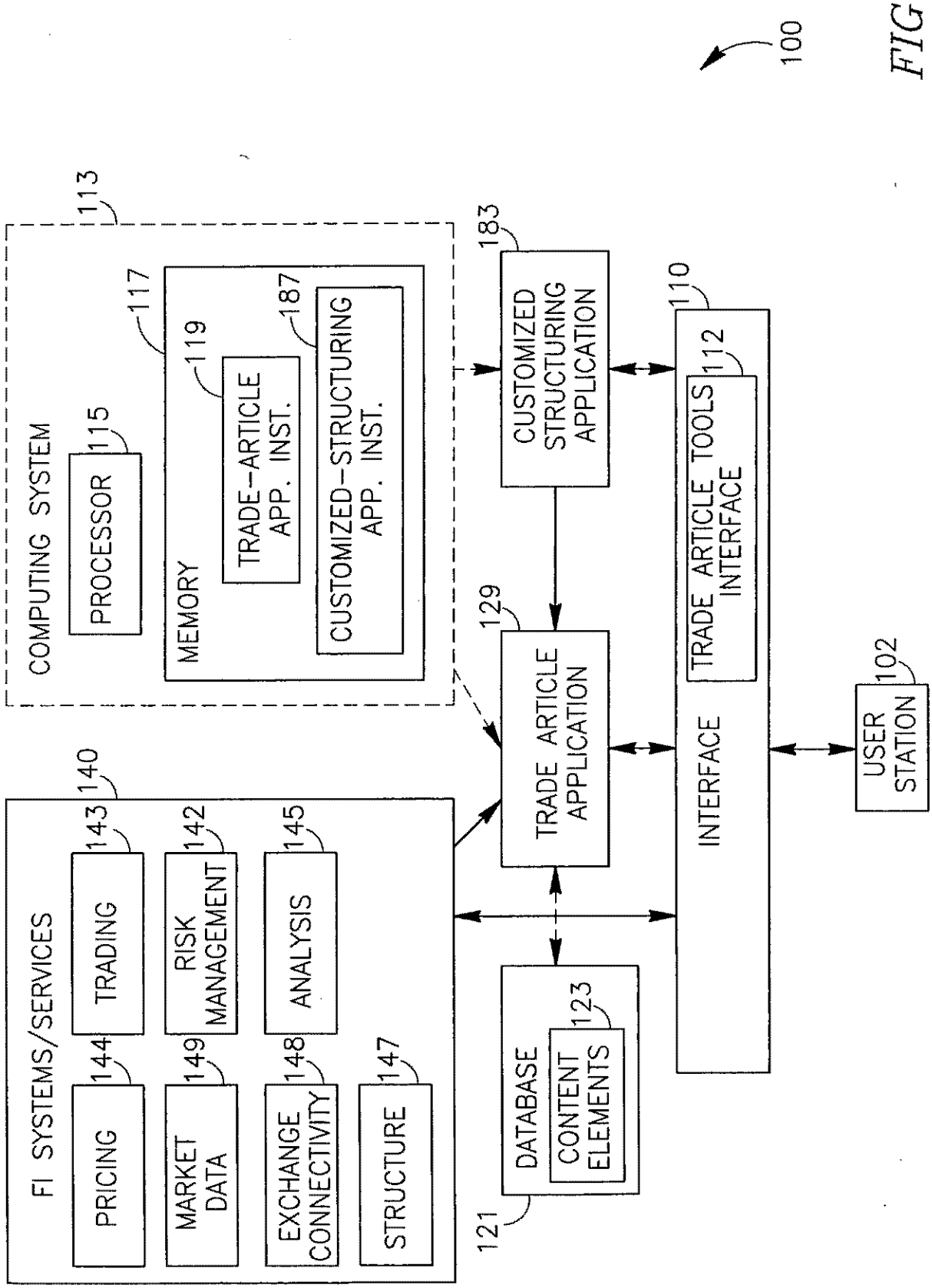

100
COMPUTING SYSTEM
113
PROCESSOR
115
MEMORY
117
TRADE–ARTICLE APP. INST.
119
CUSTOMIZED–STRUCTURING APP. INST.
187
CUSTOMIZED STRUCTURING APPLICATION
183
TRADE ARTICLE APPLICATION
129
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102
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143
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142
ANALYSIS
145
PRICING
144
MARKET DATA
149
EXCHANGE CONNECTIVITY
148
STRUCTURE
147
DATABASE
121
CONTENT ELEMENTS
123

FIG. 1

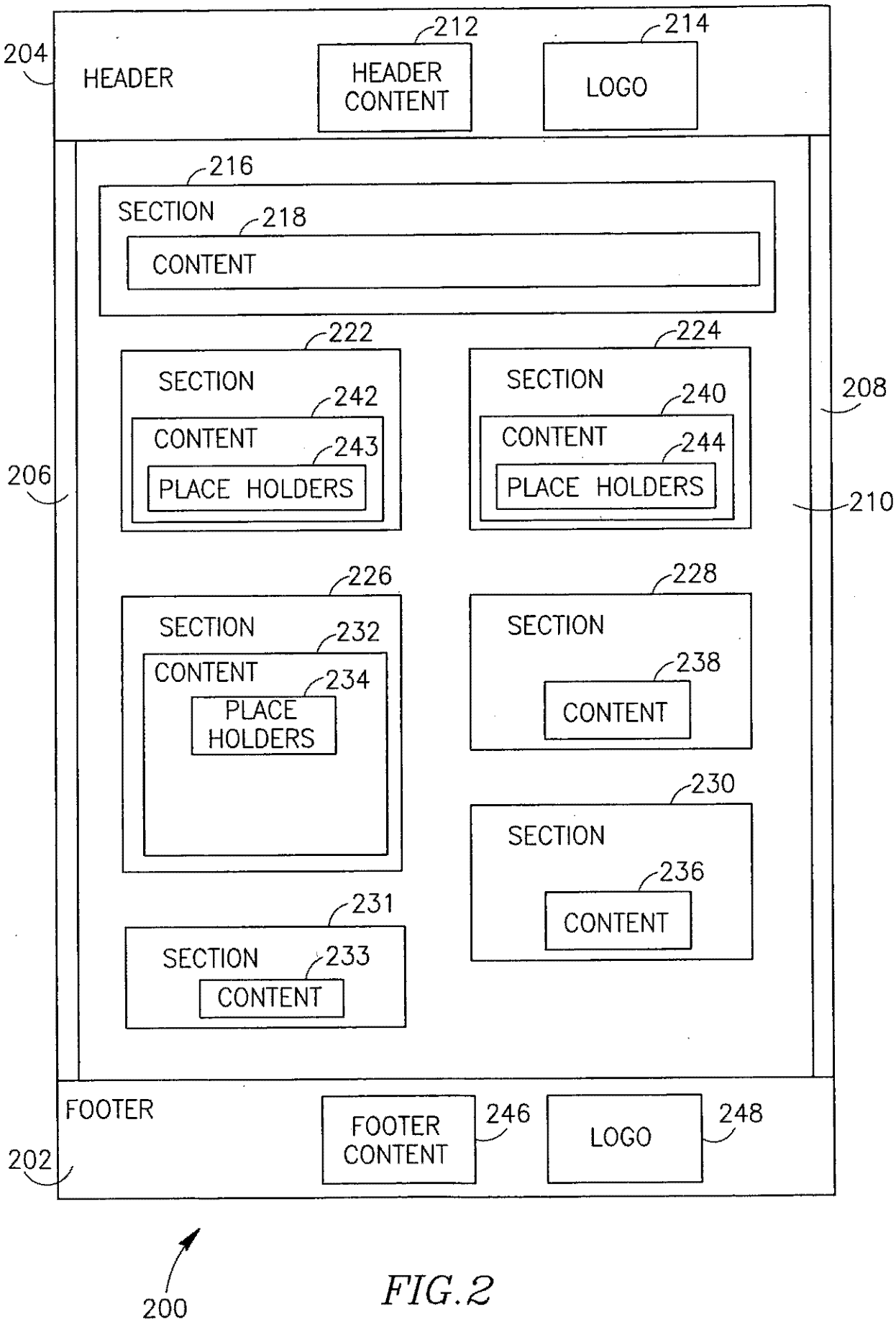

204
HEADER
212
HEADER CONTENT
214
LOGO
216
SECTION
218
CONTENT
222
SECTION
242
CONTENT
243
PLACE HOLDERS
224
SECTION
240
CONTENT
244
PLACE HOLDERS
208
206
210
226
SECTION
232
CONTENT
234
PLACE HOLDERS
228
SECTION
238
CONTENT
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SECTION
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SECTION
233
CONTENT
FOOTER
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FOOTER CONTENT
248
LOGO
202
200

FIG.2

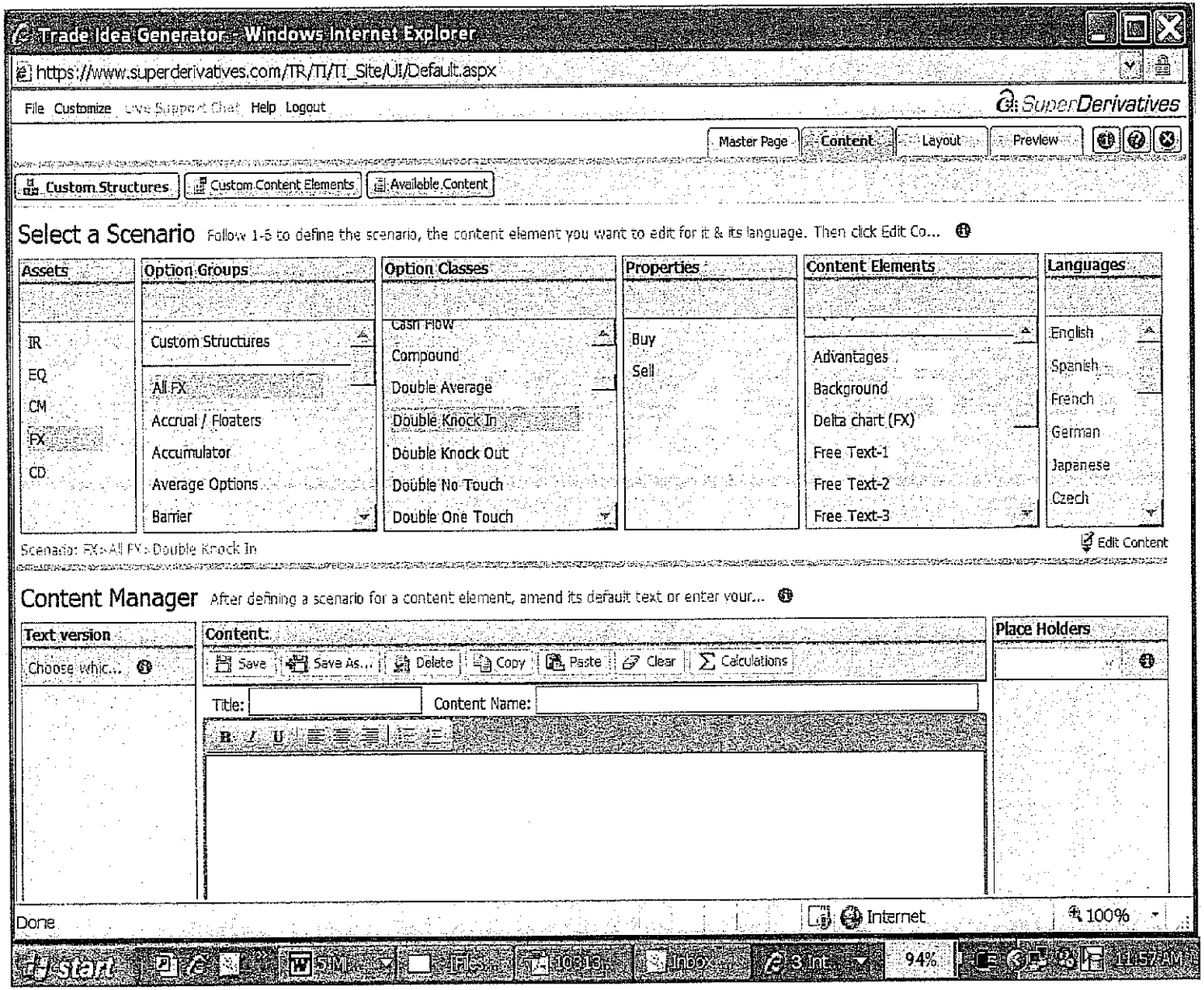

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Master Page
Content
Layout
Preview
Custom Structures
Custom Content Elements
Available Content
Select a Scenario
Follow 1-6 to define the scenario, the content element you want to edit for it & its language. Then click Edit Co...
Assets
IR
EQ
CM
FX
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
Scenario: FX>All FX>Double Knock In
Edit Content
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
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start
94%
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FIG. 3

3/34

300

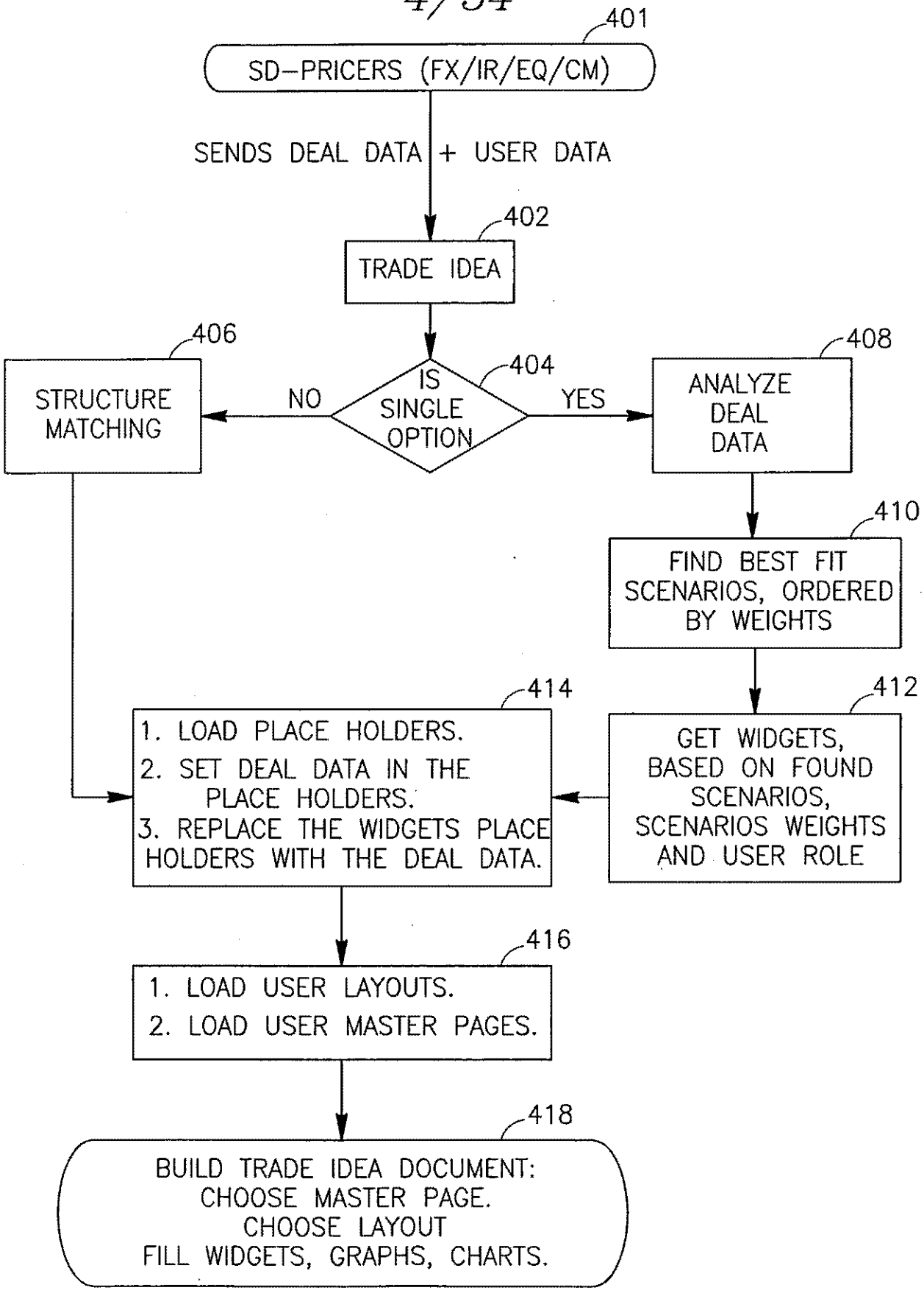

401
SD–PRICERS (FX/IR/EQ/CM)
SENDS DEAL DATA + USER DATA
402
TRADE IDEA
406
STRUCTURE MATCHING
NO
404
IS SINGLE OPTION
YES
408
ANALYZE DEAL DATA
410
FIND BEST FIT SCENARIOS, ORDERED BY WEIGHTS
412
GET WIDGETS, BASED ON FOUND SCENARIOS, SCENARIOS WEIGHTS AND USER ROLE
414
1. LOAD PLACE HOLDERS.
2. SET DEAL DATA IN THE PLACE HOLDERS.
3. REPLACE THE WIDGETS PLACE HOLDERS WITH THE DEAL DATA.
416
1. LOAD USER LAYOUTS.
2. LOAD USER MASTER PAGES.
418
BUILD TRADE IDEA DOCUMENT:
CHOOSE MASTER PAGE.
CHOOSE LAYOUT
FILL WIDGETS, GRAPHS, CHARTS.

