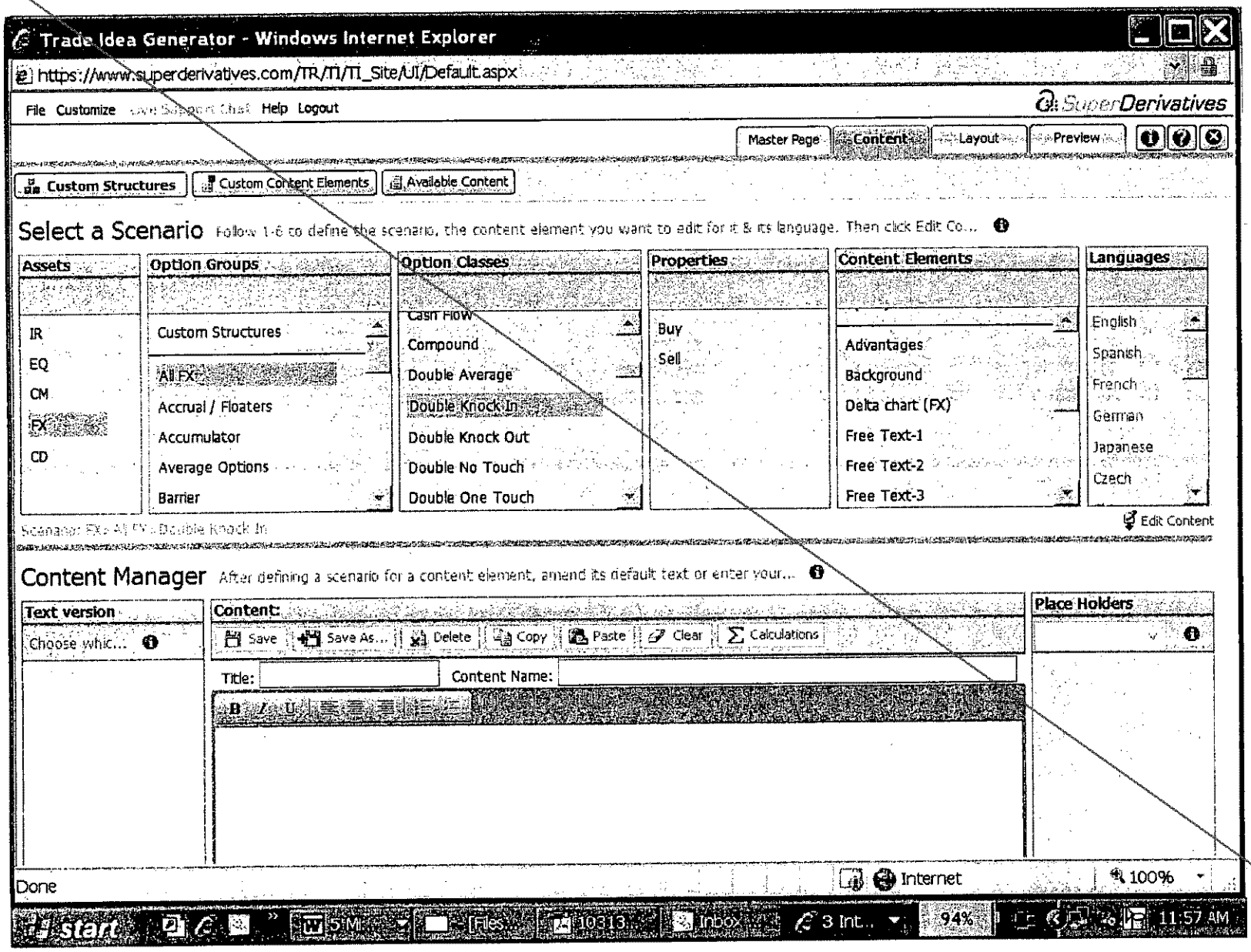

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SuperDerivatives
Master Page
Content
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Preview
Custom Structures
Custom Content Elements
Available Content
Select a Scenario
Assets
IR
EQ
CM
FX
CD
Option Groups
Custom Structures
All FX
Accrual / Floaters
Accumulator
Average Options
Barrier
Option Classes
Cash Flow
Compound
Double Average
Double Knock In
Double Knock Out
Double No Touch
Double One Touch
Properties
Buy
Sell
Content Elements
Advantages
Background
Delta chart (FX)
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Free Text-2
Free Text-3
Languages
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Spanish
French
German
Japanese
Czech
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Content Manager
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Content Name:
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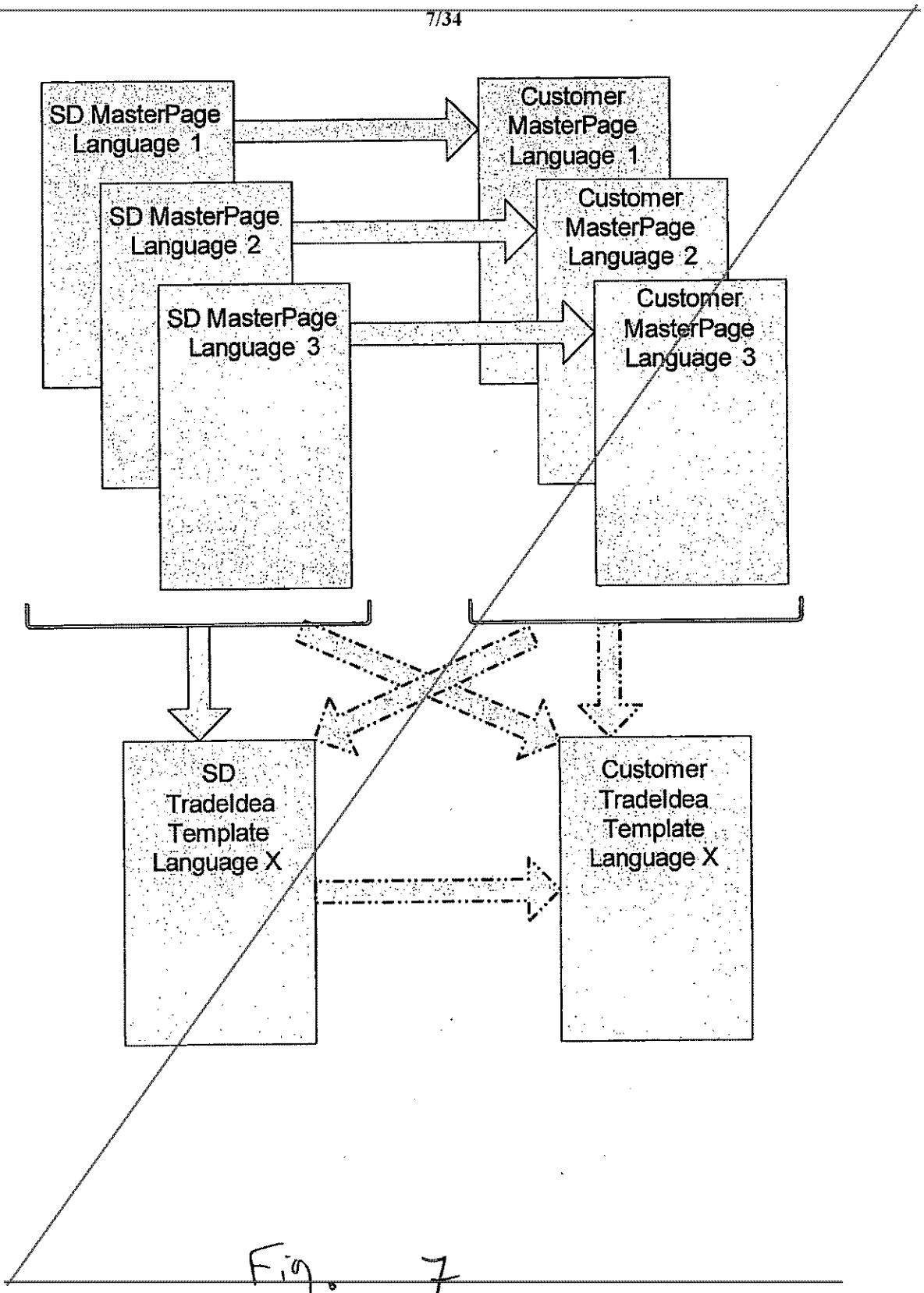

SD MasterPage Language 1
SD MasterPage Language 2
SD MasterPage Language 3
Customer MasterPage Language 1
Customer MasterPage Language 2
Customer MasterPage Language 3
SD TradeIdea Template Language X
Customer TradeIdea Template Language X

Fig. 7

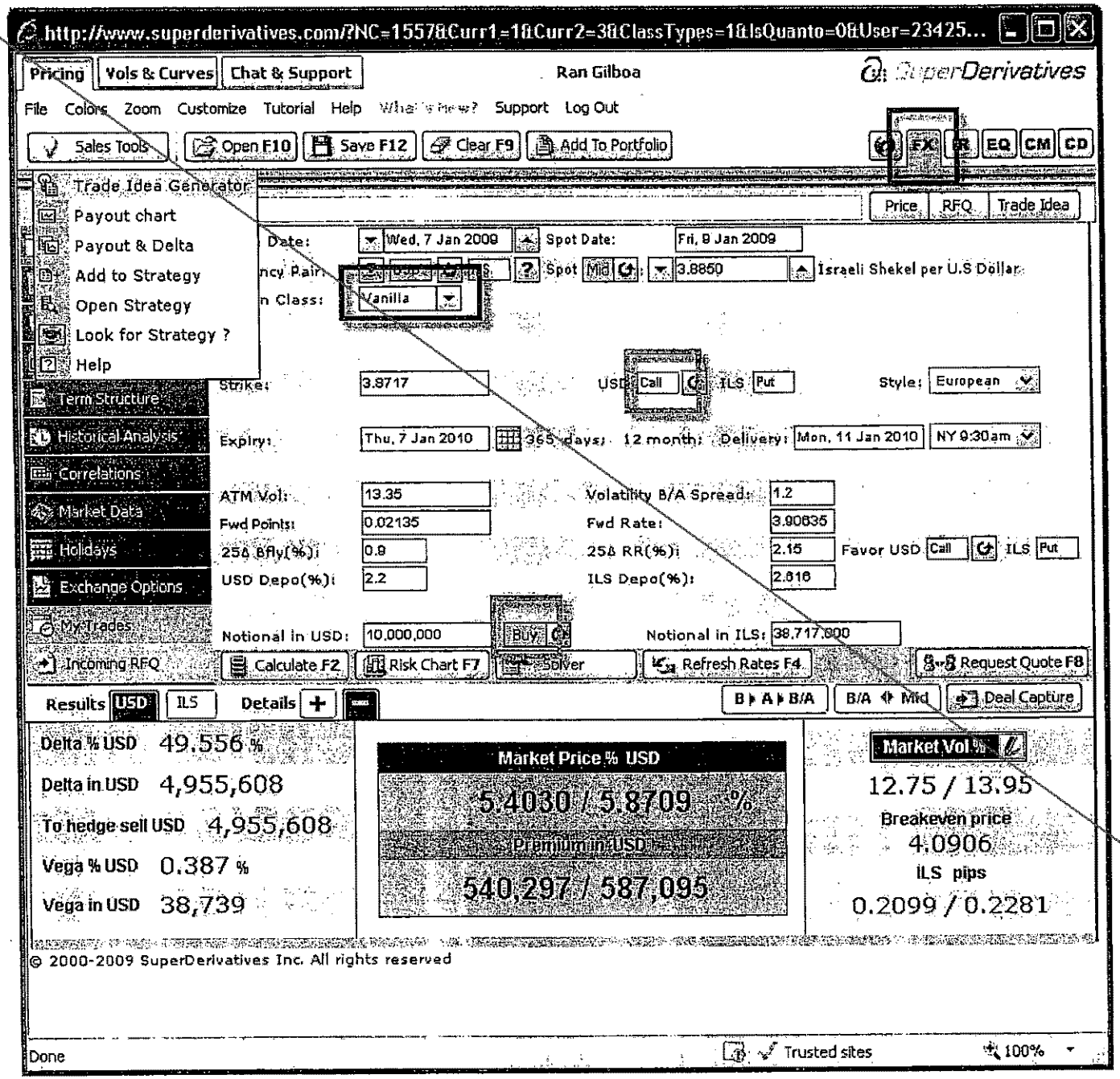

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Pricing
Vols & Curves
Chat & Support
Ran Gilboa
SuperDerivatives
File Colors Zoom Customize Tutorial Help What's new? Support Log Out
Sales Tools
Open F10
Save F12
Clear F9
Add To Portfolio
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EQ
CM
CD
Trade Idea Generator
Payout chart
Payout & Delta
Add to Strategy
Open Strategy
Look for Strategy ?
Help
Price
RFQ
Trade Idea
Date:
Wed, 7 Jan 2009
Spot Date:
Fri, 9 Jan 2009
Spot
Mid
3.8850
Israeli Shekel per U.S Dollar
Vanilla
Term Structure
Historical Analysis
Correlations
Market Data
Holidays
Exchange Options
My Trades
Strike:
3.8717
USD
Call
ILS
Put
Style:
European
Expiry:
Thu, 7 Jan 2010
365 days
12 month
Delivery:
Mon, 11 Jan 2010
NY 9:30am
ATM Vol:
13.35
Volatility B/A Spread:
1.2
Fwd Points:
0.02135
Fwd Rate:
3.90635
25δ Bfly(%):
0.9
25δ RR(%):
2.15
Favor USD
Call
ILS
Put
USD Depo(%):
2.2
ILS Depo(%):
2.816
Notional in USD:
10,000,000
Buy
Notional in ILS:
38,717,800
Incoming RFQ
Calculate F2
Risk Chart F7
Solver
Refresh Rates F4
Request Quote F8
Results
USD
ILS
Details
B ▸ A ▸ B/A
B/A ◂▸ Mid
Deal Capture
Delta % USD 49.556 %
Delta in USD 4,955,608
To hedge sell USD 4,955,608
Vega % USD 0.387 %
Vega in USD 38,739
Market Price % USD
5.4030 / 5.8709 %
Premium in USD
540,297 / 587,095
Market Vol %
12.75 / 13.95
Breakeven price
4.0906
ILS pips
0.2099 / 0.2281
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Fig. 8A

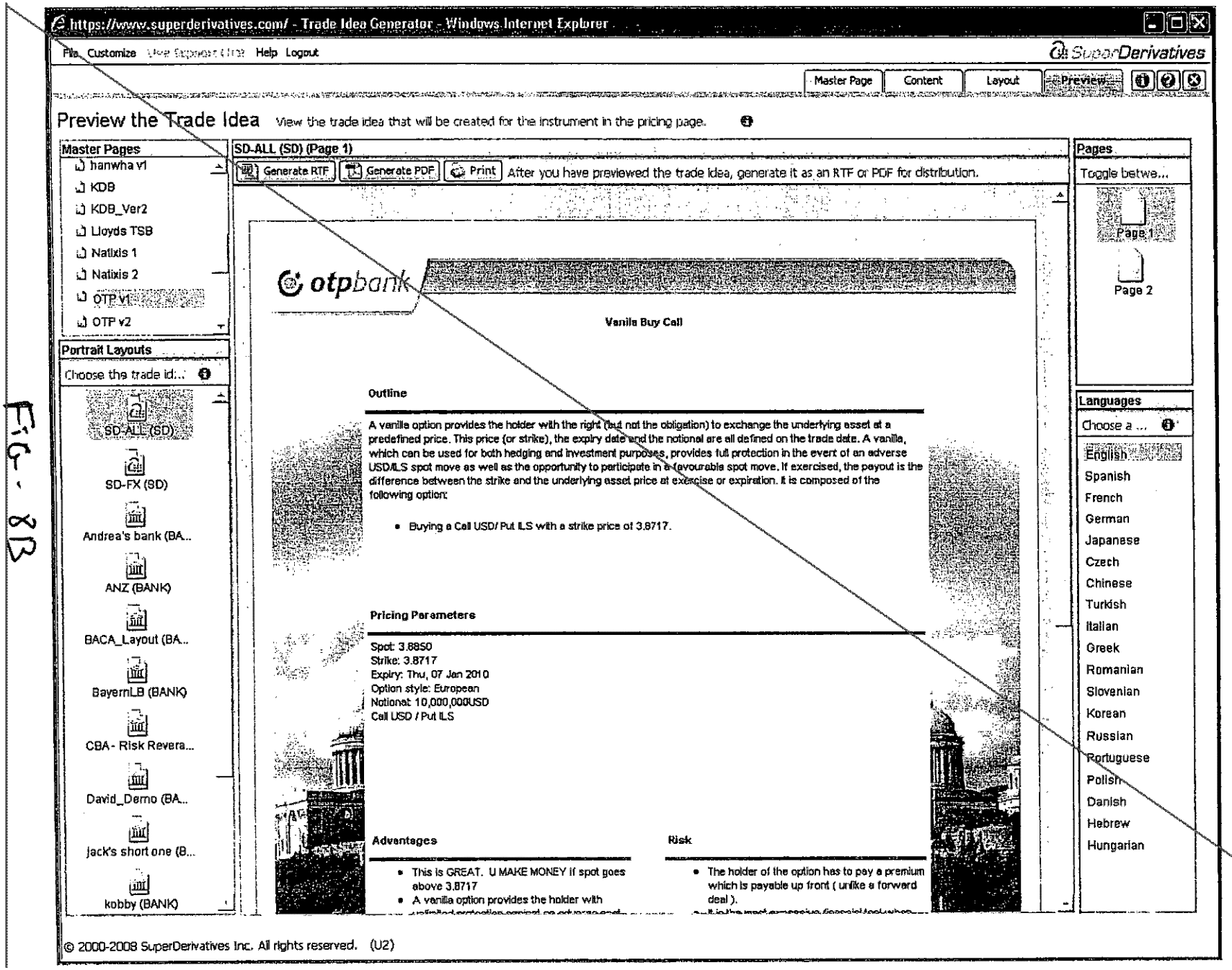

https://www.superderivatives.com/ - Trade Idea Generator - Windows Internet Explorer
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SuperDerivatives
Master Page
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Layout
Preview
Preview the Trade Idea
View the trade idea that will be created for the instrument in the pricing page.
Master Pages
hanwha v1
KDB
KDB_Ver2
Lloyds TSB
Natixis 1
Natixis 2
OTP v1
OTP v2
Portrait Layouts
Choose the trade id:...
SD-ALL (SD)
SD-FX (SD)
Andrea's bank (BA...
ANZ (BANK)
BACA_Layout (BA...
BayernLB (BANK)
CBA - Risk Revera...
David_Demo (BA...
jack's short one (B...
kobby (BANK)
SD-ALL (SD) (Page 1)
Generate RTF
Generate PDF
Print
After you have previewed the trade idea, generate it as an RTF or PDF for distribution.
otpbank
Vanila Buy Call
Outline
A vanilla option provides the holder with the right (but not the obligation) to exchange the underlying asset at a predefined price. This price (or strike), the expiry date and the notional are all defined on the trade date. A vanilla, which can be used for both hedging and investment purposes, provides full protection in the event of an adverse USD/ILS spot move as well as the opportunity to participate in a favourable spot move. If exercised, the payout is the difference between the strike and the underlying asset price at exercise or expiration. It is composed of the following option:
Buying a Call USD/ Put ILS with a strike price of 3.8717.
Pricing Parameters
Spot: 3.8850
Strike: 3.8717
Expiry: Thu, 07 Jan 2010
Option style: European
Notional: 10,000,000USD
Call USD / Put ILS
Advantages
This is GREAT. U MAKE MONEY if spot goes above 3.8717
A vanilla option provides the holder with
Risk
The holder of the option has to pay a premium which is payable up front ( unlike a forward deal ).
Pages
Toggle betwe...
Page 1
Page 2
Languages
Choose a ...
English
Spanish
French
German
Japanese
Czech
Chinese
Turkish
Italian
Greek
Romanian
Slovenian
Korean
Russian
Portuguese
Polish
Danish
Hebrew
Hungarian
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Fig. 8B

Fig. 9

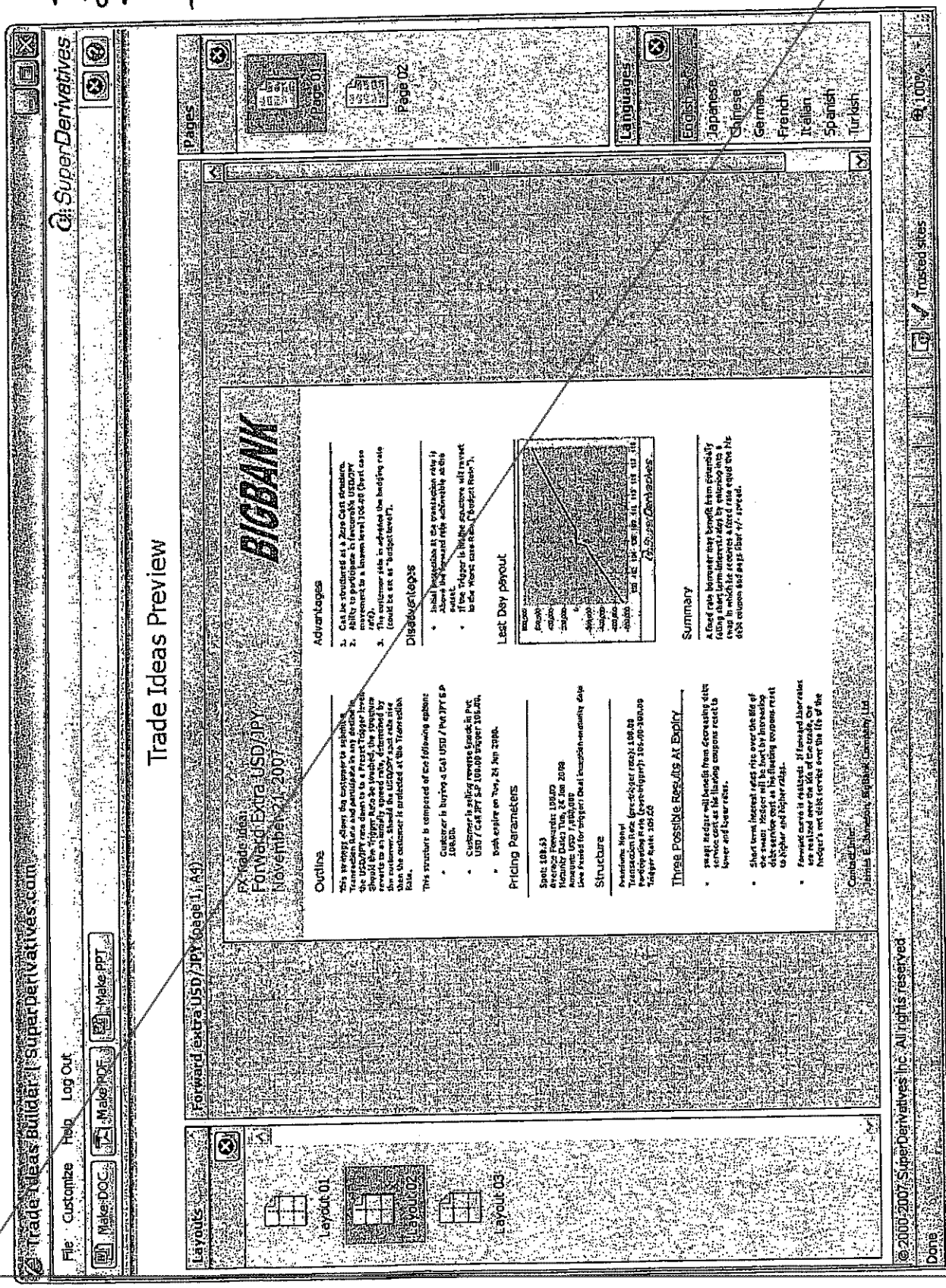
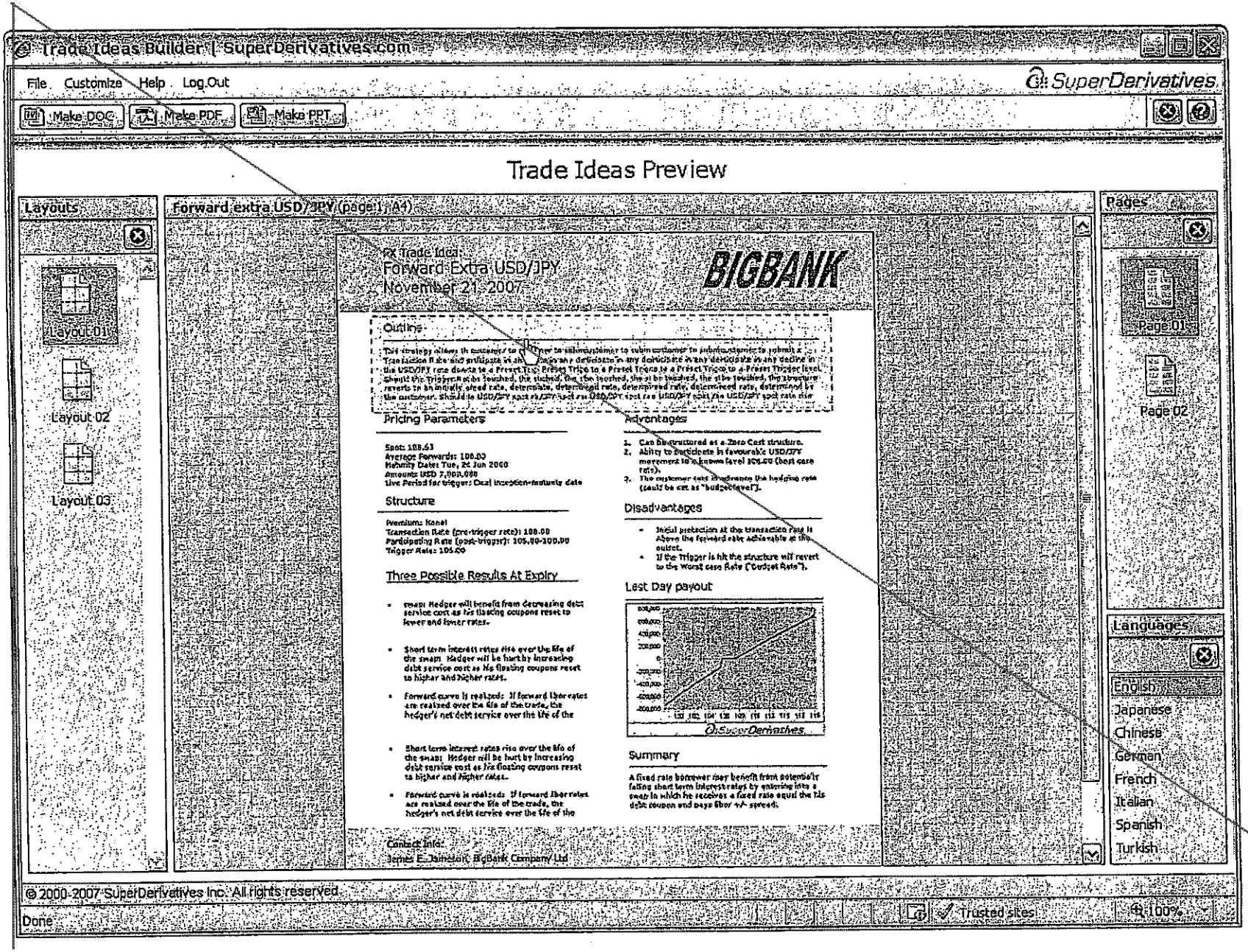

