



# Structured products valuation services



The changing economic environment presents unprecedented opportunities and challenges for structured credit investors. The emphasis on independence and transparency adds greater complexity to fair value issues. This requires an objective, well-defined, and consistent valuation approach.

## How KPMG can help

The KPMG Valuation and Business Modeling Services practice has a dedicated structured products valuation team. Drawing from extensive experience structuring, trading, and investing in structured products, our team employs robust analytical methods and modeling techniques. We have performed independent valuation services for a wide variety of asset management companies and financial services firms, including hedge funds, private equity funds, banks and insurance companies, to assist our clients with meeting tax, financial and investor reporting requirements as well as regulatory disclosures. As a leading provider of structured products valuation services, with a well-established track record, our team has the technical and industry knowledge to effectively support your valuation requirements.

## Our expertise spans across all structured credit asset classes



## The KPMG way: a tried and true approach

Our approach to valuing structured products includes modeling projected cash flows on the basis of credit and deal fundamentals while capturing real-time market color to calibrate yield assumptions. Helping our clients unlock and understand value, even for the most complex structures, is core to our service. As part of any engagement, KPMG assigns members of its structured products valuation team to work with you and, if requested, participate in real-time discussions with your auditor.

## Our structured products valuation professionals are located in major metropolitan areas.



## Contact us

**Brian Bouchard**  
Partner, Valuation &  
Business Modeling  
Services

T: 212-954-4871

E: [bbouchard@kpmg.com](mailto:bbouchard@kpmg.com)

**Thomas D'Arminio**  
Principal, Valuation &  
Business Modeling  
Services

T: 212-872-5545

E: [tdarminio@kpmg.com](mailto:tdarminio@kpmg.com)

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