

## PMSinfo Instruments

PMS can manage/handle a broad range of instruments across multiple asset classes. For each instrument, the possibilities offered in PMS start with modelling and capturing the instrument in the system, extending over several aspects of pricing and evaluation to a multitude of different instrument-tailored features from various fields such as risk management, portfolio management, data management, trading or reporting.

### **A**ccounts

Accreting Swaps  
 Accumulating Swaps  
 Agency Bonds  
 Airbag Bonds  
 All-or-Nothing Options  
 Alpha Express Certificates  
 Alternative Options  
 Altiplano Options  
 American Equity Options  
 American Options  
 Amortising Bonds  
 Amortising Caps  
 Amortising Loans  
 Amortising Swaps  
 Annapurna Options  
 Annuity Loans  
 Arrears Swaps  
 ASCOTs  
 Asian Options  
 Asset Backed Bonds  
 Asset-or-Nothing Calls  
 Asset-or-Nothing Options  
 Asset-or-Nothing Puts  
 Asset Swaps  
 Australian Bond Futures  
 Average Rate Options  
 Average Strike Options

### **B**ank Acceptances

Bank Accounts  
 Bank Loans  
 Bank Notes  
 Barrier Caps  
 Barrier Floors  
 Barrier Options  
 Barrier Swaps  
 Basis Swaps  
 Basket Bonus Certificates  
 Basket Certificates  
 Basket CDS  
 Basket Cliquets  
 Basket Corridor Certificates  
 Basket Options  
 Basket Total Return Swaps  
 Bear Flatteners  
 Bear Steepener  
 Bearer Bonds  
 Bermudean Fad-In Options  
 Bermudean Options  
 Bermudean Reverse Swaps  
 Best of Ikarus Certificates  
 Better-of Options  
 Best-of Equity Basket Options  
 Bills  
 Binary Barrier Options  
 Binary Callables  
 Binary Double Barrier Options  
 Binary Options  
 Bond Forwards

### Bond Futures

Bond Options  
 Bond Strips  
 Bonds  
 Bonus Certificates  
 Bull Flatteners  
 Bull Steepener  
 Bullet Loans

### **C**all Deposits

Call Money  
 Call Options  
 Call Spread Options  
 Callable Bonds  
 Callable Convertible Bonds  
 Callable Fixed Coupon Bonds  
 Callable Power Reverse Duals  
 Callable Range Accrual Notes  
 Callable Reverse Floaters  
 Callable Step-up Notes  
 Callable Swaps  
 Callable Zero Coupon Bonds  
 Cap Call Options  
 Cap Put Options  
 Capped Bonus Certificates  
 Capped CMS  
 Capped Floaters  
 Capped Stock Certificates  
 Caps  
 Cash

Cash Lines	Consumer Loans	Digital Caps
Cash-or-Nothing Calls	Contingent Lines	Digital Floors
Cash-or-Nothing Puts	Contingent Premium Options	Digital FX-Linked Bonds
CDS Index	Contracts for Difference (CFD)	Digital Loan Callables
CDS Options	Convertible Bond Options	Digital Loans
CDX	Convertible Bonds	Digital Options
Certificates of Deposit (CD)	Convertible Securities	Discount Certificates
Champion Certificates	Corridor Bonds	Discount Notes
Chooser Options	Coupon Swaps	Discount Turbo Certificates
Cliquet Options	Corporate Bonds	Discrete Average Price Calls
CMS Bonds	Corporate Debt Securities	Dividend Derivatives
CMS Callables	Covered Bonds	Dividend Futures
CMS Digital Bonds	Credit Default Swap Options	Dividend Index Futures
CMS Digital Spread Bonds	Credit Default Swaps (CDS)	Double Barrier Options
CMS Digital Swaps	Credit Index Default Swaps	Double Chance Certificates
CMS Floaters	Credit Index Default Swaptions	Double Strike Caps
CMS Inverse Floaters	CDS on Baskets	Double Strike Floors
CMS Ladder Swaps	Credit Default Swaps on Index	Down & Out Puts
CMS Quantos	CDS on Spreads	Dual Currency Bonds
CMS Range Accruals	Credit Derivatives	Dual Currency Deposits (DCD)
CMS Spread Bonds	Credit Products	Dual Currency Swaps
CMS Spread Cap Bonds	CDS Index Products	
CMS Spread Floaters	Credit Linked Notes (CLN)	<b>E</b> mission Derivatives
CMS Spread Ladder Swaps	Credit Lines	Electricity Futures
CMS Spread Range Accruals	Credit Swaptions	Energy Derivatives
CMS Spread Swaps	Credits	EONIA Swaps
CMS Swaps	Cross Currency Swaps (CCS)	Equity
Collared CMS	Cross Currency Swaptions	Equity Average Rate Options
Collars	Currency Futures	Equity Basket Derivatives
Collateralised Loans	Currency Options	Equity Basket Options
Collaterals	Currency Swaps	Equity Basket Products
Commercial Papers (CP)	Current Accounts	Equity Derivatives
Commodity Basket Swaps	Custom Equity-Linked Notes	Equity Double Barrier Options
Commodity Forwards	Custom Equity-Linked Swaps	Equity Forwards
Commodity Futures	Custom FX-Linked Notes	Equity Funds
Commodity Futures Options	Custom FX-Linked Swaps	Equity Futures
Commodity Options		Equity Index Derivatives
Commodity Spots	<b>D</b> ebentures	Equity Index Futures
Commodity Swaps	Debt Securities	Equity Index Options
Compound Options	Deferred Start Swaps	Equity Index Swaps
CONF Futures	Delayed Start Swaps	Equity-Linked Notes (ELN)
Consol Bonds	Deposit Certificates	Equity Options
Constant Maturity Swaps	Differential Swaps	Equity Single Barrier Options
Constant Treasury Swaps		

