

Instruments

The low interest rate environment, political events and intense competition has the increasing effect that today returns can only be achieved with the help of complex structures and derivatives.

Product Information

From simple to complex

PMS (**P**ortfolio und Risiko **M**anagement **S**ystem) supports modelling of numerous classical as well as new complex derivatives.

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.

Accounts

Accreting Swaps
Accrual Notes
Accumulating FX Forwards
Accumulating Swaps
Agency Bonds
Airbag Bonds
Airbag Certificates
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 Backed Notes
Asset Backed Securities (ABS)
Asset-or-Nothing Calls
Asset-or-Nothing Options
Asset-or-Nothing Puts
Asset Swaps
Australian Bond Futures
Australian Inflation Links
Average Price Options
Average Rate Forwards
Average Rate Options
Average Strikes
Average Strike Options

Bank Acceptances

Bank Accounts
Bank Loans
Bank Notes
Barrier Caps
Barrier Floors
Barrier Options
Barrier Swaps
Basis Swaps
Basket Average Options
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 Basket Certificates
Best of Ikarus Certificates
Better-of Options
Best-of Equity Basket Options
BGB Bond
Bills
Binary Barrier Options
Binary Callables
Binary Double Barrier Options
Binary Options
Bond Forwards
Bond Futures
Bond Options
Bond Strips
Bonds
Bonds with Embedded Options
Bonus Certificates
Bonus Pro Certificates
Bonus Step Up Certificates
British Inflation Linked Bonds
Bull Flatteners
Bull Steepener
Bullet Loans

Call 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
Cancellable Swaps
Cap Call Options
Cap Put Options
Capitalized Swaps
Capped Bonus Certificates
Capped CMS
Capped Floaters
Capped Stock Certificates
Capped Vanilla Options
Caps
Cash

Cash Lines

Cash-or-Nothing Calls
Cash-or-Nothing Puts
CDS Index
CDS on ABS
CDS Options
CDX
Certificates
Certificates of Deposit (CD)
Champion Certificates
Chooser Certificates
Chooser Options
Cliquet Options
CLNs on Basket
CMS Bonds
CMS Callables
CMS Digital Bonds
CMS Digital Spread Bonds
CMS Digital Swaps
CMS Floaters
CMS Inverse Floaters
CMS Ladder Swaps
CMS Quantos
CMS Range Accruals
CMS Spread Bonds
CMS Spread Cap Bonds
CMS Spread Floaters
CMS Spread Ladder Swaps
CMS Spread Range Accruals
CMS Spread Swaps
CMS Swaps
CoCo Bond
Collared CMS
Collared CMS Spread
Collared Reverse CMS
Collars
Collateralised Loans
Collaterals
Commercial Papers (CP)
Commodity Asian Options
Commodity Basket Swaps
Commodity Derivatives
Commodity Forwards
Commodity Futures
Commodity Futures Options
Commodity Options
Commodity Spots
Commodity Swaps
Commodity Vanilla Options
Compound Options
CONF Futures
Consol Bonds
Constant Maturity Swaps
Constant Treasury Swaps
Consumer Loans

Contingent Convertible Bond
 Contingent Lines
 Contingent Premium Options
 Contracts for Difference (CFD)
 Convertible Bond Options
 Convertible Bonds
 Convertible Securities
 Corporate Bonds
 Corporate Debt Securities
 Correlation Derivatives
 Corridor Bonds
 Corridor Bonus Certificates
 Coupon Swaps
 Covered Bonds
 Credit Default Swap Options
 Credit Default Swaps (CDS)
 CDS on Baskets
 Credit Default Swaps on Index
 CDS on Spreads
 Credit Derivatives
 Credit Index Default Swaps
 Credit Index Default Swaptions
 CDS Index Products
 Credit Linked Notes (CLN)
 Credit Lines
 Credit Products
 Credit Swaptions
 Credits
 Cross Currency Swaps (CCS)
 Cross Currency Swaptions
 CTD Certificates
 Currency Futures
 Currency Options
 Currency Swaps
 Current Accounts
 Custom Equity-Linked Notes
 Custom Equity-Linked Swaps
 Custom FX-Linked Notes
 Custom FX-Linked Swaps

