

Wallstreet FX

High performance, real-time trade processing solutions for currency management

www.wallstreetsystems.com

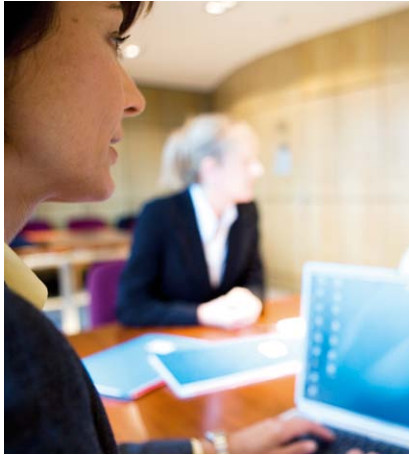


FACT SHEET: WALLSTREET FX FUNCTIONALITY AND INSTRUMENT COVERAGE



Wallstreet FX is a scalable high volume trading, risk management and operations platform for an extensive range of asset classes. Wallstreet FX provides a single 24/7 global integrated platform for complete trade life cycle management providing all the necessary tools to expand revenue opportunities, meet regulatory compliance as well full transparency and value added services to your customers.

Wallstreet FX allows you to deliver quality and efficient service to both your customers and internal organization and improves margins by driving down transaction costs.



WALLSTREET FX FUNCTIONALITY

FX and Money Markets Trading

Wallstreet FX offers full product coverage of FX and money market cash instruments. The solution provides all the trade administration, pricing, position and risk management tools required in a global high-volume foreign exchange and money market trading and sales operation. Complete integration with the Wallstreet FX credit, risk, back office and accounting functions ensures seamless straight through processing.

Sales

Wallstreet FX offers a host of valuable features to manage customer business and salesperson/desk performance. These features include support for local and regional sales centers with automated transfer of positions to the Bank's risk centers with a dedicated trade entry screen with the ability to price deals individually or on an aggregated cash flow basis. Margins, commissions, and fees can be captured with allocations to each risk component of the deal.

FX Derivatives

Wallstreet FX provides all of the trading, pricing, and risk management tools required of a high volume, FX derivatives trading operation. The analytical tools will enhance your abilities to make sound strategic and tactical decisions. As trading volumes increase, the high end performance platform will give unmatched economies of scale assuring continued responsiveness of the environment to any and all global demands.

IR, Credit and Commodities Derivatives

Wallstreet FX offers an advanced derivatives solution for advanced numerical and analytical pricing, trading, risk management and operations for managing interest rate, credit derivatives and commodity products within an open and scalable object-oriented parallel processing framework.

Exchange Traded Futures & Options

Wallstreet FX offers an exchange-traded futures & options solution that provides functionality to manage the market risk and operational processes for the majority of exchange-based financial products.

Risk Management

Wallstreet FX includes market leading Risk and Portfolio Management capabilities complete with state-of-the-art quantitative analysis. This includes market risk analytics and modeling, hedging recommendations, and scenario analysis.

e-Dealing

Wallstreet FX offers an internet extensions solution that is a web based interfacing layer which extends the Wallstreet FX services to your clients, salespeople, branches, and 3rd parties.

e-Operations

Wallstreet FX offers an e-Operations solution that provides the necessary tools to help your customers manage trades post-execution. It extends back-office efficiencies, while overcoming typical STP breakdowns, including payment netting and splitting, client on-boarding, trade verification and confirmation, trade matching, and cash reconciliation. This functionality enables Wallstreet FX users to give full visibility and control of all transactions to their customers.

Counterparty Credit

Wallstreet FX offers a global, 24/7 management of counterparty credit risk for all financial products. This credit functionality is fully integrated with all the front office product trade entry screens to allow for pre-deal limit checking.

Dealer Limits

Wallstreet FX offers a dealer limits facility that provides for the ability to control the notional size of a deal based upon dealer, product, and tenor. Dealer limits are checked in real time, where dealers are made aware of a limit breach prior to booking a deal. All trades that result in a dealer limit excess can optionally not be released for payment until the deal is authorized.