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SuperDerivatives
Forward extra USD/JPY (page 1, A4)
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Advantages
Disadvantages
Pricing Parameters
Last Day payout
Three Possible Results At Expiry
Summary
Contact Info:
Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
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Italian
Spanish
Turkish
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FIG 10


Trade Ideas Preview
Forward extra USD/JPY (page1 A4)
BIGBANK
Forward extra USD/JPY
November 21 2007
Outline
Pricing Parameters
Advantages
Disadvantages
Structure
Three Possible Results At Expiry
Last Day payout
Summary
Contact Info:
Layouts
Layout 01
Layout 02
Layout 03
Pages
Page 01
Page 02
Languages
English
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SuperDerivatives
Make DOC
Make PDF
Make PPT
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1, A4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Pricing Parameters
Spot: 108.63
Average Forwards: 108.80
Maturity Date: Tue, 26 Jun 2008
Amount: USD 7,000,000
Live Period for trigger: Deal inception-maturity date
Structure
Premium: None
Transaction Rate (pre-trigger rate): 108.00
Participating Rate (post-trigger): 105.80-100.80
Trigger Rate: 105.60
Three Possible Results At Expiry
Advantages
1. Can be structured at a Zero Cost structure.
2. Ability to participate in favourable USD/JPY movement to a known level 105.60 (best case rate).
3. The customer can lock in the hedging rate (could be set as "budget level").
Disadvantages
Initial protection at the transaction rate is Above the forward rate achievable at the outset.
If the Trigger is hit the structure will revert to the Worst case Rate ("Budget Rate").
Last Day payout
SuperDerivatives
Summary
Contact Info:
James E. Johnston, BigBank Company Ltd
Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
German
French
Italian
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F.I.G. 11

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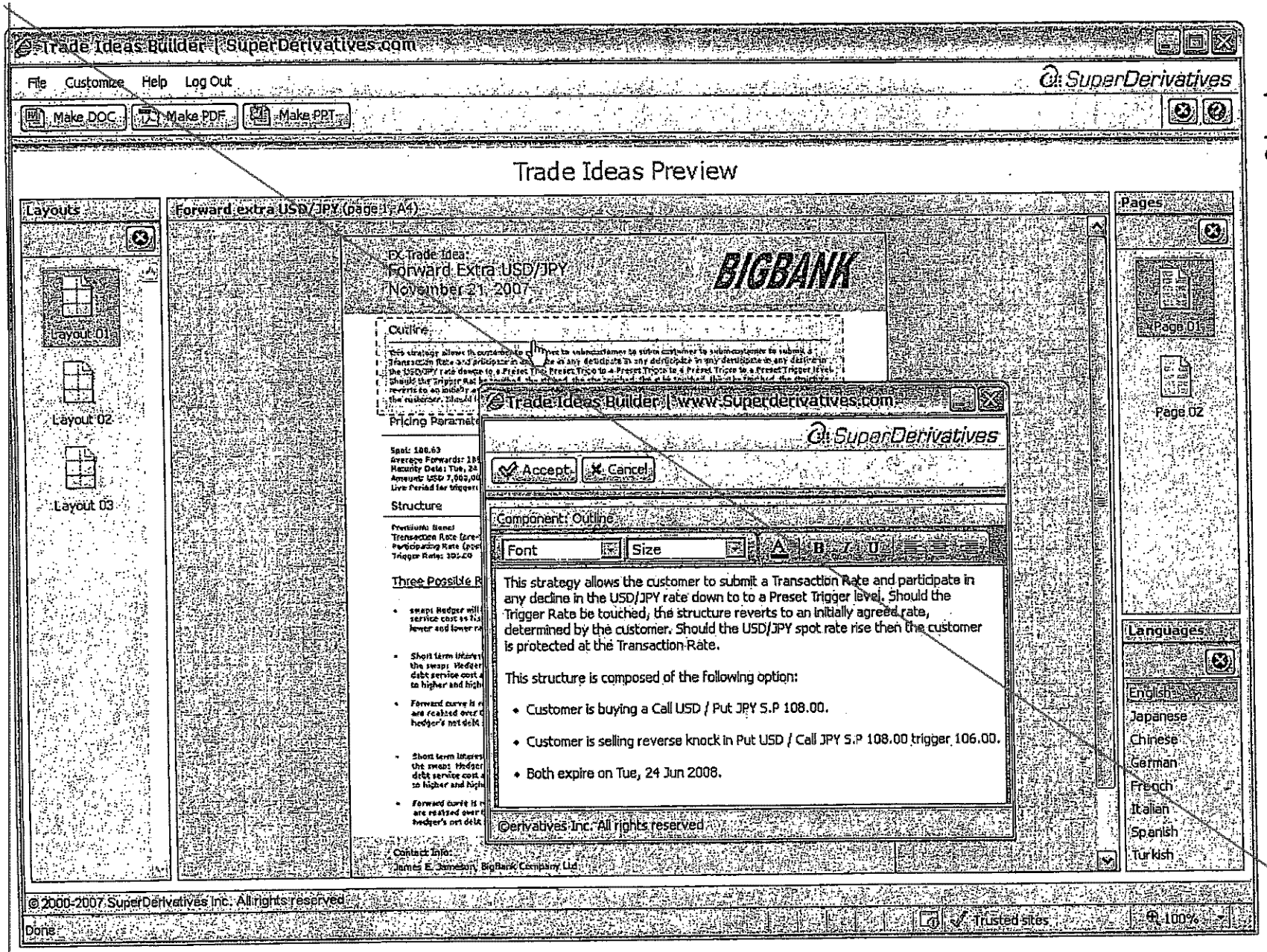

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Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1 of 4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Pricing Parameters
Structure
Three Possible
Trade Ideas Builder | www.Superderivatives.com
SuperDerivatives
Accept
Cancel
Component: Outline
Font
Size
This strategy allows the customer to submit a Transaction Rate and participate in any decline in the USD/JPY rate down to to a Preset Trigger level. Should the Trigger Rate be touched, the structure reverts to an initially agreed rate, determined by the customer. Should the USD/JPY spot rate rise then the customer is protected at the Transaction Rate.
This structure is composed of the following option:
Customer is buying a Call USD / Put JPY S.P 108.00.
Customer is selling reverse knock in Put USD / Call JPY S.P 108.00 trigger 106.00.
Both expire on Tue, 24 Jun 2008.
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Contact Info:
James E. Jamieson, BigBank Company Ltd
Pages
Page 01
Page 02
Languages
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Fig 12

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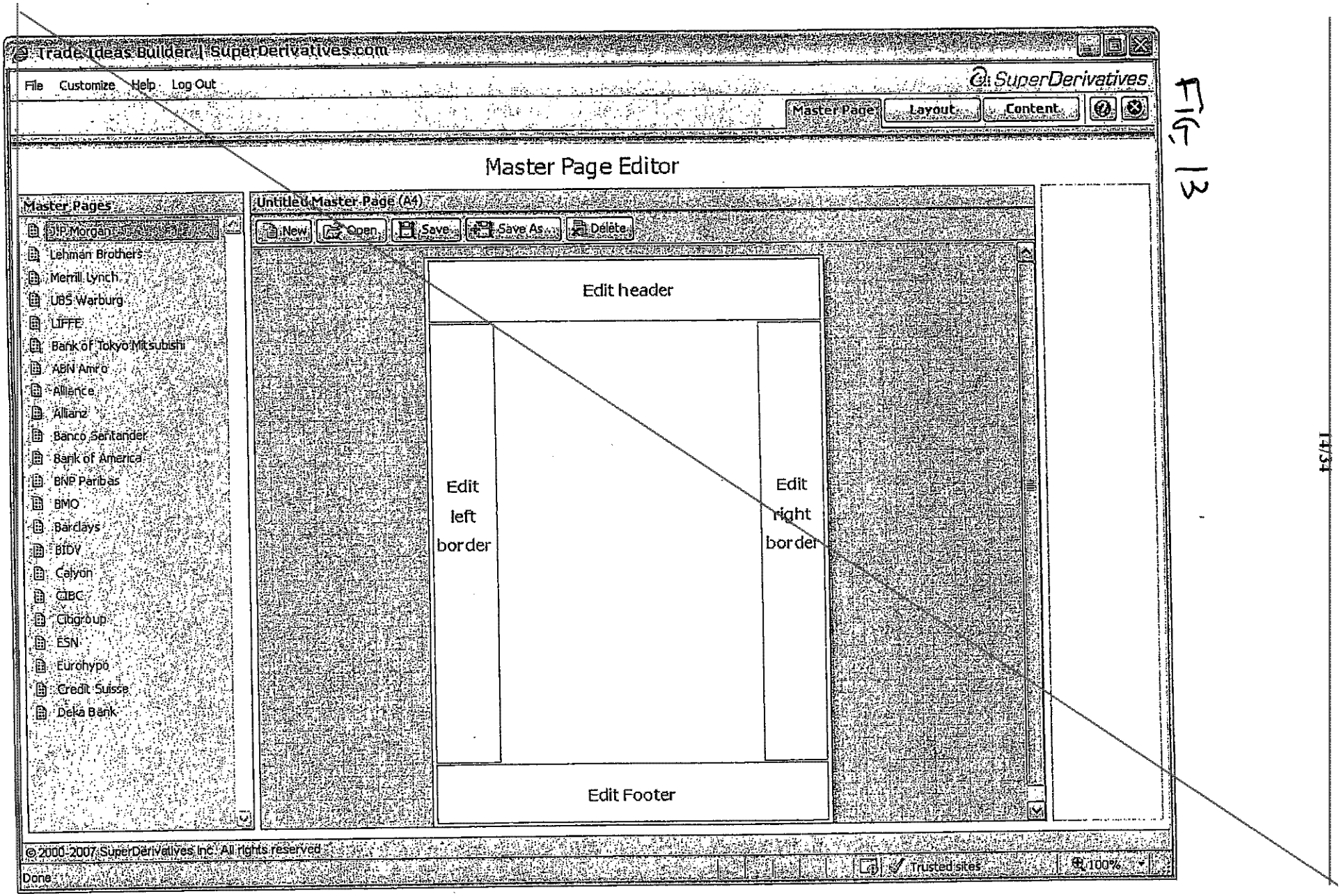

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Master Page Editor
Master Pages
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Lehman Brothers
Merrill Lynch
UBS Warburg
LIFFE
Bank of Tokyo Mitsubishi
ABN Amro
Alliance
Allianz
Banco Santander
Bank of America
BNP Paribas
BMO
Barclays
BIDV
Calyon
CIBC
Citigroup
ESN
Eurohypo
Credit Suisse
Deka Bank
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FIG 13

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Fig 14


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Master Pages
Lehman Brothers
Merrill Lynch
UBS Warburg
LIFFE
Bank of Tokyo Mitsubishi
ABN Amro
Alliance
Allianz
Banco Santander
Bank of America
BNP Paribas
BMO
Barclays
BIDV
Calyon
CIBC
Citigroup
ESN
Eurohypo
Credit Suisse
Deka Bank
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Fig. 15

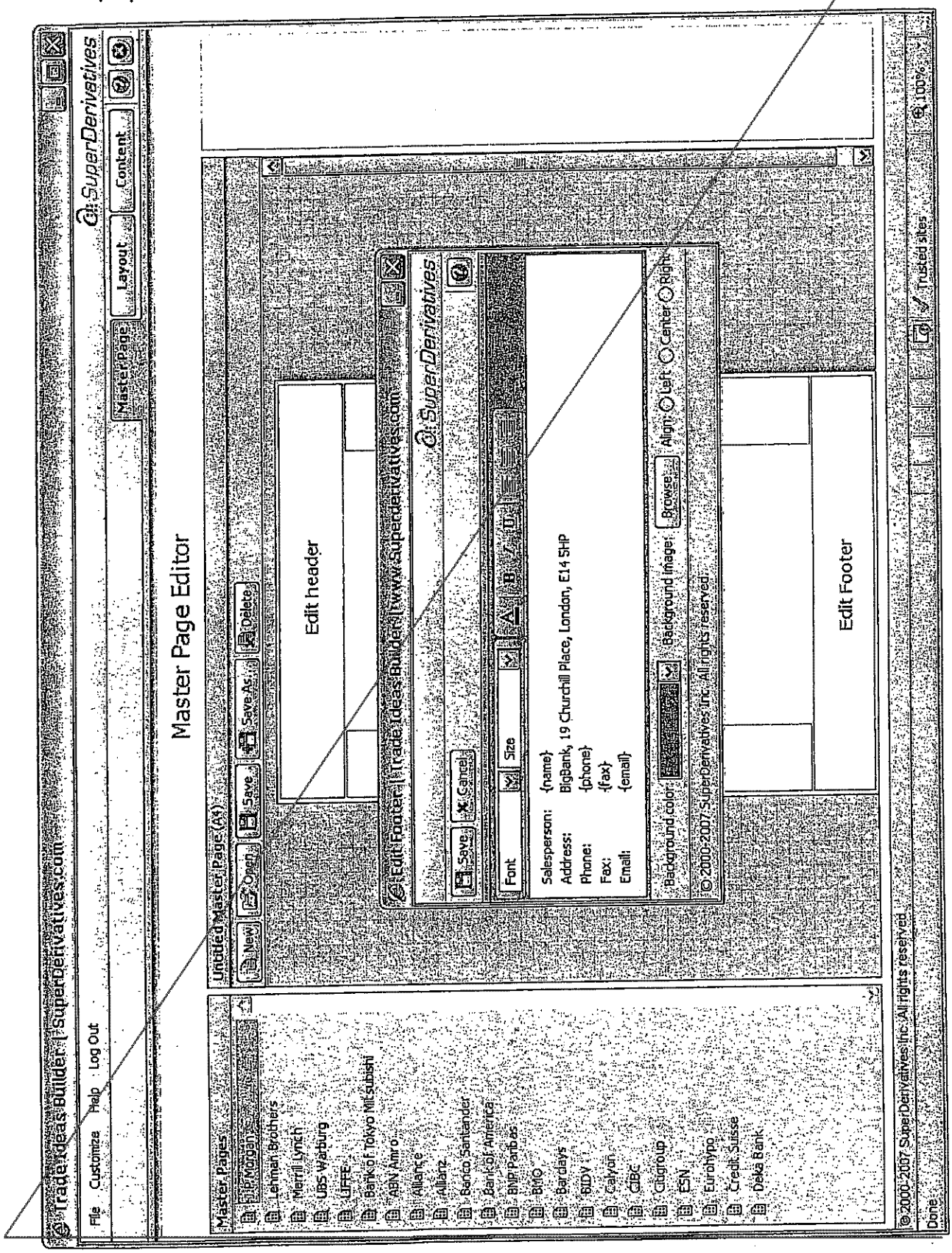

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Merrill Lynch
UBS Warburg
UFFE
Bank of Tokyo Mit Subishi
ABN Amro
Allianz
Banco Santander
Bank of America
BNP Paribas
BMO
Barclays
BBV
Calyon
CIBC
Citigroup
ESN
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Deka Bank
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Fig. 16

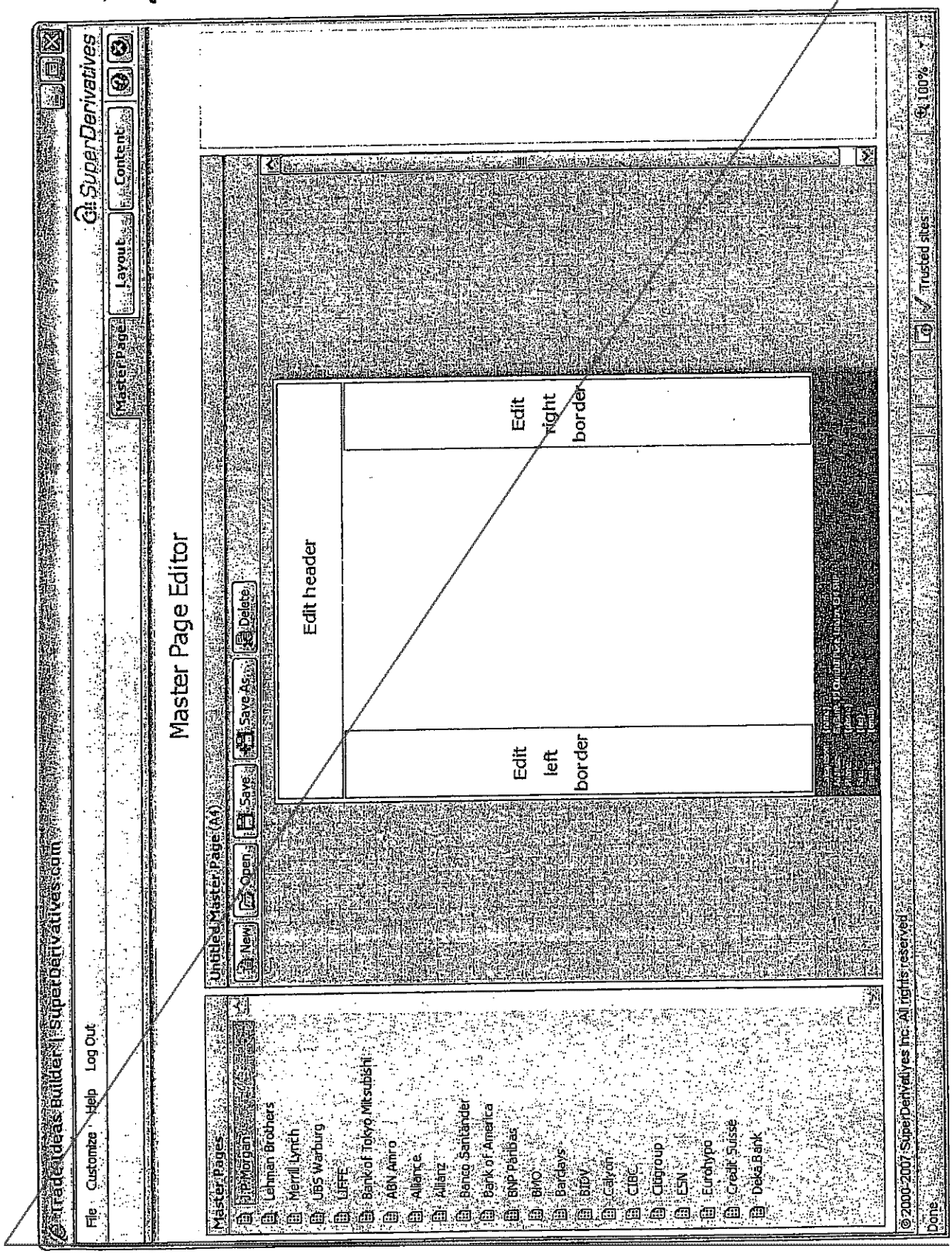

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Fig. 17


Master Page Editor
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Fig. 18


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Lehman Brothers
Merril Lynch
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Allianz
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Bank of America
BNP Paribas
BMO
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FIG. 19

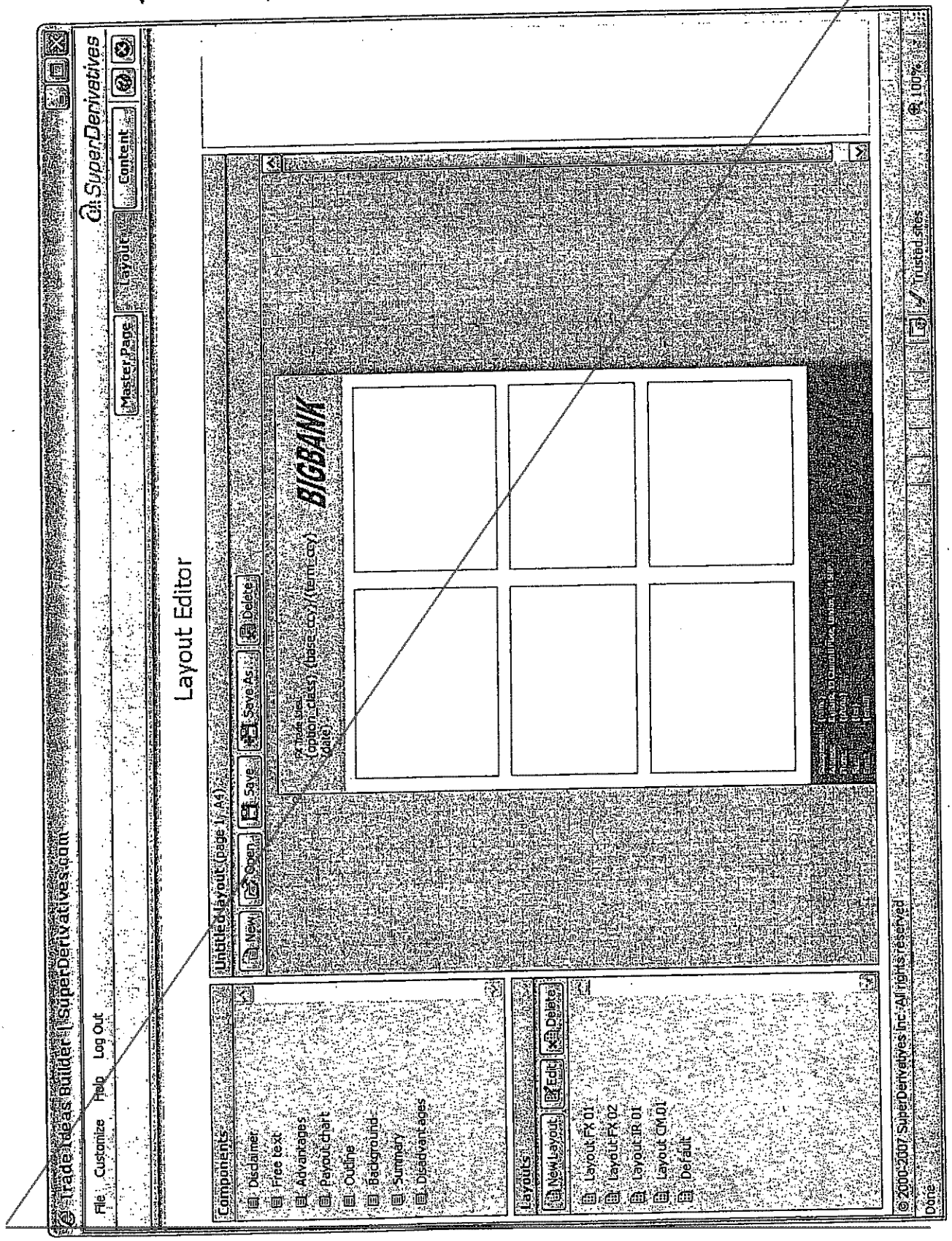

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Disadvantages
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BIGBANK
Layouts
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Layout FX 02
Layout IR 01
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Fig. 20

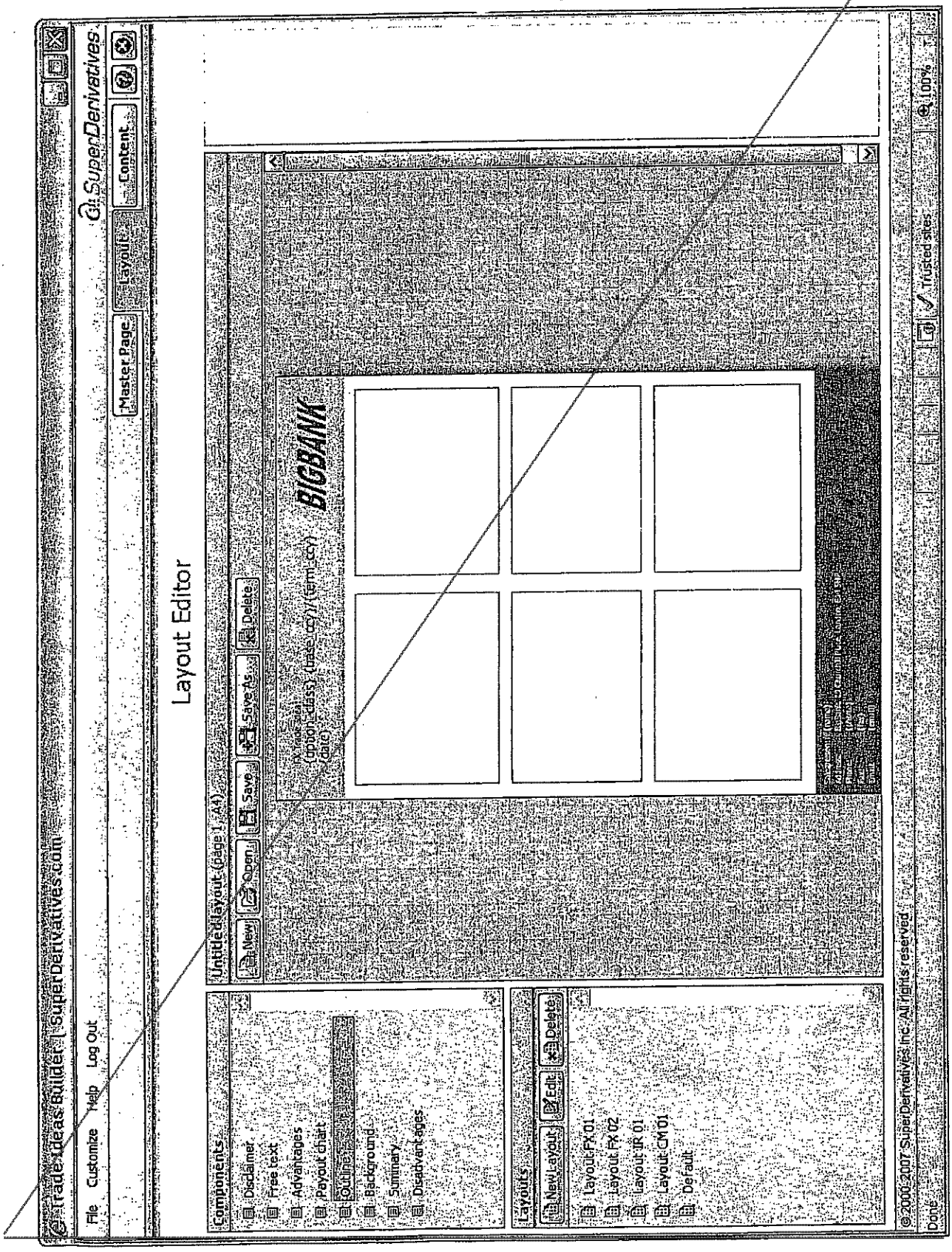

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Layout CM 01
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FIG. 21


