Price Risk Analytics
SOFTWARE HIGHLIGHTS

Interactive Brokers
The Professional's Gateway to the World's Markets

Quick Glance

Portfolio Analytics
- Assess portfolio risk
- Calculate Value at Risk (VAR)
- Create what-if scenarios
- See worst case VAR summary

Option Analytics
- Focus on the risk and valuation of specific option contracts

Option Modeler
- Input your pricing assumptions to calculate Option prices

Arbitrage Meter
- Compare lead month futures value to the underlying price

For specific information on using Price/RiskAnalytics see our Users Guide.

Any stock or option symbols displayed are for illustrative purposes only and are not intended to portray a recommendation.

Options involve risk and are not suitable for all investors. For information on the uses and risks of options, you can obtain a copy of the Options Clearing Corporation risk disclosure document titled Characteristics and Risks of Standardized Options from Mr. Salvatore Recco, Interactive Brokers LLC, 1 Pickwick Plaza, Greenwich, Connecticut 06830 or by calling (203) 618-5800.

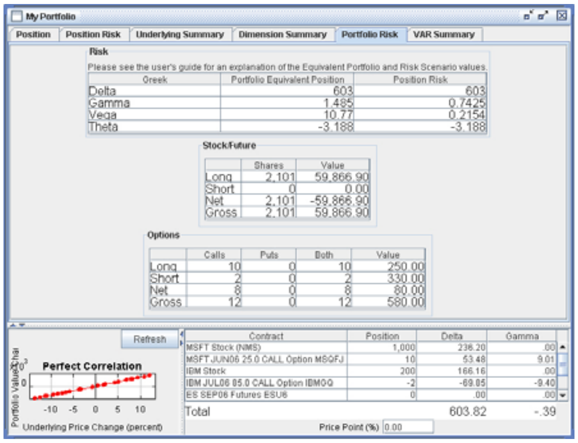
IB's Interactive Analytics[SM] is a suite of mathematical risk-assessment and price-measuring tools offered to IB customers at no additional cost as part of the Trader Workstation platform.

Interactive Analytics is composed of four modules: Portfolio Analytics, Option Analytics, Option Modeler and the Index Arbitrage Meter.

Portfolio Analytics

Portfolio Analytics shows your portfolio risk and Value at Risk (VAR) across multiple asset classes using a series of tabbed pages. Each page displays a specific slice of your portfolio risk including:

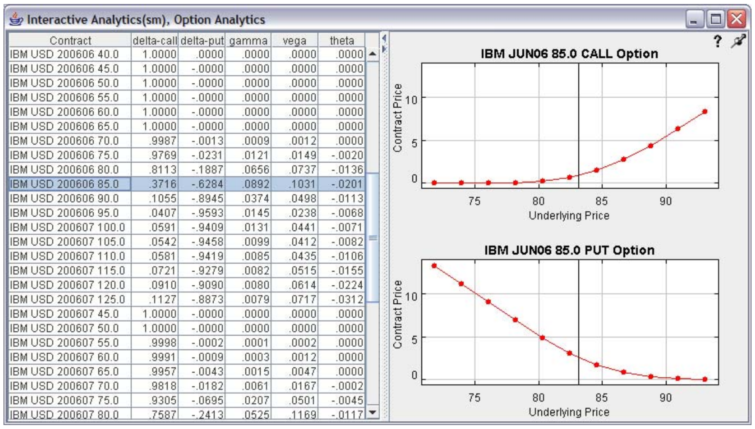
- All positions and their values sorted by underlying.
- The risk position for each underlying.
- The total risk by expiry and risk dimension (Greek value) for each underlying.
- The total risk by underlying and expiry for each risk dimension (Greek value).
- The equivalent portfolio risk for all positions, with a summary of all stock and options values in your portfolio.
- Value at risk showing the greatest loss that a portfolio may sustain over a one-day period.



The "what-if" feature lets you determine if trades you are considering will leave your portfolio within your acceptable risk profile. Create hypothetical risk scenarios by adding, removing and modifying contract positions.

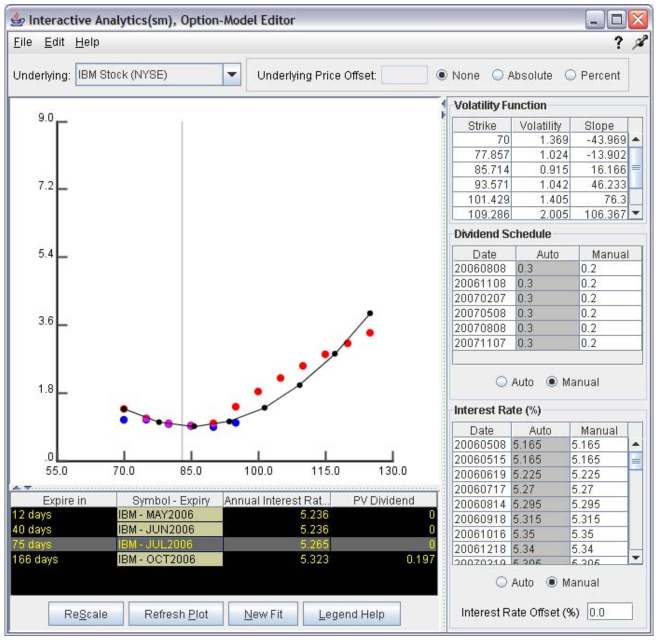
Option Analytics

Option Analytics allows you to view the risk of your Options portfolio using industry standard "Greek" measures - Delta, Gamma, Vega and Theta. Options risk can be viewed by position, expiry, underlying or the entire portfolio.



Option Modeler

The Option Modeler uses current market data along with interest and dividend values to calculate implied volatilities and option model prices. Add your pricing assumptions to recalculate option prices based on your inputs. Model prices are displayed in a range of colors for an at-a-glance indication of where they fall in relation to the current bid and ask prices.



Index Arbitrage Meter

The Index Arbitrage Meter illustrates the extent of the premium (or discount) of the lead month futures price above (or below) its fair future value with respect to the index price.