FIG. 4

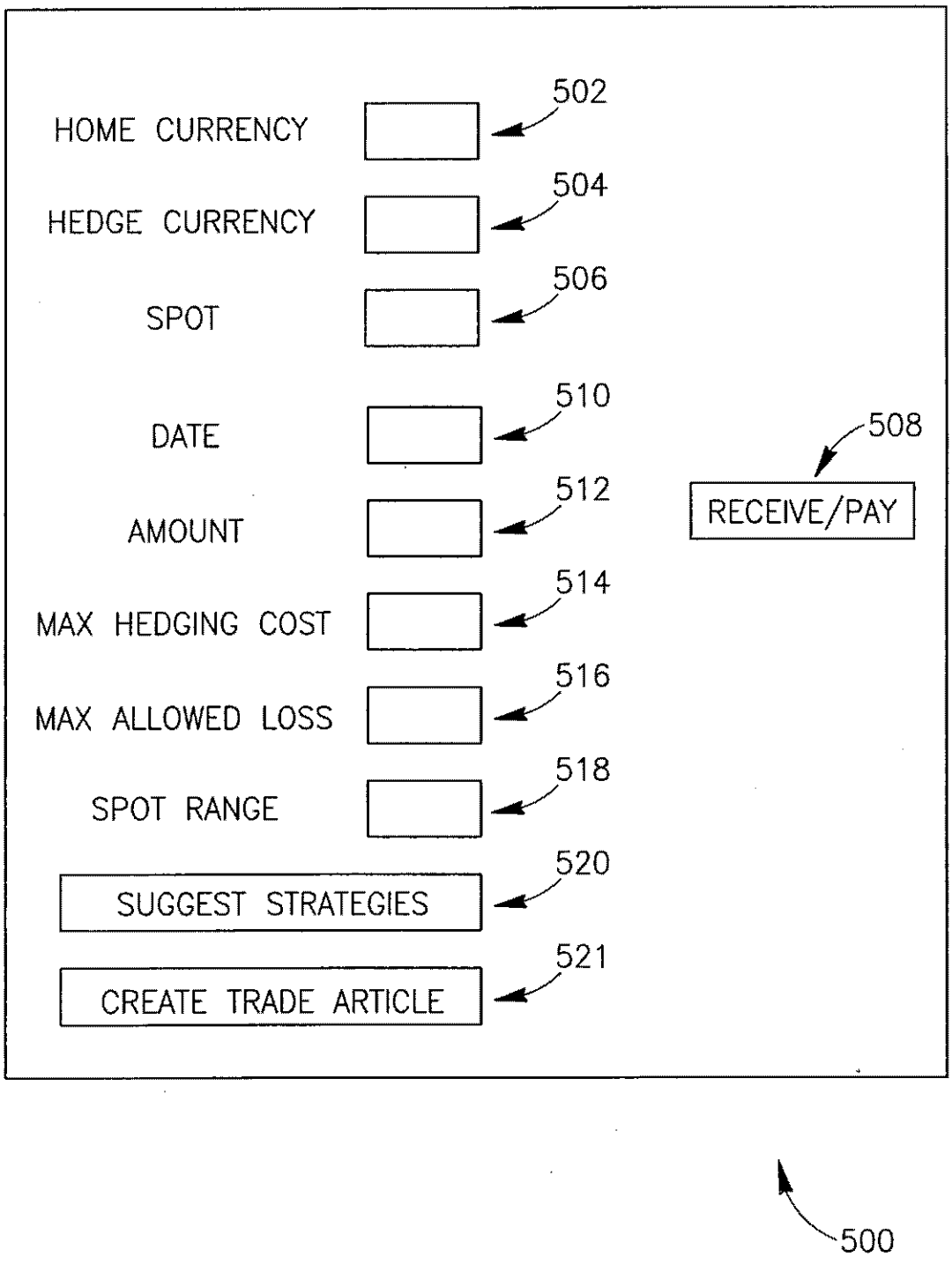

HOME CURRENCY
502
HEDGE CURRENCY
504
SPOT
506
DATE
510
AMOUNT
512
MAX HEDGING COST
514
MAX ALLOWED LOSS
516
SPOT RANGE
518
SUGGEST STRATEGIES
520
CREATE TRADE ARTICLE
521
508
RECEIVE/PAY
500

FIG.5

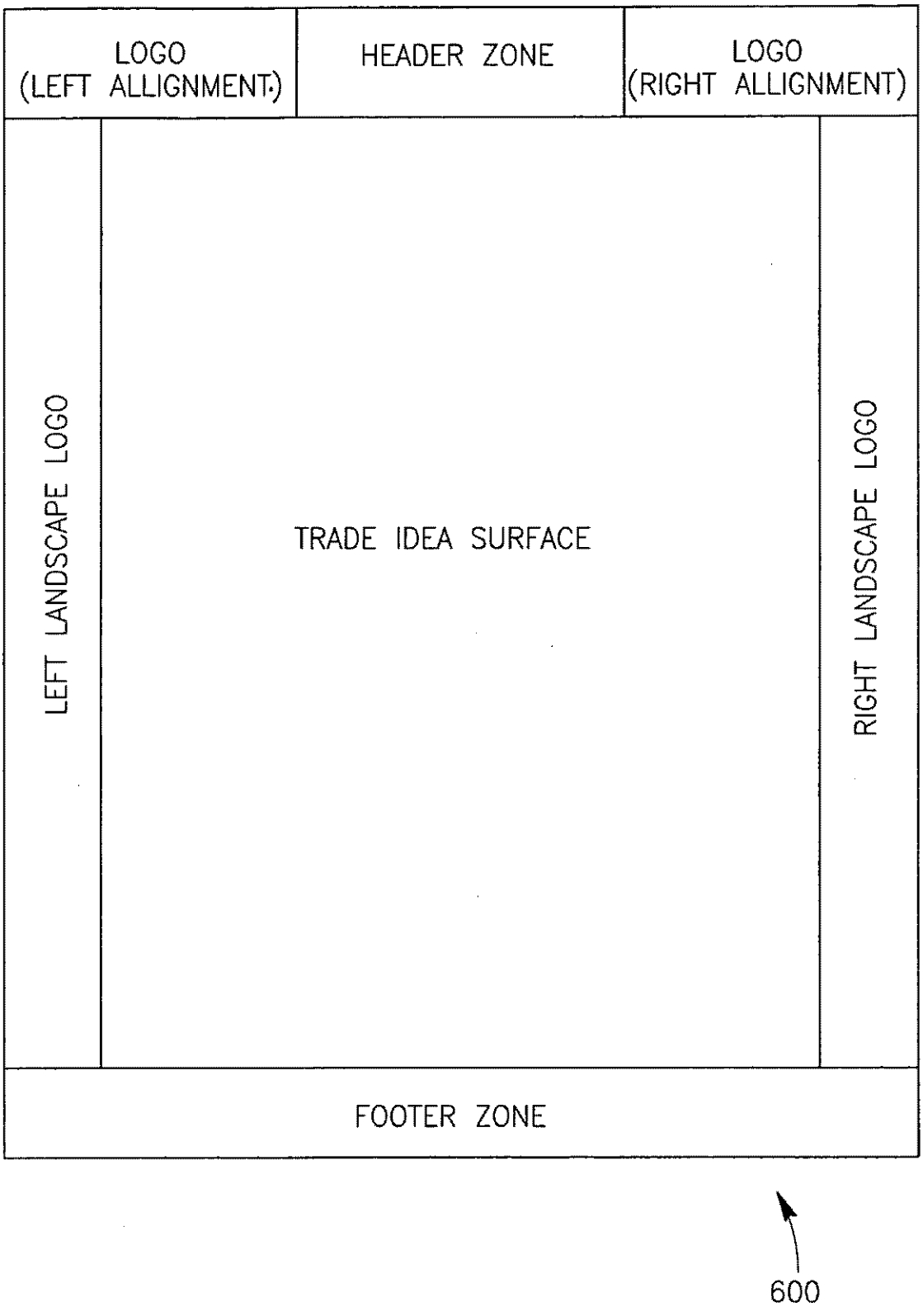

LOGO
(LEFT ALLIGNMENT)
HEADER ZONE
LOGO
(RIGHT ALLIGNMENT)
LEFT LANDSCAPE LOGO
TRADE IDEA SURFACE
RIGHT LANDSCAPE LOGO
FOOTER ZONE
600

FIG. 6

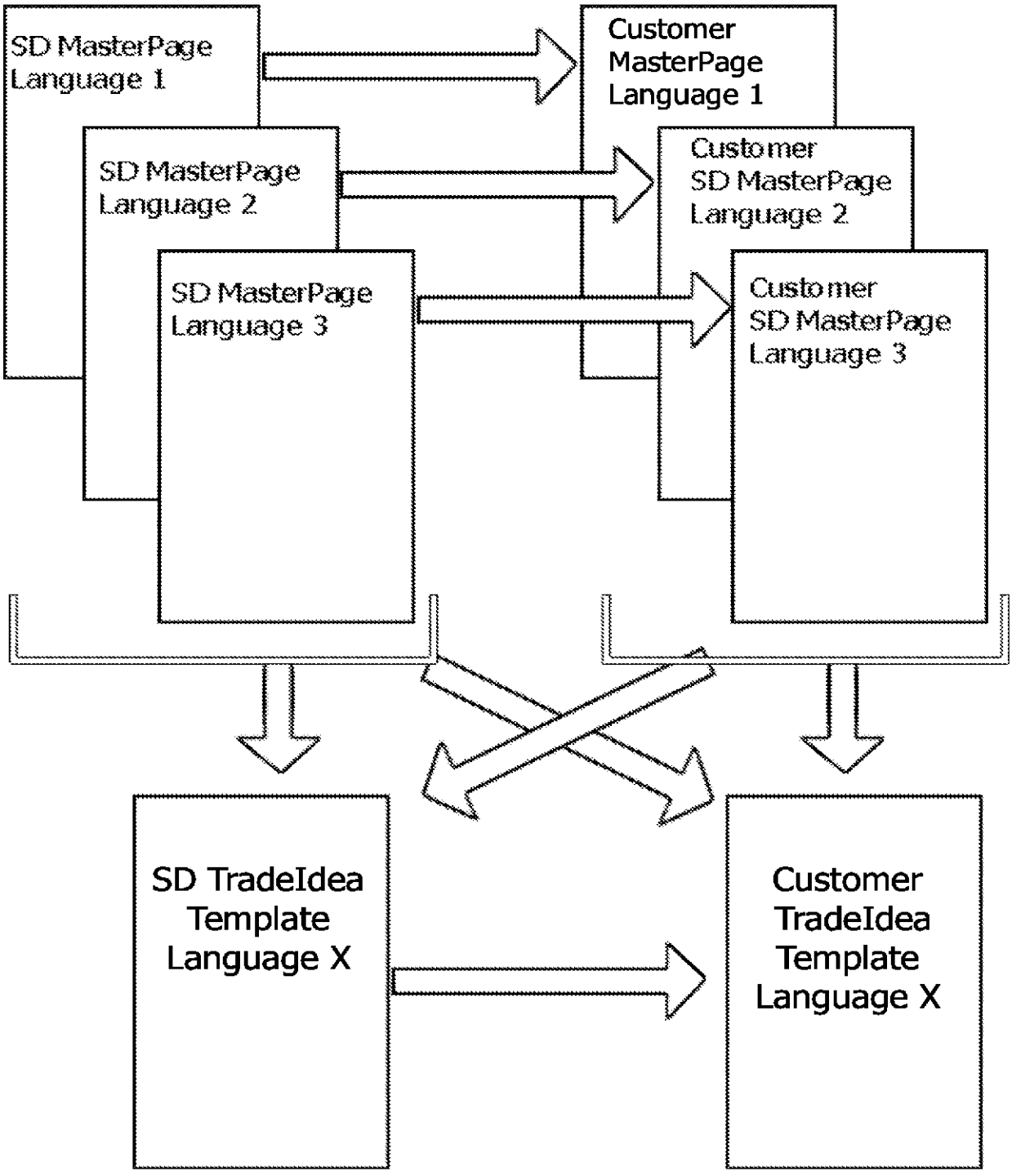

SD MasterPage Language 1
SD MasterPage Language 2
SD MasterPage Language 3
Customer MasterPage Language 1
Customer SD MasterPage Language 2
Customer SD MasterPage Language 3
SD TradeIdea Template Language X
Customer TradeIdea Template Language X

Fig. 7

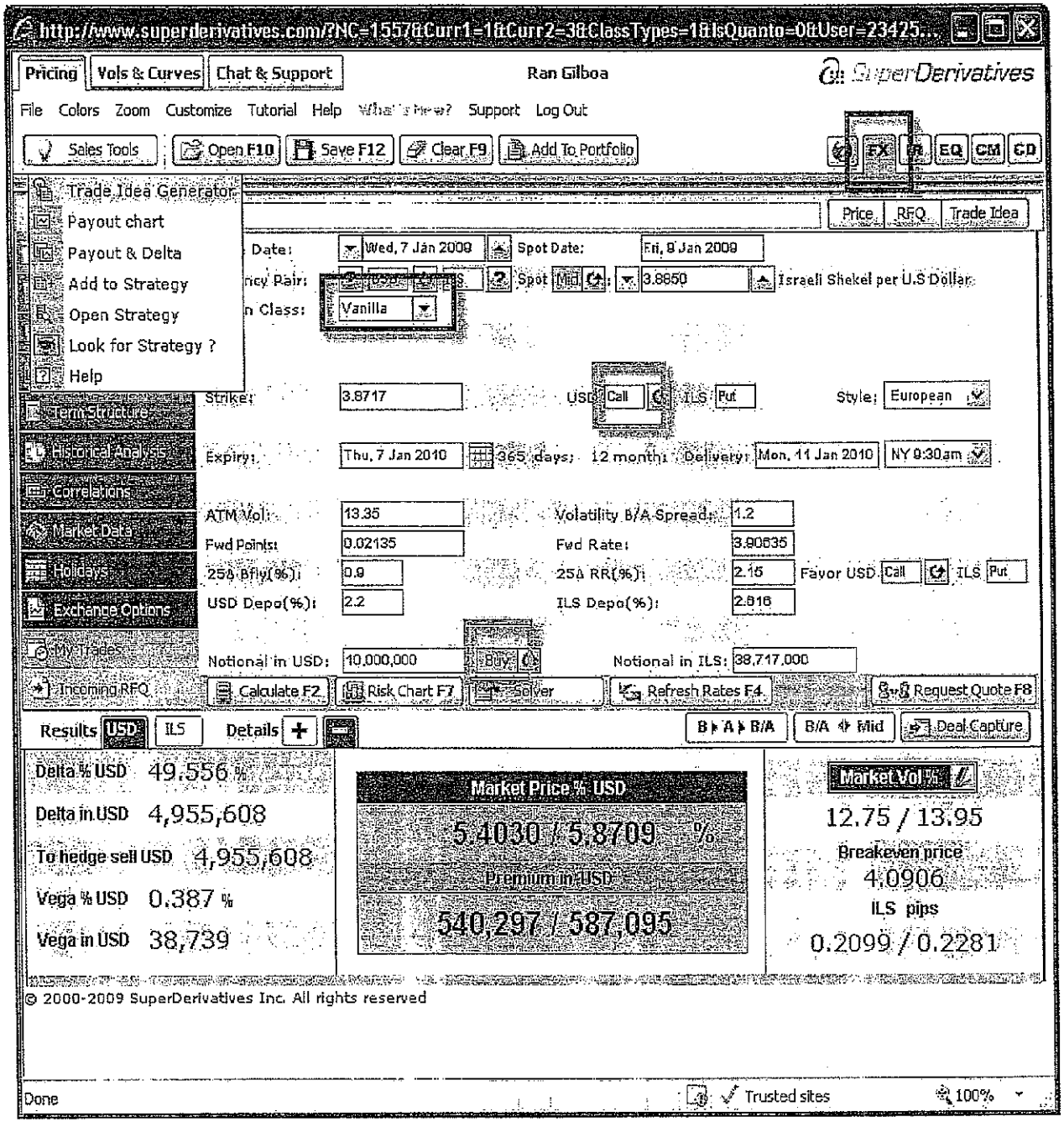

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Sales Tools
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Save F12
Clear F9
Add To Portfolio
FX
EQ
CM
CD
Trade Idea Generator
Payout chart
Payout & Delta
Add to Strategy
Open Strategy
Look for Strategy ?
Help
Price
RFQ
Trade Idea
Term Structure
Historical Analysis
Correlations
Market Data
Holidays
Exchange Options
My Trades
Date:
Wed, 7 Jan 2009
Spot Date:
Fri, 9 Jan 2009
Spot
Mid
3.8850
Israeli Shekel per U.S Dollar
Vanilla
Strike:
3.8717
Call
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
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