Layout Editor
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FIG. 22


Trade Ideas Builder | SuperDerivatives.com
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Outline
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Disadvantages
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New
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BIGBANK
Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a cap out-of-the-money strike.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By funding the cap purchase with a floor sale, the hedger gives up the benefit of falling rates beyond the floor level.
Layouts
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Fig. 23


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BIGBANK
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Double width
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Fig 24

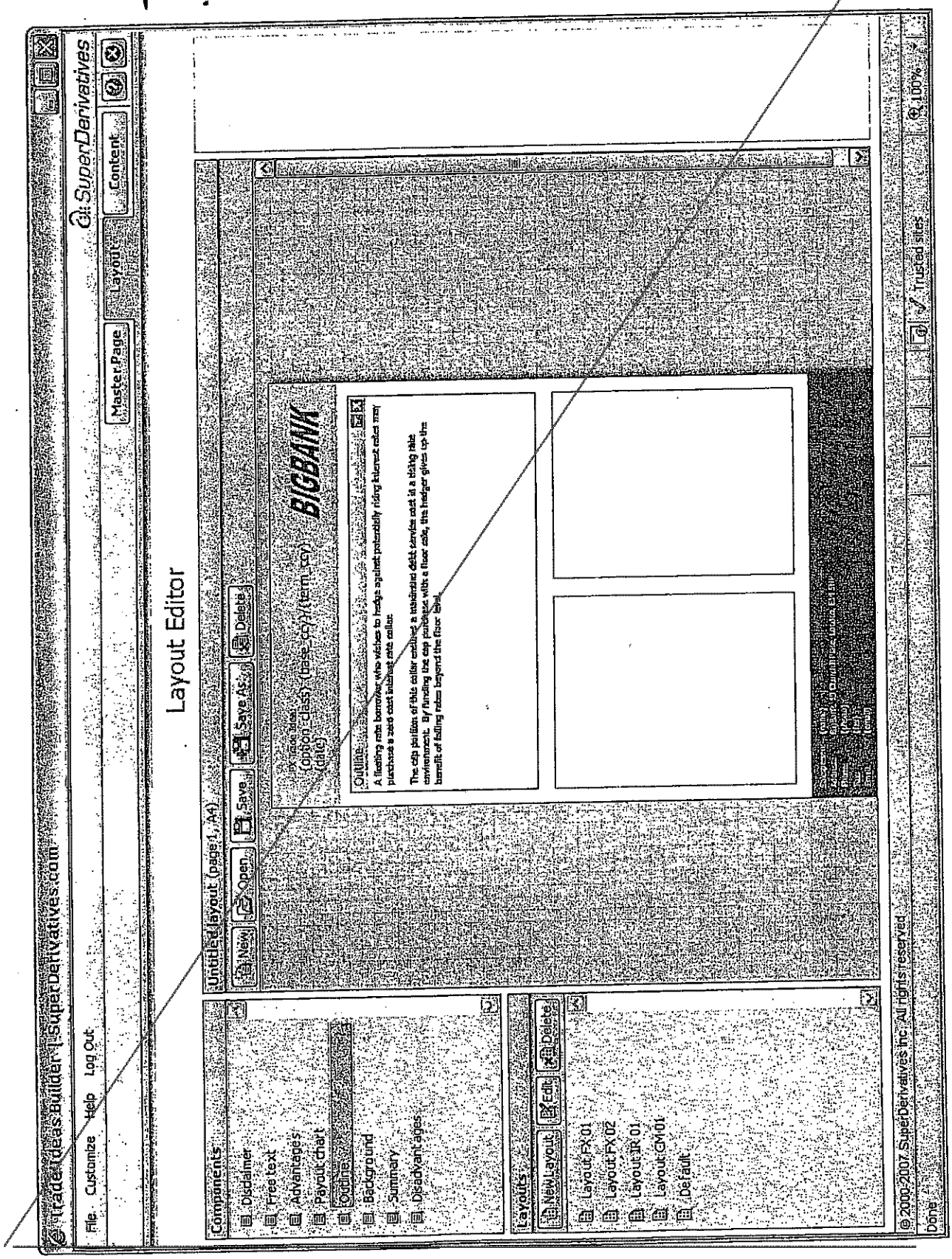

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Disadvantages
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New Layout
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Layout: FX 01
Layout: FX 02
Layout: IR 01
Layout: CM-01
Default
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Fig. 25

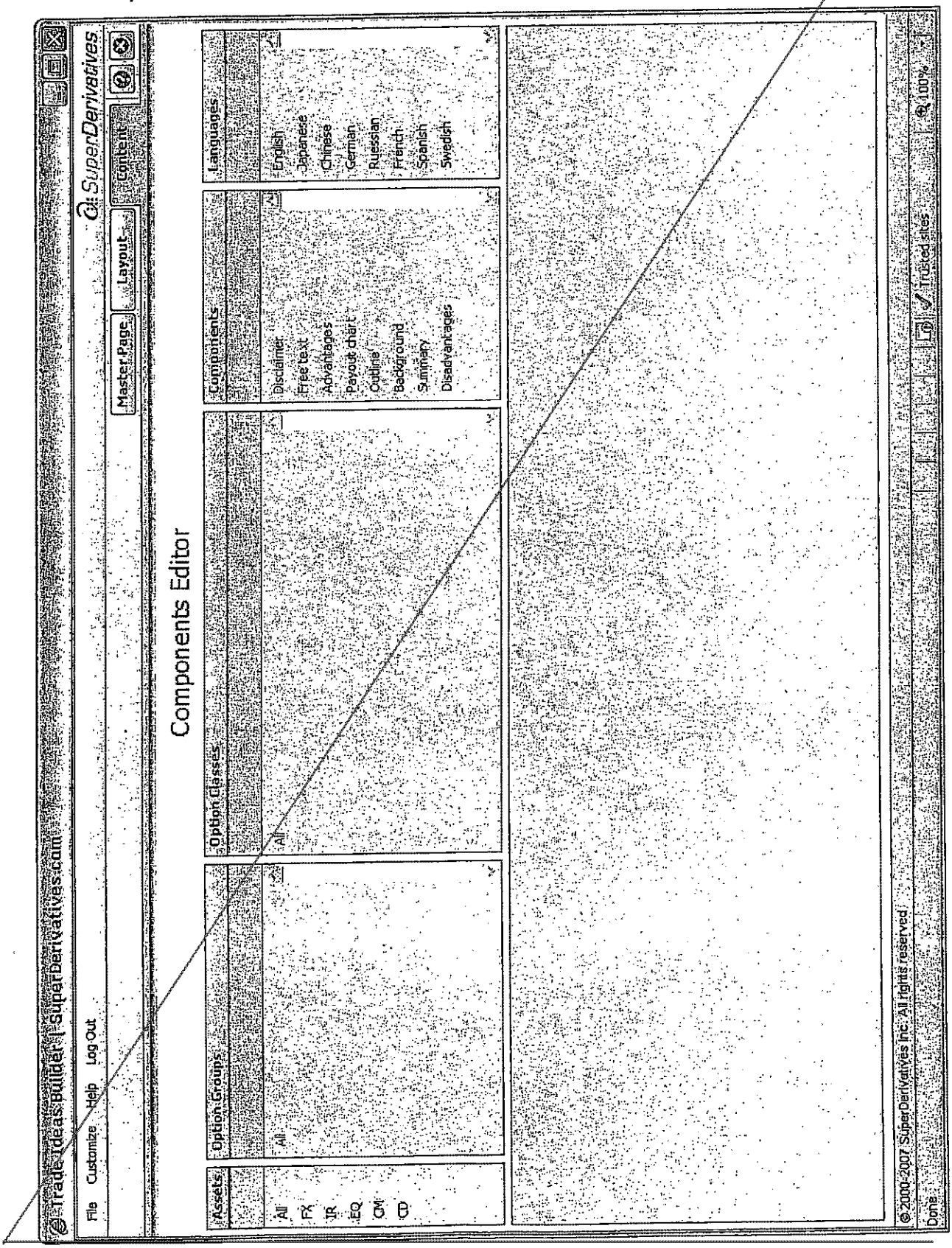

Components Editor
Option Groups
Option Classes
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Help
Log Out
Assets
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CR
CM
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Free text
Advantages
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Fig. 26

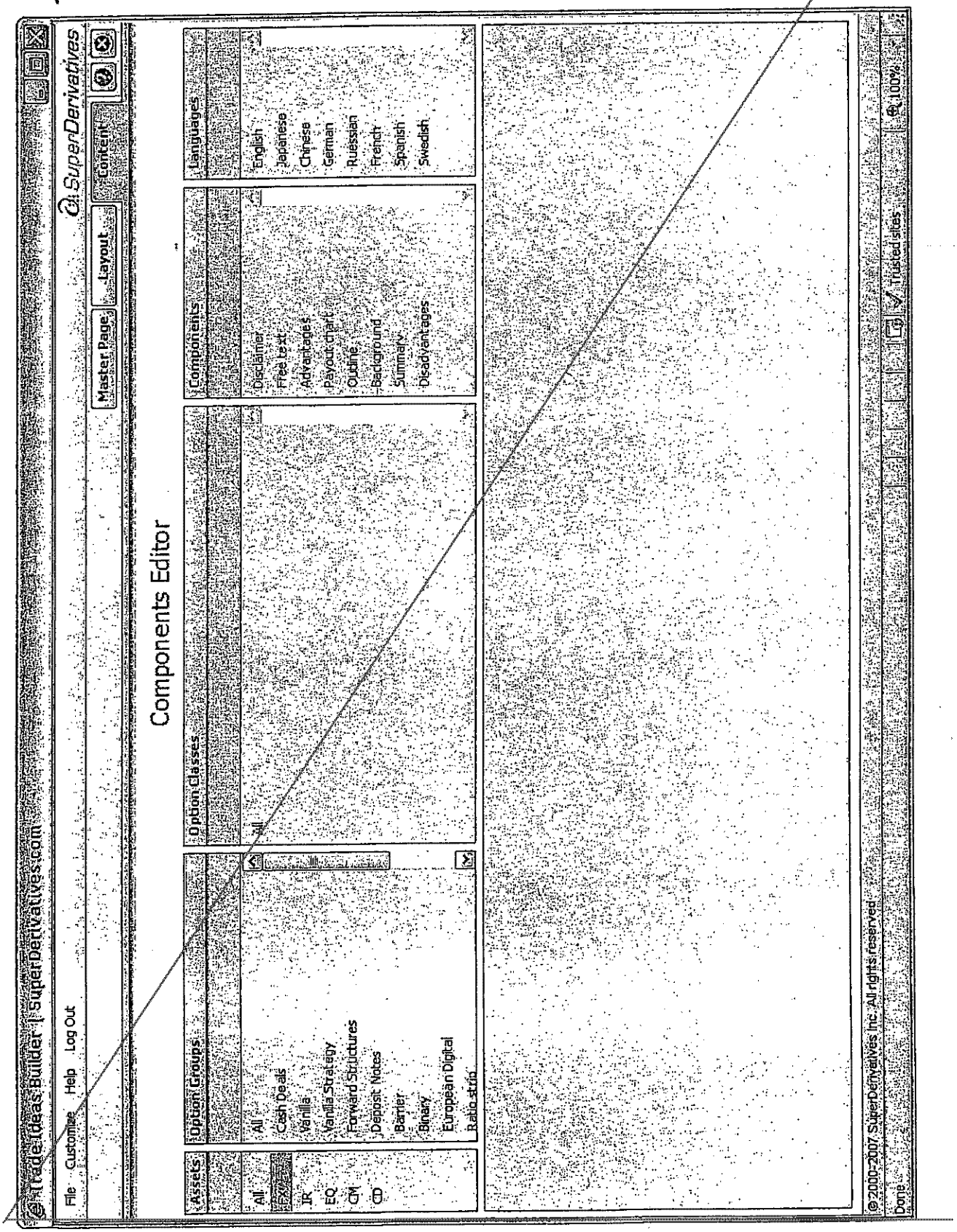

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SuperDerivatives
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Components
Languages
All
Cash Deals
Vanilla
Vanilla Strategy
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Ratio strip
Disclaimer
Free text
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FIG. 27


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EQ
CM
CI
All
Cash Deals
Vanilla
Vanilla Strategy
Forward Structures
Deposit Notes
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European Digital
Ratio strip
All
Knock Out
Knock In
Reverse Knock Out
Reverse Knock In
Double Knock Out
Double Knock In
Knock In & Knock Out
European knock Out
European Knock In
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Free text
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Fig. 28

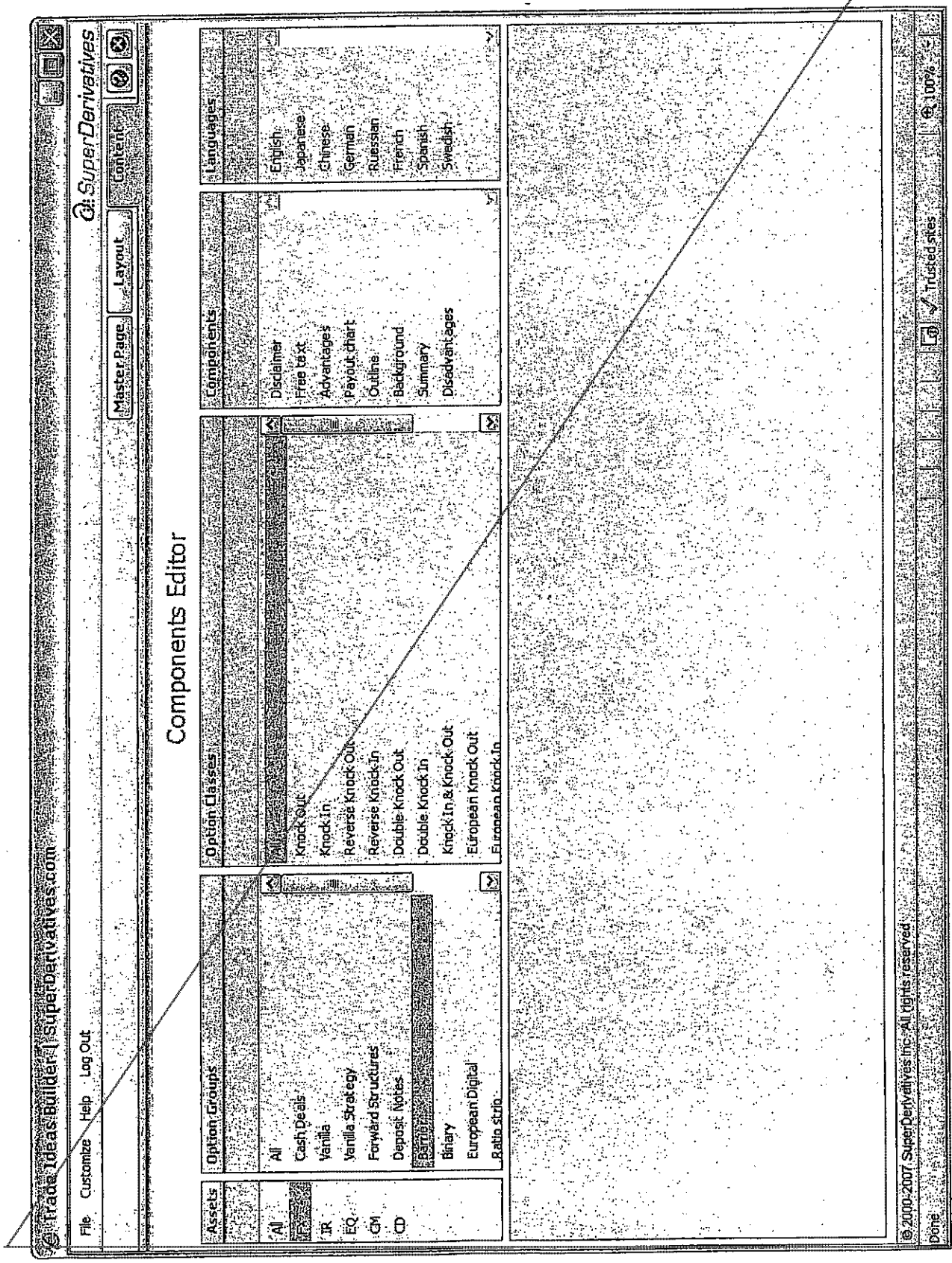

Components Editor
Option Groups
Option Classes
Components
Languages
Assets
All
Cash Deals
Vanilla
Vanilla Strategy
Forward Structures
Deposit Notes
Barrier
Binary
European Digital
Ratio strip
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Knock Out
Knock In
Reverse Knock Out
Reverse Knock In
Double Knock Out
Double Knock In
Knock In & Knock Out
European Knock Out
European Knock In
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Swedish
SuperDerivatives
File
Customize
Help
Log Out
Master Page
Layout
Content
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Done
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FIG. 29


Components Editor
TradeIdeas Builder | SuperDerivatives.com
File Customize Help Log Out
SuperDerivatives
Master Page
Layout
Content
Assets
Option Groups
Option Classes
Components
Languages
All
Cash Deals
Vanilla
Vanilla Strategy
Forward Structures
Deposit Notes
Barrier
Binary
European Digital
Ratio strip
Knock Out
Knock In
Reverse Knock Out
Reverse Knock In
Double Knock Out
Double Knock In
Knock In & Knock Out
European Knock Out
European Knock In
Disclaimer
Free text
Advantages
Payout chart
Outline
Background
Summary
Disadvantages
English
Japanese
Chinese
German
Russian
French
Spanish
Swedish
Edit Component
New
Open
Save
Save As...
Delete
Outline-SD
Outline-Blank
Outline-01
Outline-02
Outline-Advanced
Title:
Outline
Component Name:
Outline
Font
Size
Align:
Left
Center
Right
Insert Image
Browse...
Place Holders
CC1
CC2
Strike
Trigger1
Trigger2
Notional CC1
Notional CC2
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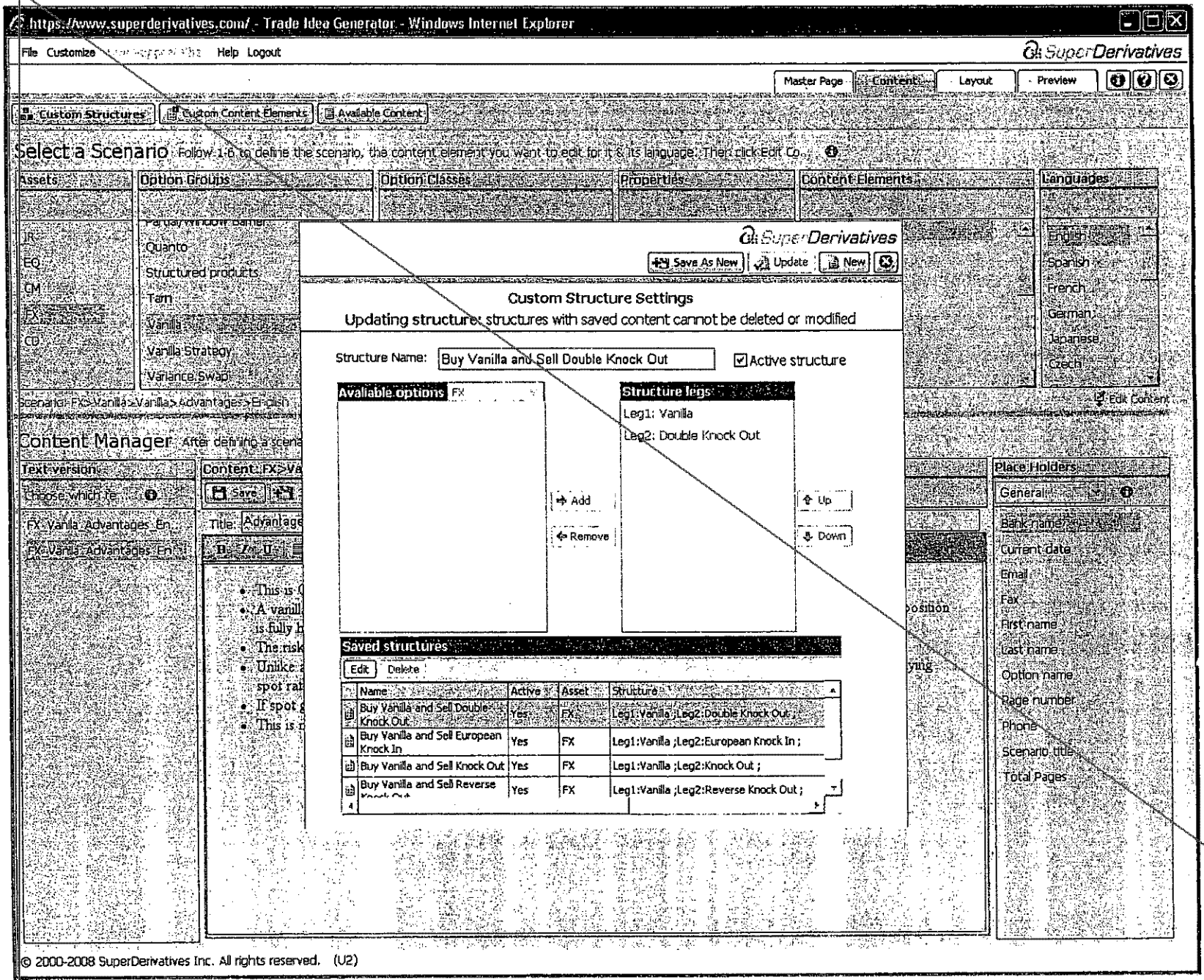

https://www.superderivatives.com/ - Trade Idea Generator - Windows Internet Explorer
File Customize Help Logout
SuperDerivatives
Master Page
Content
Layout
Preview
Custom Structures
Custom Content Elements
Available Content
Select a Scenario
Assets
Option Groups
Option Classes
Properties
Content Elements
Languages
IR
EQ
CM
FX
CD
Quanto
Structured products
Tarn
Vanilla
Vanilla Strategy
Variance Swap
English
Spanish
French
German
Japanese
Czech
SuperDerivatives
Save As New
Update
New
Custom Structure Settings
Updating structures: structures with saved content cannot be deleted or modified
Structure Name:
Buy Vanilla and Sell Double Knock Out
Active structure
Avaliable options
FX
Add
Remove
Structure legs
Leg1: Vanilla
Leg2: Double Knock Out
Up
Down
Saved structures
Edit
Delete
Name
Active
Asset
Structure
Buy Vanilla and Sell Double Knock Out
Yes
FX
Leg1:Vanilla ;Leg2:Double Knock Out ;
Buy Vanilla and Sell European Knock In
Yes
FX
Leg1:Vanilla ;Leg2:European Knock In ;
Buy Vanilla and Sell Knock Out
Yes
FX
Leg1:Vanilla ;Leg2:Knock Out ;
Buy Vanilla and Sell Reverse
Yes
FX
Leg1:Vanilla ;Leg2:Reverse Knock Out ;
Edit Content
Content Manager
Text version
Content: FX>Va
Save
Title: Advantage
Place Holders
General
Bank name
Current date
Email
Fax
First name
Last name
Option name
Page number
Phone
Scenario title
Total Pages
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Fig 3b

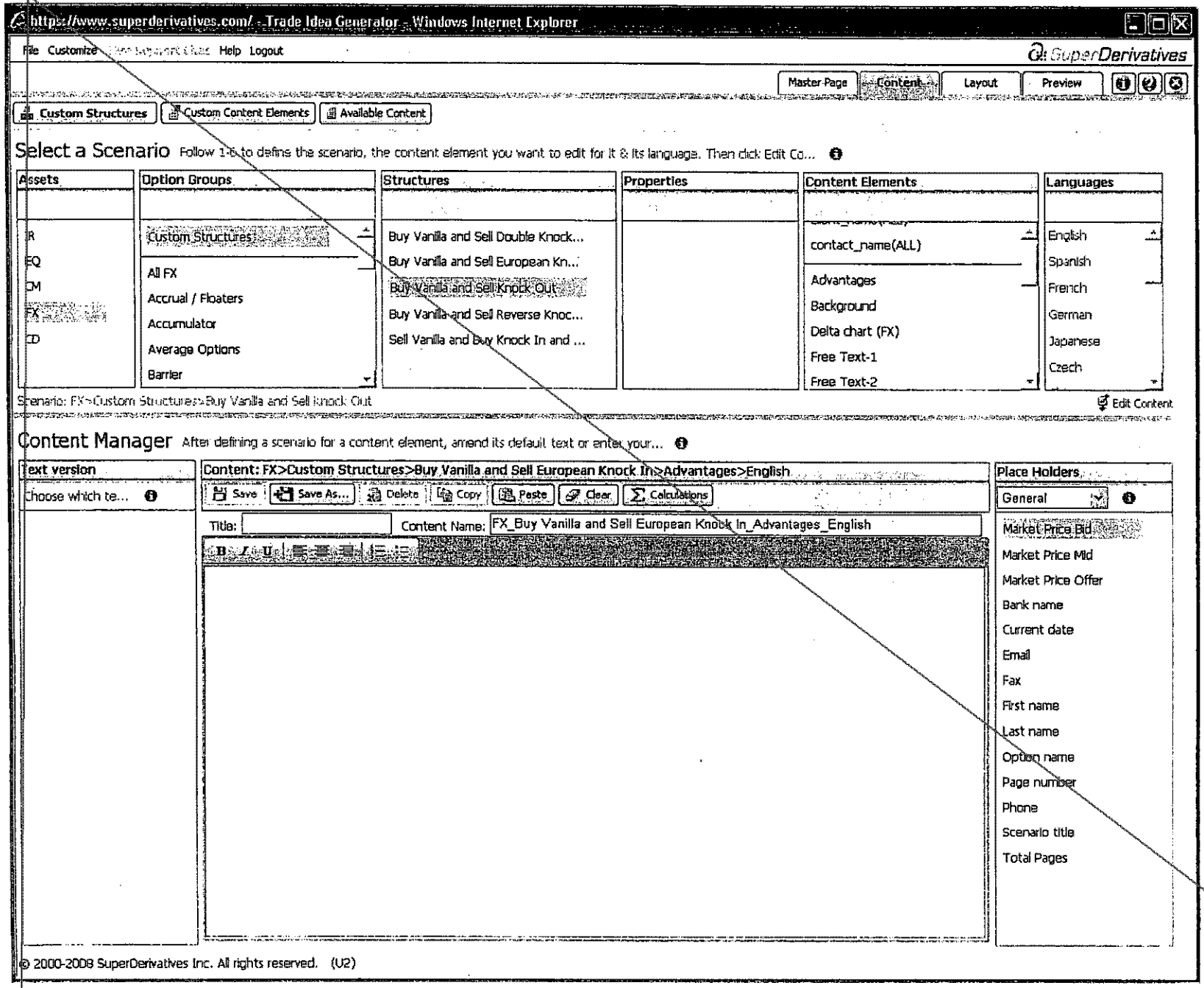

https://www.superderivatives.com/ - Trade Idea Generator - Windows Internet Explorer
File Customize Help Logout
SuperDerivatives
Master Page
Content
Layout
Preview
Custom Structures
Custom Content Elements
Available Content
Select a Scenario
Assets
Option Groups
Structures
Properties
Content Elements
Languages
IR
EQ
CM
FX
CD
Custom Structures
All FX
Accrual / Floaters
Accumulator
Average Options
Barrier
Buy Vanilla and Sell Double Knock...
Buy Vanilla and Sell European Kn...
Buy Vanilla and Sell Knock Out
Buy Vanilla and Sell Reverse Knoc...
Sell Vanilla and Buy Knock In and ...
contact_name(ALL)
Advantages
Background
Delta chart (FX)
Free Text-1
Free Text-2
English
Spanish
French
German
Japanese
Czech
Scenario: FX>Custom Structures>Buy Vanilla and Sell Knock Out
Edit Content
Content Manager
After defining a scenario for a content element, amend its default text or enter your...
Text version
Choose which te...
Content: FX>Custom Structures>Buy Vanilla and Sell European Knock In>Advantages>English
Save
Save As...
Delete
Copy
Paste
Clear
Calculations
Title:
Content Name: FX_Buy Vanilla and Sell European Knock In_Advantages_English
Place Holders
General
Market Price Bid
Market Price Mid
Market Price Offer
Bank name
Current date
Email
Fax
First name
Last name
Option name
Page number
Phone
Scenario title
Total Pages
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Fig. 31

