

Structured Notes Are Complex. Issuing Them Doesn't Need To Be.

Complete Real-time Infrastructure for Structured Note Issuance and Management

Numerix Oneview for Trading empowers institutions to aggressively grow and confidently manage their structured note business. Our real-time front-to-risk solution enables issuers and distributors to capture market opportunity by delivering unmatched speed, accuracy and flexibility from structuring and pricing to hedging, risk analysis and lifecycle management.



REDUCE TIME TO MARKET

Easily add new trade types to secure first mover advantage for new products/features and quickly meet market demand.



AUTOMATED WORKFLOWS

Smart role-based screens and automated sales and trading workflows help maximize speed and scale while minimizing operational risk.



REAL-TIME QUOTING & RISK

Produce real-time tradeable prices plus risk measures, even for very complex deal structures and fast moving underlying markets.



HOLISTIC RISK MANAGEMENT

Get the full risk picture and view exposures to multiple risk factors in intuitive screens which are custom made for structured note traders.

Powerful Real-time Performance. Rapid Time to Market.

Structured notes are on the rise. Issuers must deliver fast, accurate pricing and the latest products to compete. But the complexity of structured notes has left even top-tier institutions dependent on spreadsheets, clunky structuring processes and fragmented booking systems.

Oneview for Trading is a single, real-time platform that enables firms to produce tradeable real-time quotes, manage real-time market data, and produce real-time risk calculations. Fully integrated into a firm's IT architecture and data sources, it enables issuers to rapidly respond to market demand while delivering transformative insights across the business.



| Structured Notes with Bifurcation and Micro Hedges | | | | | | | | | | | | |
|----------------------------------------------------|--------------|-----|--------------------|--------------|----------------|----------|---------------------|---------------|----------|-----------------|-----------|-----------|
| ISIN | Product Type | Ccy | Structure Position | Structure Px | Bond Position | Bond Px | Derivative Position | Derivative Px | HedgeID | Hedge Position | Hedge Bid | Hedge Ask |
| NX0000816811 | BRC | CHF | -840,000,000 | 68.891% | 1,890,000,000 | 99.906% | 1,890,000,000 | 40.410% | 16298975 | -1,890,000,000 | 32.640 | 34.310 |
| NX0000966175 | BRC | EUR | -545,000,000 | 65.742% | 3,488,000,000 | 99.945% | 3,488,000,000 | 35.767% | 16298976 | -3,488,000,000 | 34.700 | 36.470 |
| NX0000282467 | BRC Autocall | CHF | -800,000,000 | 66.581% | 2,800,000,000 | 99.967% | 2,800,000,000 | 33.386% | | | | |
| NX0000253737 | BRC Softcall | CHF | -900,000,000 | 67.469% | 2,700,000,000 | 100.008% | 2,700,000,000 | 32.539% | 16854777 | -2,700,000,000 | -17.130 | -18.000 |
| NX0000750482 | BRC | EUR | -1,408,000,000 | 72.931% | 2,112,000,000 | 100.016% | 2,112,000,000 | 29.673% | 16537880 | -2,112,000,000 | 23.940 | 25.160 |
| NX0000370032 | BRC Softcall | CHF | -600,000,000 | 73.551% | 3,500,000,000 | 99.973% | 3,500,000,000 | 26.422% | | | | |
| NX0000449676 | BRC Autocall | CHF | -3,745,000,000 | 76.020% | 19,260,000,000 | 99.967% | 19,260,000,000 | 23.947% | 16560609 | -19,260,000,000 | -22.060 | -23.190 |
| NX0000427665 | RCS Softcall | CHF | -2,000,000,000 | 76.050% | 5,250,000,000 | 99.754% | 5,250,000,000 | 23.704% | 16383527 | -5,250,000,000 | -11.150 | -11.720 |
| NX0000291909 | BRC | CHF | -580,000,000 | 93.031% | 1,624,000,000 | 100.007% | 1,624,000,000 | 22.409% | 17036183 | -1,624,000,000 | 15.060 | 15.830 |
| NX0000135383 | BRC Softcall | CHF | -1,827,000,000 | 78.879% | 9,744,000,000 | 99.896% | 9,744,000,000 | 21.017% | | | | |
| Count: 104 | | | | | | | | | | | | |