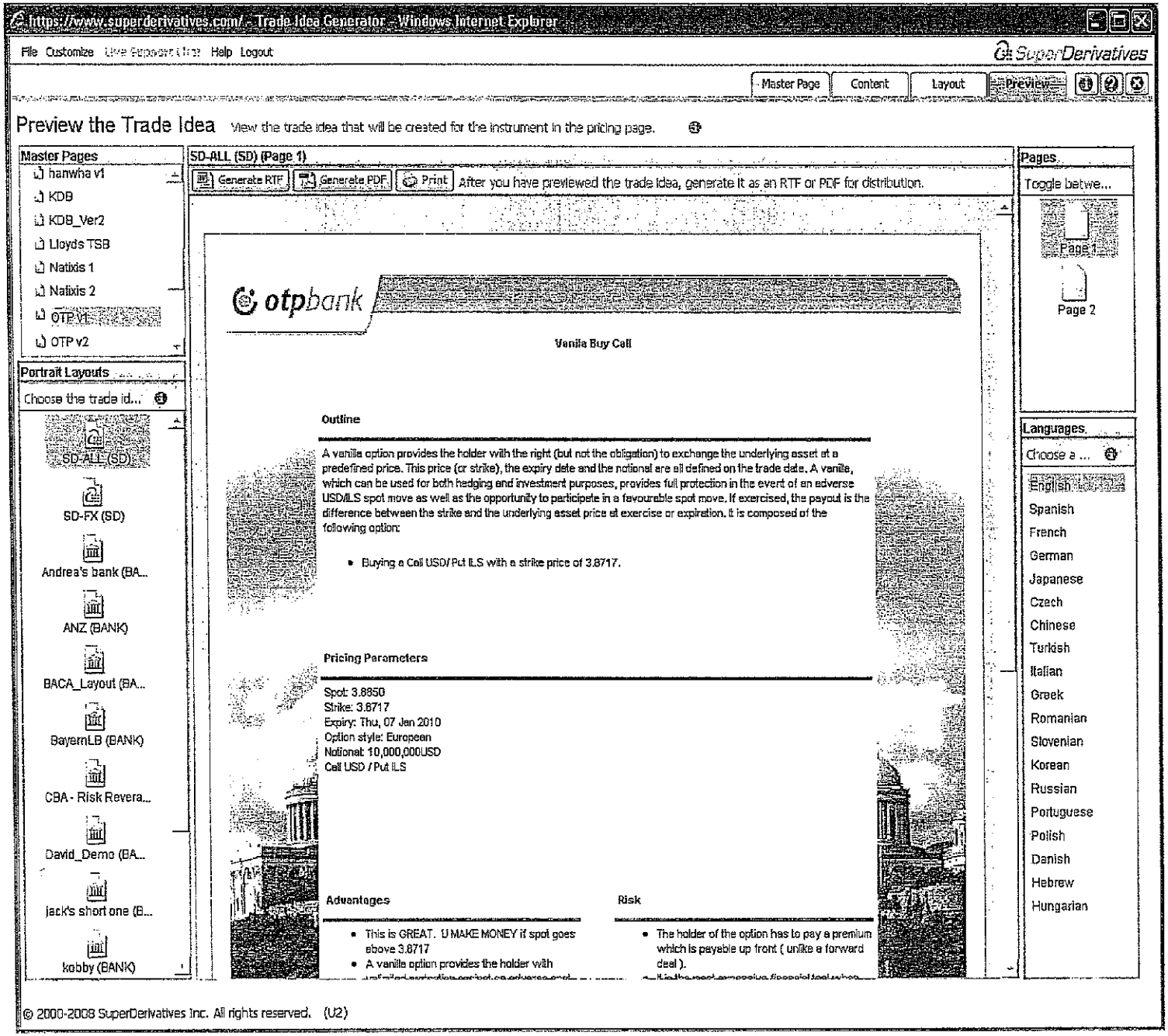

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View the trade idea that will be created for the instrument in the pricing page.
Master Pages
hanwha v1
KDB
KDB_Ver2
Lloyds TSB
Natixis 1
Natixis 2
OTP v1
OTP v2
Portrait Layouts
Choose the trade id...
SD-ALL (SD)
SD-FX (SD)
Andrea's bank (BA...
ANZ (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
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FIG. 8B

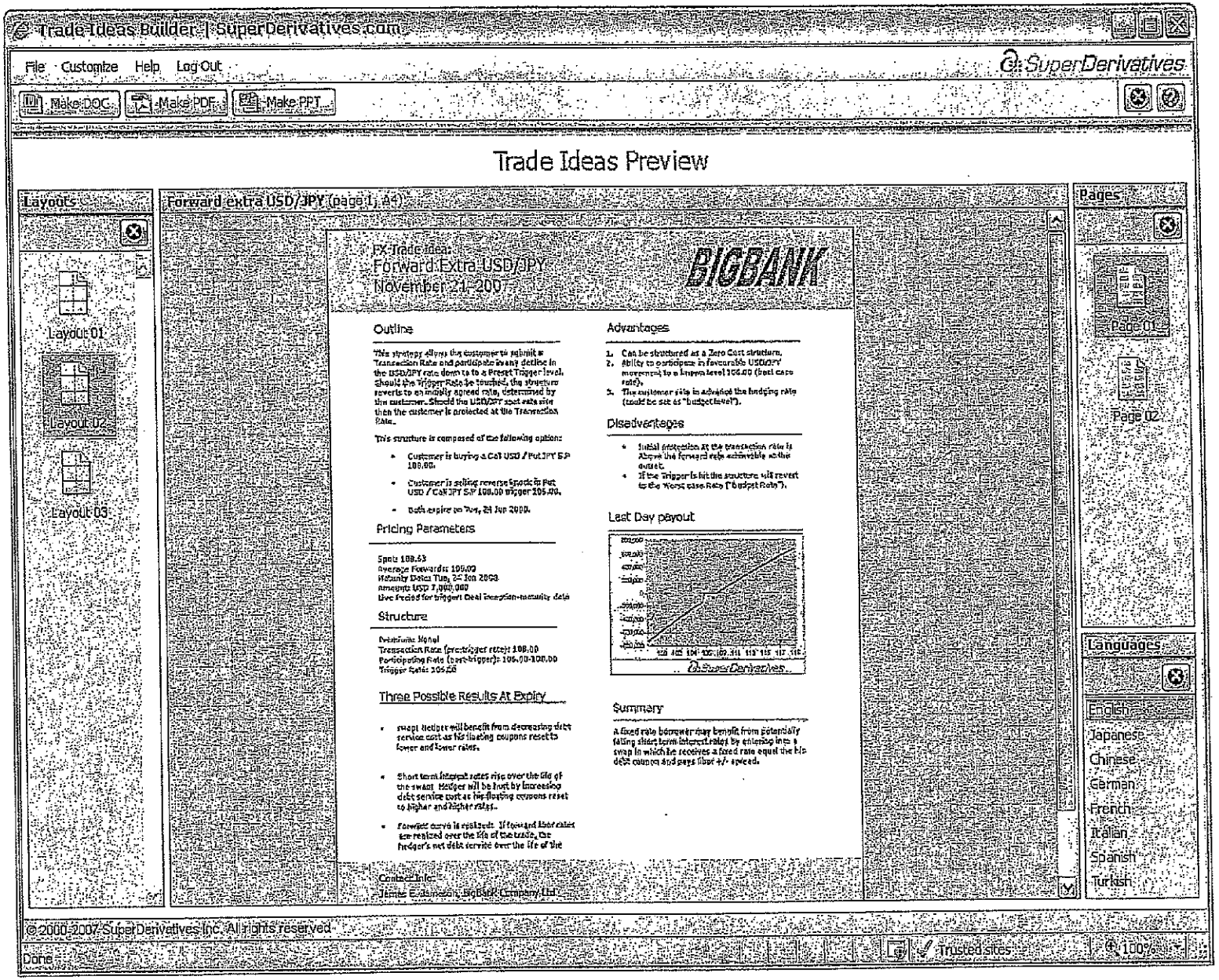

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Layouts
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Layout 03
Forward extra USD/JPY (page 1 of 4)
FX Trade Idea:
Forward Extra USD/JPY
November 21, 2007
BIGBANK
Outline
This strategy allows the customer to submit a Transaction Rate and participate 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 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 105.00.
Both expire on Tue, 26 Jun 2008.
Pricing Parameters
Spot 108.53
Average Forwards: 109.09
Maturity Dates Tue, 24 Jun 2008
Amounts USD 7,000,000
Live Period for trigger Deal Inception-maturity date
Structure
Premium None
Transaction Rate (precise)get rate: 108.00
Participating Rate (spot-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 as 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
SuperDerivatives
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 Edmonds, BigBank Company Ltd
Pages
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FIG. 9

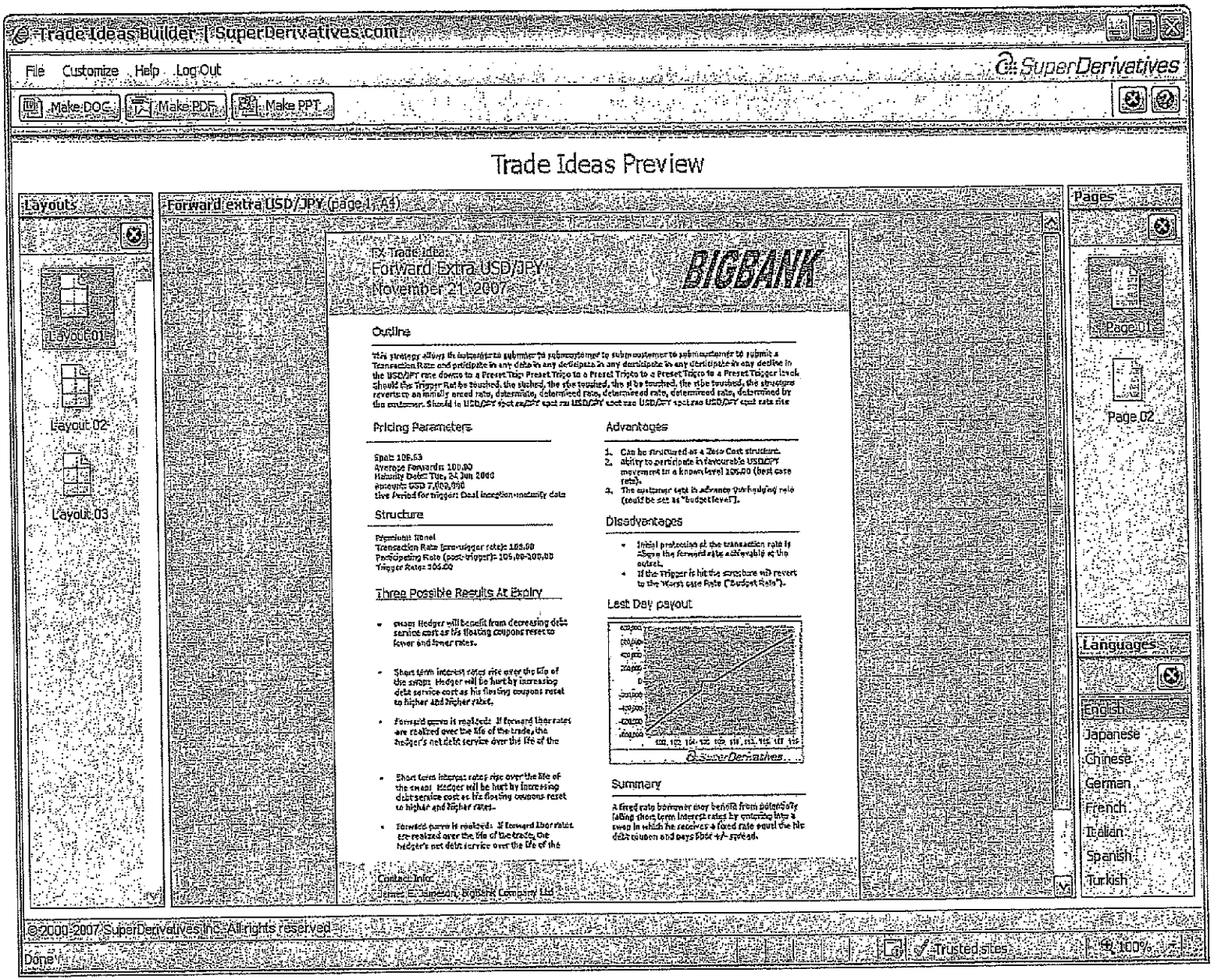

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November 21 2007
BIGBANK
Outline
Pricing Parameters
Structure
Three Possible Results At Expiry
Advantages
Disadvantages
Last Day payout
Summary
Contact Info:
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FIG. 10

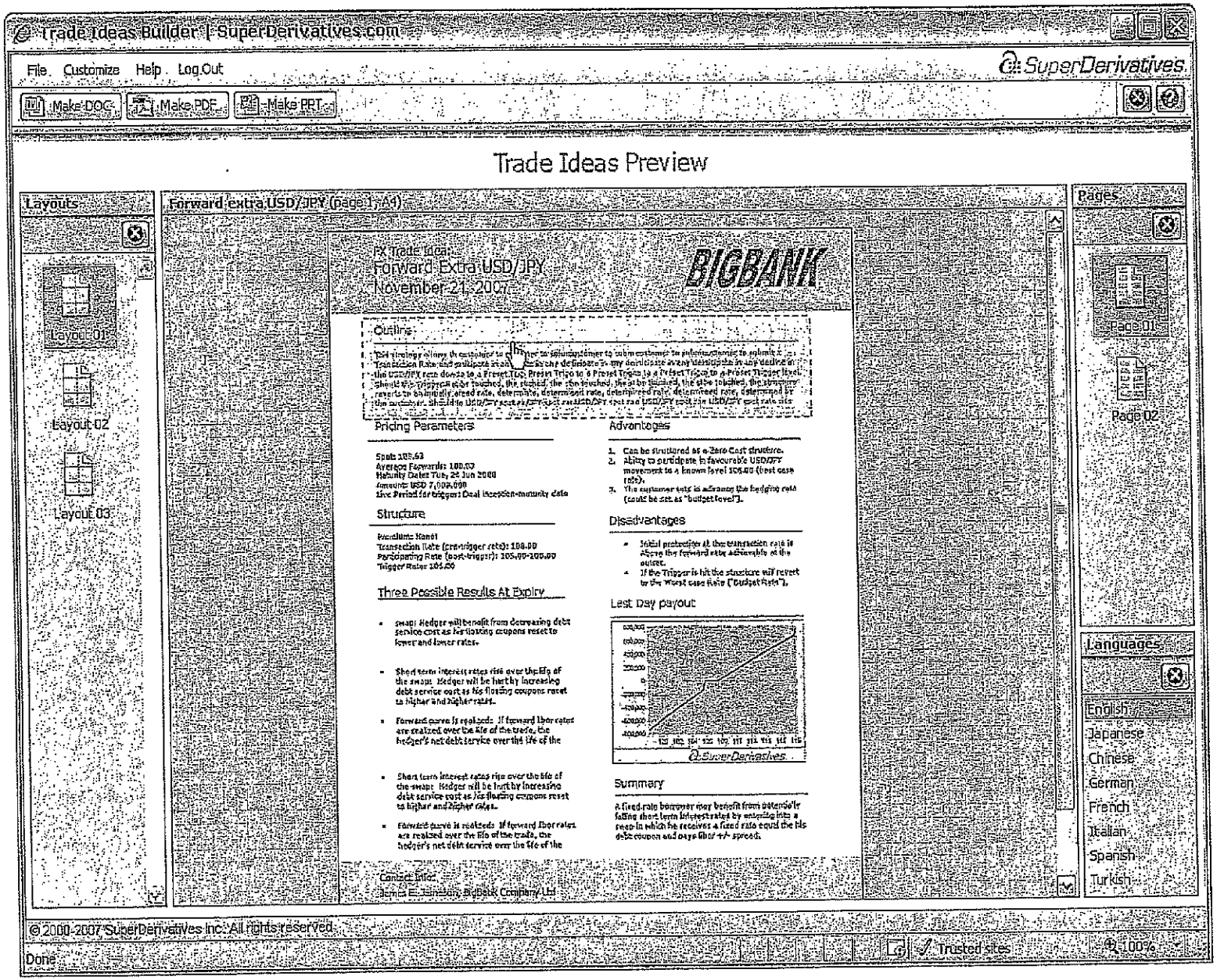

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Outline
Pricing Parameters
Advantages
Structure
Disadvantages
Three Possible Results At Expiry
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FIG. 11