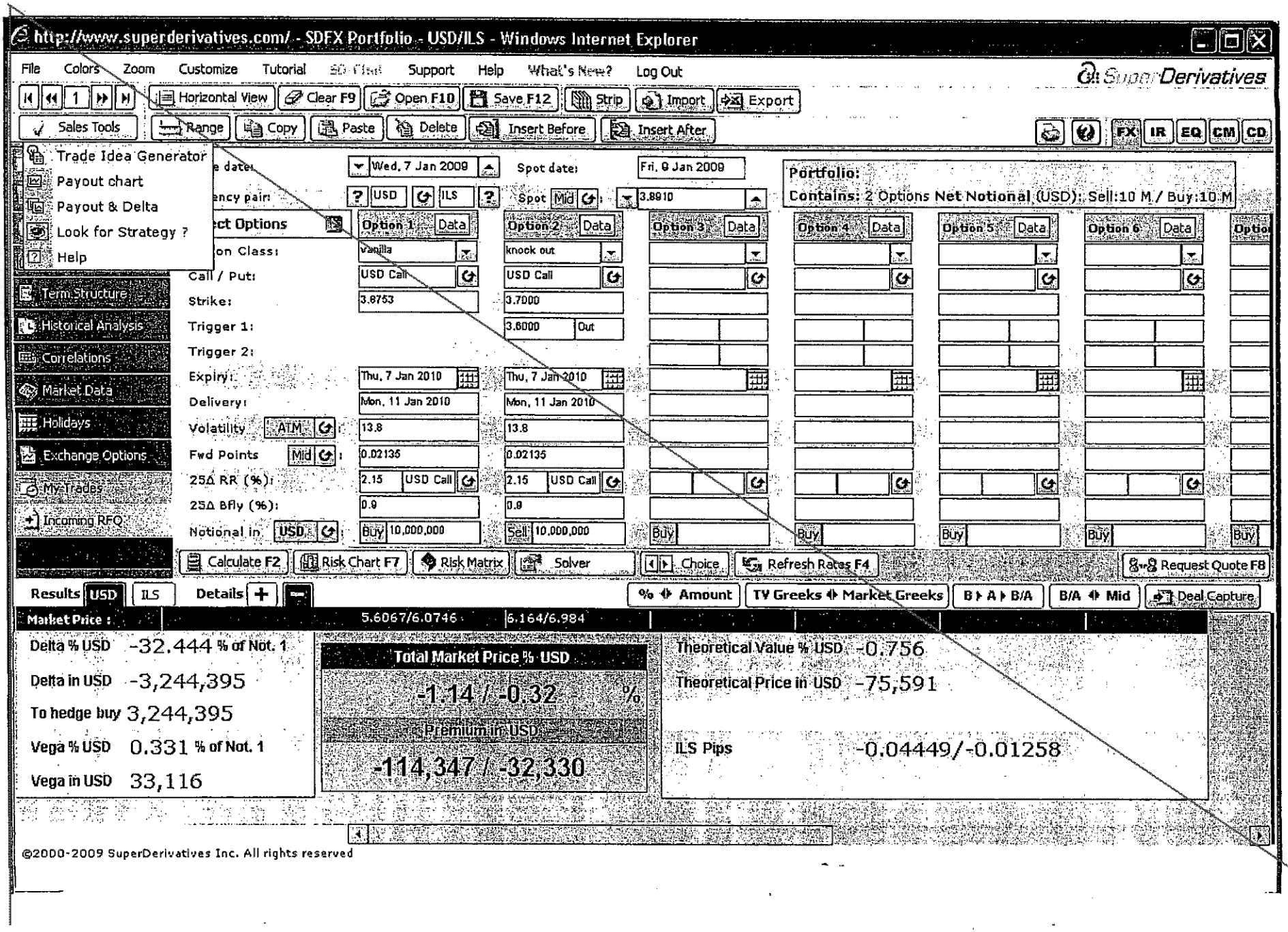

http://www.superderivatives.com/ - SDFX Portfolio - USD/ILS - Windows Internet Explorer
File Colors Zoom Customize Tutorial Support Help What's New? Log Out
SuperDerivatives
Horizontal View Clear F9 Open F10 Save F12 Strip Import Export
Sales Tools Range Copy Paste Delete Insert Before Insert After
FX IR EQ CM CD
Trade Idea Generator
Payout chart
Payout & Delta
Look for Strategy ?
Help
Term Structure
Historical Analysis
Correlations
Market Data
Holidays
Exchange Options
My Trades
Incoming RFQ
Wed, 7 Jan 2009
Spot date: Fri, 9 Jan 2009
USD ILS Spot Mid 3.8910
Portfolio:
Contains: 2 Options Net Notional (USD): Sell:10 M / Buy:10 M
Option 1 Data
Option 2 Data
Option 3 Data
Option 4 Data
Option 5 Data
Option 6 Data
Vanilla
knock out
Call / Put:
USD Call
USD Call
Strike:
3.8753
3.7000
Trigger 1:
3.6000 Out
Trigger 2:
Expiry:
Thu, 7 Jan 2010
Thu, 7 Jan 2010
Delivery:
Mon, 11 Jan 2010
Mon, 11 Jan 2010
Volatility ATM
13.8
13.8
Fwd Points Mid
0.02135
0.02135
25Δ RR (%):
2.15 USD Call
2.15 USD Call
25Δ Bfly (%):
0.9
0.9
Notional in USD
Buy 10,000,000
Sell 10,000,000
Buy
Calculate F2 Risk Chart F7 Risk Matrix Solver Choice Refresh Rates F4 Request Quote F8
Results USD ILS Details
% Amount TV Greeks Market Greeks B A B/A B/A Mid Deal Capture
Market Price : 5.6067/6.0746 6.164/6.984
Delta % USD -32.444 % of Not. 1
Delta in USD -3,244,395
To hedge buy 3,244,395
Vega % USD 0.331 % of Not. 1
Vega in USD 33,116
Total Market Price % USD
-1.14 / -0.32 %
Premium in USD
-114,347 / -32,330
Theoretical Value % USD -0.756
Theoretical Price in USD -75,591
ILS Pips -0.04449/-0.01258
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Fig. 32

Fig. 33


http://www.superderivatives.com/ - Trade Idea Generator - Windows Internet Explorer
File Customize Links Support Chat Help Logout
SuperDerivatives
Master Page
Content
Layout
Preview
SuperDerivatives
New
Accept
Please select the relevant structure:
Available custom structures
Buy Vanilla and Sell Knock Out (SD)

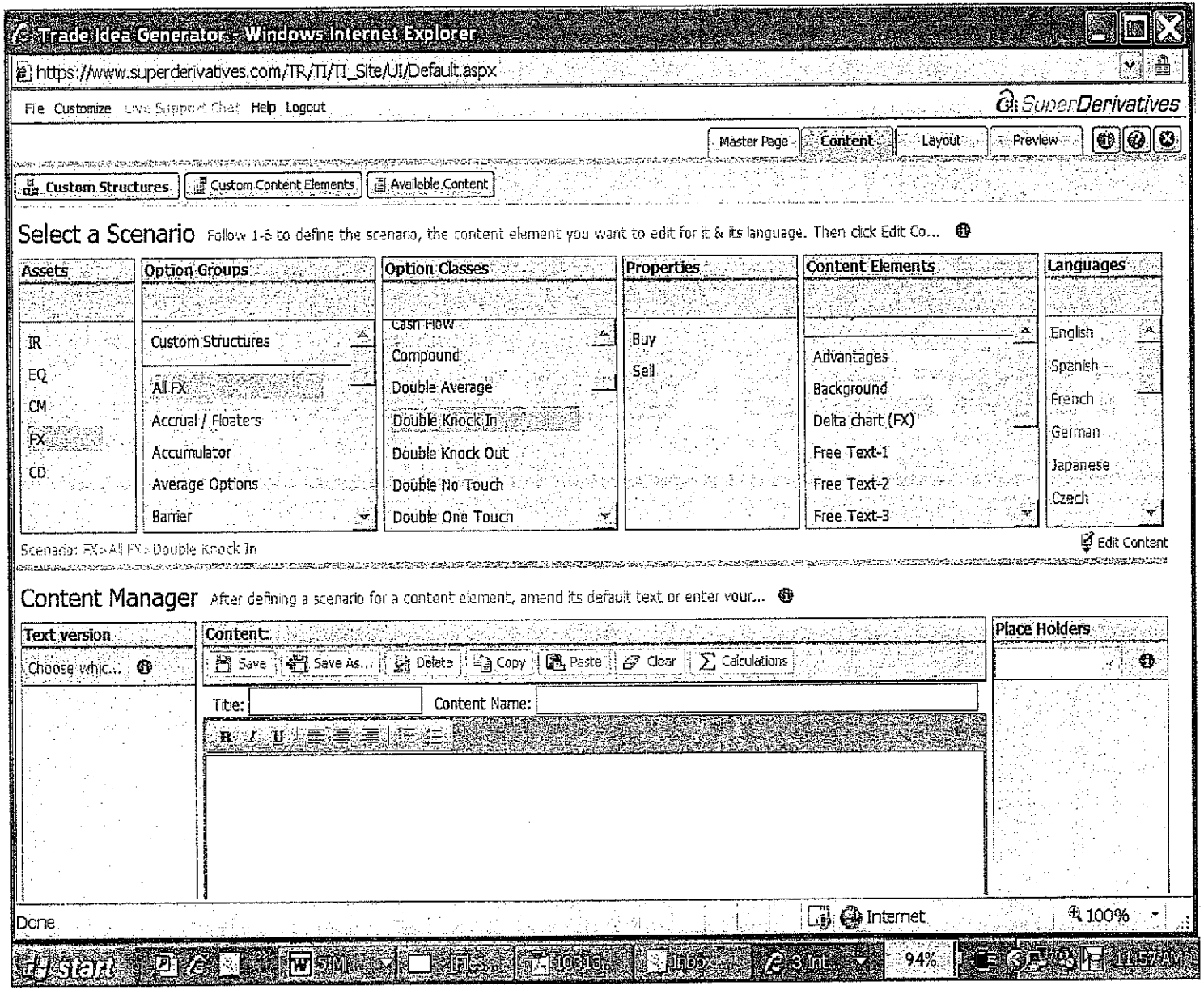

Trade Idea Generator - Windows Internet Explorer
https://www.superderivatives.com/TR/TI/TI_Site/UI/Default.aspx
File Customize Live Support Chat Help Logout
SuperDerivatives
Master Page
Content
Layout
Preview
Custom Structures
Custom Content Elements
Available Content
Select a Scenario
Follow 1-6 to define the scenario, the content element you want to edit for it & its language. Then click Edit Co...
Assets
IR
EQ
CM
FX
CD
Option Groups
Custom Structures
All FX
Accrual / Floaters
Accumulator
Average Options
Barrier
Option Classes
Cash Flow
Compound
Double Average
Double Knock In
Double Knock Out
Double No Touch
Double One Touch
Properties
Buy
Sell
Content Elements
Advantages
Background
Delta chart (FX)
Free Text-1
Free Text-2
Free Text-3
Languages
English
Spanish
French
German
Japanese
Czech
Edit Content
Scenario: FX>All FX>Double Knock In
Content Manager
After defining a scenario for a content element, amend its default text or enter your...
Text version
Choose whic...
Content:
Save
Save As...
Delete
Copy
Paste
Clear
Calculations
Title:
Content Name:
Place Holders
Done
Internet
100%
start
94%

FIG. 3

3/34

←300

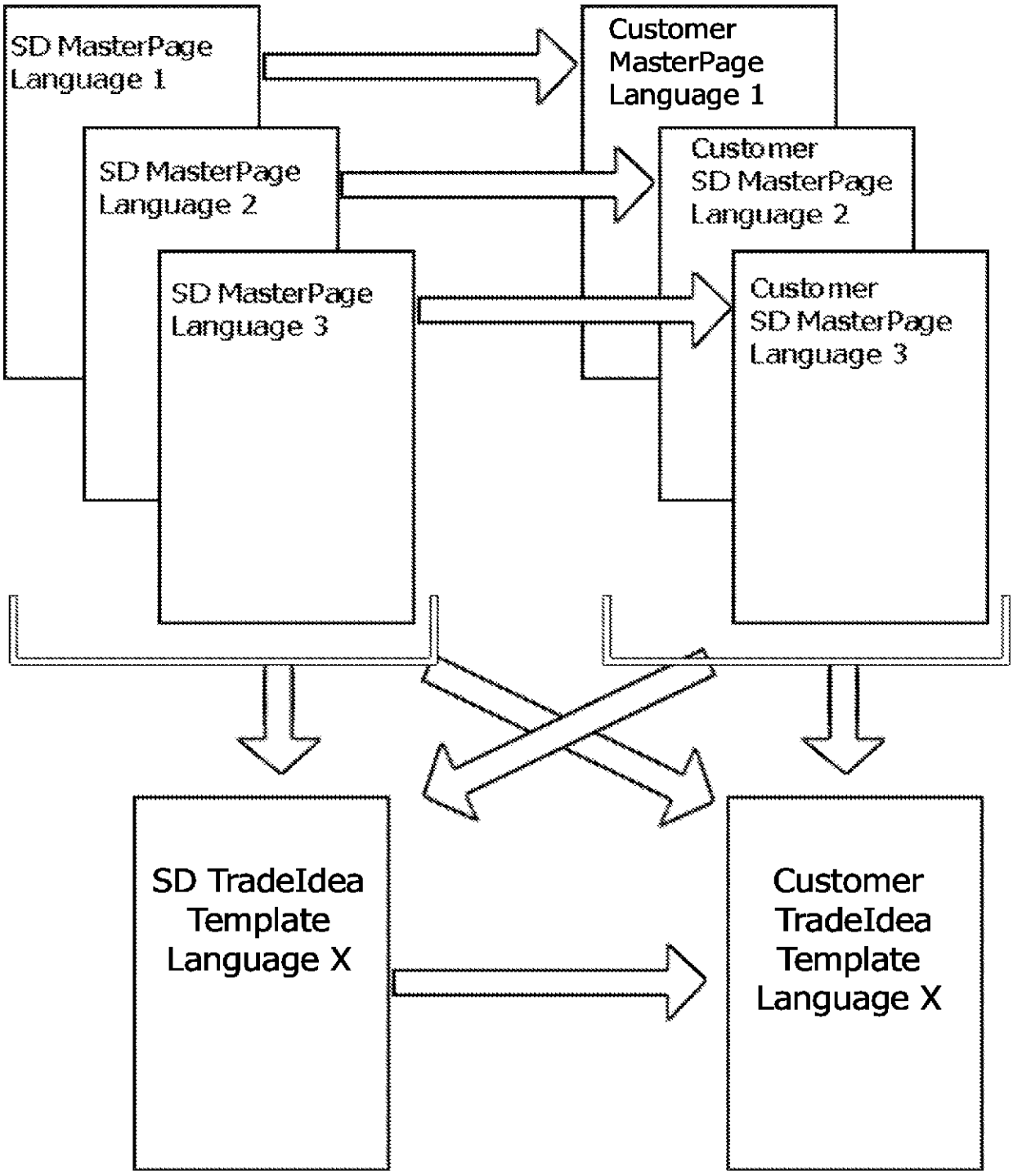

SD MasterPage Language 1
SD MasterPage Language 2
SD MasterPage Language 3
Customer MasterPage Language 1
Customer SD MasterPage Language 2
Customer SD MasterPage Language 3
SD TradeIdea Template Language X
Customer TradeIdea Template Language X

Fig. 7

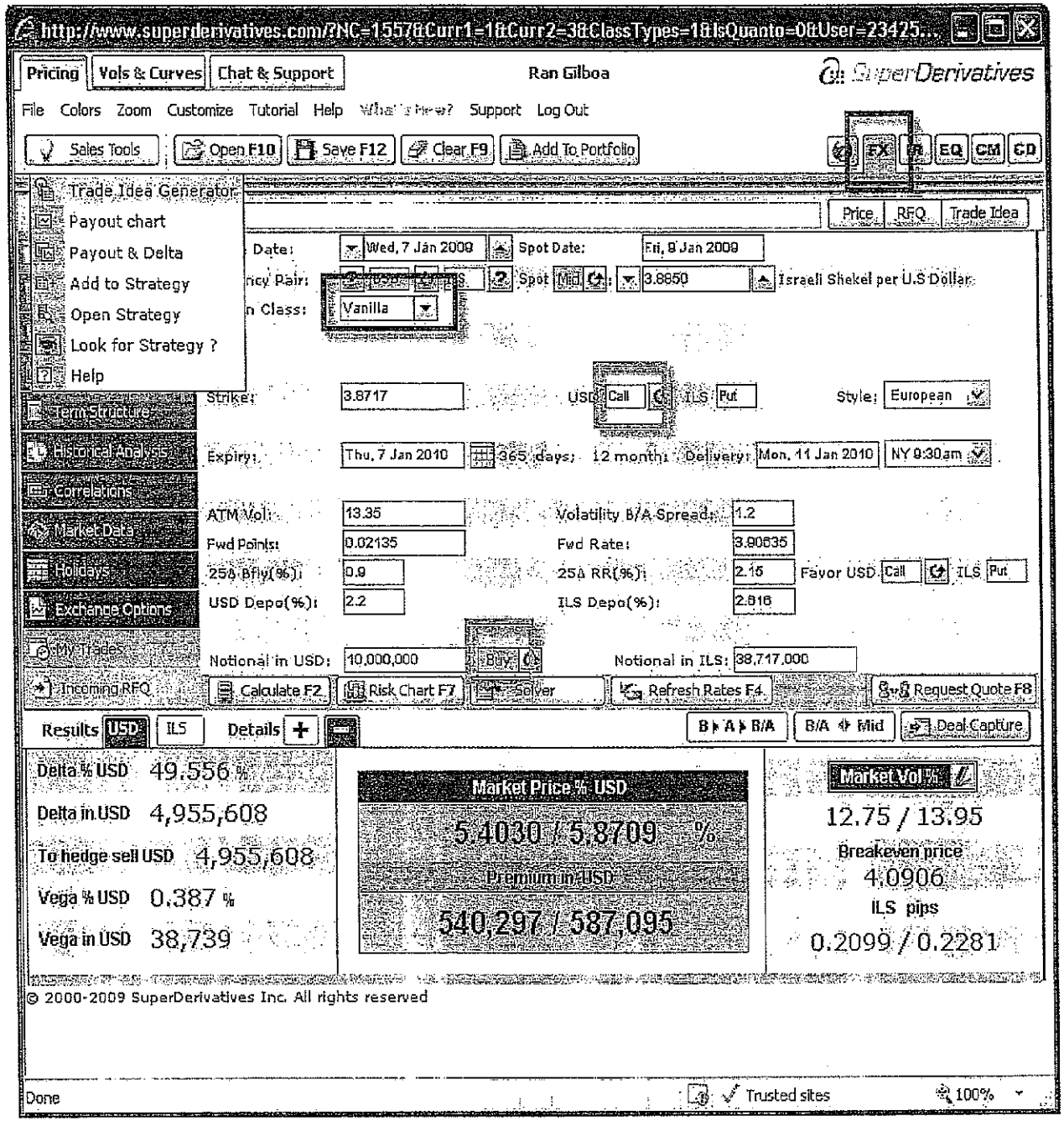

http://www.superderivatives.com/?NC=1557&Curr1=1&Curr2=3&ClassTypes=1&IsQuanto=0&User=23425...
Pricing
Vols & Curves
Chat & Support
Ran Gilboa
SuperDerivatives
File Colors Zoom Customize Tutorial Help What's New? Support Log Out
Sales Tools
Open F10
Save F12
Clear F9
Add To Portfolio
FX
EQ
CM
CD
Trade Idea Generator
Payout chart
Payout & Delta
Add to Strategy
Open Strategy
Look for Strategy ?
Help
Price
RFQ
Trade Idea
Date:
Wed, 7 Jan 2009
Spot Date:
Fri, 9 Jan 2009
Spot
Mid
3.8850
Israeli Shekel per U.S Dollar
Vanilla
Term Structure
Historical Analysis
Correlations
Market Data
Holidays
Exchange Options
My Trades
Strike:
3.8717
USD
Call
ILS
Put
Style:
European
Expiry:
Thu, 7 Jan 2010
365 days;
12 months
Delivery:
Mon, 11 Jan 2010
NY 9:30am
ATM Vol:
13.35
Volatility B/A Spread:
1.2
Fwd Points:
0.02135
Fwd Rate:
3.90635
25δ Bfly(%):
0.9
25δ RR(%):
2.15
Favor USD
Call
ILS
Put
USD Depo(%):
2.2
ILS Depo(%):
2.816
Notional in USD:
10,000,000
Buy
Notional in ILS:
38,717,000
Incoming RFQ
Calculate F2
Risk Chart F7
Solver
Refresh Rates F4
Request Quote F8
Results
USD
ILS
Details
B A B/A
B/A Mid
Deal Capture
Delta % USD 49.556 %
Delta in USD 4,955,608
To hedge sell USD 4,955,608
Vega % USD 0.387 %
Vega in USD 38,739
Market Price % USD
5.4030 / 5.8709 %
Premium in USD
540,297 / 587,095
Market Vol %
12.75 / 13.95
Breakeven price
4.0906
ILS pips
0.2099 / 0.2281
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FIG. 8A

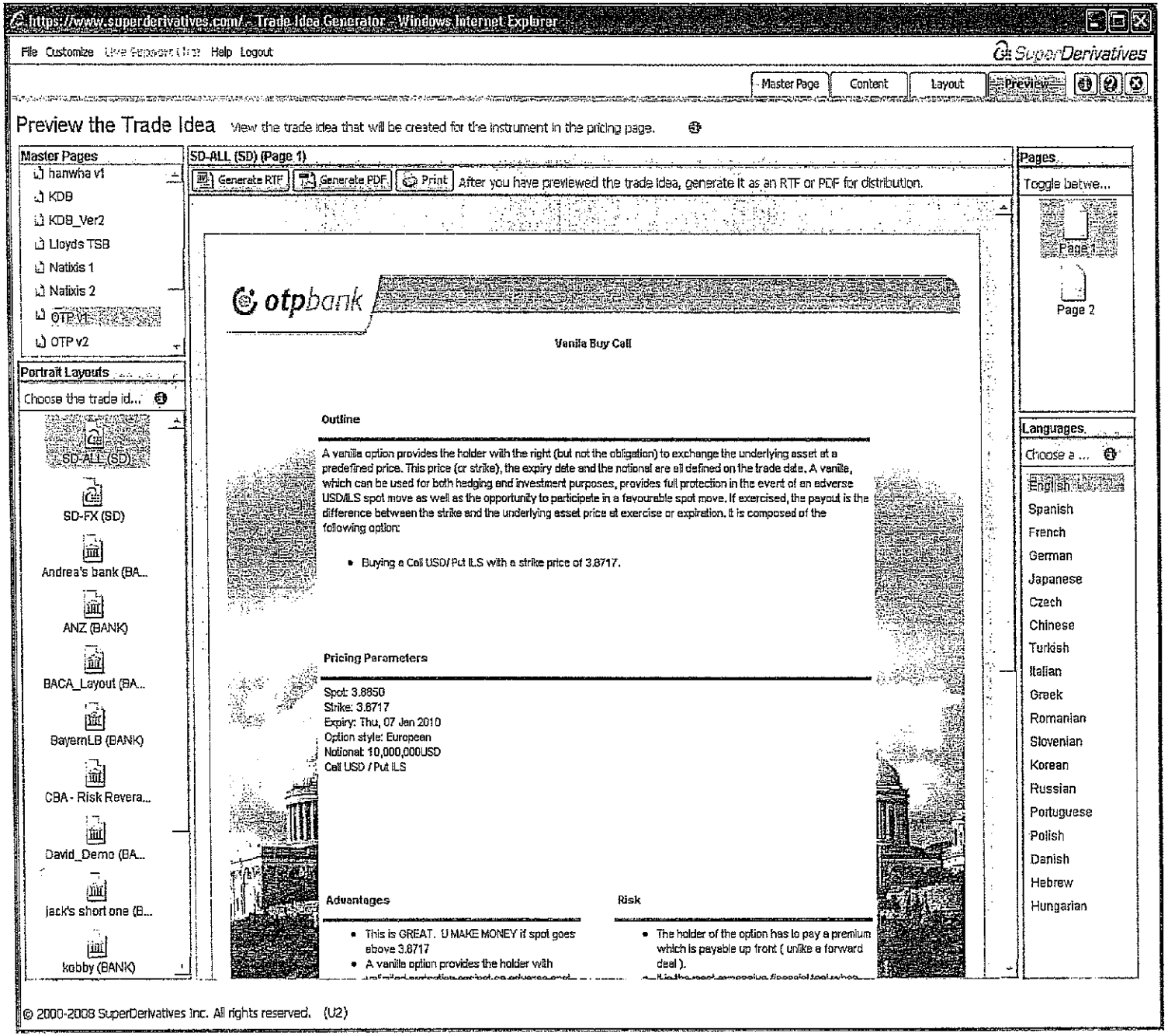

https://www.superderivatives.com/ - Trade Idea Generator - Windows Internet Explorer
File Customize Live Support Chat Help Logout
SuperDerivatives
Master Page
Content
Layout
Preview
Preview the Trade Idea
View the trade idea that will be created for the instrument in the pricing page.
Master Pages
hanwha v1
KDB
KDB_Ver2
Lloyds TSB
Natixis 1
Natixis 2
OTP v1
OTP v2
Portrait Layouts
Choose the trade id...
SD-ALL (SD)
SD-FX (SD)
Andrea's bank (BA...
ANZ (BANK)
BACA_Layout (BA...
BayernLB (BANK)
CBA - Risk Revera...
David_Demo (BA...
jack's short one (B...
kobby (BANK)
SD-ALL (SD) (Page 1)
Generate RTF
Generate PDF
Print
After you have previewed the trade idea, generate it as an RTF or PDF for distribution.
otpbank
Vanila Buy Call
Outline
A vanilla option provides the holder with the right (but not the obligation) to exchange the underlying asset at a predefined price. This price (or strike), the expiry date and the notional are all defined on the trade date. A vanilla, which can be used for both hedging and investment purposes, provides full protection in the event of an adverse USD/ILS spot move as well as the opportunity to participate in a favourable spot move. If exercised, the payout is the difference between the strike and the underlying asset price at exercise or expiration. It is composed of the following option:
Buying a Call USD/Put ILS with a strike price of 3.8717.
Pricing Parameters
Spot: 3.8850
Strike: 3.8717
Expiry: Thu, 07 Jan 2010
Option style: European
Notional: 10,000,000USD
Call USD / Put ILS
Advantages
This is GREAT. U MAKE MONEY if spot goes above 3.8717
A vanilla option provides the holder with
Risk
The holder of the option has to pay a premium which is payable up front ( unlike a forward deal ).
Pages
Toggle betwe...
Page 1
Page 2
Languages
Choose a ...
English
Spanish
French
German
Japanese
Czech
Chinese
Turkish
Italian
Greek
Romanian
Slovenian
Korean
Russian
Portuguese
Polish
Danish
Hebrew
Hungarian
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FIG. 8B