Debentures

Debt Securities
 Deferred Start Swaps
 Delayed Start Swaps
 Deposit Certificates
 Diff Swaps
 Differential Swaps
 Digital Caps
 Digital CMS
 Digital CMS Spread
 Digital Floors
 Digital FX-Linked Bonds
 Digital Loan Callables
 Digital Loans
 Digital Options

Digital Spread Swaps
 Discount Certificates
 Discount Notes
 Discount Turbo Certificates
 Discrete Average Price Calls
 Dividend Derivatives
 Dividend Futures
 Dividend Index Futures
 Double Average Options
 Double Barrier Options
 Double Chance Certificates
 Double No-Touch Options
 Double Strike Caps
 Double Strike Floors
 Down & Out Puts
 Dual Currency Bonds
 Dual Currency Deposits (DCD)
 Dual Currency Swaps

Electricity Derivatives

Electricity Futures
 Emerging Market Bonds
 Emission Derivatives
 Energy Derivatives
 Energy Swaps
 EONIA Swaps
 Equity
 Equity Asian Options
 Equity Average Rate Options
 Equity Basket Derivatives
 Equity Basket Options
 Equity Basket Products
 Equity Derivatives
 Equity Double Barrier Options
 Equity Forwards
 Equity Funds
 Equity Futures
 Equity Index Derivatives
 Equity Index Futures
 Equity Index Options
 Equity Index Swaps
 Equity-Linked Notes (ELN)
 Equity Options
 Equity Single Barrier Options
 Equity Single Name Products
 Equity Swaps
 Equity Vanilla Options
 Equity Variance 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 Notes
 Exchangeable Options
 Exchange Traded Funds (ETF)
 Exchange Traded Options
 Exotic Options
 Express Bonus Certificates
 Express Certificates
 Extended Vanilla Options
 Extended Vanilla Swaps

Factor Certificates

Fences
 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
 Floating Reverse Convertibles
 Floored CMS
 Floors
 Forex Swaps
 Forward Contracts
 Forward on Bond
 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 Non-Deliverable Forward
FX Options
FX Outrights
FX Products
FX Single Barrier Options
FX Spots
FX Swaps

Gamma Swaps

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

Harvest Swaps

High Yield Bonds
Himalayan Options
Hindsight Options
Hit Call Options
Hit Put Options
Hybrid Bonds
Hybrids

Ikarus 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 Caps
Inflation Collars
Inflation Derivatives
Inflation Floors
Inflation Linked Bonds (ILB)
Inflation Linked Notes (ILN)
Inflation Linked Swaps
Inflation Products
Inflation Swaps
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)
Interest Rate Swaptions
Inverse Floaters
Inverse Ratchet Bonds
Investment Certificates
Investment Grade Bonds
Iron Butterflies
Iron Condors

Knock-In Certificates

Knock-In Convertibles
Knock-In Knock-Out (KIKO)
Knock-In Options
Knock-Out Barrier Options
Knock-Out Basket Notes
Knock-Out Swaps
Knock-Outs
Korean Bond Future

Ladder Notes

Ladder Options
Ladder Swaps
Libor Swaps
Lines of Credit
Listed Equities
Listed Futures
Listed Options
Loan Participation Notes
Loans
Loans with Cancellation Rights
Lock-In Bonus Certificates
Lock-In Certificates
Lock-In Convertible Bonds
Local Cliquet Options
Long Gilt Futures
Look Back Options
Low Exercise Price Options

Macroeconomic Derivatives

Mandatory Convertible Bonds
Margrabe Options
Maximum Options
Medium Gilt Futures
Medium-Term Notes (MTN)
Memory Bonds
Memory Swaps
Metal Futures
Mini-Max-Floaters

Minimum CMS Spread
Minimum Options
Money Market Derivatives
Money Market Futures
Money Market Instruments
Money Market Options
Mortgage Backed Securities
Mortgages
Mountain Options
Mountain Range Options
Multi Asset Certificates
Multi Asset FX Options
Multi Bonus Certificates
Multi Callable Bonds
Multi Callable Floaters
Multi Callable Swaps
Multi Purpose Lines
Multi Puttable Bonds
Multiple Currency Bonds
Municipals
Mutual Funds