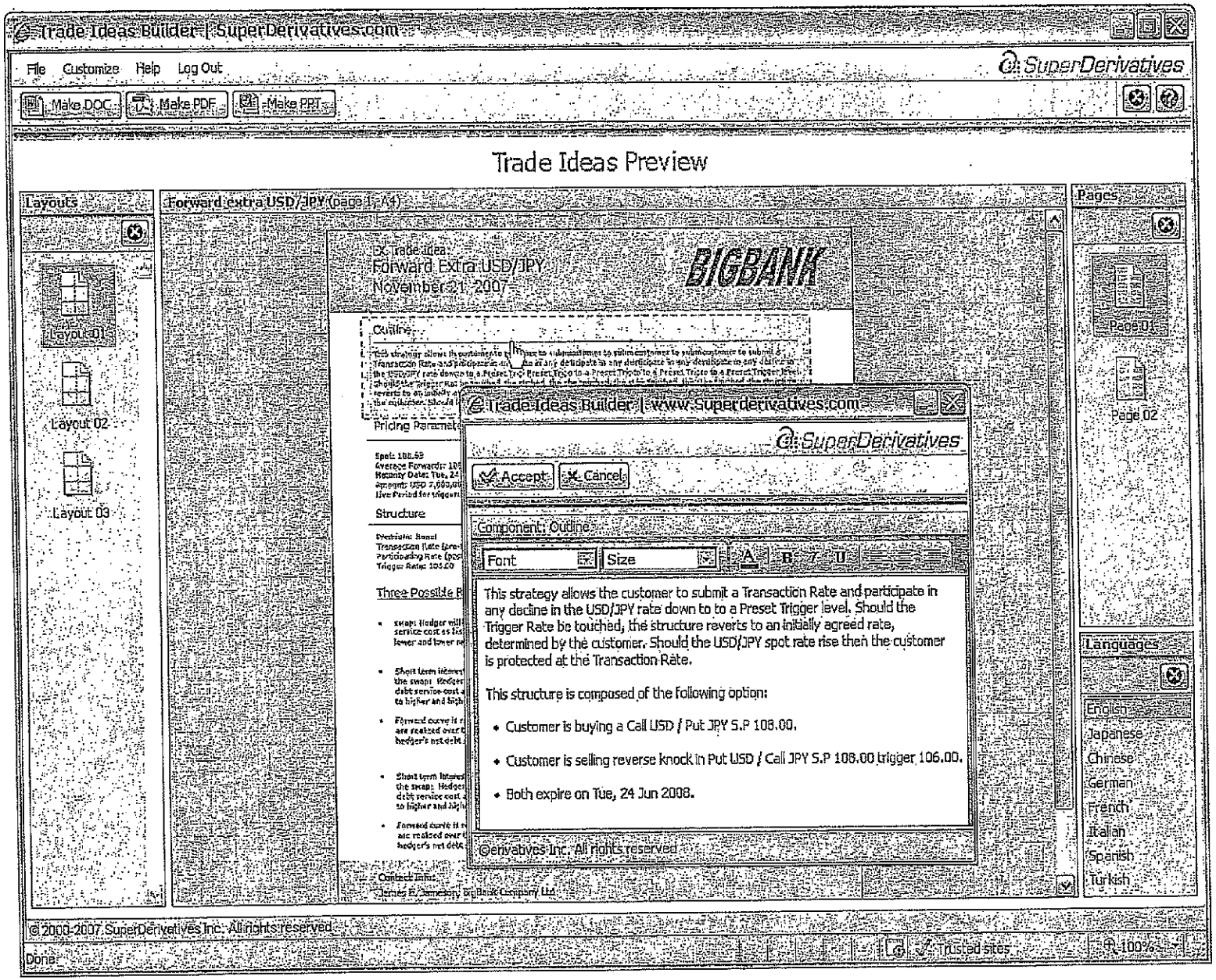

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Pricing Parameters
Structure
Three Possible P
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This strategy allows the customer to submit a Transaction Rate and participate in any decline in the USD/JPY rate down to to a Preset Trigger level. 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.
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FIG. 12