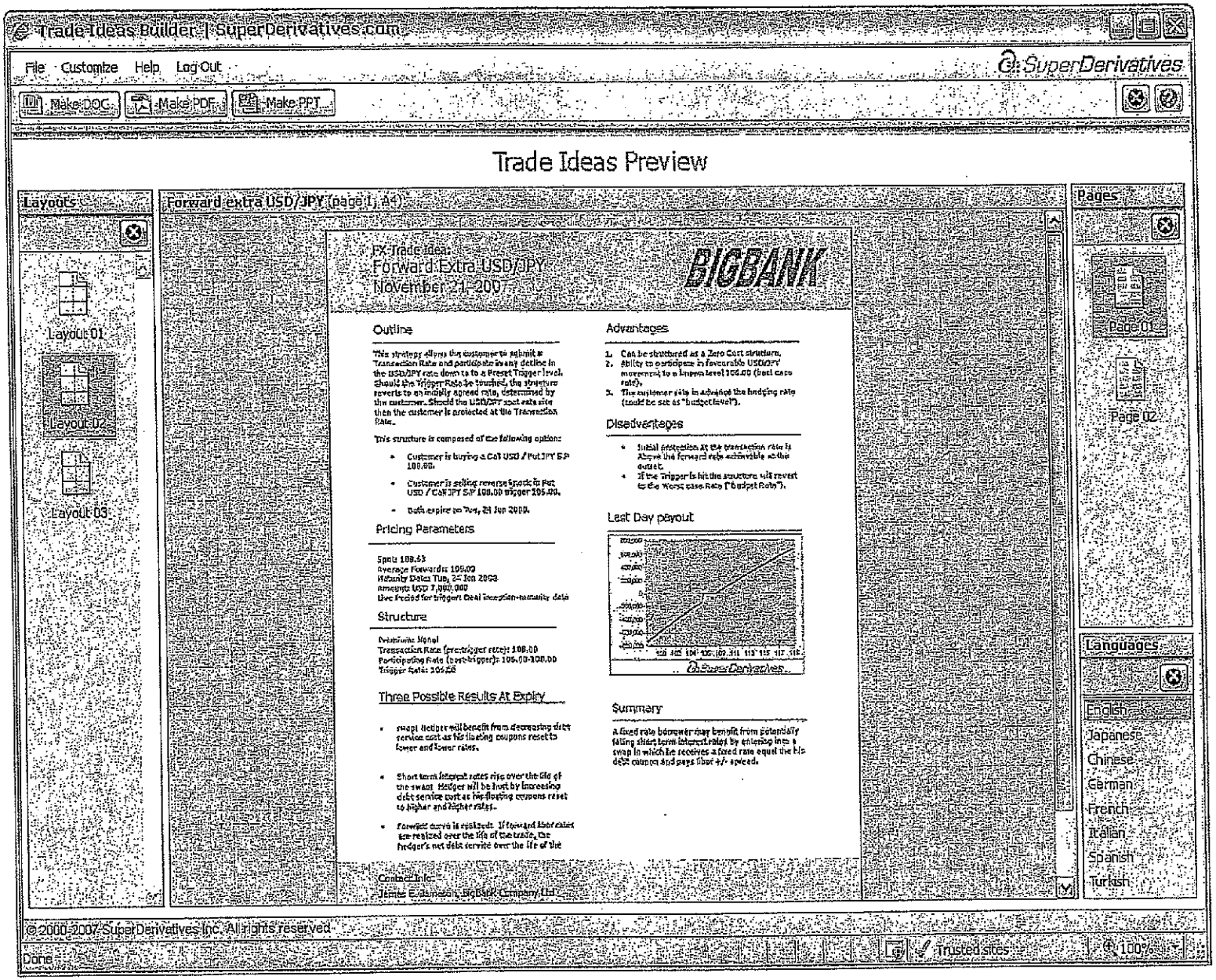

Trade Ideas Builder | SuperDerivatives.com
File Customize Help Log Out
SuperDerivatives
Make DOC
Make PDF
Make PPT
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1, A4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
This strategy allows the customer to submit a Transaction Rate and participate in any decline in the USD/JPY rate down to to a Preset Trigger level. Should the Trigger Rate be touched, the structure reverts to an initially agreed rate, determined by the customer. Should the USD/JPY spot rate stay then the customer is protected at the Transaction Rate.
This structure is composed of the following option:
Customer is buying a Call USD / Put JPY S/P 108.00.
Customer is selling reverse knock in Put USD / Call JPY S/P 108.00 trigger 105.00.
Both expire on Tue, 24 Jun 2008.
Pricing Parameters
Spot 108.63
Average Forwards: 109.02
Maturity Dates Tue, 24 Jun 2008
Amounts USD 7,000,000
Live Period for trigger (Real European-maturity date
Structure
Premium: None
Transaction Rate (pre-trigger rate): 108.00
Participating Rate (pre-trigger): 106.00-108.00
Trigger Rate: 105.00
Three Possible Results At Expiry
swap hedger will benefit from decreasing debt service cost as his floating coupons reset to lower and lower rates.
Short term interest rates rise over the life of the swap. Hedger will be hurt by increasing debt service cost as his floating coupons reset to higher and higher rates.
Forward curve is realized. If forward libor rates are realized over the life of the trade, the hedger's net debt service over the life of the
Advantages
1. Can be structured at a Zero Cost structure.
2. Ability to participate in favourable USD/JPY movement to a known level 106.00 (best case rate).
3. The customer sets in advance the hedging rate (could be set as "budget level").
Disadvantages
Initial protection at the transaction rate is Above the forward rate achievable at the outset.
If the Trigger is hit the structure will revert to the Worst case Rate ("Budget Rate").
Last Day payout
Summary
A fixed rate borrower may benefit from potentially falling short term interest rates by entering into a swap in which he receives a fixed rate equal the his debt coupon and pays libor +/- spread.
Contact Info:
James Edmeston, BigBank Company Ltd
Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
German
French
Italian
Spanish
Turkish
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FIG. 9

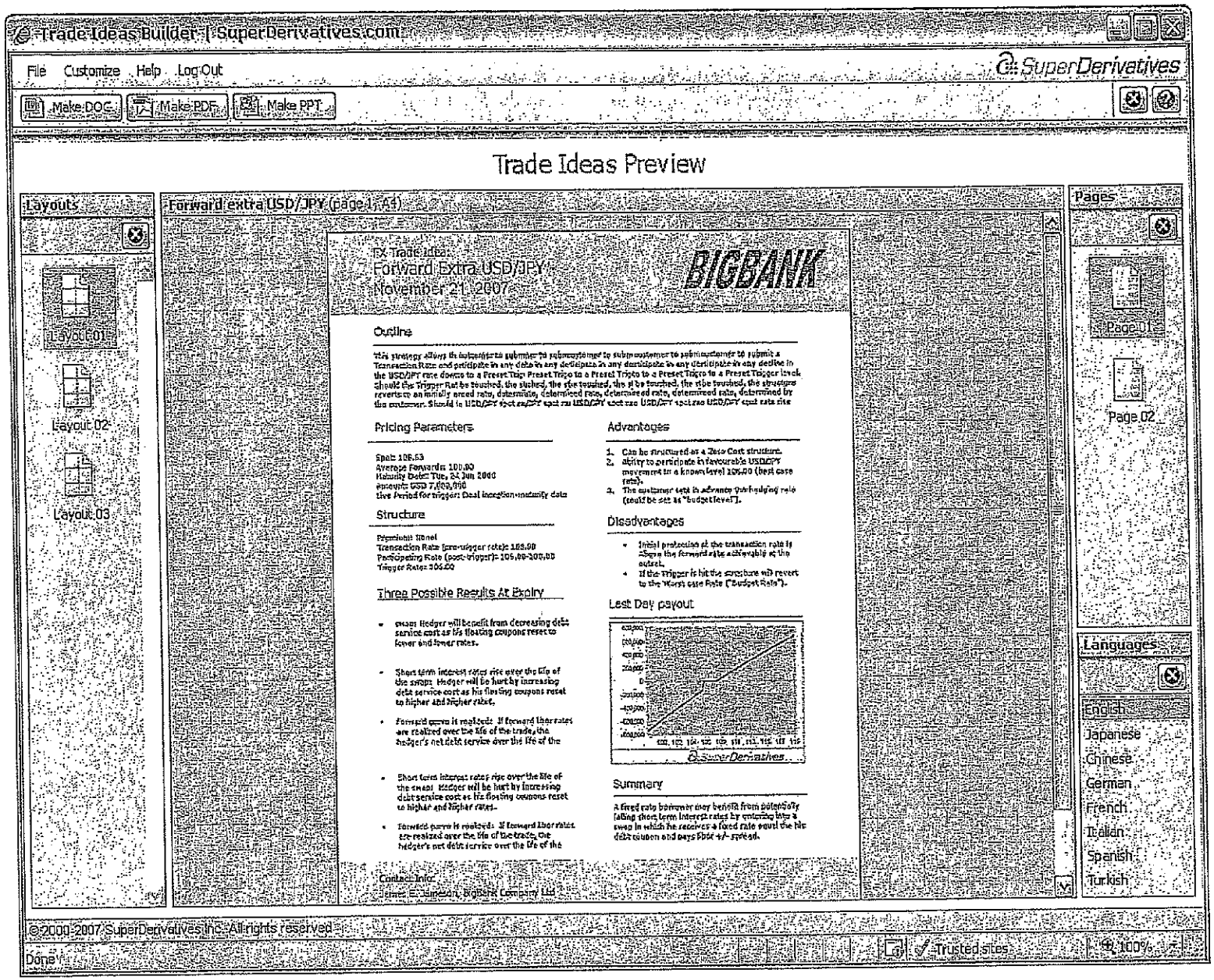

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SuperDerivatives
Make DOC
Make PDF
Make PPT
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1 of 4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Pricing Parameters
Spot: 105.53
Average Forwards: 100.00
Maturity Date: Tue, 24 Jun 2008
Amounts: USD 7,000,000
Live Period for trigger: Deal inception-maturity date
Structure
Premium: 0bps
Transaction Rate (pre-trigger rate): 105.00
Participating Rate (post-trigger): 105.00-200.00
Trigger Rate: 200.00
Three Possible Results At Expiry
Advantages
1. Can be structured as a Zero Cost structure.
2. ability to participate in favourable USDJPY movement to a known level 105.00 (best case rate).
3. The customer sets in advance the hedging rate (could be set as "budget level").
Disadvantages
Initial protection at the transaction rate is below the forward rate achievable at the outset.
If the trigger is hit the structure will revert to the Worst case Rate ("Budget Rate").
Last Day payout
SuperDerivatives
Summary
Contact Info:
Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
German
French
Italian
Spanish
Turkish
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Done
Trusted sites
100%

FIG. 10

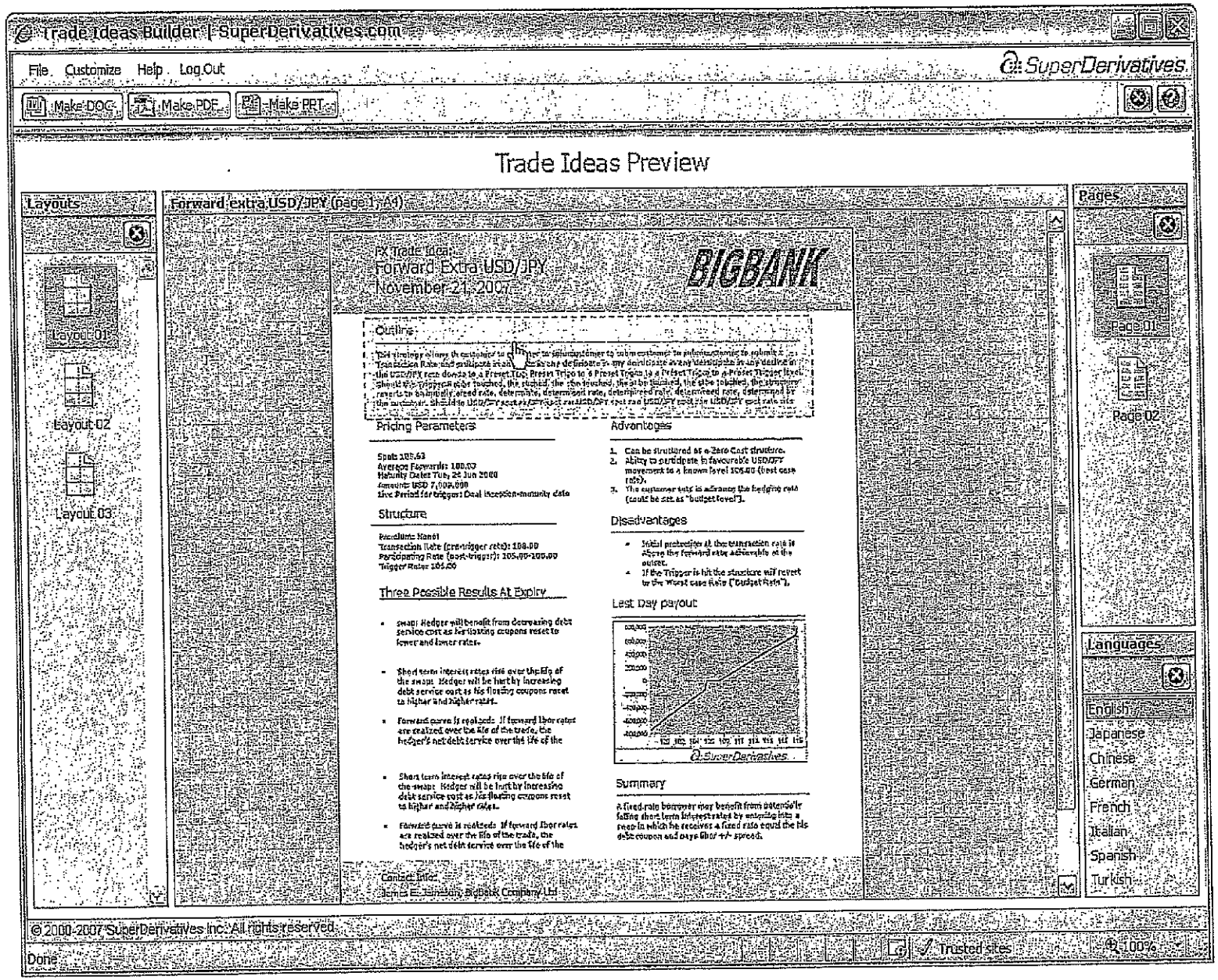

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File Customize Help Log Out
SuperDerivatives
Make DOC
Make PDF
Make PPT
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1 of 4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Pricing Parameters
Spot 108.63
Average Forwards: 108.02
Maturity Dated Tue, 26 Jun 2008
Amount: USD 7,000,000
Live Period for trigger: Deal Inception-maturity date
Structure
Knockout Range
Transaction Rate (pre-trigger rate): 108.00
Participating Rate (post-trigger): 105.00-105.00
Trigger Rate: 104.00
Three Possible Results At Expiry
Swap Hedger will benefit from decreasing debt service cost as his floating coupons reset to lower and lower rates.
Short term interest rates rise over the life of the swap. Hedger will be hurt by increasing debt service cost as his floating coupons reset to higher and higher rates.
Forward curve is realized. If forward libor rates are realized over the life of the trade, the hedger's net debt service over the life of the
Short term interest rates rise over the life of the swap. Hedger will be hurt by increasing debt service cost as his floating coupons reset to higher and higher rates.
Forward curve is realized. If forward libor rates are realized over the life of the trade, the hedger's net debt service over the life of the
Advantages
1. Can be structured as a Zero-Cost structure.
2. Ability to participate in favourable USD/JPY movement to a known level 105.00 (best case rate).
3. The customer rate is always the hedging rate (could be set as "budget level").
Disadvantages
Initial pricing at the transaction rate is above the forward rate achievable at the outset.
If the Trigger is hit the structure will revert to the Worst case Rate ("Budget Rate").
Last Day payout
SuperDerivatives
Summary
A fixed rate borrower may benefit from potential falling short term interest rates by entering into a swap in which he receives a fixed rate equal the his debt coupon and pays libor +/- spread.
Contact Info:
Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
German
French
Italian
Spanish
Turkish
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Done
Trusted sites
100%

FIG. 11

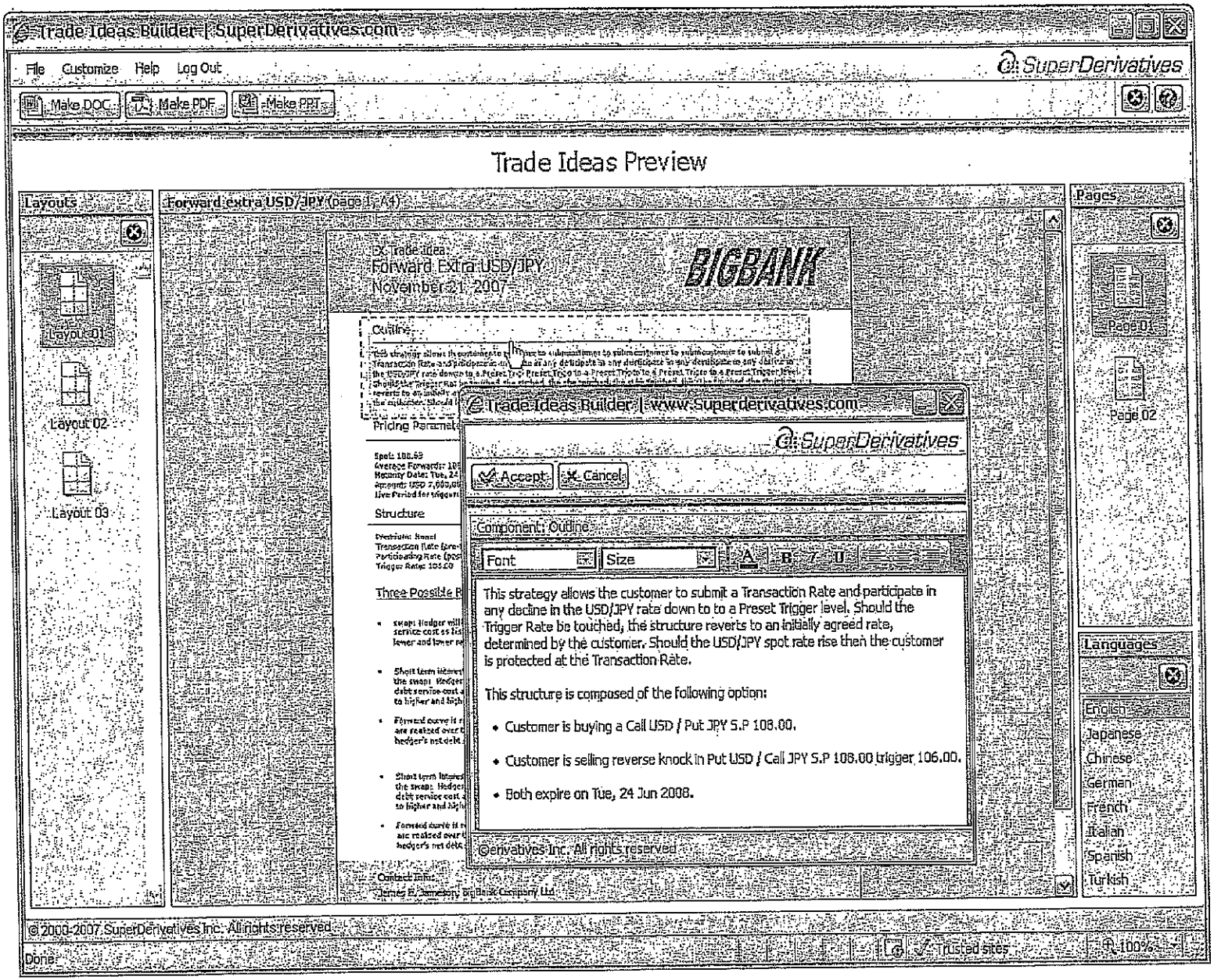

Trade Ideas Builder | SuperDerivatives.com
File Customize Help Log Out
SuperDerivatives
Make DOC Make PDF Make PPT
Trade Ideas Preview
Layouts
Layout 01
Layout 02
Layout 03
Forward extra USD/JPY (page 1 of 4)
FX Trade idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
Pricing Paramet
Structure
Three Possible P
Trade Ideas Builder | www.superderivatives.com
SuperDerivatives
Accept Cancel
Component: Outline
Font Size
This strategy allows the customer to submit a Transaction Rate and participate in any decline in the USD/JPY rate down to to a Preset Trigger level. Should the Trigger Rate be touched, the structure reverts to an initially agreed rate, determined by the customer. Should the USD/JPY spot rate rise then the customer is protected at the Transaction Rate.
This structure is composed of the following option:
• Customer is buying a Call USD / Put JPY S.P 108.00.
• Customer is selling reverse knock in Put USD / Call JPY S.P 108.00 trigger 106.00.
• Both expire on Tue, 24 Jun 2008.
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Pages
Page 01
Page 02
Languages
English
Japanese
Chinese
German
French
Italian
Spanish
Turkish
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Done
Trusted sites
100%

FIG. 12

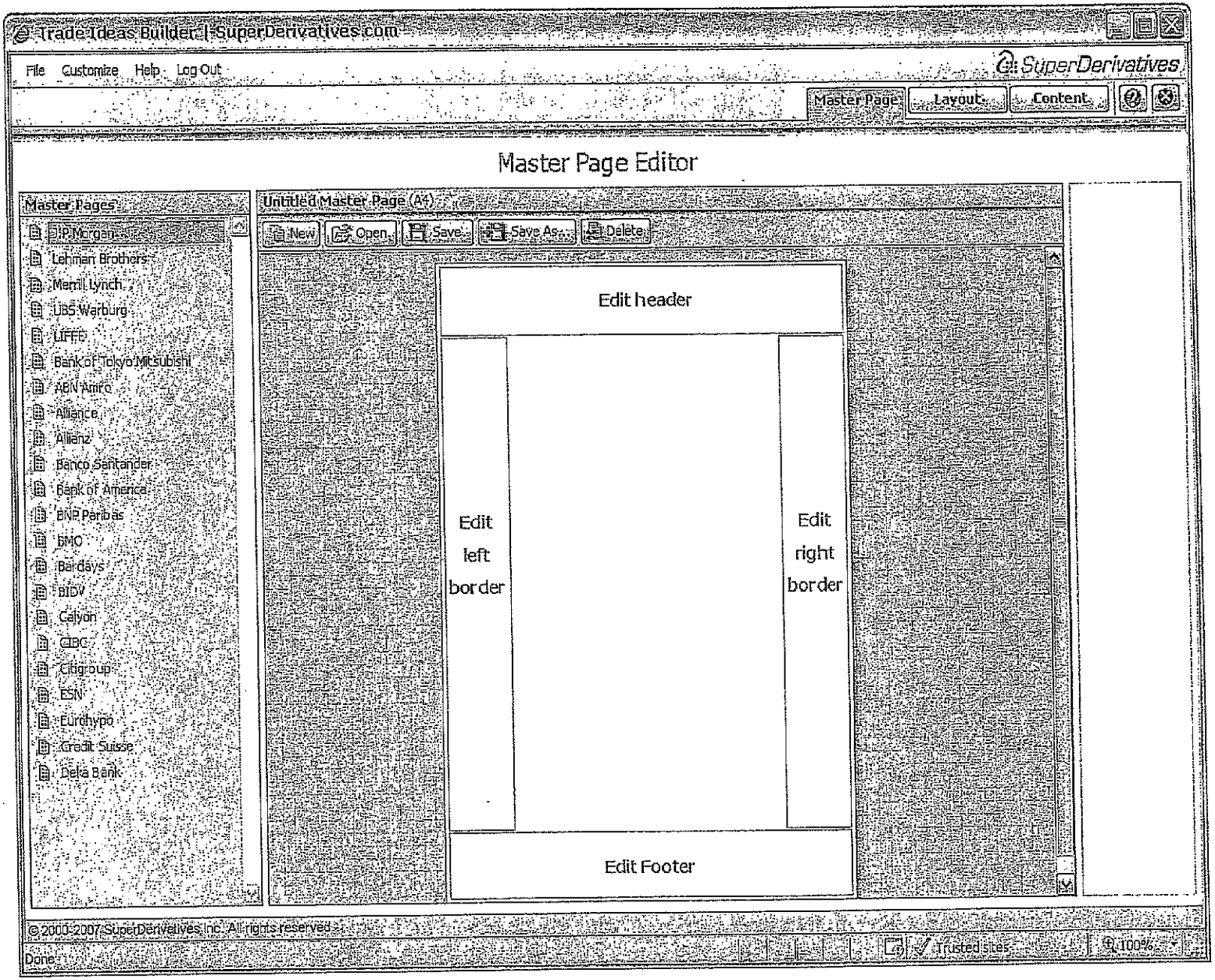

Trade Ideas Builder | SuperDerivatives.com
File Customize Help Log Out
SuperDerivatives
Master Page
Layout
Content
Master Page Editor
Master Pages
J.P.Morgan
Lehman Brothers
Merrill Lynch
UBS Warburg
LIFFE
Bank of Tokyo Mitsubishi
ABN Amro
Alliance
Allianz
Banco Santander
Bank of America
BNP Paribas
BMO
Barclays
BIDV
Calyon
CIBC
Citigroup
ESN
Eurohypo
Kredit Suisse
Dexia Bank
Untitled Master Page (A4)
New
Open
Save
Save As...
Delete
Edit header
Edit left border
Edit right border
Edit Footer
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Done
Trusted sites
100%