Equity Single Name Products  
 Equity Swaps  
 Euribor Range Accrual Swaps  
 Euro Bobl Futures  
 Euro Bund Futures  
 Euro Buxl Futures  
 European Commercial Papers  
 European FX Options  
 European Options  
 Everest Options  
 Exchangeable Options  
 Exchange Traded Funds (ETF)  
 Exchange Traded Options  
 Exotic Options  
 Express Bonus Certificates  
 Express Certificates

## **F**ences

Fix-to-Float Bonds  
 Fixed Cash Flow Products  
 Fixed Coupon Bonds  
 Fixed Income Derivatives  
 Fixed Income Forwards  
 Fixed Income Funds  
 Fixed Income Futures  
 Fixed Loans  
 Fixed Rate Bonds  
 Fixed Return Options (FRO)  
 Flatteners  
 Flex Options  
 Floaters  
 Floating Cash Flow Products  
 Floating-Floating Swaps  
 Floating Loans  
 Floating Rate Convertibles  
 Floating Rate Notes (FRN)  
 Floating Rate Securities  
 Floating Rate Swaps  
 Floored CMS  
 Floors  
 Forex Swaps  
 Forward Contracts  
 Forward Rate Agreements

Forward Start Barrier Options  
 Forward Start Future Options  
 Forward Start Inflation Swaps  
 Forward Start Swaps  
 Freight Derivatives  
 Funds  
 Future-Style Options  
 FX Average Rate Options  
 FX Barrier Options  
 FX Cash  
 FX Derivatives  
 FX Digital Options  
 FX Digital Range Accruals  
 FX Double Barrier Options  
 FX Exotic Options  
 FX Forwards  
 FX Futures  
 FX Index Futures  
 FX Options  
 FX Outrights  
 FX Products  
 FX Single Barrier Options  
 FX Spots  
 FX Swaps

## **G**amma Swaps

Gas Swaps  
 Generic Bonds  
 Gilt Linked Swaps  
 Global Cliquet Options  
 Government Bonds  
 Guarantee Certificates

## **H**igh Yield Bonds

Himalayan Options  
 Hit Call Options  
 Hit Put Options  
 Hybrid Bonds  
 Hybrids

**I**karus Certificates  
 In Arrears Swaps  
 Index CDS  
 Index Certificates  
 Index Dividend Derivatives  
 Index Express Certificates  
 Index Forwards  
 Index Futures  
 Index Linked Bonds  
 Index Linked Options  
 Index Linked Swaps  
 Index Plus Certificates  
 Indian Bonds  
 Indian Floating Rate Notes  
 Industrial Loans  
 Inflation Derivatives  
 Inflation Linked Bonds (ILB)  
 Inflation Products  
 Interest Rate Caps  
 Interest Rate Collars  
 Interest Rate Derivatives  
 Interest Rate Digital Options  
 Interest Rate Floors  
 Interest Rate Futures (IRF)  
 Interest Rate Options  
 Interest Rate Products  
 Interest Rate Swaps (IRS)  
 Inverse Floaters  
 Inverse Ratchet Bonds  
 Investment Certificates  
 Iron Butterflies  
 Iron Condors

## **K**nock-In Certificates

Knock-In Options  
 Knock-In Convertibles  
 Knock Out Barrier Options  
 Knock Out Basket Notes  
 Knock Outs  
 Knock Out Swaps

