



SRP Greeks

The new standard for
measuring structured
product risk

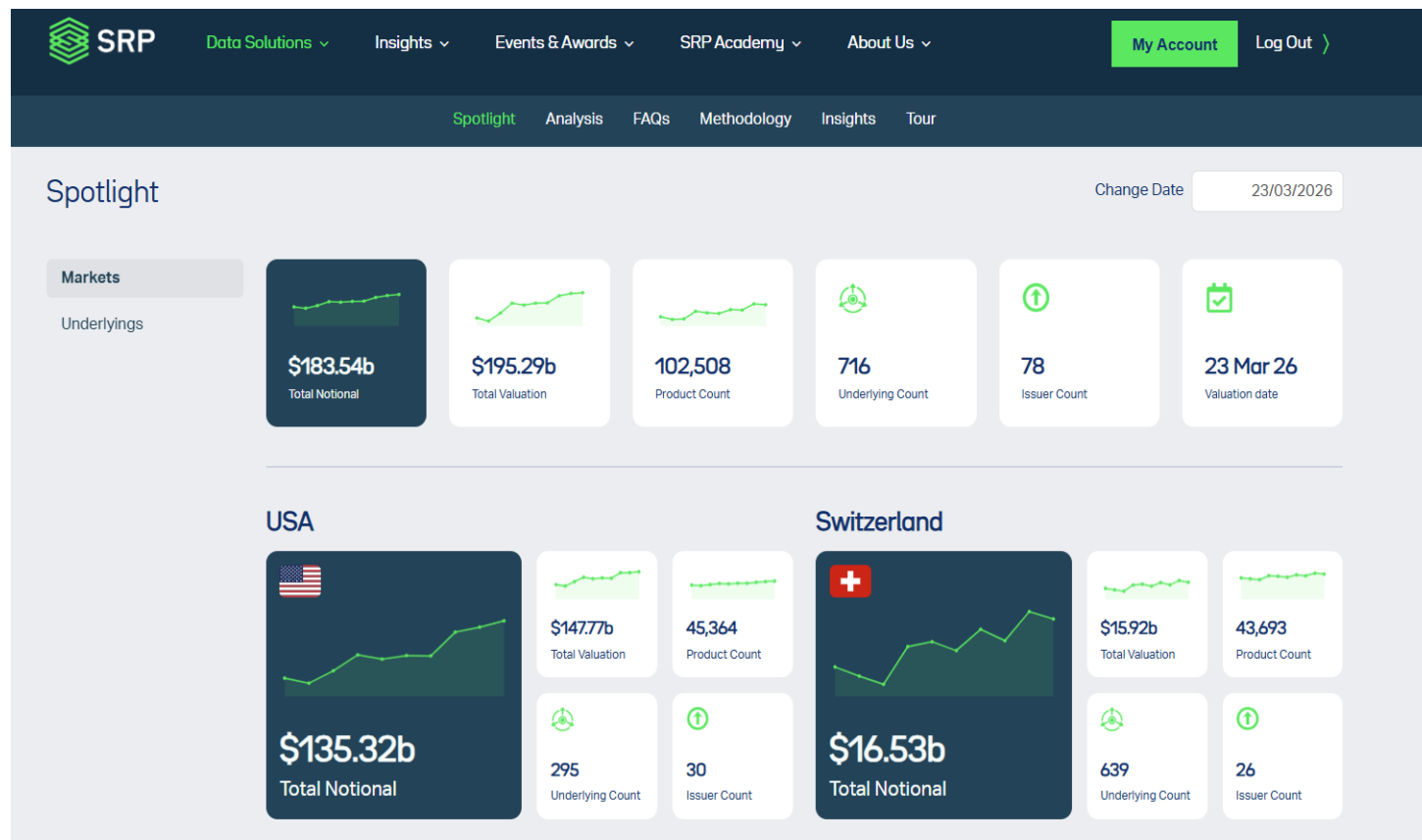
structuredretailproducts.com



Solving a clear market need

Using SRP's market leading structured product data

- Greeks provides **consistent, reliable sensitivities** that can be used directly in trading and risk workflows.
- Calculates **delta, gamma, vega** for most liquid underlyings (S&P 500, Russell 2000, Mag7).
- Covers widely used payoffs such as **autocalls, reverse convertibles, barrier RCs, participation products**.
- **Five-year history** for backtesting.
- Flexible delivery through **API, CSV, or dashboard**.



SRP Greeks addresses clear use cases

Lack of standardized, product-level Greeks, creates extra work & inconsistent risk monitoring

- ❖ **Inform investment decisions:** identify liquidity windows created by the hedging of structured products by issuers, and anticipate when and where large amounts of capital will flow into or out of the market [e.g., when popular SPs mature earlier than expected due to changes in market conditions]
- ❖ **Portfolio risk management:** Greeks' data helps users understand how structured products respond to changes in underlying prices, volatility, and time decay. This is useful for revealing portfolio risks that are not obvious from simple sector or geographic exposures
- ❖ **Structuring:** when building products, Greeks data shows how different components [e.g., options with varying strikes/expiries] interact, helping users optimize the structures. Structurers also use them as a sanity check to ensure the payoff behaves as intended under different market conditions

Who uses Greeks?



See Greeks in action

- Greeks delivers consistent, reliable sensitivities across structured products.
- Supports both risk management and advanced portfolio strategies.
- Scan the QR code to book a demo.
- Or come speak to us at Booth B5 after the session to learn more.



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