FIG. 13

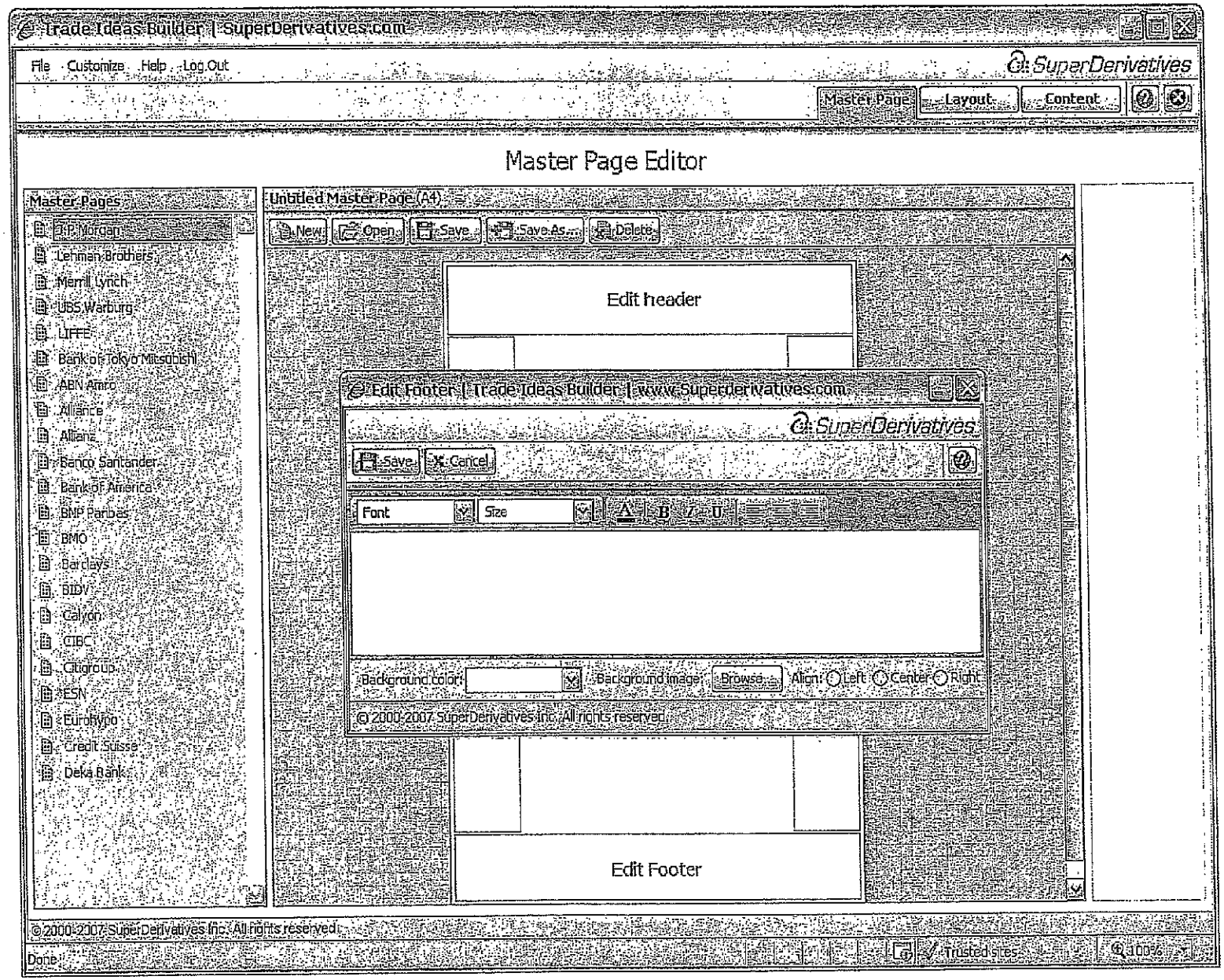

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File Customize Help Log Out
SuperDerivatives
Master Page
Layout
Content
Master Page Editor
Master Pages
J.P. Morgan
Lehman Brothers
Merrill Lynch
UBS Warburg
LIFFE
Bank of Tokyo Mitsubishi
ABN Amro
Alliance
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FIG. 14