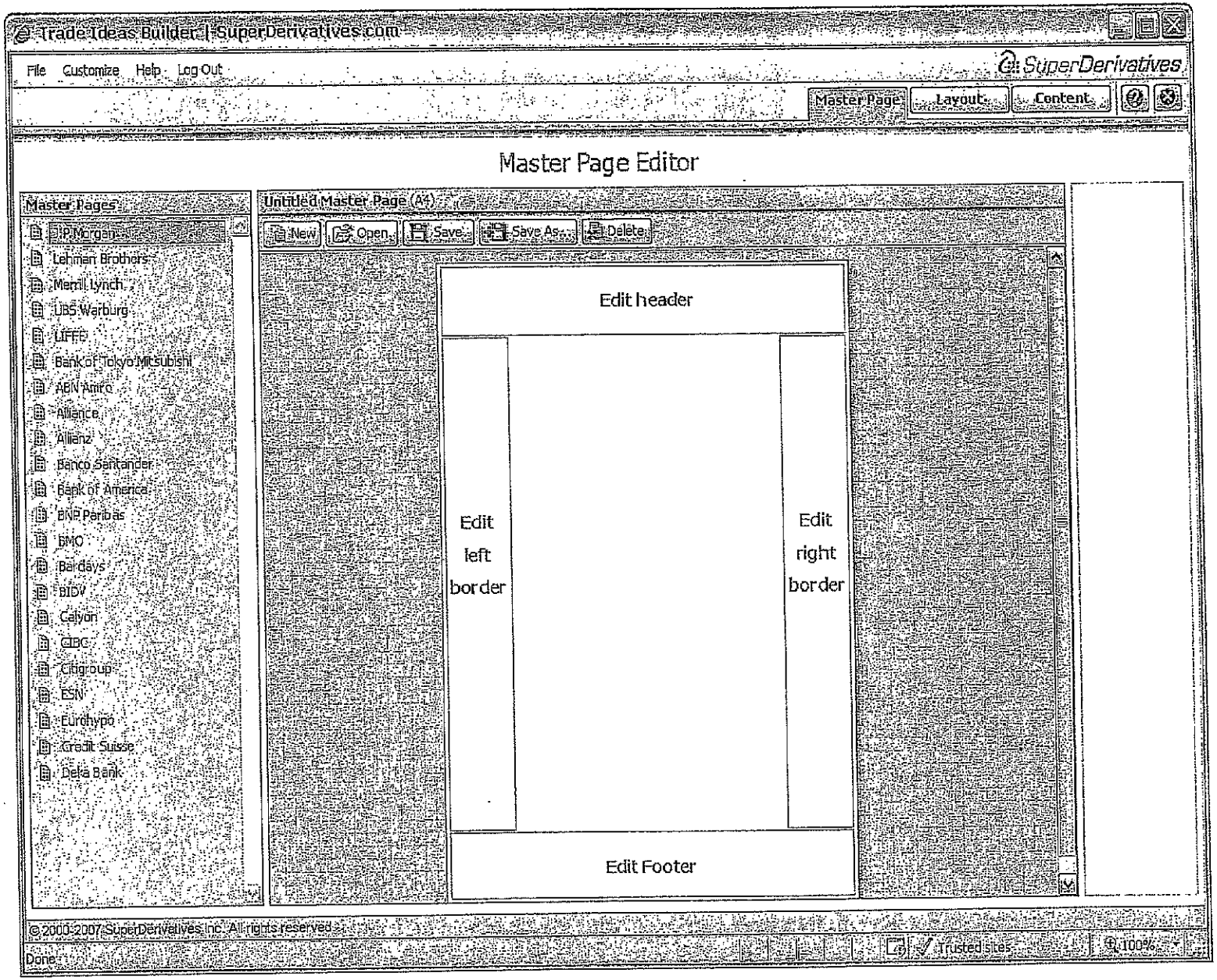

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FIG. 13

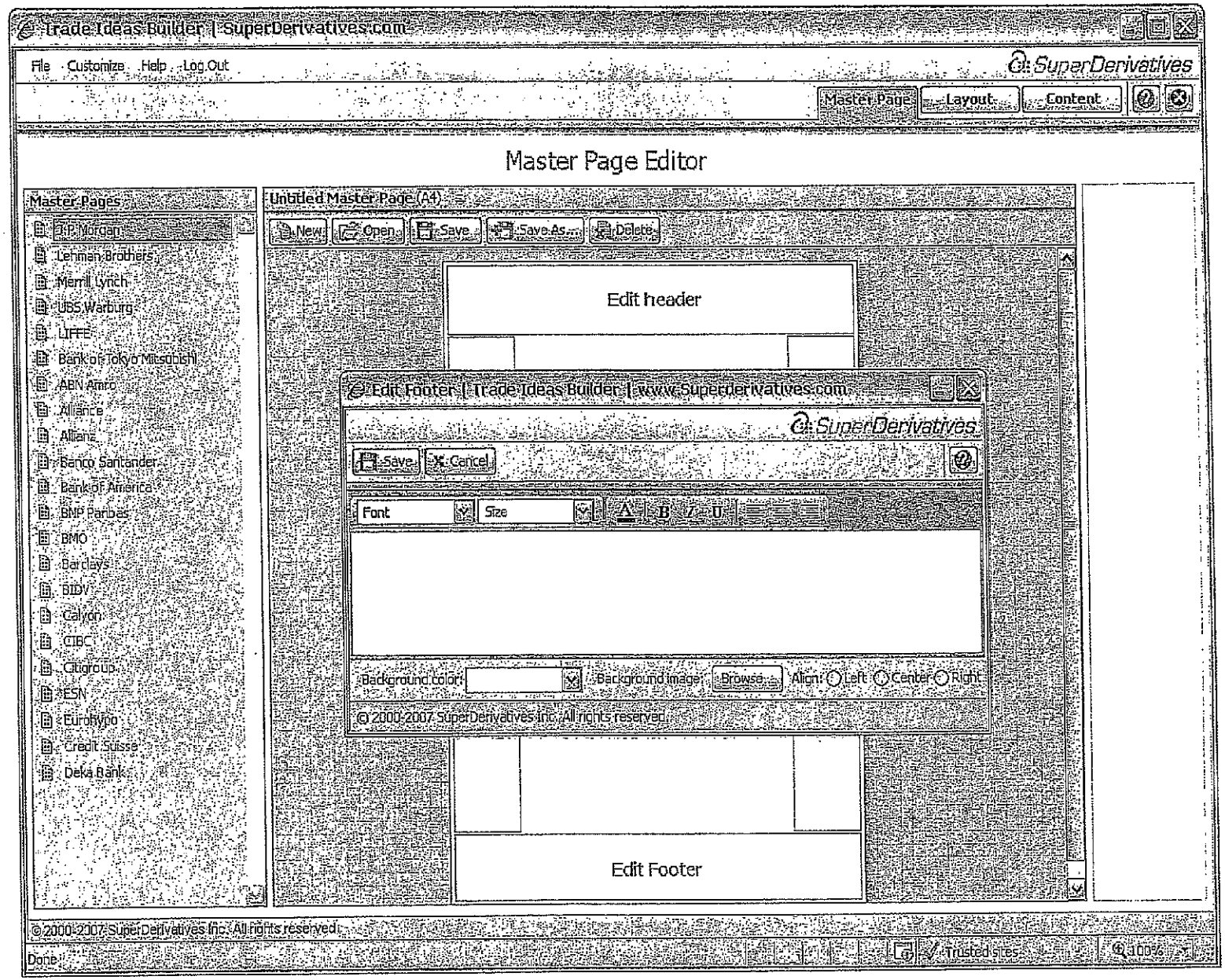

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FIG. 14

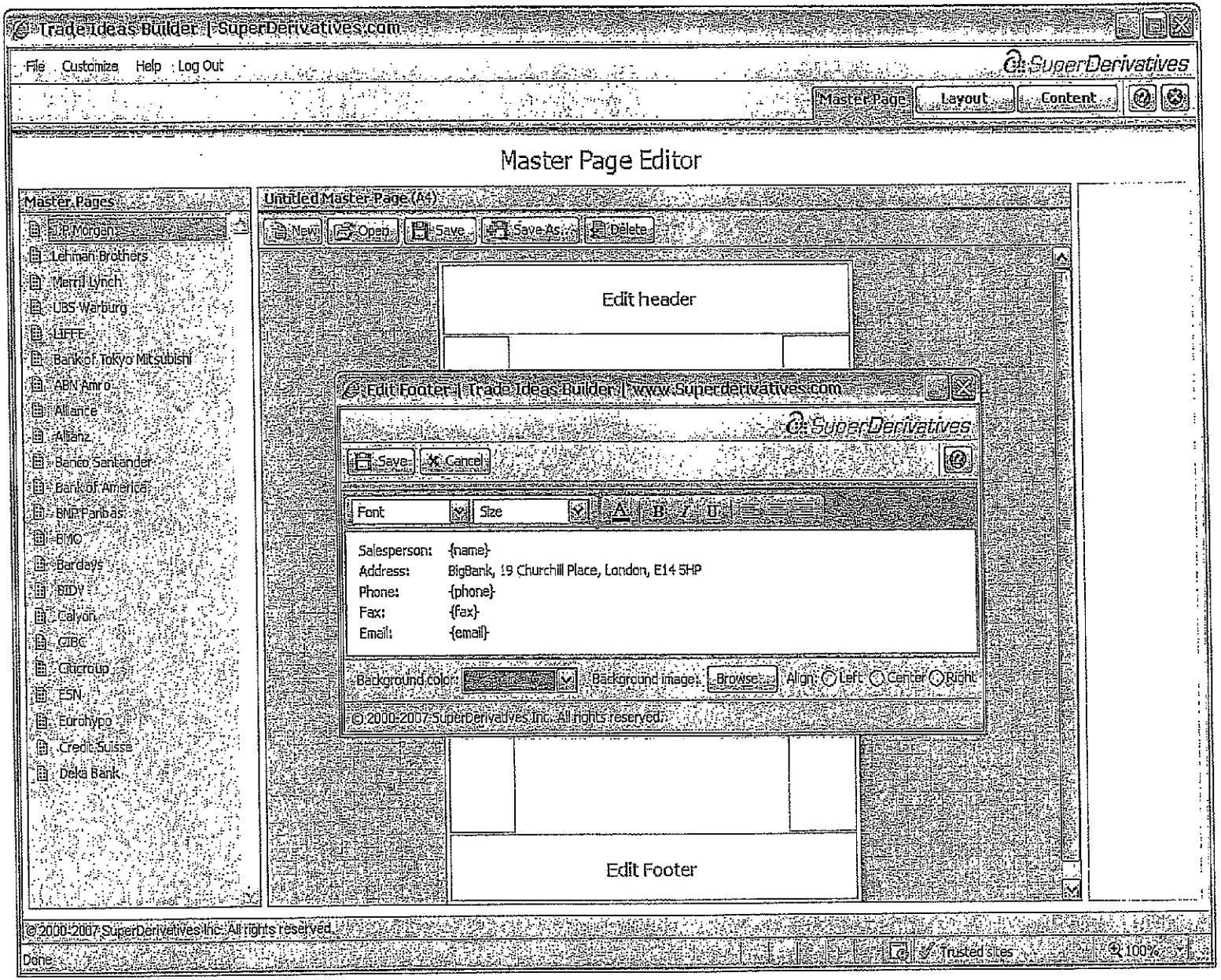

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FIG. 15

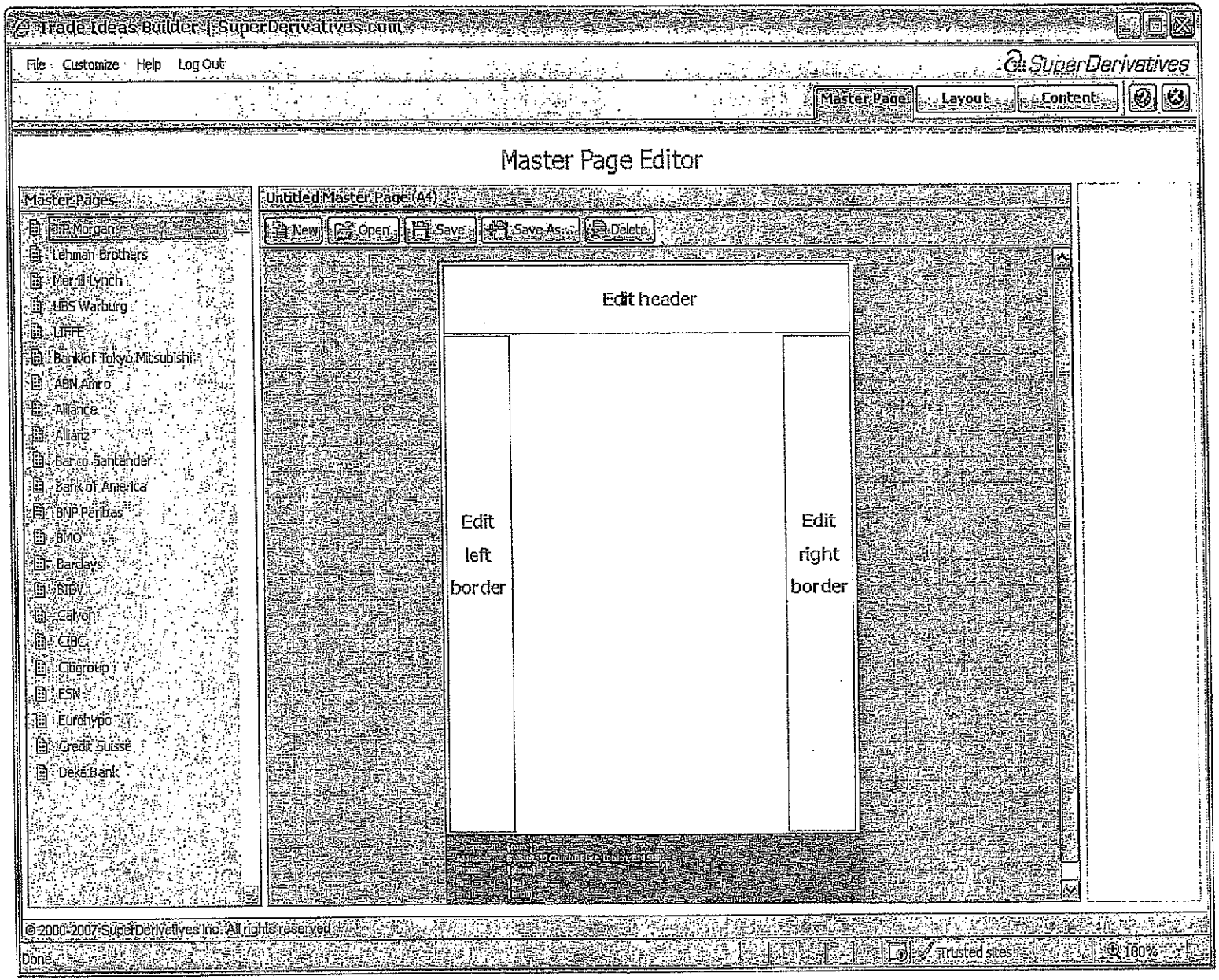

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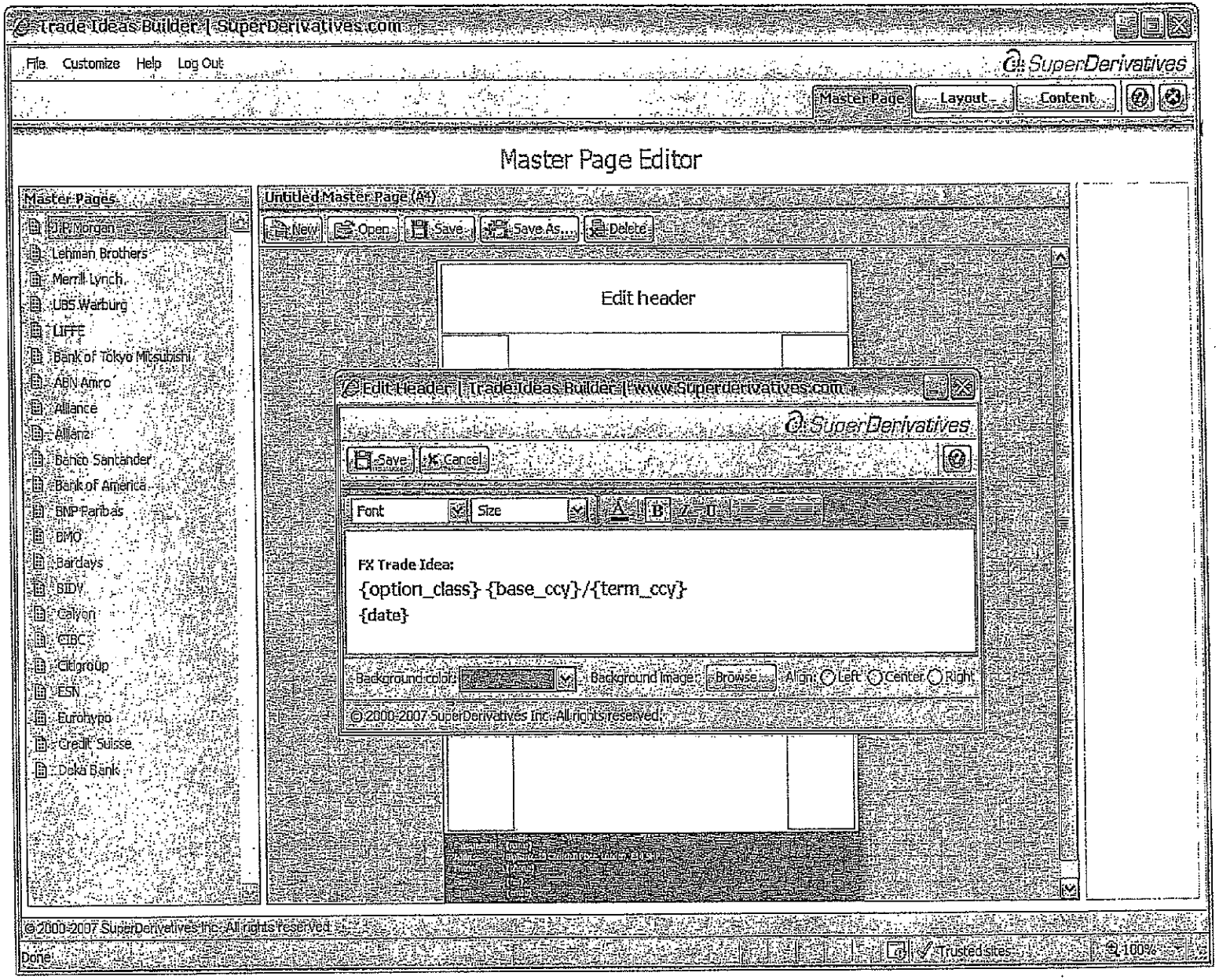

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FIG. 17

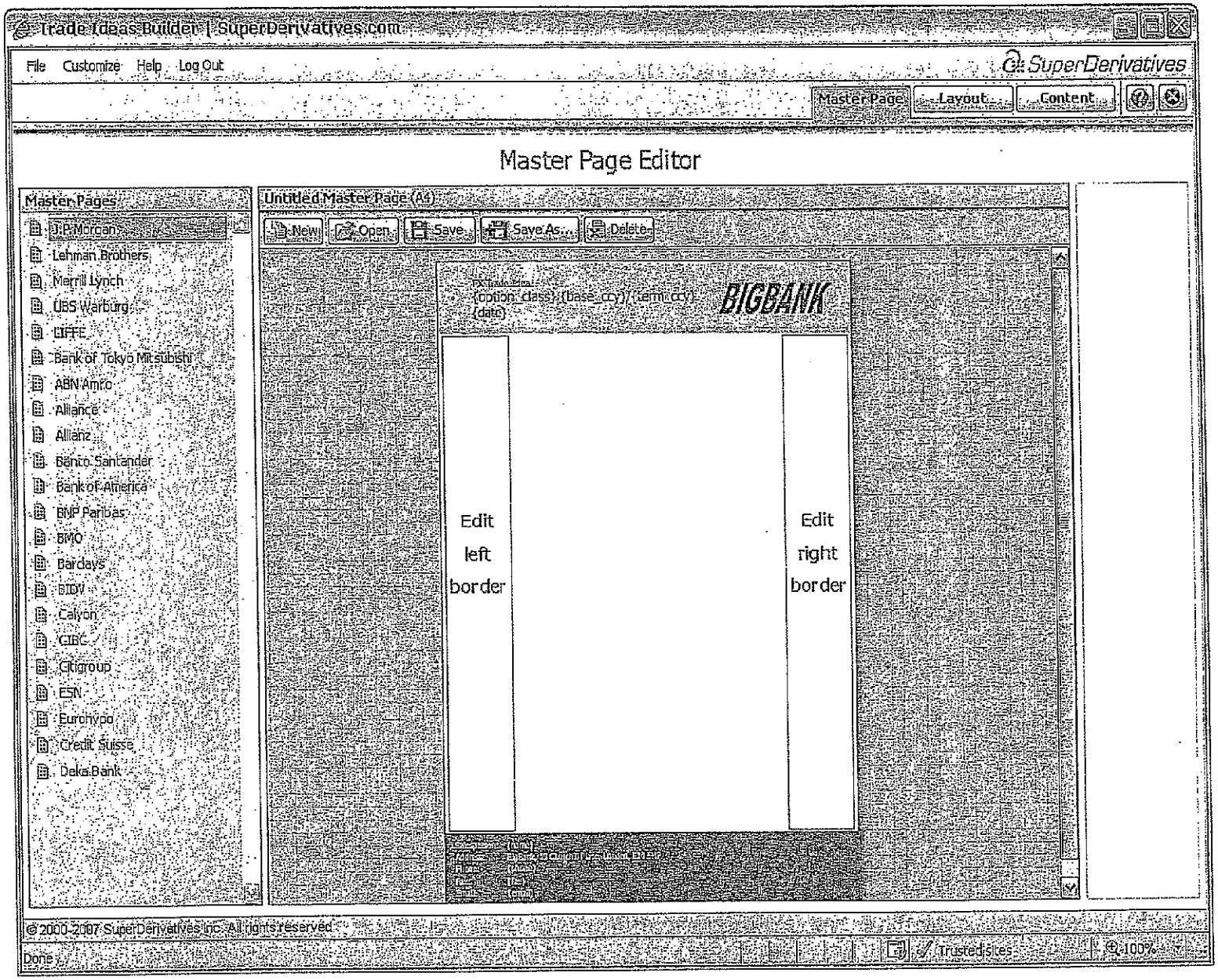

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Citigroup
ESN
Eurohypo
Credit Suisse
Deka Bank
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FIG. 18