Back Office Operations

Wallstreet FX offers a robust 24/7 global back office operations platform providing settlement, confirmation accounting and reconciliation. It centralizes the back office processing on a single, elegant control panel, monitoring the status of payments and receipts on a second-to-second basis. Its distinctive suite of features and unrivaled capabilities to perform high volume STP processing distinguishes it as a state-of-the-art, no compromise product for the management of foreign exchange, money market, fixed income and derivatives products.

Reporting

Wallstreet FX provides reporting tools in the form of an Oracle based repository which provides clients with easy access to and control over the vast array of information generated within the system. This includes current and historical data covering transactions, static information, accounting postings, P&L, risk rates and prices. These tools can be used to query current and historical data, to generate custom or local regulatory reports, interface to external risk models, feed data repositories and as a staging area or gateway for interfacing Wallstreet FX with other applications. The reporting tables can reside in the same database as Wallstreet FX or on a separate server linked to the system via SQLNet.

Integration

Wallstreet FX offers business integration services for both inbound and outbound interfaces to both market industry and external proprietary platforms.

WALLSTREET FX INSTRUMENT COVERAGE

Foreign Exchange

- Spots
- Outrights
- Swaps
- Non-Deliverable Forwards
- FX Time Options
- Fixing Orders
- Metals
- FX Interest Arbitrage

Money Market

- Fixed/Float/Variable Frequency Loans & Deposits
- Certificates of Deposit
- Commercial Paper
- Banker's Acceptances
- Call/Current Accounts
- Time Deposits
- Structured Loans

Exchange-Traded Futures and Options

- Currency Futures
- Interest Rate Futures
- Bond Futures
- Commodity Futures
- Put/Call Options on Futures

FX Derivatives

- European/American
- Average Rate
- Knock-Ins/Knock-Outs
- Reverse Knock-Ins/Knock-Outs
- Kick-Ins/Kick-outs
- Double Knock-Ins/Knock-Outs
- Window Barriers
- Range Binary
- Cash-if-Hit/if-Not-Hit
- European Digitals/Ranges
- Accumulators
- Faders
- Range Accruals
- Compounds

Credit Derivatives

- Standard Credit Default Swaps
- Binary Credit Default Swaps
- First-to-Default Swaps
- Nth-to-Default Swaps
- Credit Linked Notes
- Total Return Swaps
- Credit Default Obligations

Interest Rate Derivatives

- FRA's
- IRG Call/Put Lock Agreements
- FRN's
- Fixed/Floating Swaps
- Cross-Currency Swaps
- Arrears Swaps/CMS Swaps
- Index Swaps
- Index-Linked Swaps
- Inverse Floater Swaps
- Floater Squared
- Caps/Floors
- Collars/Straddles/Strangles
- Corridors/Floordors
- Captions/Floortions
- Average Rate Caps/Floors
- Average Strike Caps/Floors
- Lookback Caps/Floors
- Digital Caps/Floors
- Single Barrier Options with Rebates
- Double Barrier Options with Rebates
- Range Accrual Options
- Ratchets
- Indexed Amortizing Options
- Index Caps and Floors
- Index Barriers
- Index Range Accrual Caps and Floors
- European/Bermudan/American Swaptions

Commodities

- Commodity Spot/Forwards/Options
- Commodity Average Forwards
- Commodity NDFs
- Commodity Contract for Difference
- Commodity Fixed/Floating/Basis Swaps
- Average Swaps
- Bullion Rate Swaps
- Commodity Call/Put/Collar Options
- Barrier/Average Options
- Commodity Caps/Floors/Collars/Floordors/Straddles/Strangles
- NDF Options
- Options on Baskets of Prices
- Average Price Caps/Floors, Asian Options
- WTI Crude Swaps/Fuel Oil Swaps
- Gas/Oil Differential Swaps
- Crude Oil Differential Swaps
- Crack Spread Swaps

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