparent valuations are required to meet these stringent requirements.

Thomson Reuters Pricing Service Plus

Thomson Reuters Pricing Service Plus (TRPS Plus) offers tailor-made and transparent valuations, along with risk calculations for structured notes and hard-to-value over-the-counter (OTC) derivatives. This award-winning service guarantees full access to the pricing process: cashflow descriptions, market data inputs, numerical methods and model assumptions to help you address your transparency and regulatory requirements. TRPS Plus covers over 650 structured notes and derivatives and is now available on DataScope Select.

Combined with legacy Pricing Partners financial library, TRPS Plus effectively supports all standard or non-standard derivatives pricing without limit.

Key Features

On-demand Price Challenges

- Direct access to your portfolio valuation and associated dynamic pricing file (calculator excel sheet), allowing you to challenge the intermediary pricing step by step
- A team of experts are ready to assist and verify any price discrepancy between our valuation and issuer/vendor price

Risk Control

Risk measures are available at trade level through direct access to the excel calculation files, allowing the ability to produce Credit Value Adjustment (CVA), Debt Value Adjustment (DVA), VaR, CVaR & Greeks.

Most Up-to-date Market Data

All methodologies are supported with stringent quality control checks.

Flexible Delivery

Valuation reports are delivered by:

- Email
- Web services
- FTP
- DataScope Select
- Other platforms

Benefits

100% Transparent pricing process

- Direct access to the entire pricing process and full breakdowns: review payoff description; audit market data used; analyze model assumptions; adjust calibration and numerical methods
- Direct access to dynamic excel calculation files: plug and play with various market data and models assumptions to measure and analyze the impacts on the price

Tailor-made Valuation Services

- Option to include both evaluated price and risk indicators such as Greeks in valuation reports
- Valuation reports are produced according to your desired frequency (intraday, daily, weekly, bi-monthly, monthly, etc.) and output information (options, zero-coupon, fix leg, etc.)

About Thomson Reuters Pricing Service

Thomson Reuters Pricing Service (TRPS) is a global solution that covers over 2.6 million fixed income securities, derivatives and loans, priced daily. Prices are delivered throughout the day or at market closing times around the world depending on the asset class, with supporting commentary to provide insight on the day's events.

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