| Macro Hedges | | | | | | | | | | | | |
|---------------|---------------|-----------------------------------------------------|-----|------------|---------|--------|---------|---------|--|--|--|--|
| ISIN/Trade Id | Product Type | Description | Ccy | Position | Price | RIC | Bid | Ask | | | | |
| CH0012005267 | VanillaEquity | N-Akt Novartis AG CHF 0.5 nom (1200526) | CHF | 1,705,000 | 83.260 | NOVN.S | 81.340 | 85.490 | | | | |
| CH0012032048 | VanillaEquity | GS Roche Holding AG (1203204) | CHF | 532,000 | 247.650 | ROGS.S | 243.040 | 255.440 | | | | |
| CH0012138530 | VanillaEquity | N-Akt Credit Suisse Group AG CHF 0.04 nom (1213853) | CHF | 3,717,000 | 10.945 | CSGN.S | 10.730 | 11.280 | | | | |
| CH0012138605 | VanillaEquity | N-Akt Adecco Group AG CHF 0.1 nom (1213860) | CHF | 13,062,000 | 43.510 | ADEN.S | 41.980 | 44.130 | | | | |
| CH0012142631 | VanillaEquity | N-Akt Clariant AG CHF 3.7 nom (1214263) | CHF | 4,000 | 17.815 | CLN.S | 17.510 | 18.400 | | | | |
| CH0012214059 | VanillaEquity | N-Akt LafargeHolcim Ltd CHF 2 nom (1221405) | CHF | 924,000 | 40.340 | LHN.S | 39.520 | 41.530 | | | | |
| CH0012221716 | VanillaEquity | N-Akt ABB Ltd CHF 0.12 nom (1222171) | CHF | 44,415,000 | 18.655 | ABBN.S | 18.230 | 19.160 | | | | |
| CH0012255151 | VanillaEquity | i-Akt The Swatch Group AG CHF 2.25 nom (1225515) | CHF | 278,000 | 277.300 | UHR.S | 271.310 | 285.150 | | | | |
| CH0012280076 | VanillaEquity | N-Akt Straumann Holding AG CHF 0.1 nom (1228007) | CHF | 250,000 | 601.500 | STMN.S | 585.210 | 615.070 | | | | |
| Count: 100 | | | | | | | | | | | | |

Innovation Calls

Demand shifts quickly in the structured note market. Oneview for Trading's fast, flexible product structuring capabilities empower firms to innovate quickly to meet market demand and beat competitors.

- Quickly and easily define, tweak and analyze new product types and features.
- Never miss market opportunities with our expansive breadth of coverage and true cross asset analytic depth.
- Confidently issue ground-breaking new products with a full picture of prices, risk measures and lifecycle events.

The Real-Time Advantage

Oneview for Trading puts streaming real-time pricing and risk insights at the core of your trading decisions. This enables you to make the right trade at the right price and manage risk confidently even in fast moving markets.

- **Produce tradeable real-time quotes for structured notes**, powered by our sophisticated approach combining precise Monte Carlo prices and Greeks with a lightning fast Taylor approximation for market movement.
- Real-time pricing demands **streaming real-time data**. Oneview for Trading is the single source of truth for your entire set of real-time market data, including anomaly detection to manage errors and spikes in data and ensure they don't propagate into valuations and risk calculations.

Automated & Intuitive

Intuitive user-driven workflows enable users to maximize their efficiency and minimize operational risk, all while delivering insights that drive business forward.

- Easily realize note issuance ideas with smart structuring screens. Intelligent trade capture, advanced defaulting logic, and fast solving capabilities enable salespeople to quickly generate valid trades.
- Risk is provided exactly how traders want to see it. Position Overview and Risk Overview screens summarize a desk's exposure to risk factors, bringing together data from batch runs, real-time market data and real-time risk numbers. Risk numbers are aggregated by risk factor, combining risk from notes, bifurcated derivatives, micro hedges and macro hedges.
- Manage the lifecycle of structured notes, including events such as barrier breaches, option exercises, coupon accumulations/payments, and final fixings.