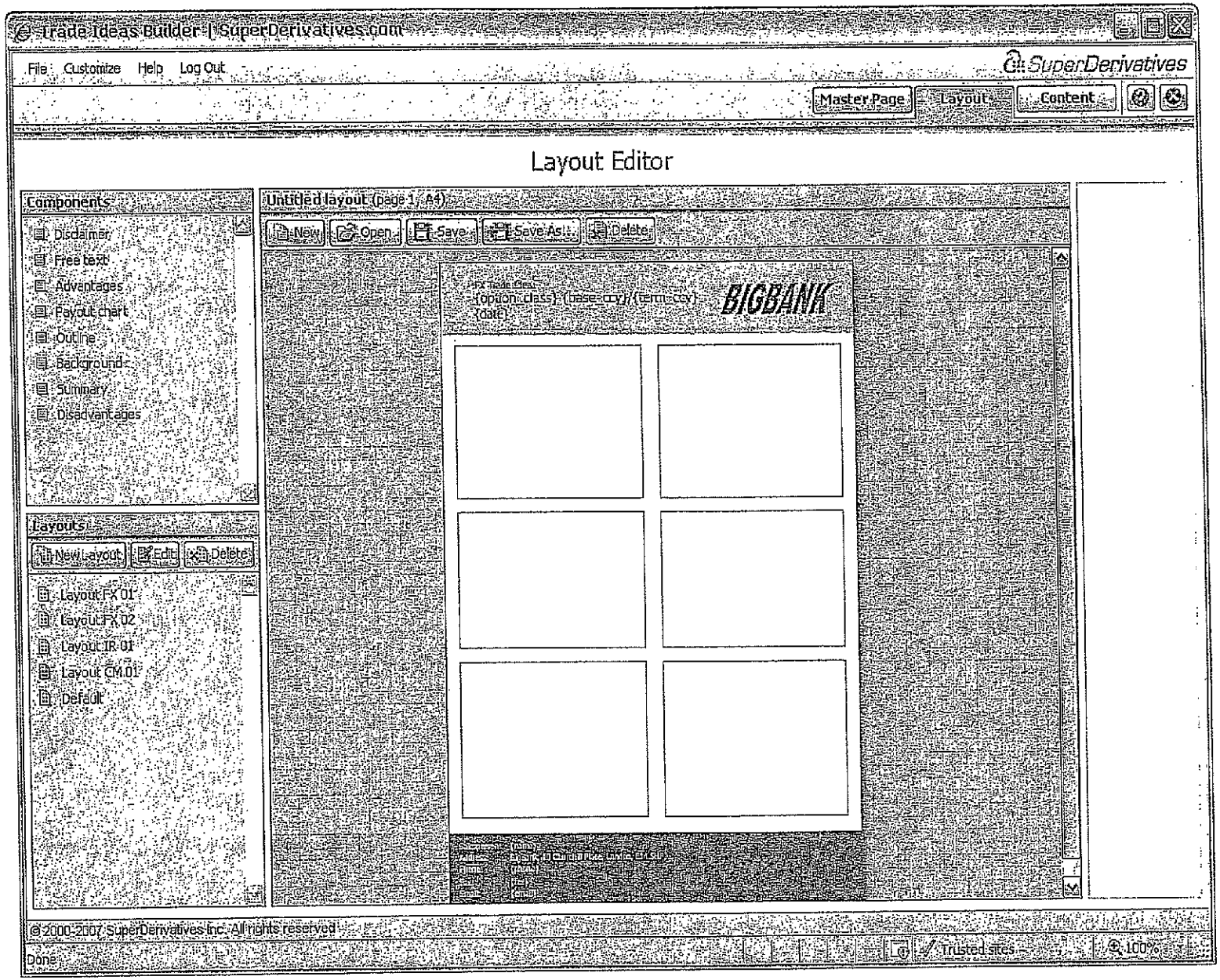

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FIG. 19

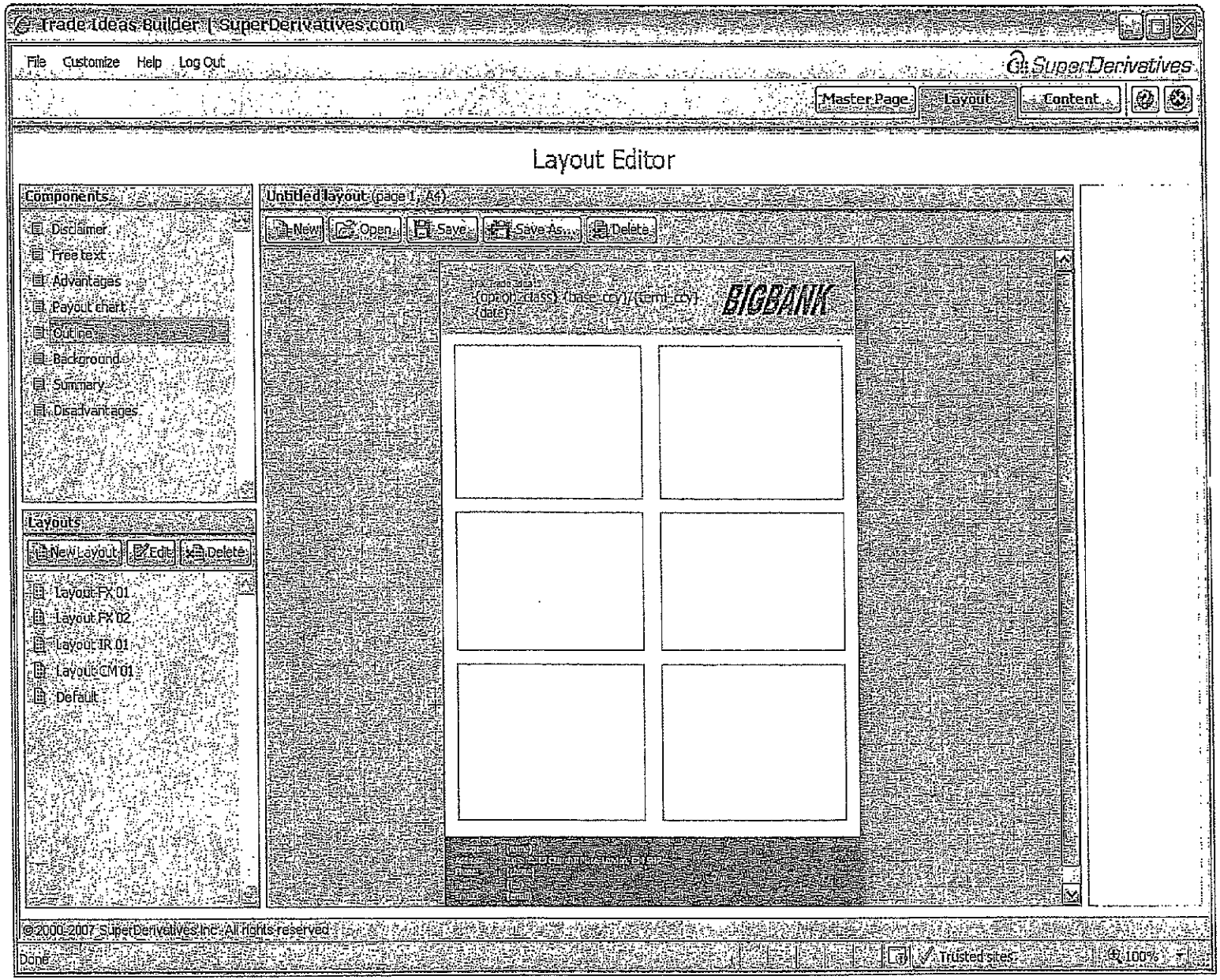

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FIG. 20

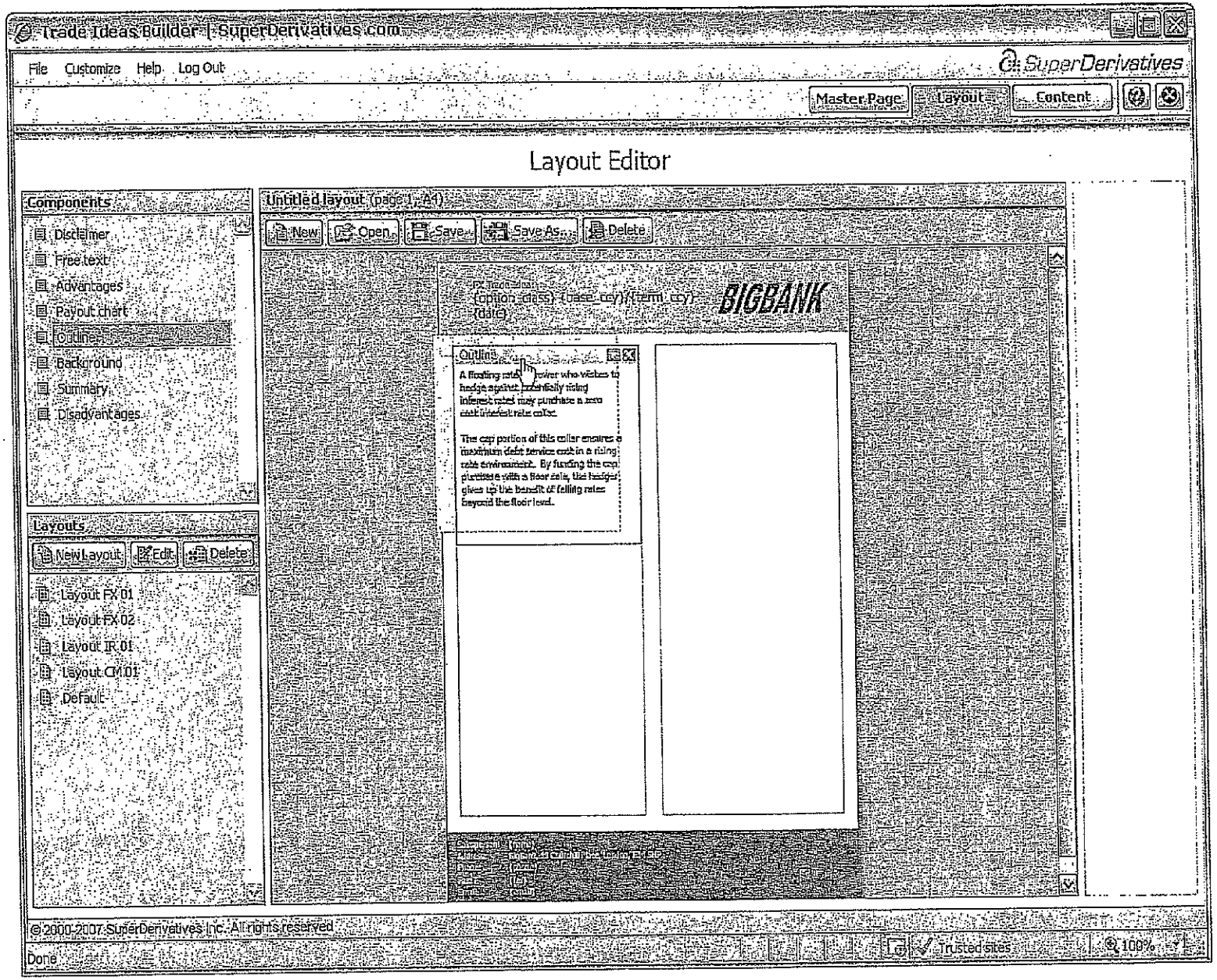

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BIGBANK
Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By 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

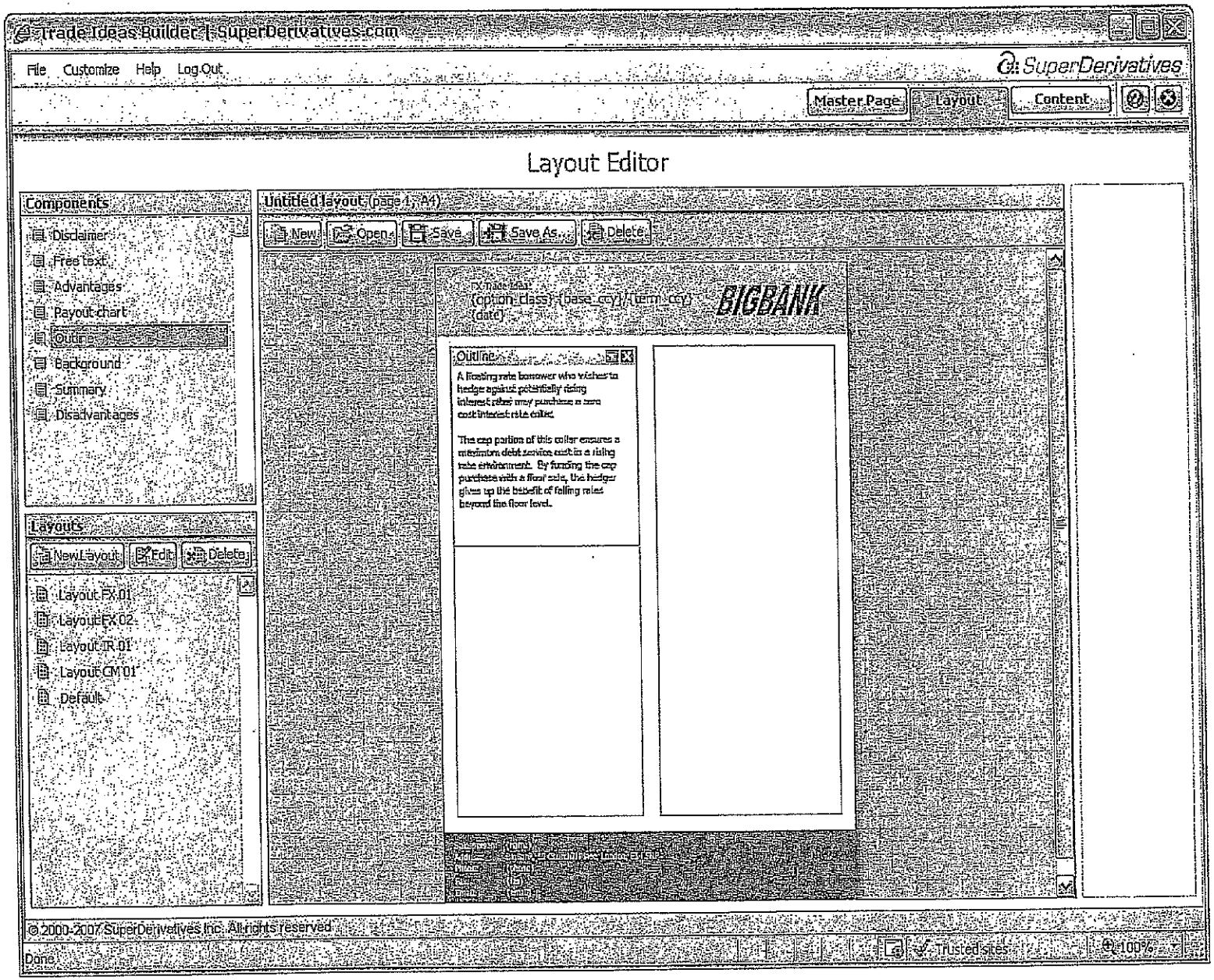

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BIGBANK
Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By 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. 22

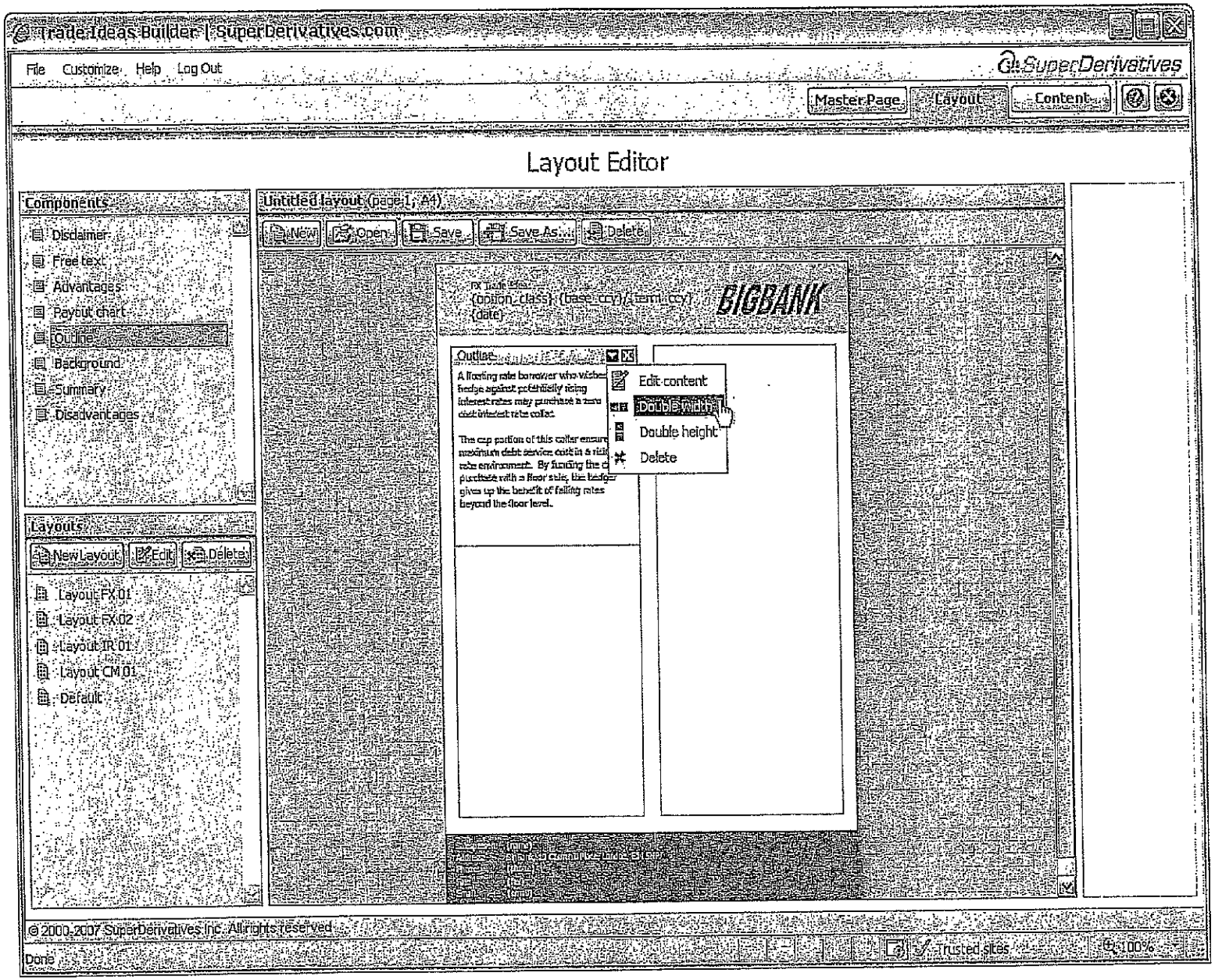

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FIG. 23

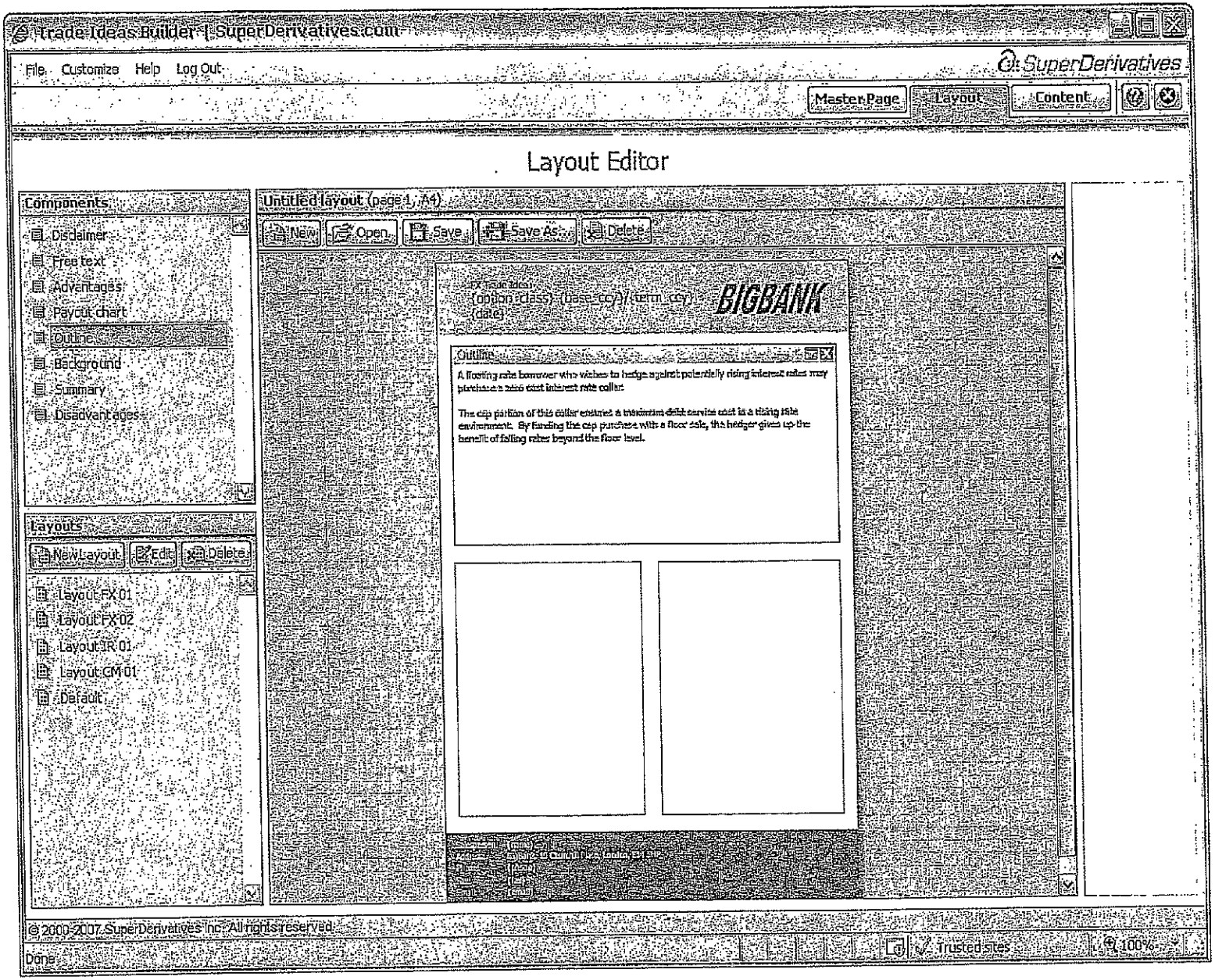

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Outline
A floating rate borrower who wishes to hedge against potentially rising interest rates may purchase a zero cost interest rate collar.
The cap portion of this collar ensures a maximum debt service cost in a rising rate environment. By funding 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. 24