<b>L</b> adder Notes	<b>N</b> on-Deliverable Forwards	<b>P</b> ut Butterflies
Ladder Swaps	Notes	Put Options
Lines of Credit		Puttable Bonds
Listed Equities		
Listed Futures	<b>O</b> il Futures	
Listed Options	One Step Protect Certificates	<b>Q</b> uanto Range Accruals
Loans	Onion Warrants	Quanto FX Options
Loans with Cancellation Rights	Option Strategies	Quanto Options
Lock-In Convertible Bonds	Options on Bonds	Quanto Swaps
Local Cliquet Options	Options on Bond Futures	
Long Gilt Futures	Options on CDX	
Look Back Options	Options on Dividend Futures	<b>R</b> ainbow Options
Low Exercise Price Options	Options on Equity Futures	Range Accruals
	Options on Futures	Range Accrual Callables
<b>M</b> acroeconomic Derivatives	Options on FX Futures	Range Accrual Notes
Mandatory Convertible Bonds	Options on FX Index Futures	Range Accrual Swaps
Margrabe Options	Options on Index Futures	Range Notes
Maximum Options	Options on Interest Futures	Range Options
Medium Gilt Futures	Options on Shares	Ratchet Bonds
Medium Term Notes (MTN)	Options on Stock Indices	Ratchet Options
Memory Bonds	Options on Volatility Indices	Real Estate Funds
Memory Swaps	Outperformance Certificates	Repos
Mini-Max-Floaters	Outperformance Options	Reverse Bonus Certificates
Minimum Options	Outside Barrier Options	Reverse CMS
Money Market	Overnight Indexed Swaps	Reverse Convertibles
Money Market Derivatives		Reverse Floater Caps
Money Market Futures	<b>P</b> artial Barrier Options	Reverse Floater Floors
Mortgages	Participation Certificates	Reverse Floaters
Mortgage Backed Securities	Path-Dependent FX-Swaps	Reverse Index Linked Bonds
Mountain Options	Path-Dependent Options	Rollercoaster Swaps
Mountain Range Options	Pay Later Options	
Multi Callable Bonds	Performance Certificates	<b>S</b> ecurities Lending
Multi Callable Floaters	Performance Options	Securitised Products
Multi-Asset FX Options	Perpetuals	Shares
Multi-Purpose Lines	Plain Vanilla Currency Options	Share Futures
Multi Puttable Bonds	Plain Vanilla Options	Share Options
Multiple Currency Bonds	Plain Vanilla Swaps	Short Gilt Futures
Municipals	Power Calls	Short-Term Interest Futures
Mutual Funds	PRDCs	Single Callable Bonds
	Precious Metals	Single Currency Swaps
	Promissory Notes	Single Name CDS
	Protect Certificates	Single Range Options
	Public Bonds	Single Stock Dividend Futures

Single Stock Futures (SSF)  
Snowballs  
Sovereign Bonds  
Spot Foreign Exchange  
Spread Adjusted Notes  
Spread Bonus Certificates  
Spread Digital  
Spread Digital Callables  
Spread Linked Accruals  
Spread Multiplier  
Spread Multiplier Callables  
Spread Options  
Sprint Certificates  
Sprint Express Certificates  
Sprint Plus Certificates  
Steepener  
Step-up Bonds  
Step-up Knock-In Certificates  
Stock Forwards  
Stock Index Forwards  
Stock Index Futures  
Stock Index Options  
Stock Lending  
Stock Loans  
Stock Options  
Stocks  
Straight Debts  
Strangles  
Strike Out FX Contracts  
Structured Bonds  
Structured Credit  
Structured Floaters  
Structured Payoff Options  
Sub-Sovereign Bonds  
Supranational Bonds  
Swaps  
Swap with Digital Barriers  
Swaps with Spread Caps  
Swaptions  
Switchable (Zero/Coupon)  
Synthetic CDOs

**T**arget Redemption Notes  
Thai Bonds  
Time Deposits  
Total Return Swaps (TRS)  
Treasury Bills  
Treasury Bonds  
Treasury Notes  
Trigger Swaps  
Turbo Catapults  
Turbo Certificates  
Turbo Options  
Two Asset Correlation Options

**U**K Gilts  
UK Index-Linked Gilts  
Uneven FX-Swaps  
Up-and-In Options  
Up-and-Out Options  
U.S. Treasuries  
USD-Libor Quanto Range

**V**anilla Credit Derivatives  
Vanilla Options  
Vanilla Swaps  
Variance Certificates  
Variance Swaps  
Volatility Bonds  
Volatility Index Derivatives  
Volatility Index Futures  
Volatility Swaps  
Vol-Bonds

**W**arrants  
Worst-of Equity Basket Options  
Worst-of-Options

**Z**ero Coupon Bonds  
Zero Coupon Inflation Bonds  
Zero Callables

Zero Cost Options  
Zero Coupon Inflation Swaps  
Zero Puttables  
Zero Reverse Floaters

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