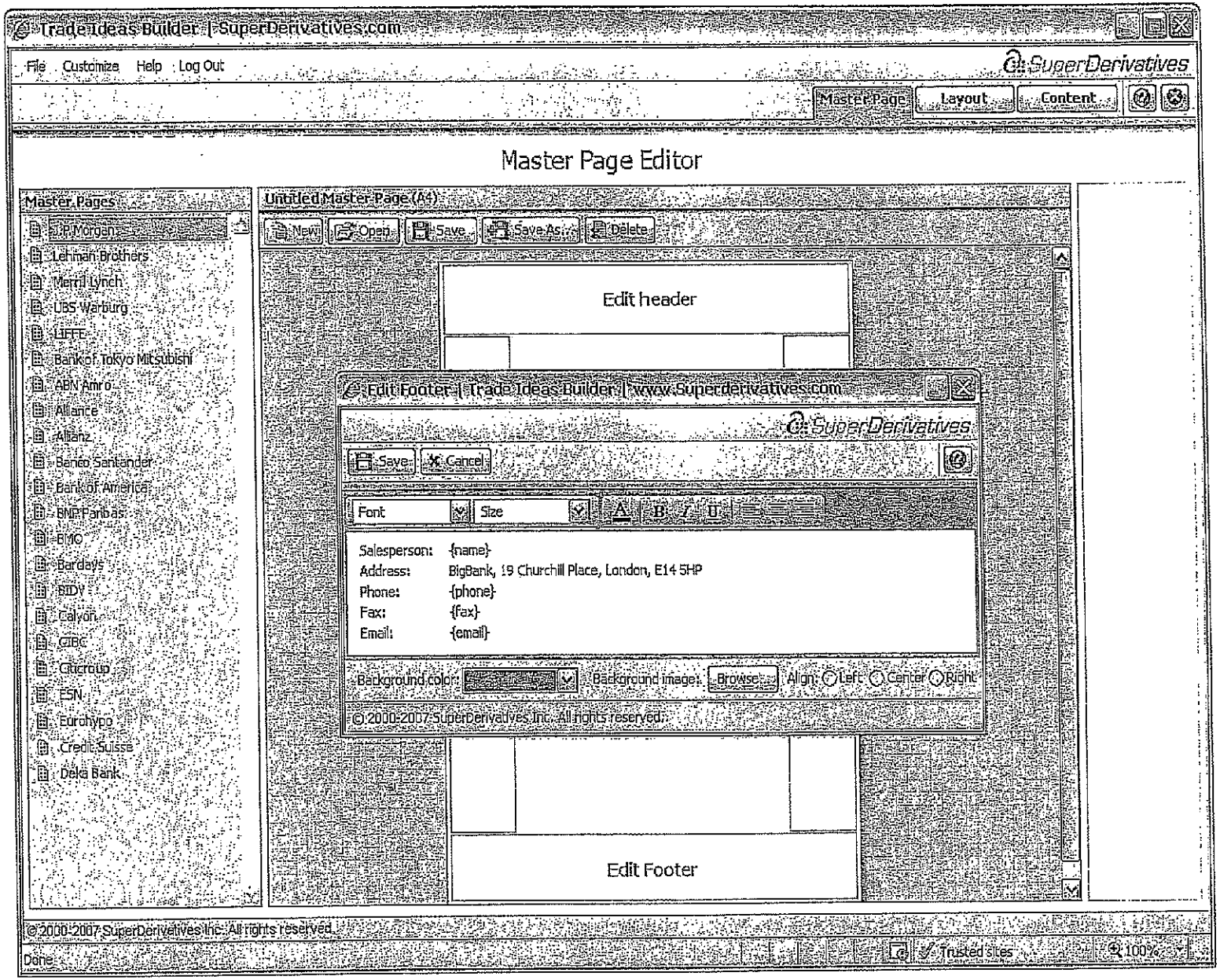

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FIG. 15

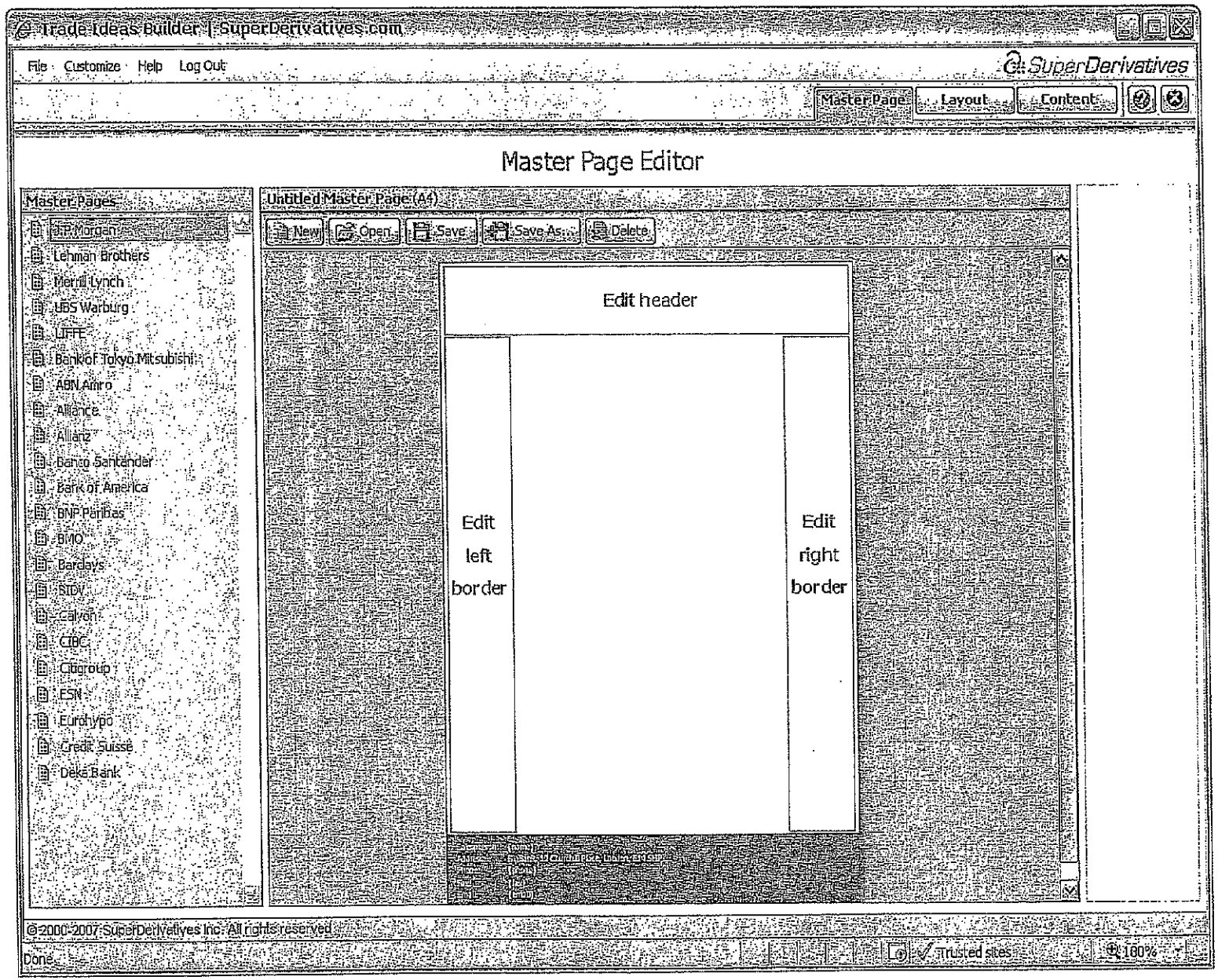

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FIG. 16

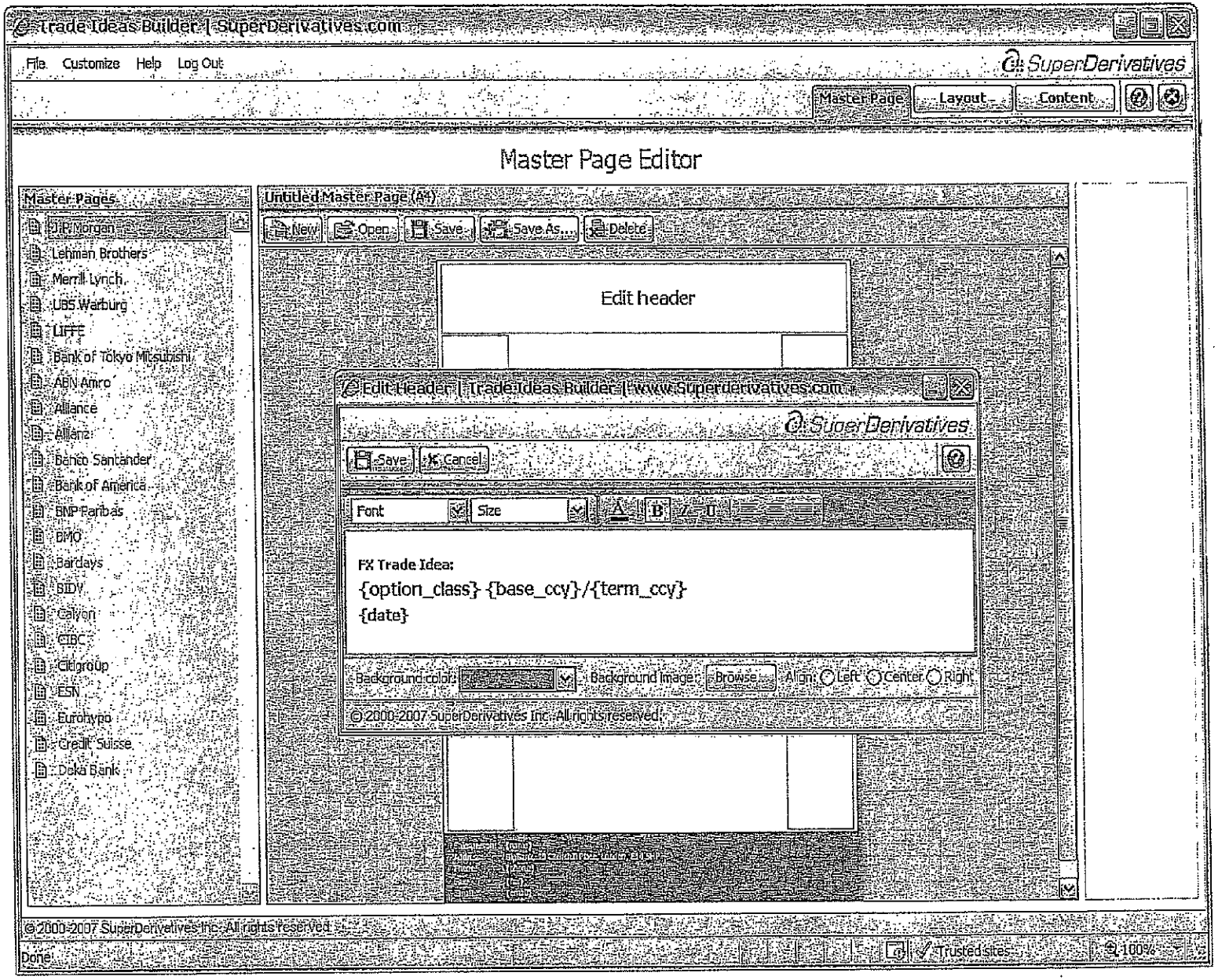

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FIG. 17

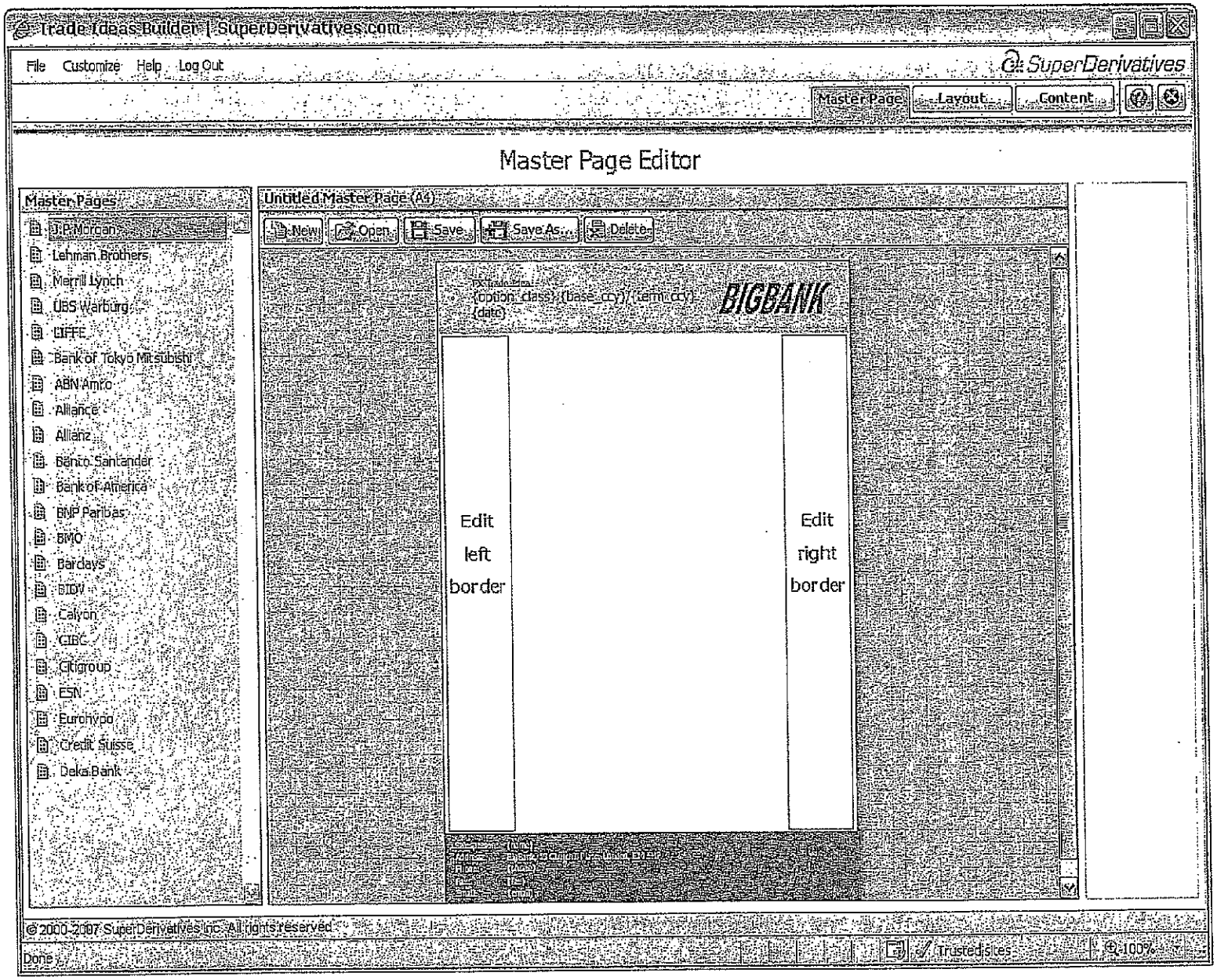

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FIG. 18

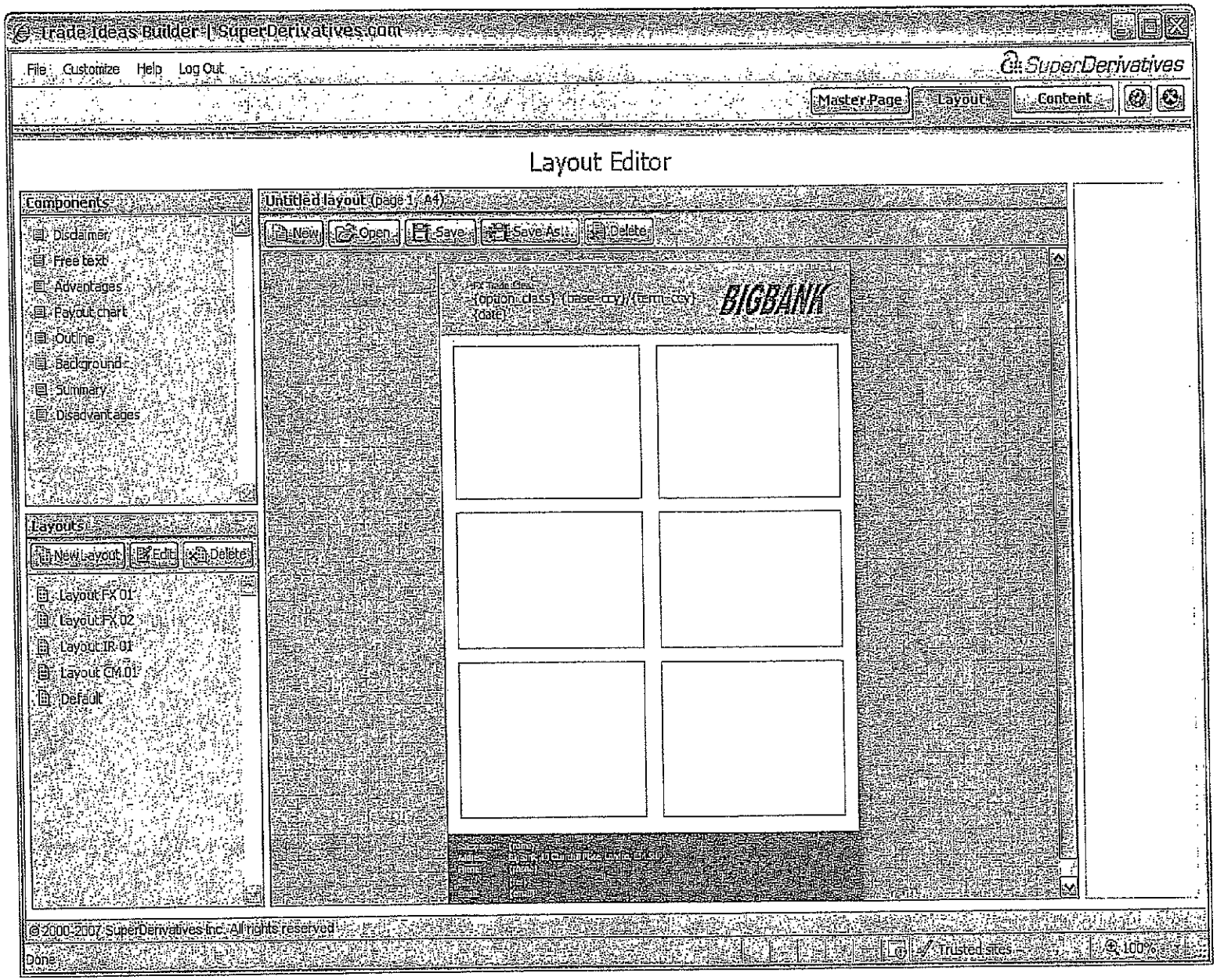

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FIG. 19

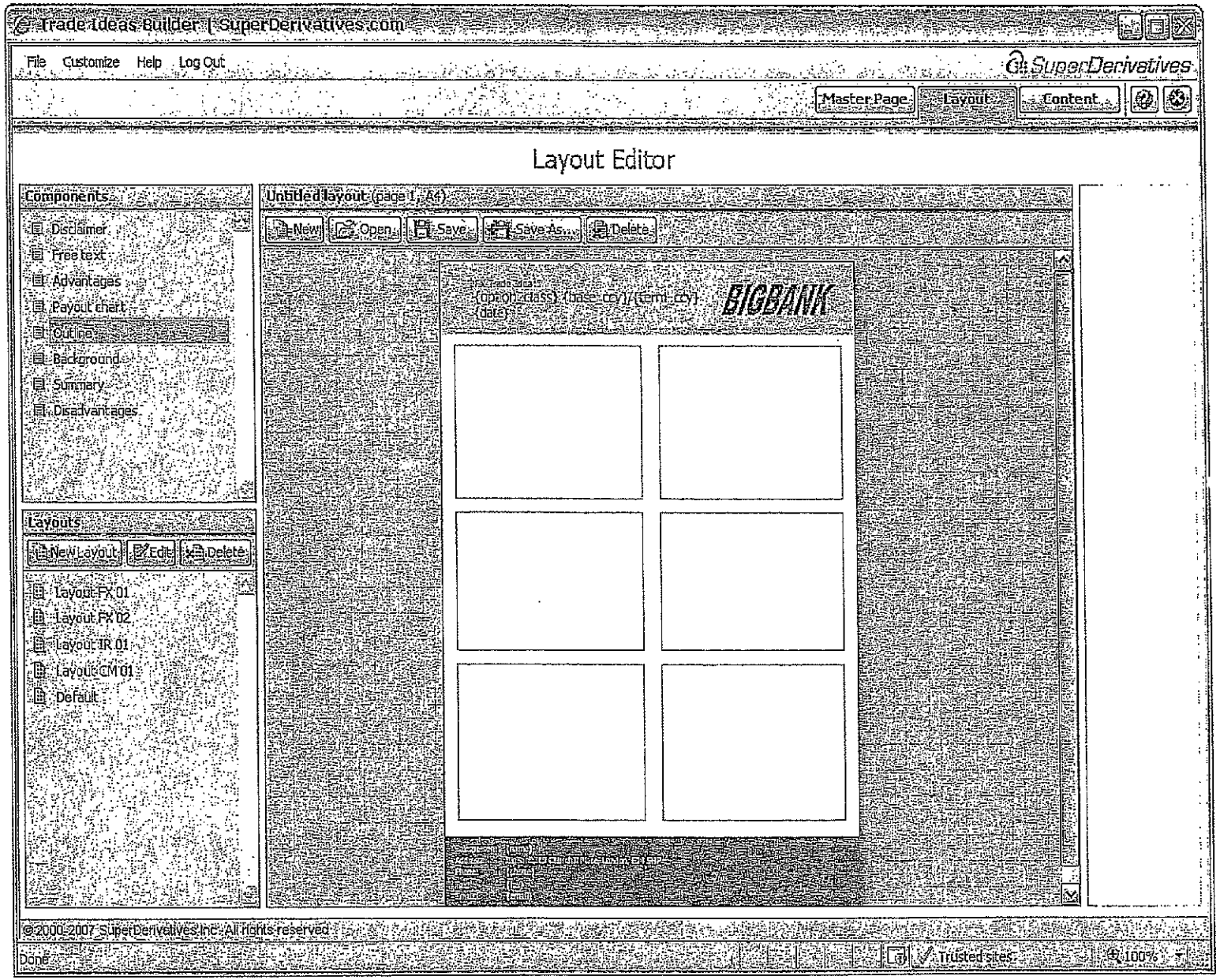

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FIG. 20

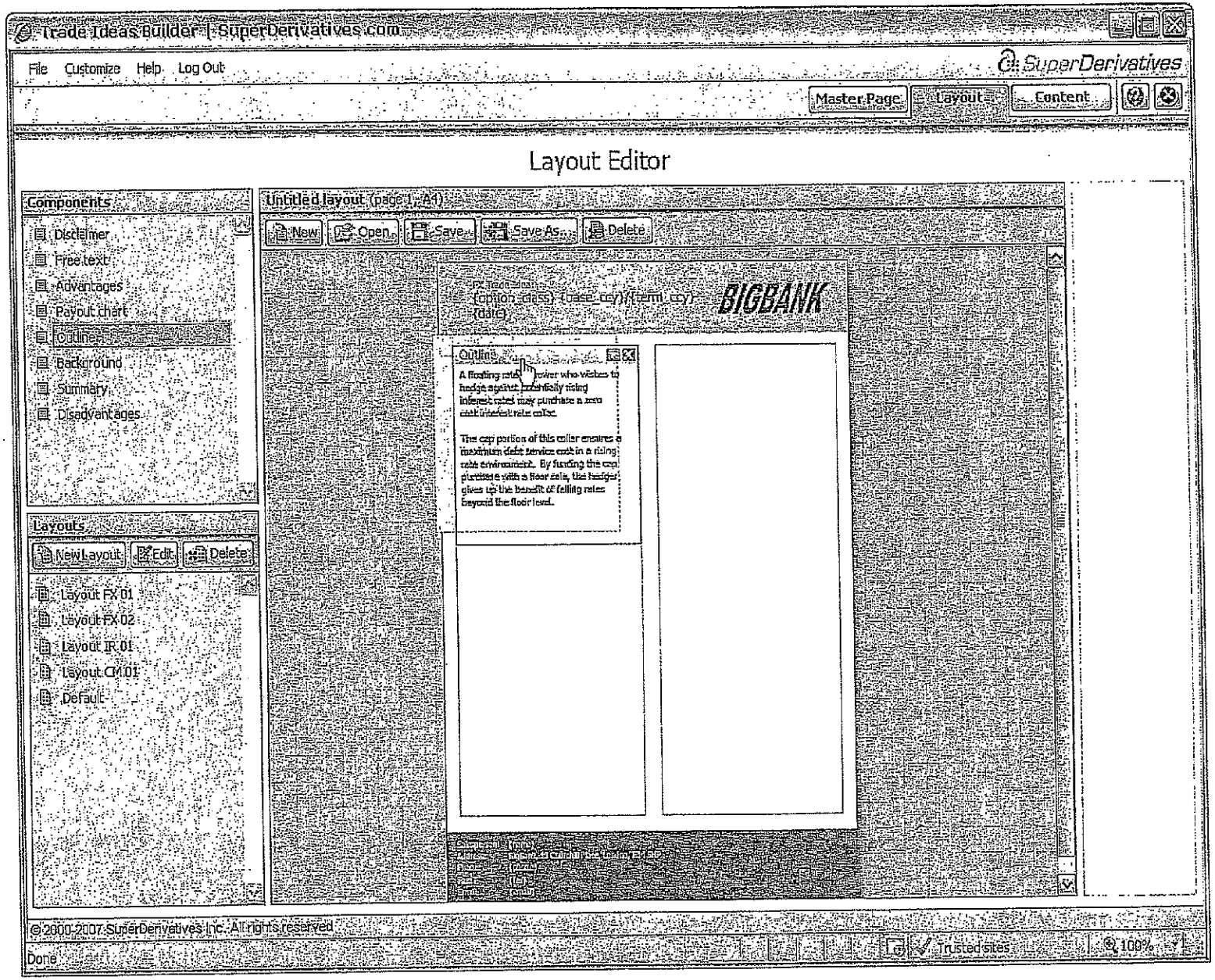

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BIGBANK
Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By funding the cap purchase with a floor sale, the hedger gives up the benefit of falling rates beyond the floor level.
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FIG. 21

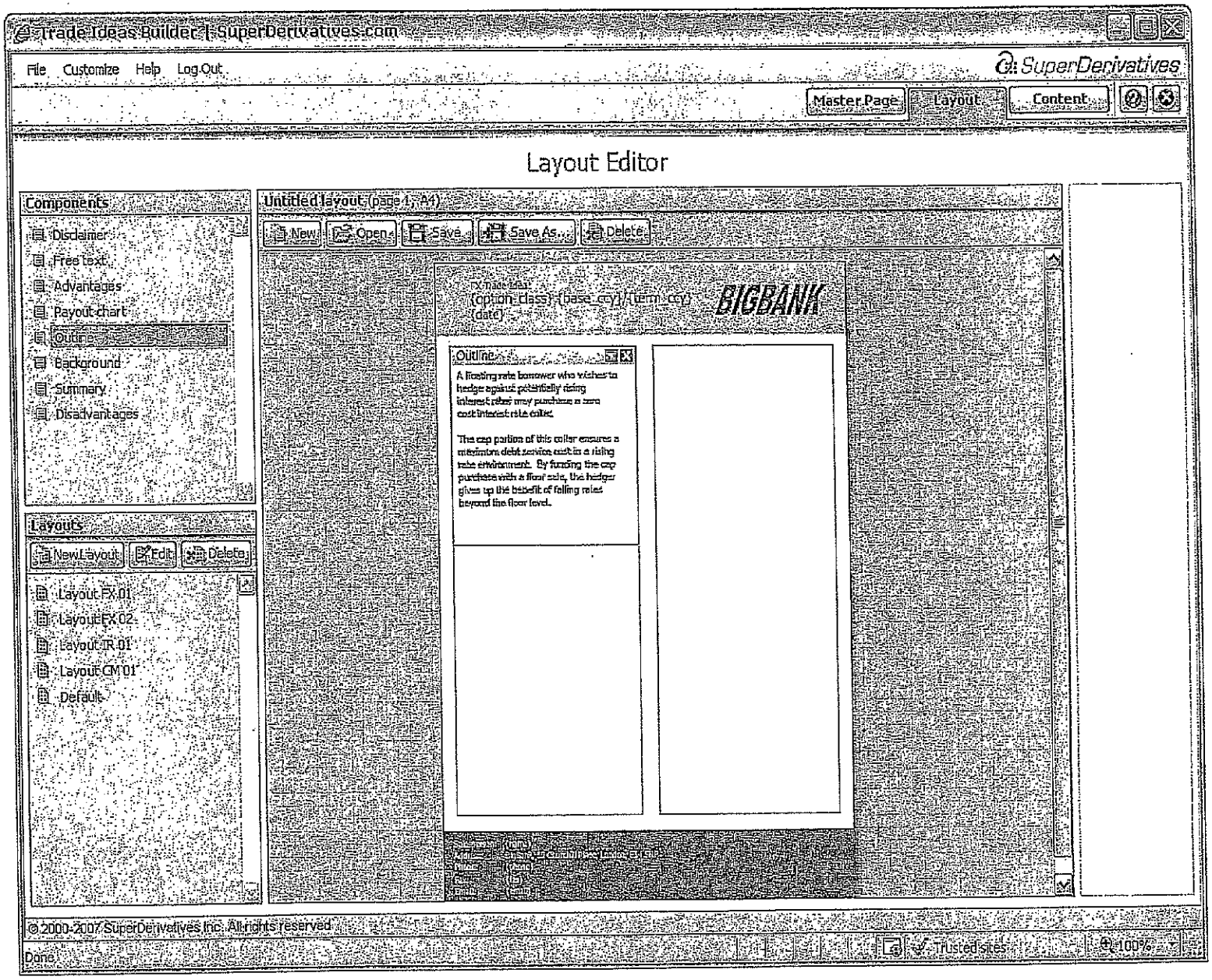

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A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By funding the cap purchase with a floor sale, the hedger gives up the benefit of falling rates beyond the floor level.
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FIG. 22

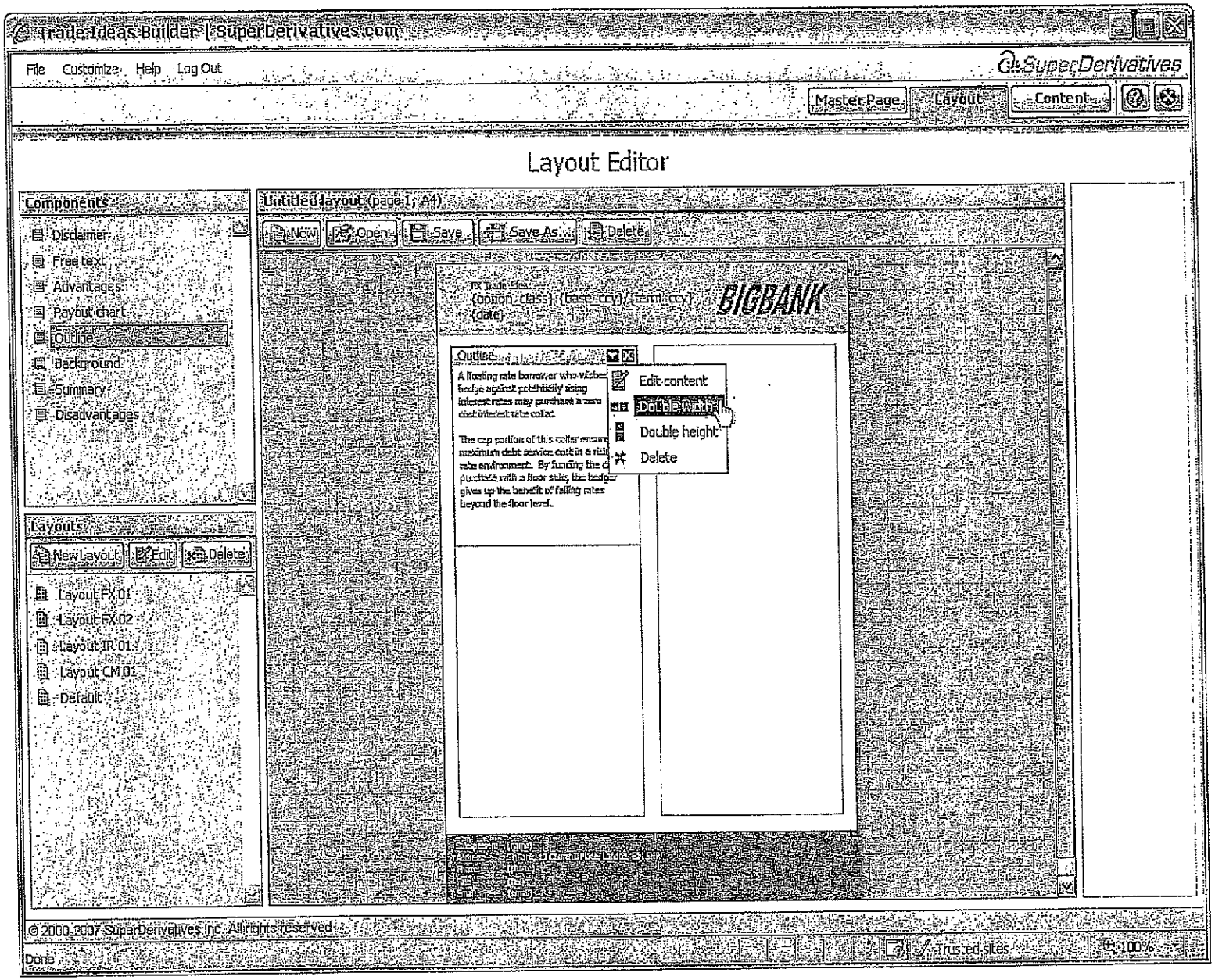

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FIG. 23

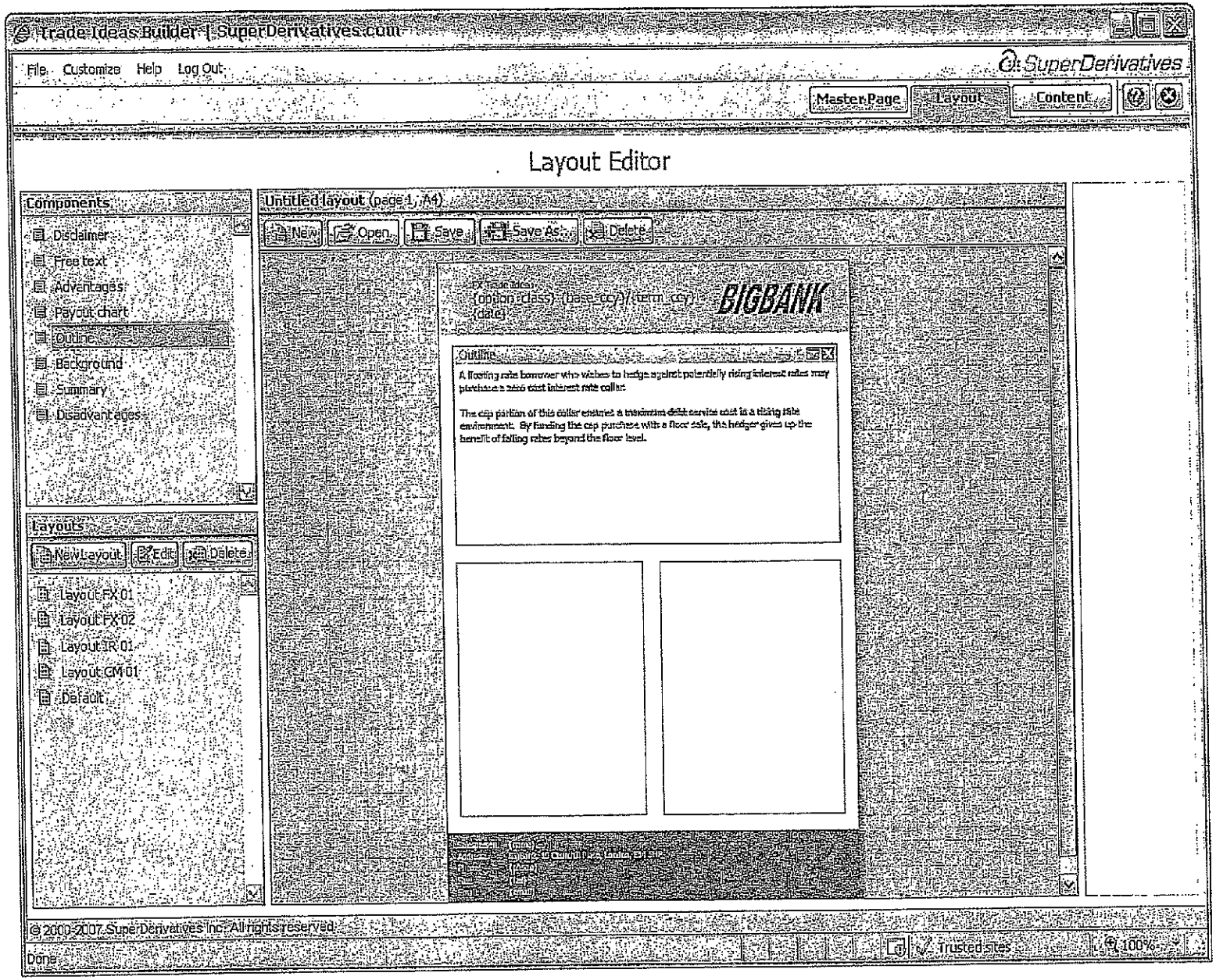

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BIGBANK
Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar creates a maximum debt service cost in a rising rate environment. By funding the cap purchase with a floor sale, this hedger gives up the benefit of falling rates beyond the floor level.
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FIG. 24