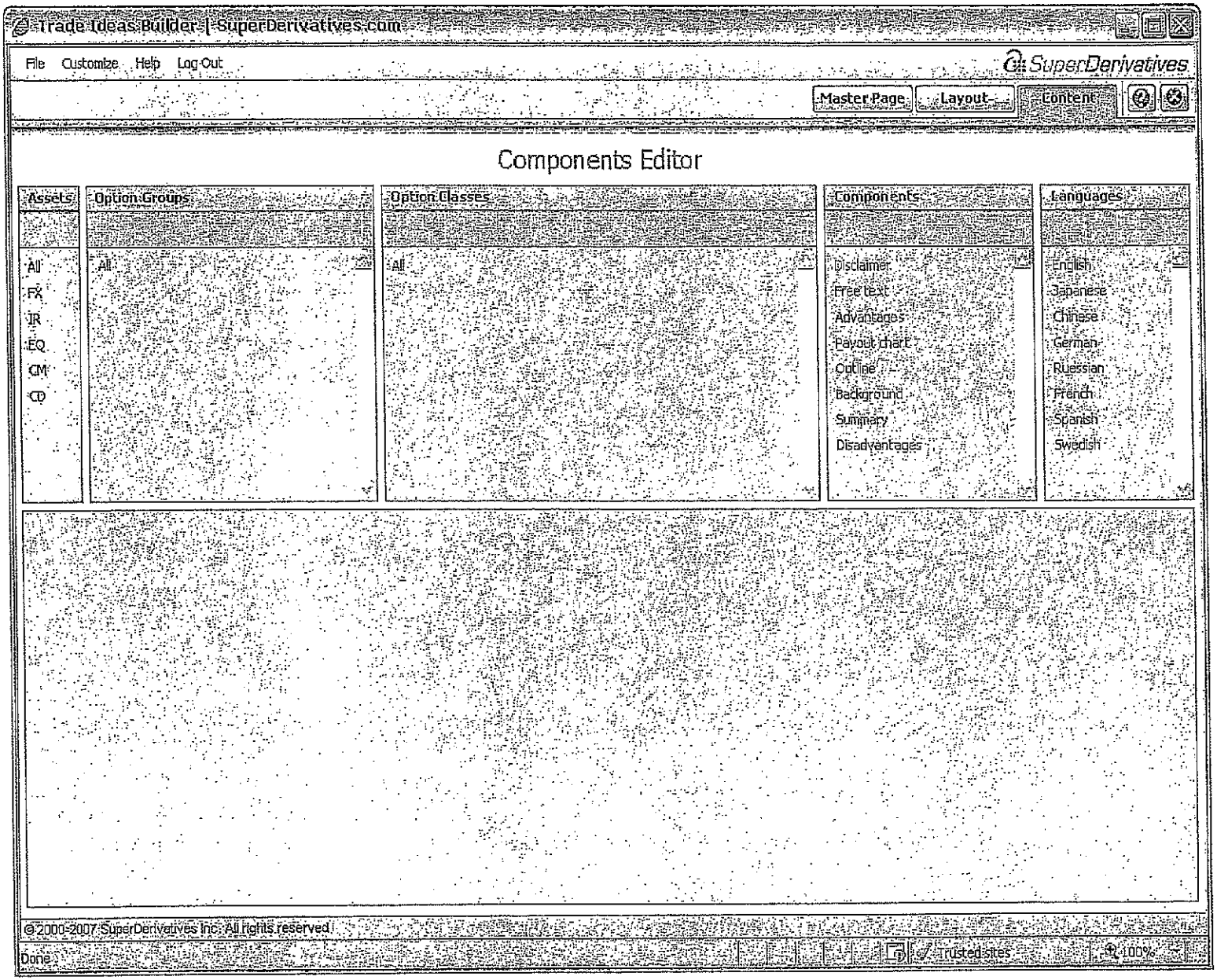

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FIG. 25

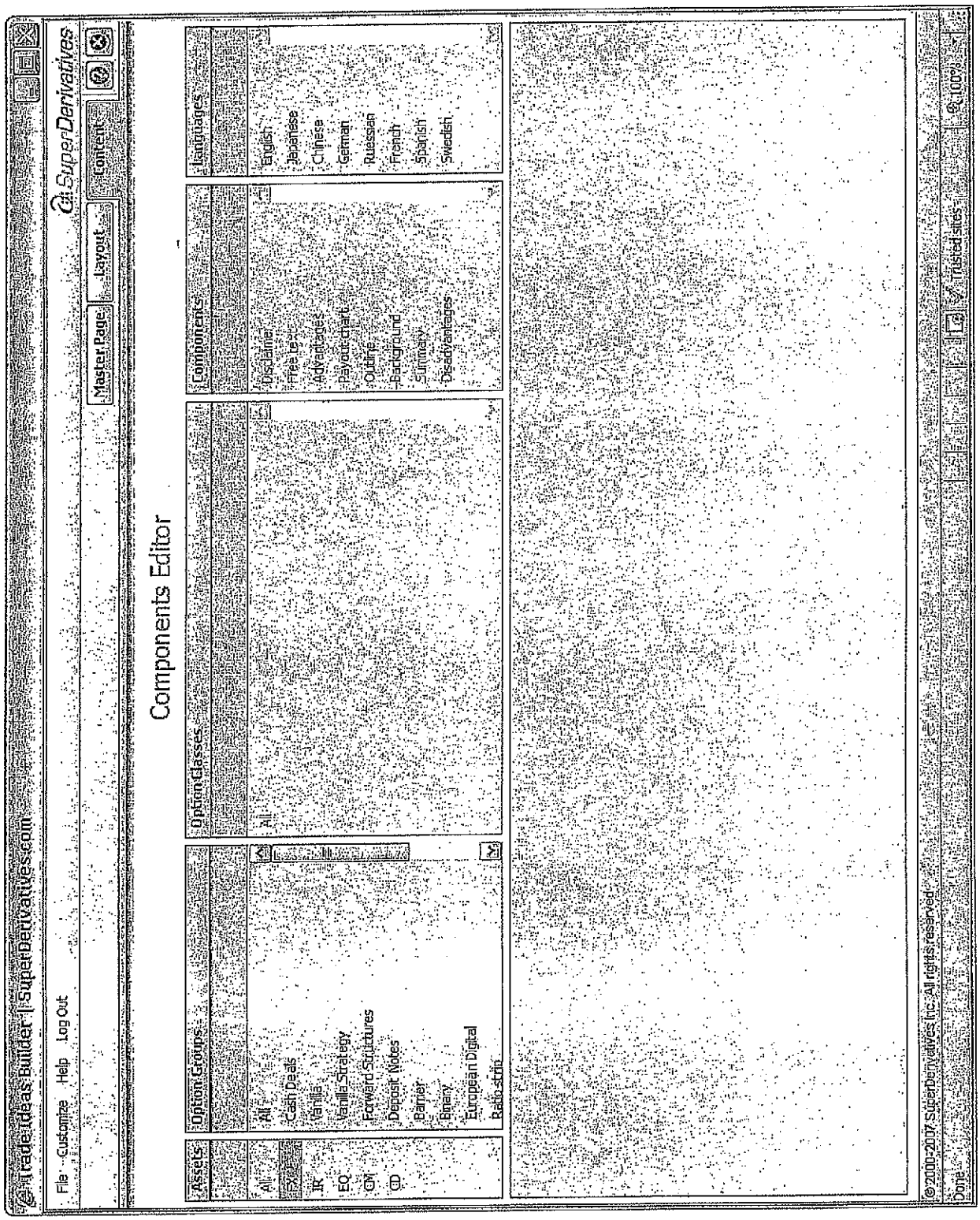

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FIG. 26

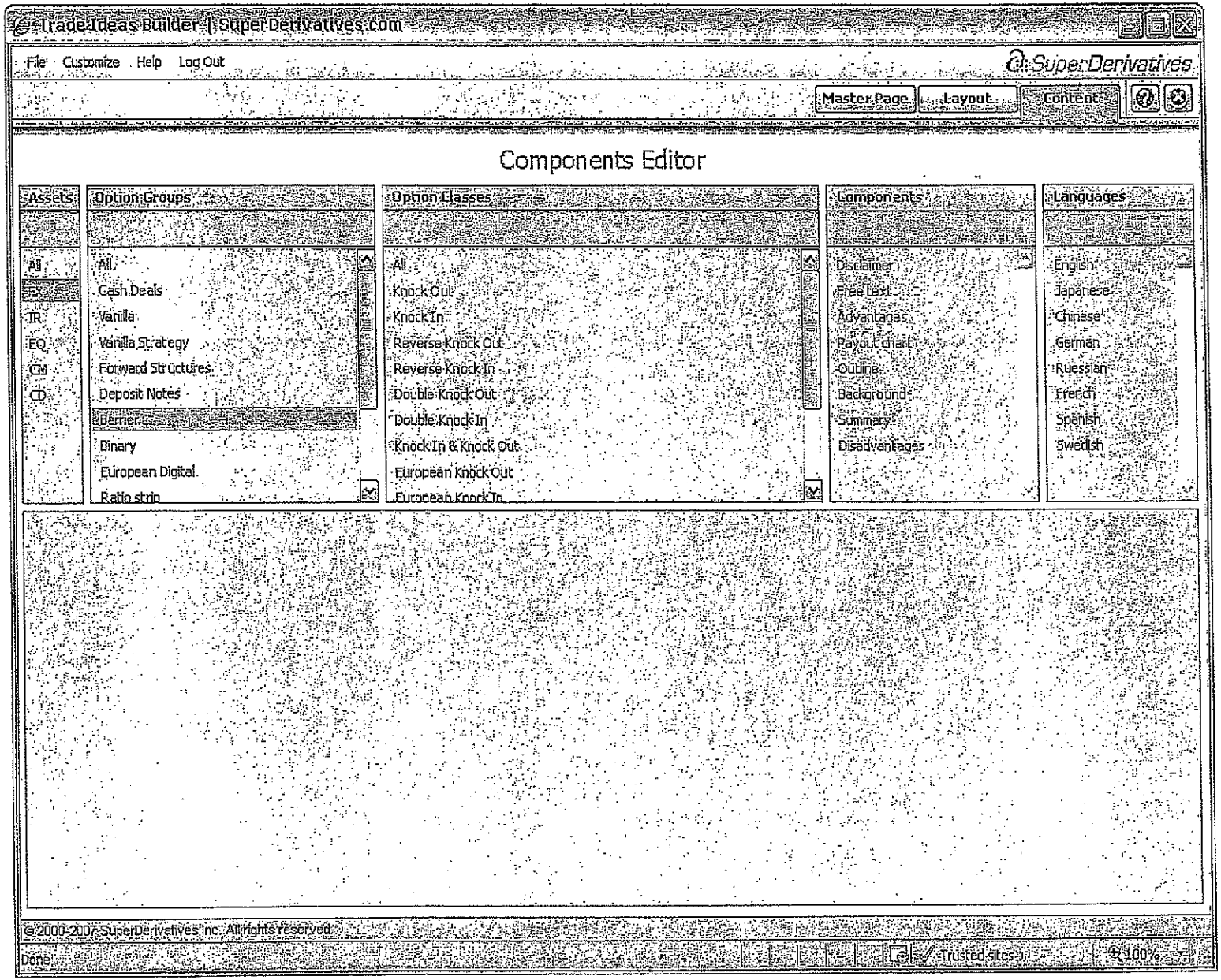

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Vanilla Strategy
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Ratio strip
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Knock In
Reverse Knock Out
Reverse Knock In
Double Knock Out
Double Knock In
Knock In & Knock Out
European Knock Out
European Knock In
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FIG. 27

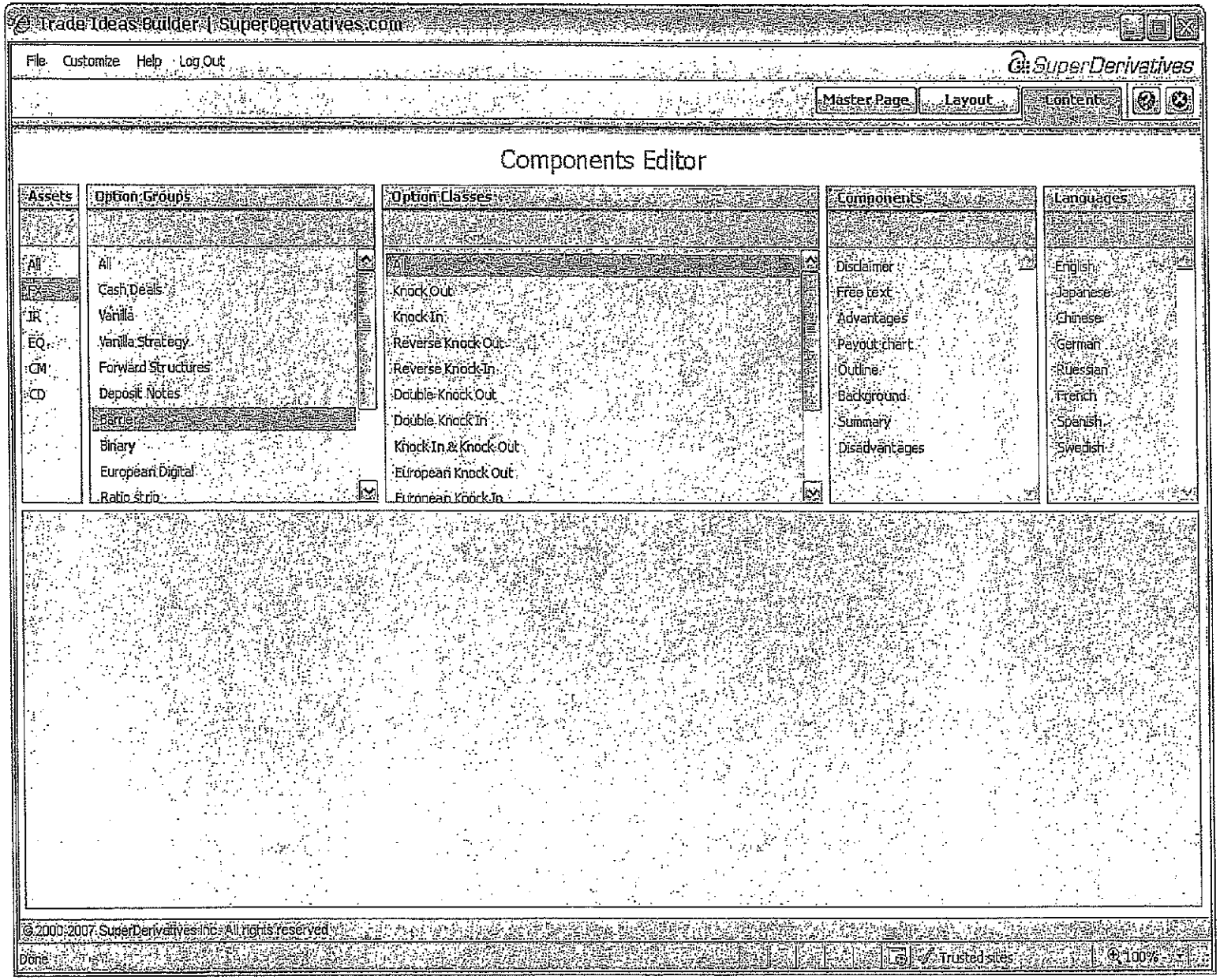

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Reverse Knock Out
Reverse Knock In
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Double Knock In
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FIG. 28

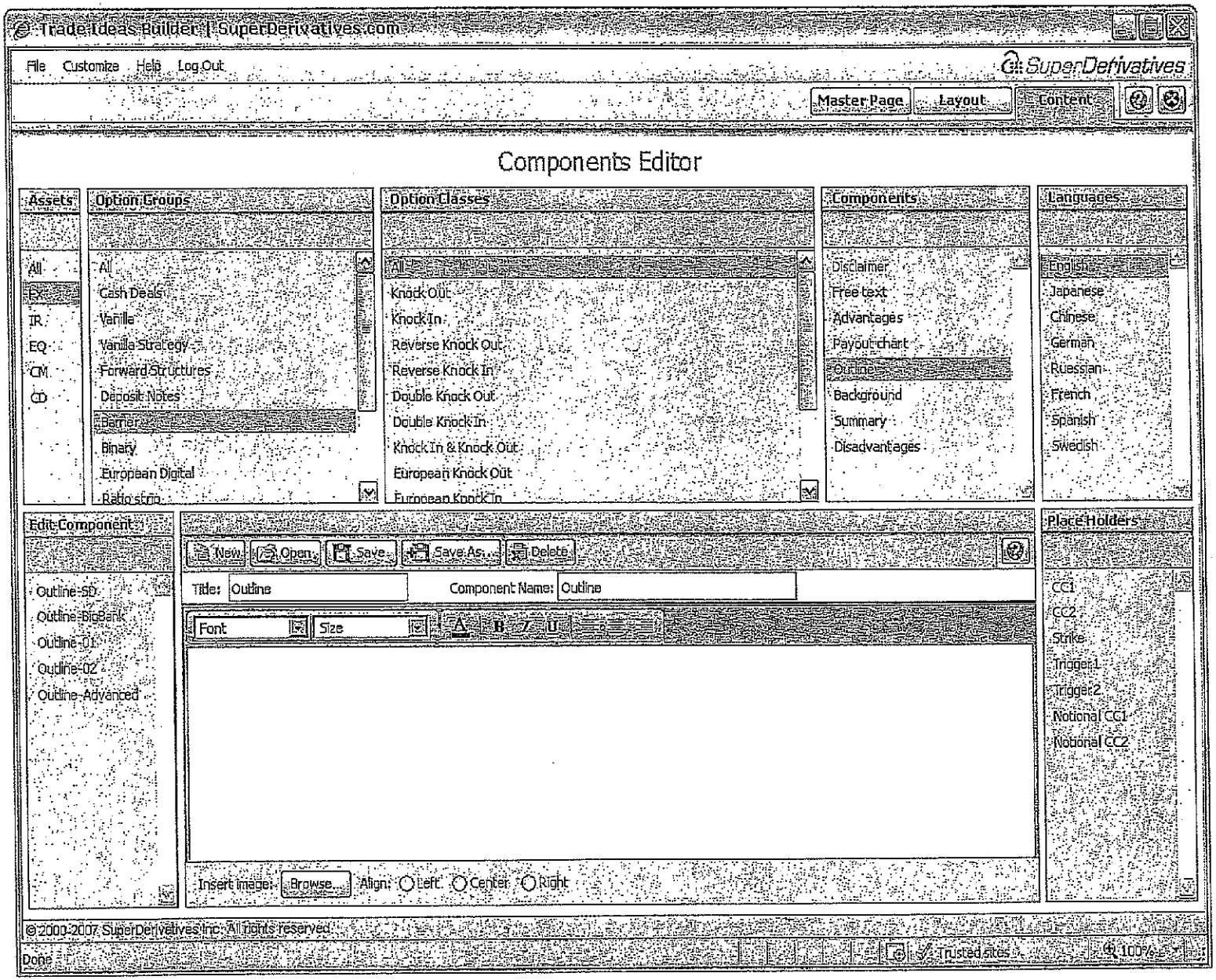

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Reverse Knock In
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European Knock In
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Edit Component
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Delete
Title: Outline
Component Name: Outline
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Size
Insert Image: Browse... Align: Left Center Right
Place Holders
CC1
CC2
Strike
Trigger1
Trigger2
Notional CC1
Notional CC2
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FIG. 29