Non-Deliverable Forwards

Non-Deliverable Options
No-Touch Options
Notes

Oil Futures

One Step Protect Certificates
Onion Warrants
Option Strategies
Options on Bonds
Options on Bond Futures
Options on CDX
Options on Commodity Futures
Options on Dividend Futures
Options on Equity Futures
Options on Futures
Options on FX Futures
Options on FX Index Futures
Options on Index Futures
Options on Interest Futures
Options on Shares
Options on SSFs
Options on Stock Baskets
Options on Stock Indices
Options on Structured Notes
Options on Volatility Indices
OTC Currency Options
Outperformance Certificates
Outperformance Options
Outside Barrier Options
Overnight Index Swaps (OIS)

Parisian FX Options

Partial Barrier Options
Participation Certificates
Path-Dependent FX-Swaps
Path-Dependent Options
Pay Later Options
Pending Cashflow
Performance Certificates
Performance Options
Perpetuals
Plain Vanilla Currency Options
Plain Vanilla Options
Plain Vanilla Swaps
Power Calls
Power Reverse CMS
PRDCs
Precious Metals
Promissory Notes
Protect Certificates
Public Bonds
Put Butterflies
Put Options
Puttable Bonds

Quanto Range Accruals

Quanto FX Options
Quanto Options
Quanto Swaps

Rainbow Certificates

Rainbow Options
Range Accruals
Range Accrual Callables
Range Accrual Notes
Range Accrual Swaps
Range Barrier Options
Range Notes
Range Options
Ratchet Bonds
Ratchet Options
Ratchet Swaps
Real Estate
Real Estate Funds
Relax Bonus Certificates
Repos
Reverse Bonus Certificates
Reverse Certificates
Reverse CMS
Reverse Convertibles
Reverse Floater Caps
Reverse Floater Floors
Reverse Floaters
Reverse Index Linked Bonds
Rollercoaster Swaps

Rolling Bonus Certificates
Rolling Discount Certificates

Securities Lending

Securitised Products
Share Futures
Share Options
Shares
Short Gilt Futures
Short-Term Interest Futures
Shout Options
Single Barrier Options
Single Callable Bonds
Single Currency Swaps
Single Name CDS
Single Range Options
Single Stock Dividend Futures
Single Stock Futures (SSF)
Single Stock Options
Snowballs
Sovereign Bonds
Spot Foreign Exchange
Spread Adjusted Notes
Spread Bonus Certificates
Spread Digital
Spread Digital Callables
Spread Floater
Spread Linked Accruals
Spread Multiplier
Spread Multiplier Callables
Spread Options
Sprint Certificates
Sprint Express Certificates
Sprint Plus Certificates
Steepener
Stepped Coupon Bonds
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
Strategy Certificates
Strike Out FX Contracts
Strike Reset Options
Structured Bonds
Structured Credit
Structured Floaters
Structured Payoff Options

Sub-Sovereign Bonds

Sum on Reverse FRN
Supranational Bonds
Swaps
Swap with Digital Barriers
Swaps with Spread Caps
Swaptions
Swedish Inflation Linkers
Switchable (Zero/Coupon)
Synthetic CDOs

Target on Range

Target Redemption Notes
Thai Bonds
Time Deposits
Time Options
Total Return Swaps (TRS)
Treasury Bills
Treasury Bonds
Treasury Notes
Trigger Swaps
Turbo Catapults
Turbo Certificates
Turbo Options
Twin Win Certificates
Two Asset Certificates
Two Asset Correlation Options

UK Gilt Futures

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

Vanilla Credit Derivatives

Vanilla Options
Vanilla Swaps
Variance Certificates
Variance Swaps
Volatility Bonds
Volatility Index Derivatives
Volatility Index Futures
Volatility on Forward CMS
Volatility Swaps
Vol-Bonds

Warrants

Wedding Cake Options
Worst-of Basket Options
Worst-of-Options

Zero Callables
Zero Cost Options
Zero Coupon Bonds
Zero Coupon Inflation Bonds
Zero Coupon Inflation Swaps
Zero Coupon Swaps
Zero Medium-Term Notes
Zero Puttables
Zero Reverse Floaters

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