



**Russian Structured
Products Market
Conference**

DLIB
**Structured
Products and
Derivatives**

Bloomberg

DLIB <GO> – NEW TOOL FOR MORE ADVANCED PRODUCTS

- » **DLIB** (Derivatives Library) is a comprehensive platform to;
 - Structure
 - Price
 - Risk Management
 - Distribute

derivatives and structured products.

- » **DLIB** is based on three interfaces:
 - Templates
 - Easy scripting language
 - Excel API

EASY PRICING WITH TEMPLATES

9) Actions | 9) Products | 9) Data & Settings | Derivatives Library

4) Solver (Price (%)) | 4) Save | 4) Load | 4) Send | 4) Book | 4) Trade

TARF | Cpty | Share User | SPDL

1) Deal | 1) LifeCycle | 1) Pricing | 1) Market Data | 1) Calibration | 1) Scenario | 1) Backtesting

Deal Parameters

Style	Forward	Cash ITM Target	None
Ticker	USDRUB_Currency	Cash OTM Target	None
Direction	Buy	Fixing Target	ITM
Notional CCY	USD	Target	4
Settlement	Physical	Number of Fixings	Full Payment
Start Date	06/17/2016	If Target Reached	Ahead (Following)
Number Fixings	12	Fixing Parameters	Forward (EndOfMonth)
End Date	06/17/2017	Business Day Conv	FD TE
Frequency	Monthly	Roll Convention	1
Global Barrier	None	Fixing Calendar	
Barrier	None	Pay Delay	

Customized Payoff

Id	Option Type	Direction	Notional	Notional CCY	Strike	Incl. in ITM
1	Call	Buy	1,000,000.00	USD	64.98450	Yes
2	Put	Sell	2,000,000.00	USD	64.98450	No
3	None					

Valuation Results

Valuation Date	17-Jun-2016	Market Data	17-Jun-2016
Calculate	Price (%)	Funding Spread	0.00 bp
Model	Stochastic Local	Price (%)	Option Leg
Paths	20000	Price	RUB -27,781,536.99
			-736,743,723.23

BLAN AND PRICING NEW KINDS OF PRODUCTS ENTERING THE MARKET

- » **BLAN** scripting language enables you to create and generate any type of structured products limited only by your imagination. You can analyze **BLAN** trade exactly to the same extent as using predefined templates

The screenshot displays the Bloomberg terminal interface. At the top, there are menu items for '91) Actions' and '92) Products'. Below this, a 'BLAN' script is visible, detailing an 'Example Dual Digital Option'. The script includes input definitions for 'fx_1' (EURUSD) and 'fx_2' (GBPUSD), a condition for 'digital_cond', and various parameters like 'pay_ccy', 'digital_payment', 'rebate', 'maturity_date', and 'payment_date'. At the bottom, the 'Valuation Results' section shows the valuation date as '17-Jun-2016', the price as 'Price (%)', the model as 'LVLC - Local Vola', and the number of paths as '20000'. The market data section shows 'Funding Spread', 'Price (%)', and 'Price' set to 'USD'.

```
1
2 (*****)
3 (**
4 (**   Example Dual Digital Option   **)
5 (**
6 (**
7 (*****)
8 (* Inputs *)
9 let fx_1           = market("EURUSD_Currency") in
10 let fx_2          = market("GBPUSD_Currency") in
11
12 let digital_cond  = fx_1 > 1.28 and fx_2 < 1.63 in
13
14 let pay_ccy       = "USD" in
15 let digital_payment = 10000000. in
16 let rebate        = 1% in
17
18 let maturity_date = 2017-06-17 in
19 let payment_date  = 2017-06-20 in
20
```

Valuation Results	
Valuation Date	17-Jun-2016
Calculate	Price (%)
Model	LVLC - Local Vola
Paths	20000

Market Data	
Funding Spread	
Price (%)	
Price	USD

MANAGING A PORTFOLIO OF TRADES IN MARS

- » You can book **DLIB** transactions into **MARS** and manage your global portfolio. Scenario tester, Greeks analysis and other tools enable you to manage the whole portfolio.



DLIB SEMINAR

- » DLIB - Structured products and derivatives
 - » seminar
 - » Bloomberg Moscow office
 - » ROMANOV DVOR II, ROMANOV PEREULOK 4
 - » 23 June 2016 9.30-11.00
- » To sign up please contact Michal Przybylski
 - » micprzyb@bloomberg.net