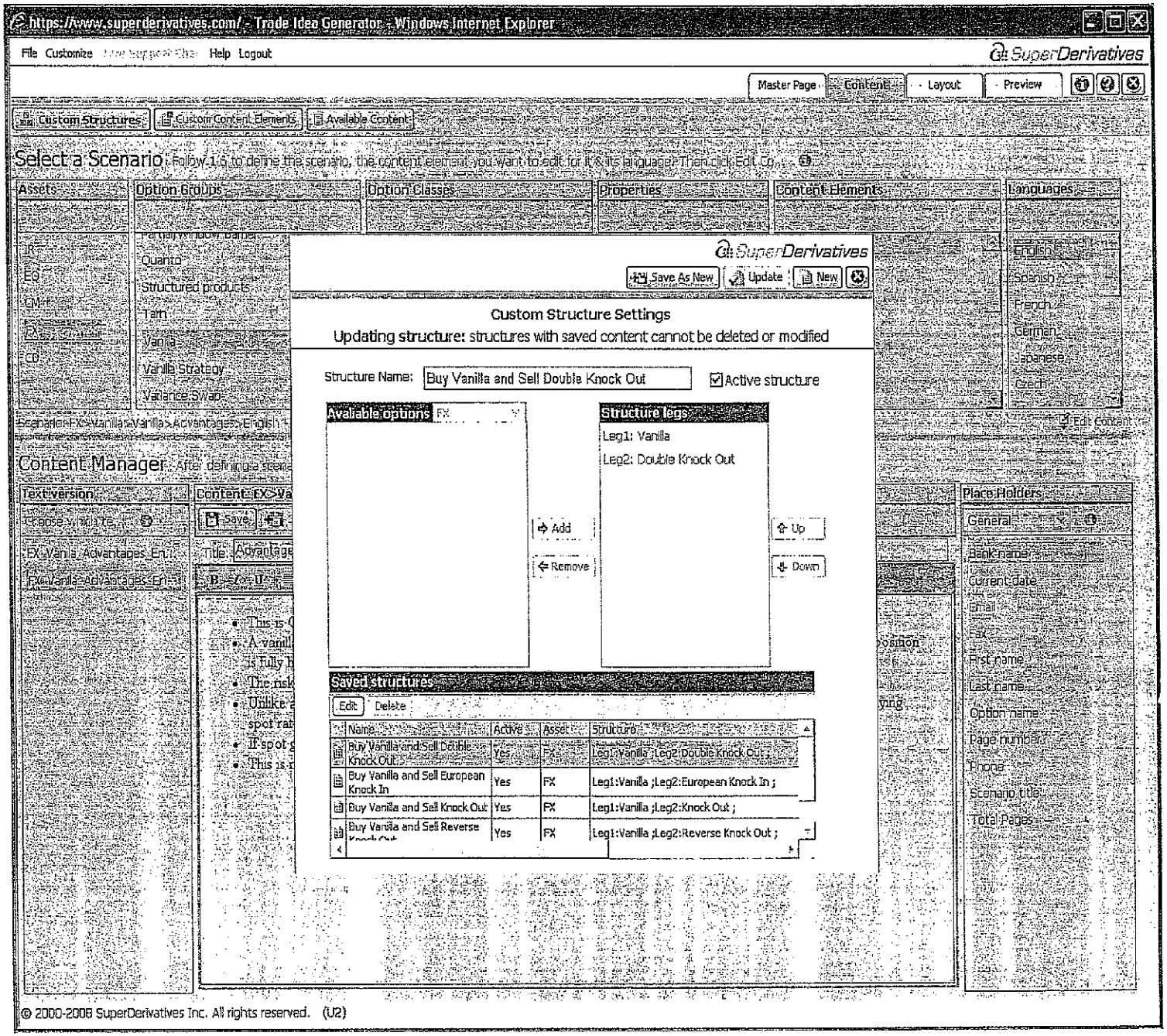

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Edit Content
SuperDerivatives
Save As New
Update
New
Custom Structure Settings
Updating structure: structures with saved content cannot be deleted or modified
Structure Name:
Buy Vanilla and Sell Double Knock Out
Active structure
Available options
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 ;
Content Manager
Textversion
Content: FX>Va
Save
Place Holders
General
Bank name
Current Date
Email
FX
First name
Last name
Option name
Page number
Phone
Scenario title
Total Pages
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FIG. 30

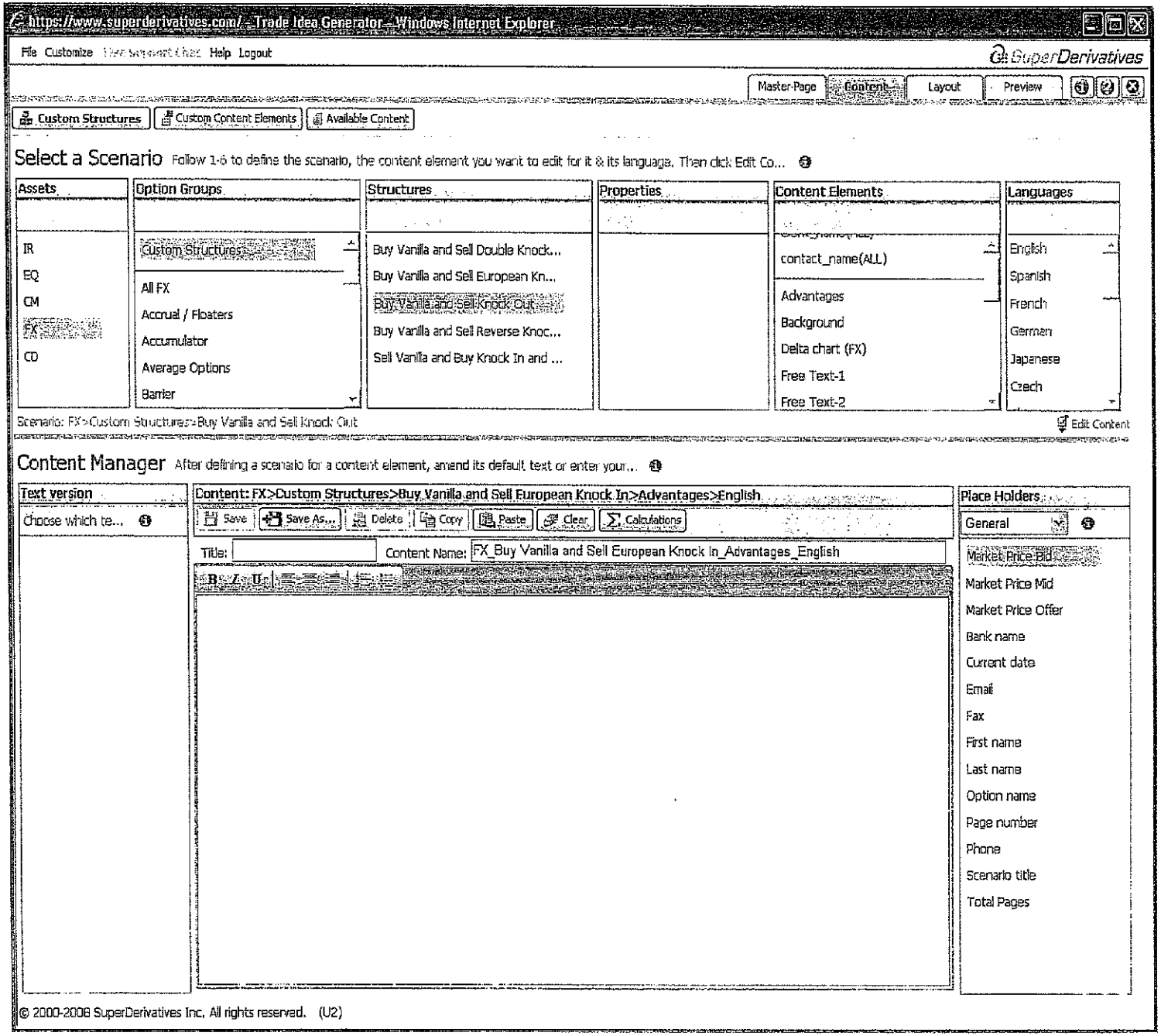

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Available Content
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Follow 1-6 to define the scenario, the content element you want to edit for it & its language. Then click Edit Co...
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Option Groups
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Properties
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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
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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...
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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
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FIG. 31

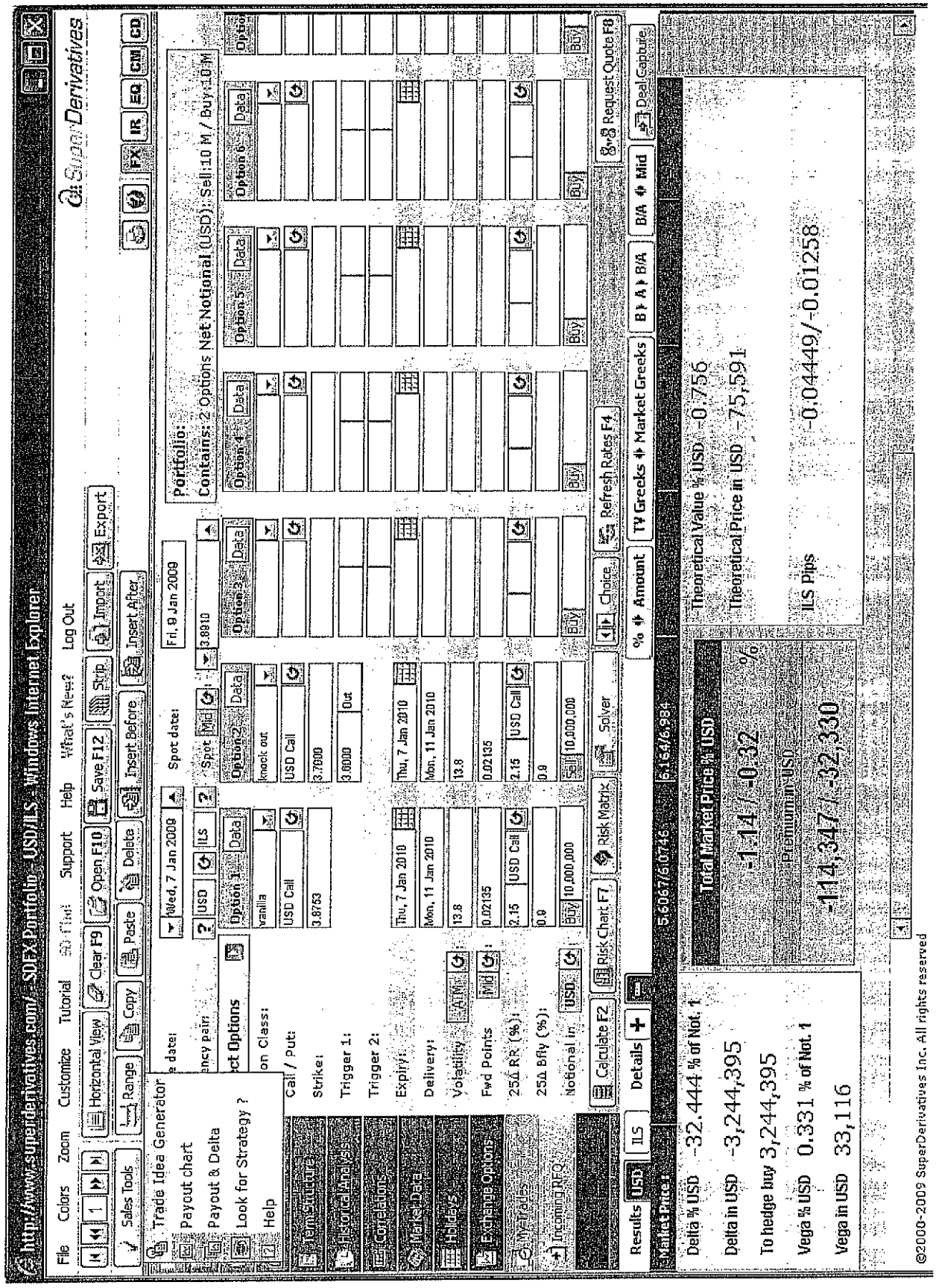

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Portfolio:
Contains: 2 Options Net Notional (USD): Sell 10 M / Buy 10 M
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Strike:
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Trigger 2:
Expiry:
Delivery:
Volatility
Fwd Points
25Δ RR (%):
25Δ Bfly (%):
Notional in:
Spot date:
Fri, 9 Jan 2009
Wed, 7 Jan 2009
Thu, 7 Jan 2010
Mon, 11 Jan 2010
Calculate F2
Risk Chart F7
Risk Matrix
Solver
Choice
Refresh Rates F4
Request Quote F8
Deal Capture
Results
Details
Amount
TV Greeks Market Greeks
B A B/A
B/A
Mid
Market Price:
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

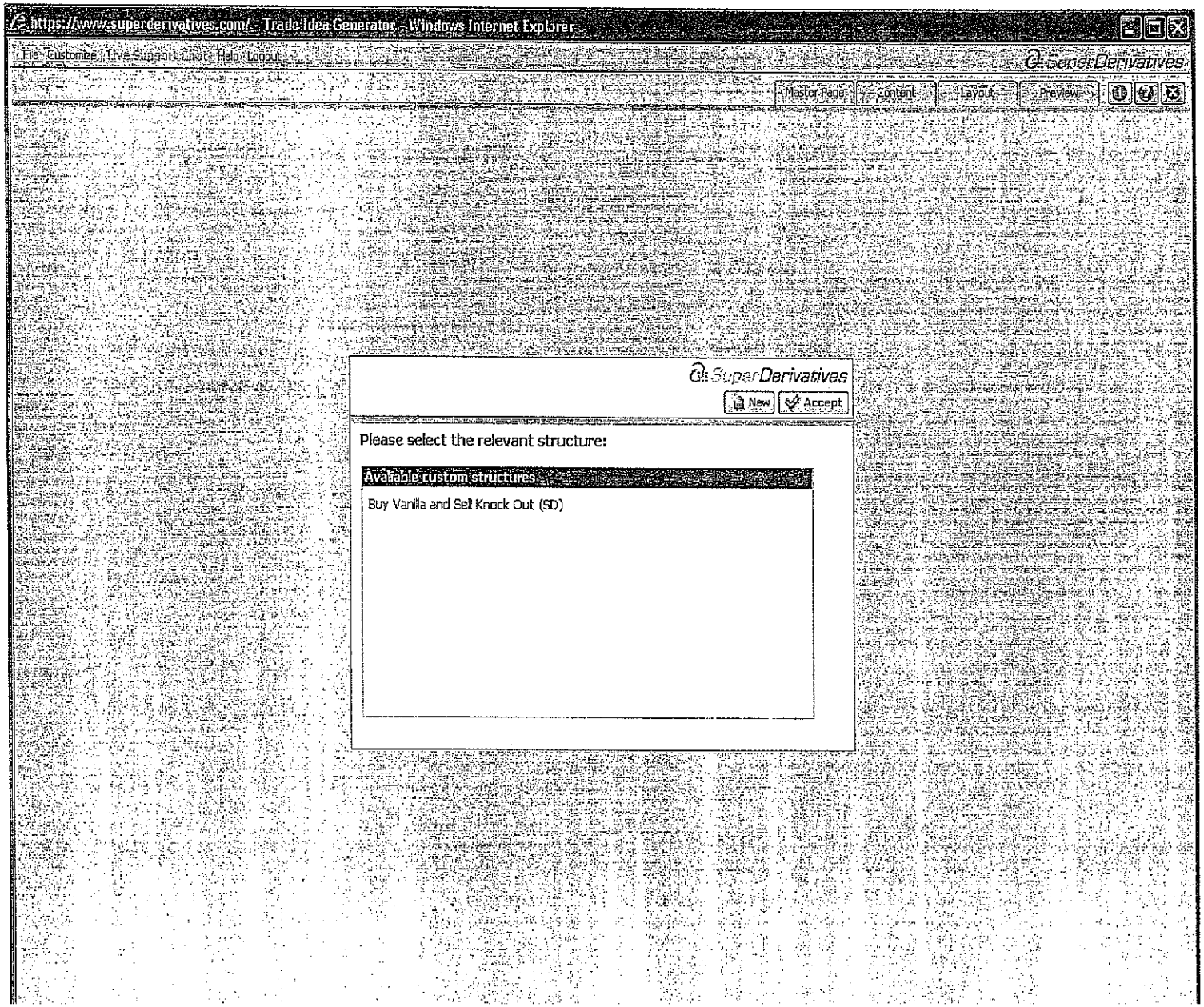

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New
Accept
Please select the relevant structure:
Available custom structures
Buy Vanilla and Sell Knock Out (SD)

FIG. 33