

OPTION STRATEGY SEARCH

OSCH <GO> – IMPROVED FLEXIBILITY AND POWER FOR OPTION SEARCHES

The enhanced OSCH <GO> provides greater flexibility of underlying criteria, the ability to search on index options and now the ability to search for custom option strategies.

OSCH <GO> integrates the powerful equity screening criteria of the EQS engine with Bloomberg's vast database of listed option analytical data. This allows the user to screen through thousands of stocks, indices and ETFs to find names based on event dates, market sector, geography, technicals, fundamentals, volatility data or even names within a portfolio or Launchpad Monitor. Then the user can search the listed contracts on those companies, indices, ETFs to find the optimal strategy to implement based on the users outlook on the market and specific cost, risk / volatility / liquidity requirements.

1<GO> for Results

95) Actions ▾ Feedback Option Search (Straddles - Predicted Large Earnings Moves)

2) Sample Searches	Underlying Universe Criteria			
5) Covered Call:Rich Vols	31) Security Type	32) Sectors	33) Indices	
6) Developed Markets Over	34) Country of Domicile	35) Exchanges	36) Custom Source	
7) Volume 2X Open Interes	Screening Criteria			
8) Low Cost Collars	<Type screening criteria and select from the suggested fields>			
9) Straddles - Predicted La	41) Fields			
10) Largest Increase In Ivol				
11) Largest Decrease In Ivo				
	Strategy Criteria			
	51) Vertical	52) Straddle	53) Calendar	
	54) Reversal	55) Condor	56) More	
	Selected Screening Criteria		Underlyings	Options
	Underlying Universe		5721	
	61) Security Type: Equity		5259	
	Underlying Criteria		5259	
	62) Expected Earnings Report Date <= "8/1/2011"		3342	
	Option Criteria		2918	434943
	63) Underlying 1 Day Implied move >= 5		213	27374
	64) Open Interest >= 1000		121	1985
	65) Ask Price >= 0.01		119	1765
	Display Fields		119	1765
	Underlying Ticker			
	Expiration Date			
	Strike Price			
	Put/Call Indicator			
3) Saved Searches	Results limited to 1000 sorted by Price-Market Ascending			1) Results
4) Shared Searches				

Define Underlying Criteria such as sector, exchange, next earnings date, dividend yield, OR volatility. Or simply select an index, portfolio or single underlying.

Define Option Contract Specific Criteria such as premium, moneyness, expiry & open interest. Plus derived data such as greeks, implied volatility, standstill return, or earnings 1day implied move.

EXAMPLES

- » Find the best call-write strategies on your portfolio to enhance returns.
 - » Search for stocks in your portfolio that are reporting earnings this month and look at the option implied move to see if you could profit from post-event volatility.
 - » Search for high open interest in the next month option expiry to identify potential pin risk.

Bloomberg

Define Net Strategy Criteria such as net cost, max gain, max loss or width of a spread.

Templates for all common strategies including:

- » Call/Put Spreads,
 - » Calendar Spreads,
 - » Straddles,
 - » Strangles,
 - » Risk Reversals,
 - » Butterflies,
 - » Condors



Aggregate Results by underlying,
by strategy or by maturity.

All net strategy criteria are highlighted to quickly spot optimal strategies.

Rank Results by any column shown to quickly find best performing ideas.

Drag & drop to OSA for scenario analysis.

Drag & drop to EMSX for order routing or price discovery via RFQ.



OSCH <GO> integrates core fundamental and analytical data with Bloomberg's world-class option database in one consolidated search engine for fast and powerful trade idea generation. It allows the user to quickly identify option strategies built around their specific requirements for hedging or yield enhancement and to immediately incorporate those strategies into Bloomberg's suite of analytic, trading, portfolio and order management tools.

MORE HELP

For further assistance, contact your Bloomberg account manager or press the **<HELP>** key twice.

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