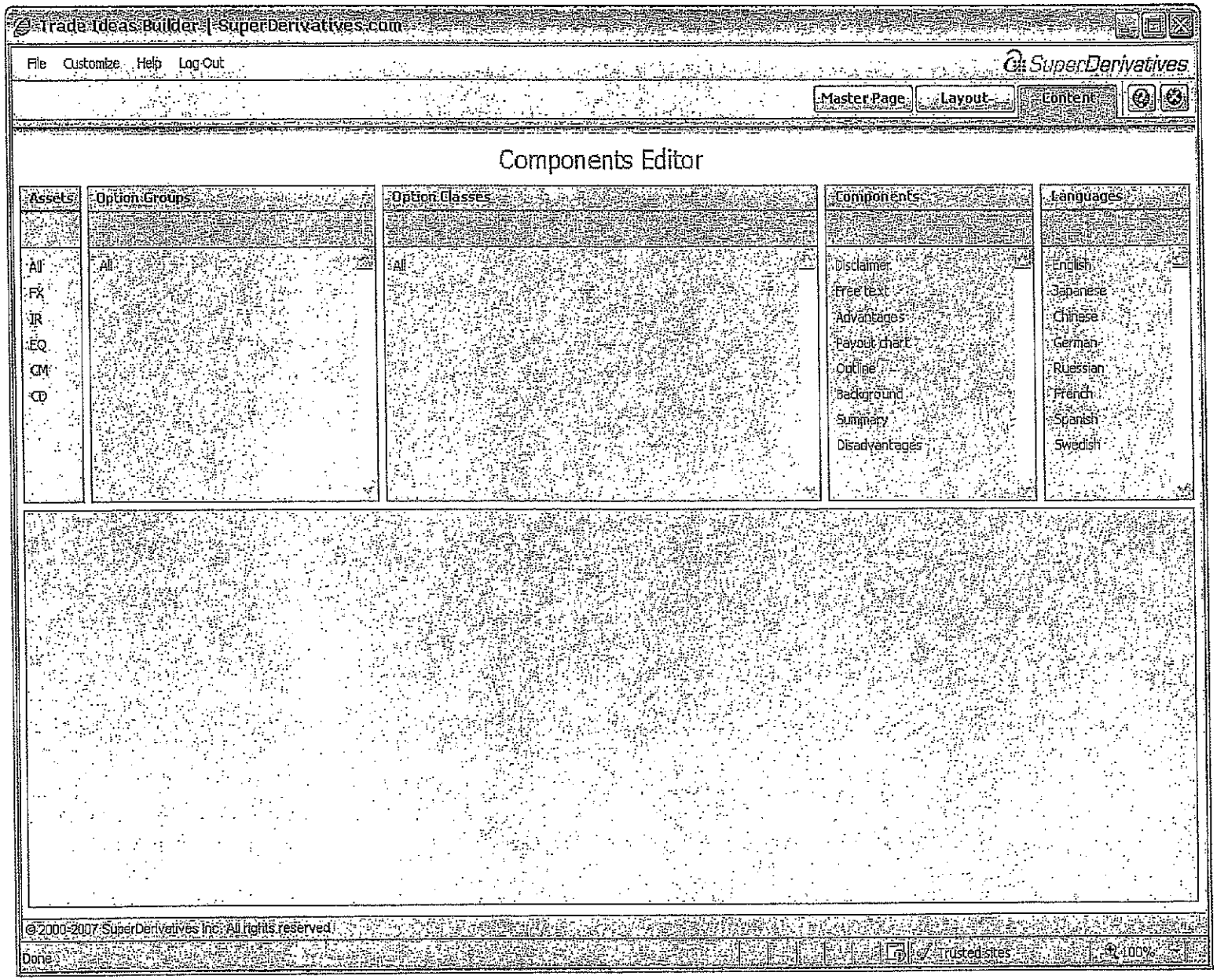

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FIG. 25

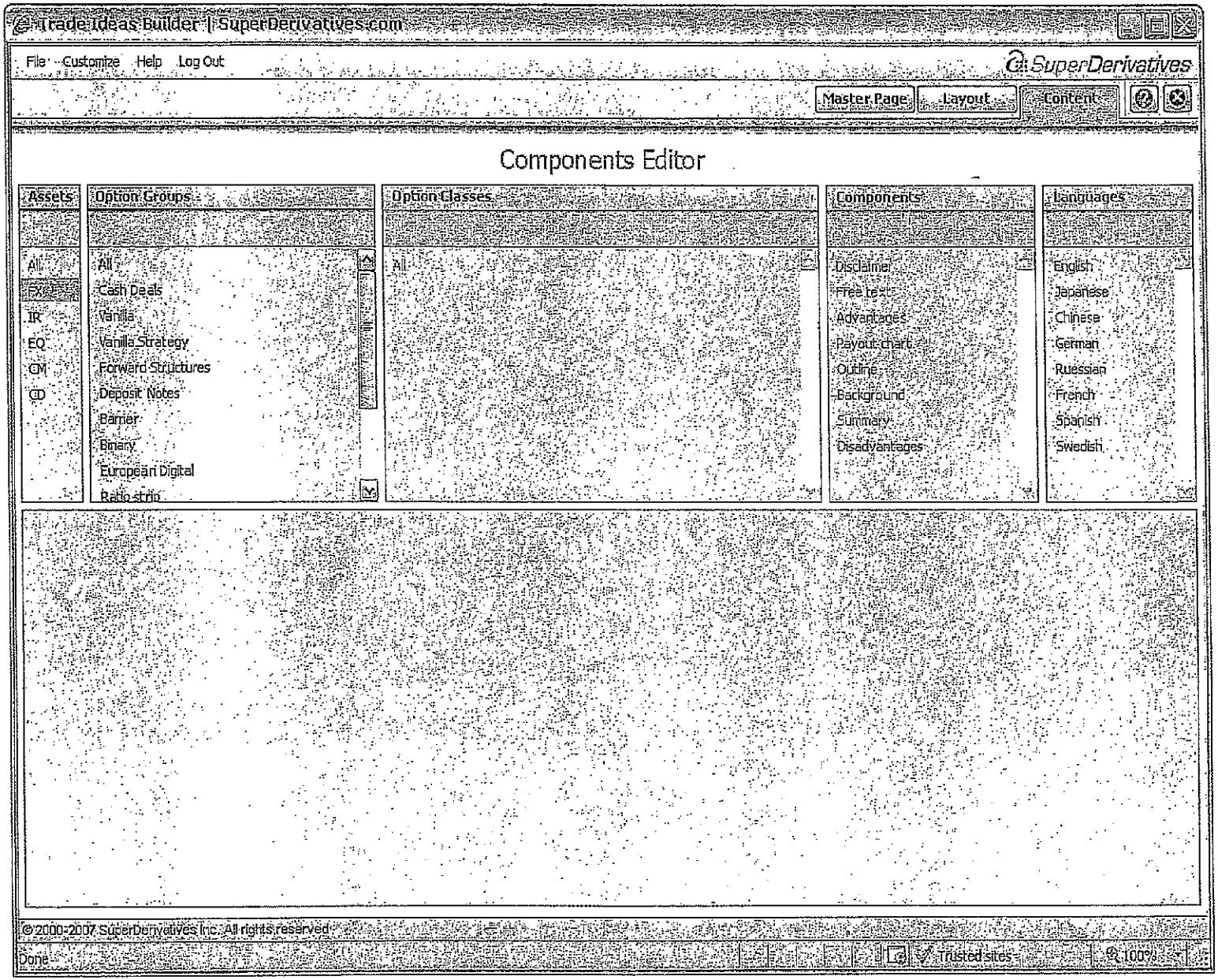

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FIG. 26

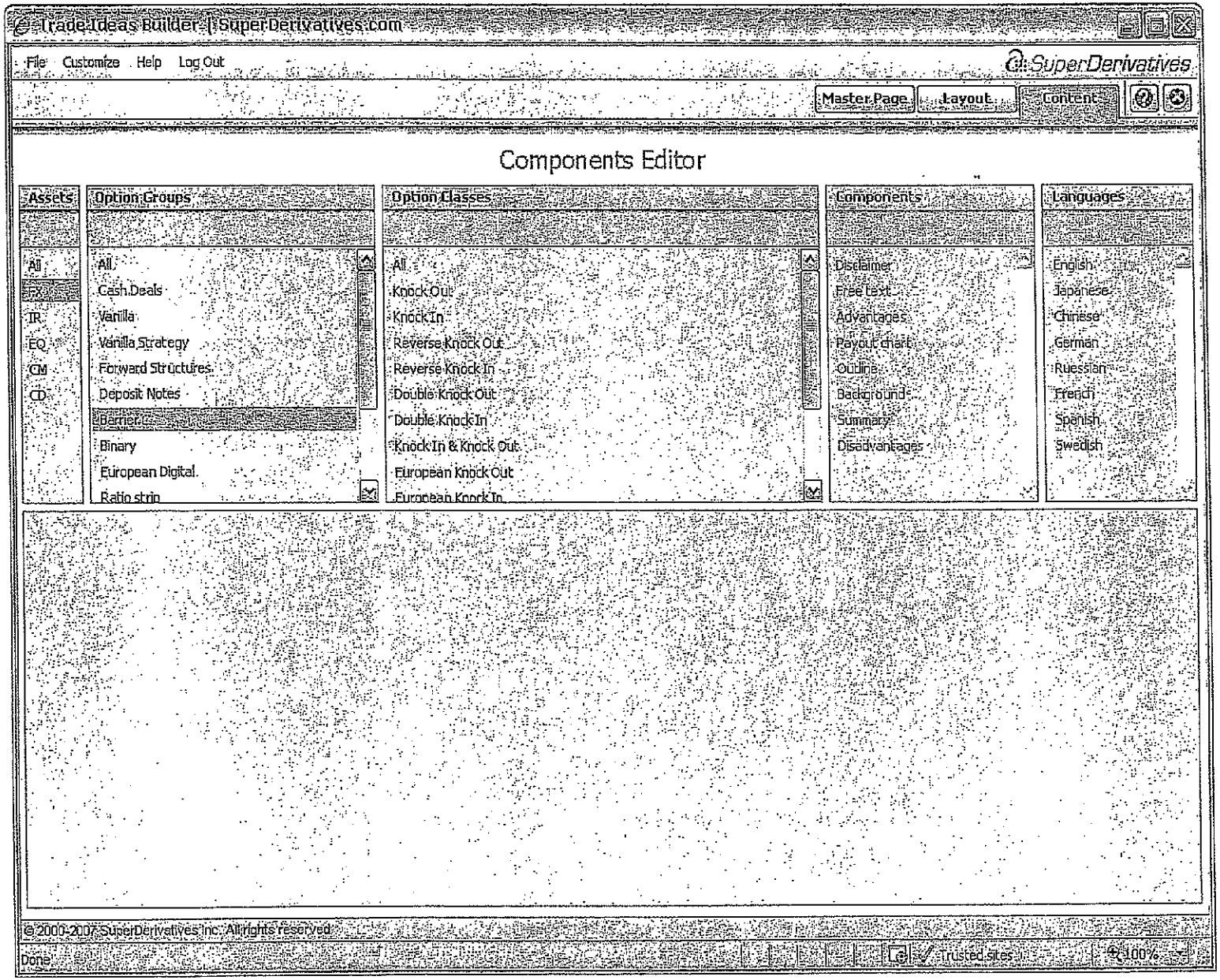

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FIG. 27

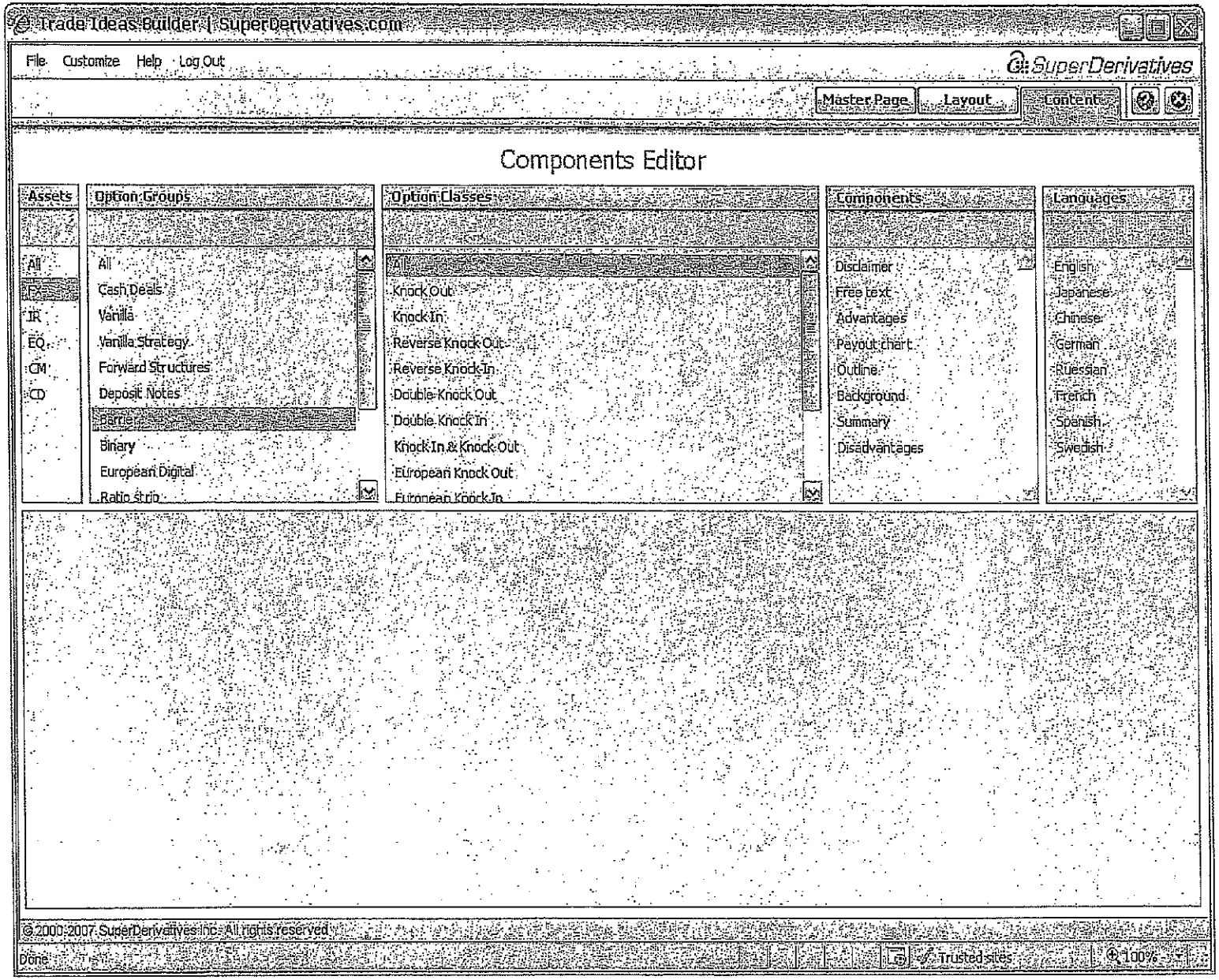

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FIG. 28

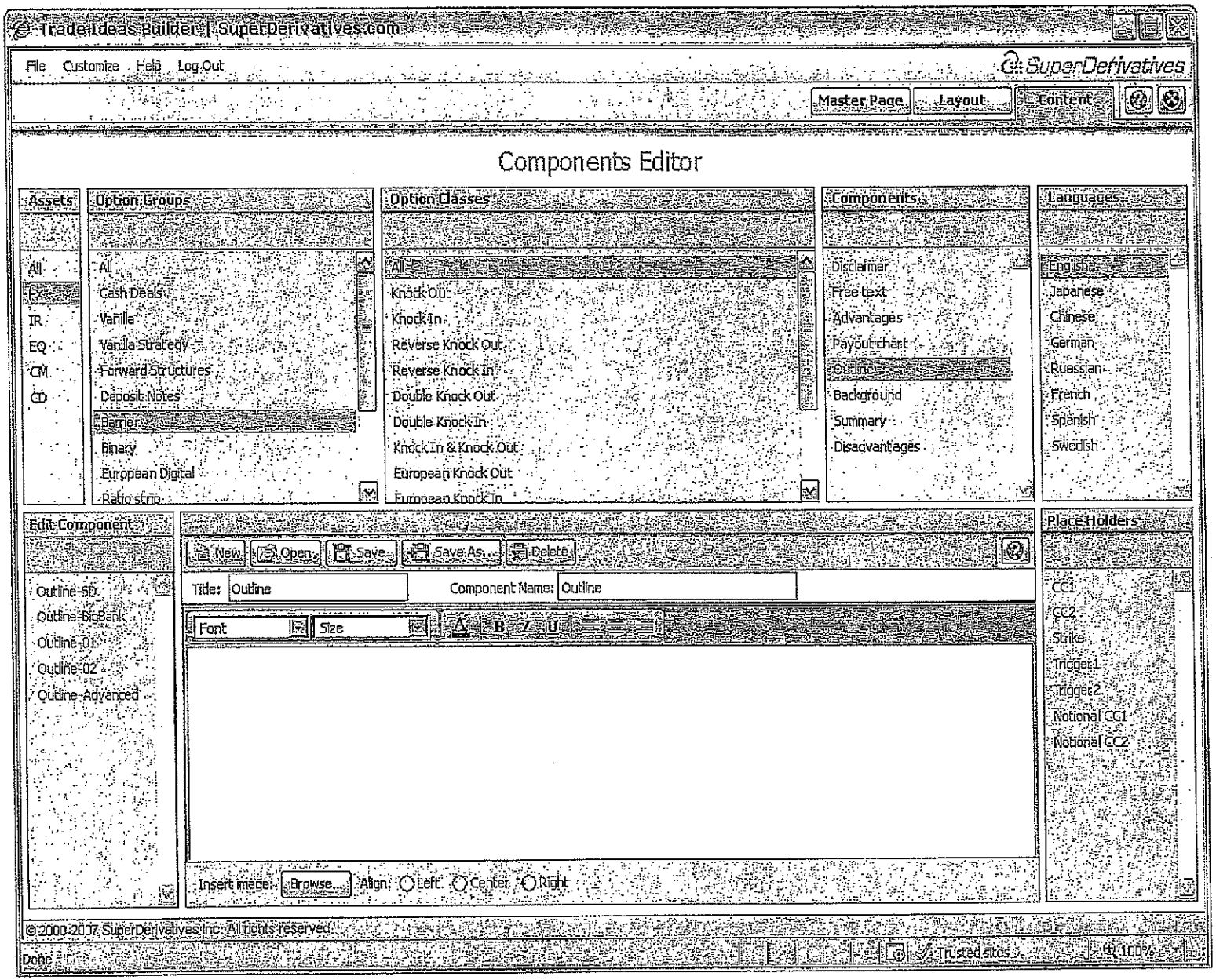

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FIG. 29

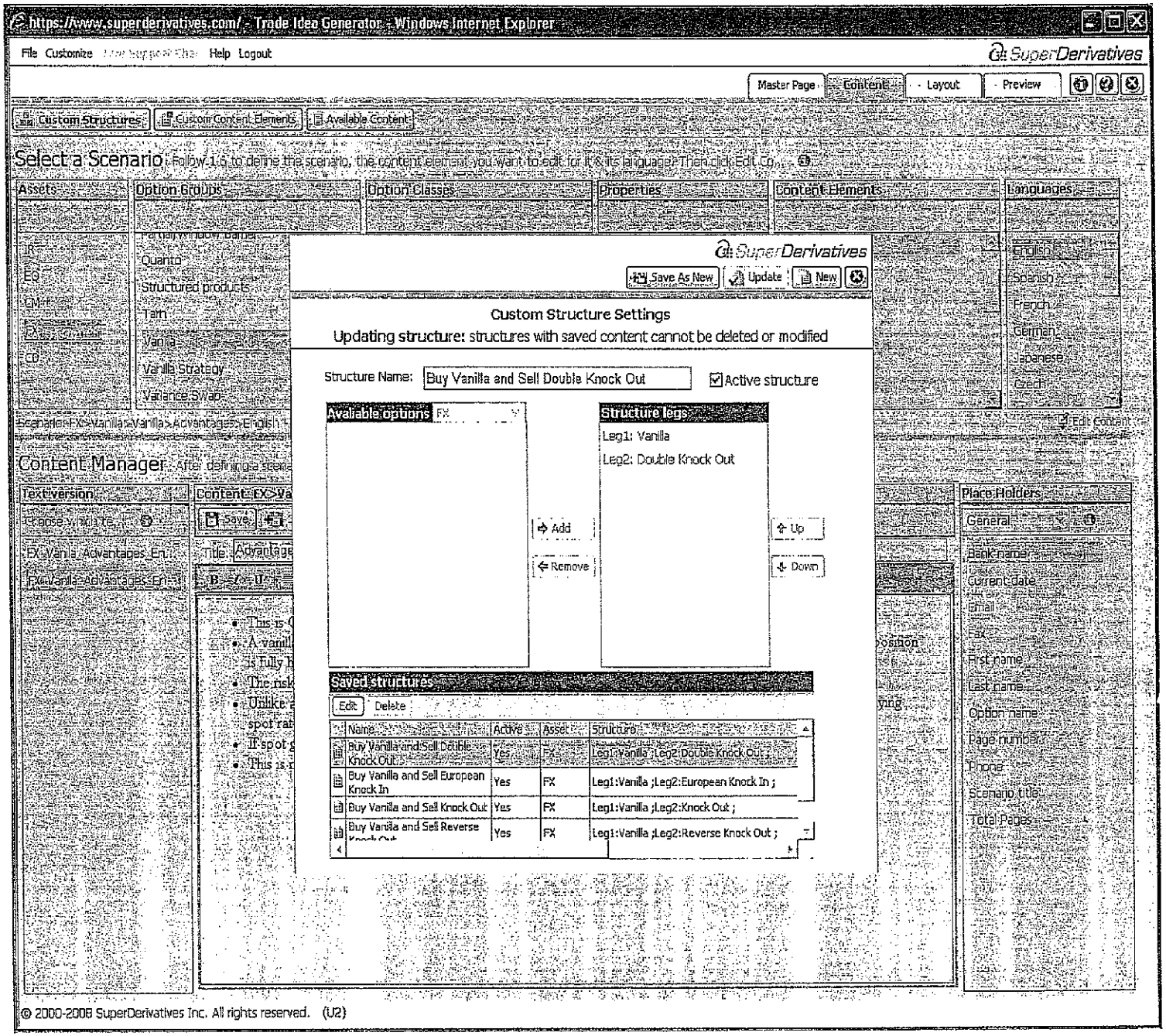

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Buy Vanilla and Sell Double Knock Out
Active structure
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FX
Structure legs
Leg1: Vanilla
Leg2: Double Knock Out
Add
Remove
Up
Down
Saved structures
Edit
Delete
Name
Active
Asset
Structure
Buy Vanilla and Sell Double Knock Out
Yes
FX
Leg1:Vanilla ;Leg2:Double Knock Out ;
Buy Vanilla and Sell European Knock In
Yes
FX
Leg1:Vanilla ;Leg2:European Knock In ;
Buy Vanilla and Sell Knock Out
Yes
FX
Leg1:Vanilla ;Leg2:Knock Out ;
Buy Vanilla and Sell Reverse
Yes
FX
Leg1:Vanilla ;Leg2:Reverse Knock Out ;
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FIG. 30

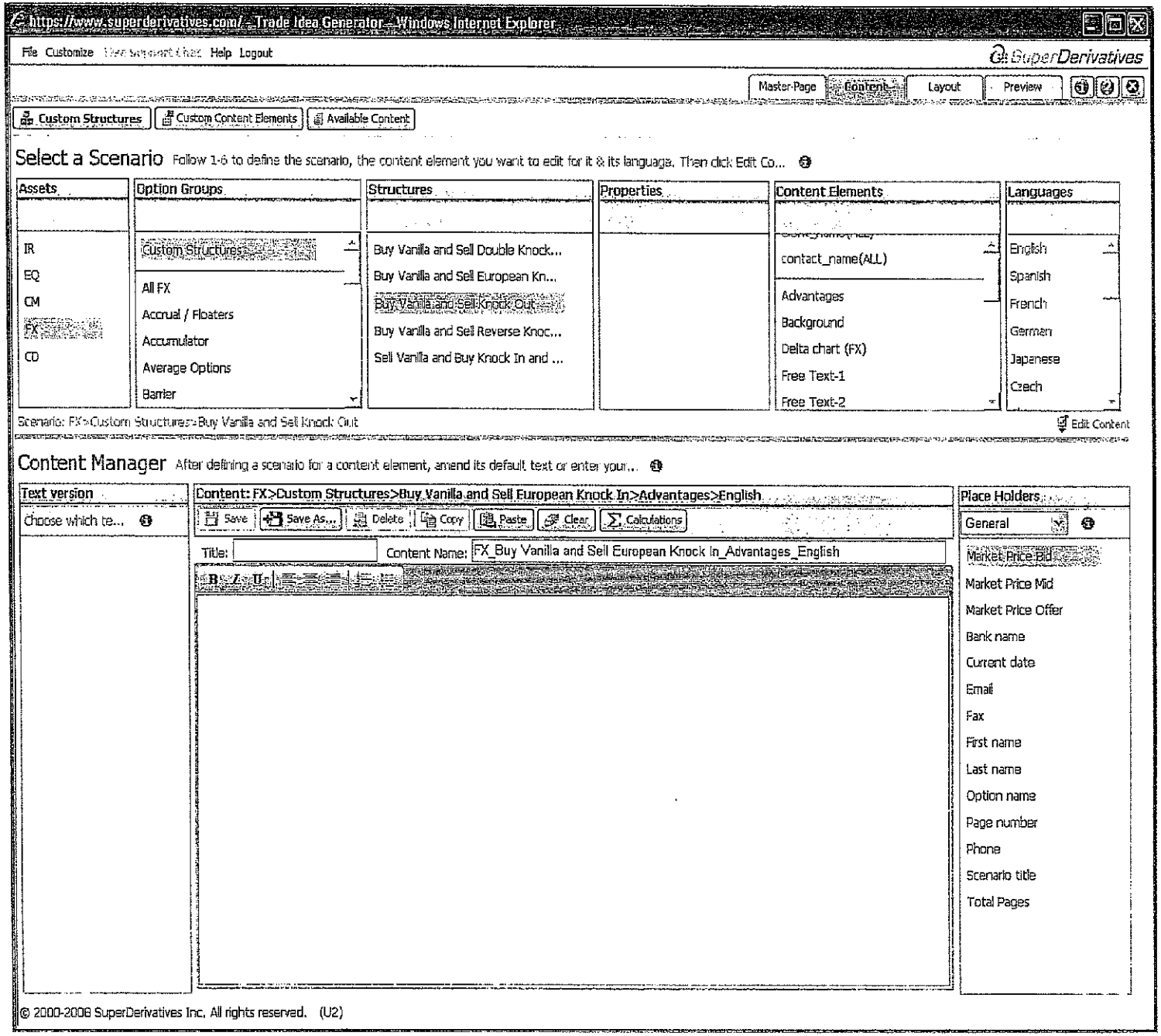

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Content Name: FX_Buy Vanilla and Sell European Knock In_Advantages_English
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FIG. 31

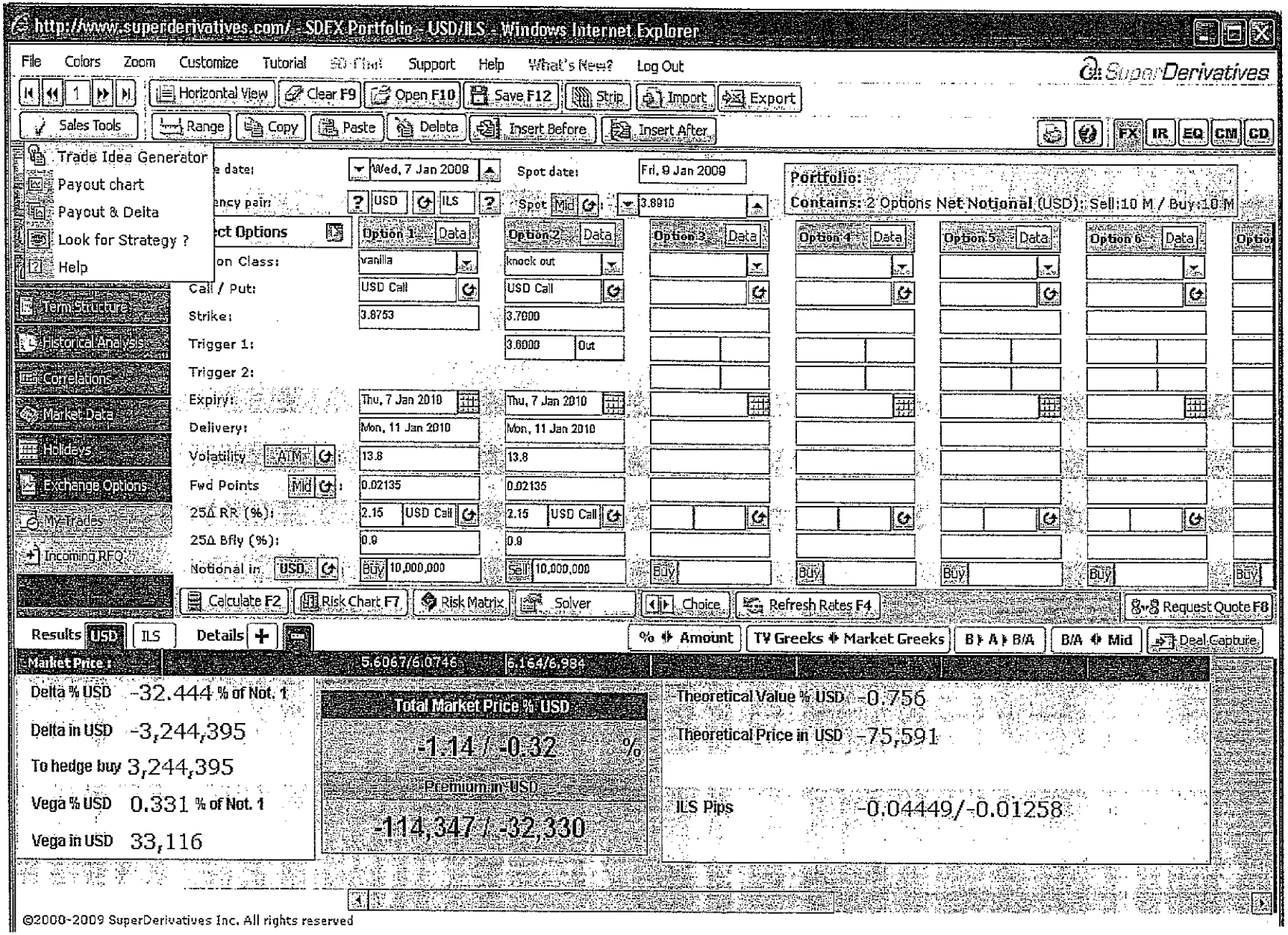

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Exchange Options
My Trades
Incoming RFQ
Wed, 7 Jan 2009
Spot date: Fri, 9 Jan 2009
USD ILS
Spot Mid 3.8910
Portfolio:
Contains: 2 Options Net Notional (USD): Sell:10 M / Buy:10 M
Option 1 Data
Option 2 Data
Option 3 Data
Option 4 Data
Option 5 Data
Option 6 Data
Option Class: vanilla knock out
Call / Put: USD Call USD Call
Strike: 3.8753 3.7000
Trigger 1: 3.6000 Out
Trigger 2:
Expiry: Thu, 7 Jan 2010 Thu, 7 Jan 2010
Delivery: Mon, 11 Jan 2010 Mon, 11 Jan 2010
Volatility ATM 13.8 13.8
Fwd Points Mid 0.02135 0.02135
25Δ RR (%): 2.15 USD Call 2.15 USD Call
25Δ Bfly (%): 0.9 0.9
Notional in USD Buy 10,000,000 Sell 10,000,000
Calculate F2 Risk Chart F7 Risk Matrix Solver Choice Refresh Rates F4 Request Quote F8
Results USD ILS Details
% Amount TV Greeks Market Greeks B A B/A B/A Mid Deal Capture
Market Price : 5.6067/6.0746 6.164/6.984
Delta % USD -32.444 % of Not. 1
Delta in USD -3,244,395
To hedge buy 3,244,395
Vega % USD 0.331 % of Not. 1
Vega in USD 33,116
Total Market Price % USD
-1.14 / -0.32 %
Premium in USD
-114,347 / -32,330
Theoretical Value % USD -0.756
Theoretical Price in USD -75,591
ILS Pips -0.04449/-0.01258
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FIG. 32

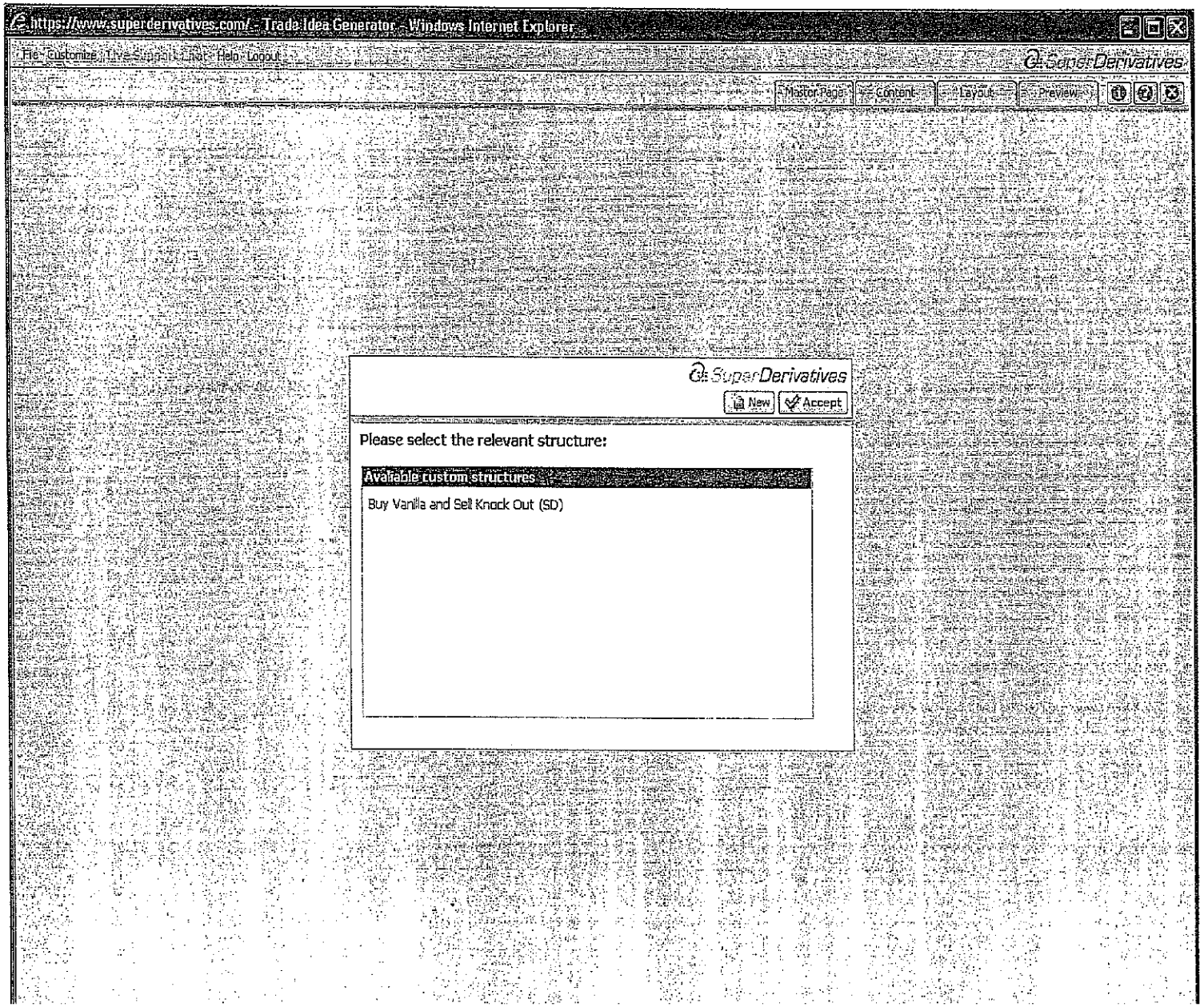

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Please select the relevant structure:
Available custom structures
Buy Vanilla and Sell Knock Out (SD)

FIG. 33