

# Instrumente

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Das niedrige Zinsumfeld, politische Ereignisse und intensiver Wettbewerb führen vermehrt dazu, dass in der heutigen Zeit Erträge nur mit Hilfe komplexer Strukturen und Derivate möglich sind.

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Produkt Information

## Von einfach bis komplex

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PMS (**P**ortfolio und Risiko **M**anagement **S**ystem) unterstützt die Abbildung einer Vielzahl sowohl klassischer Produkte als auch neuartiger komplexer Derivate.

Für jedes Instrument beginnen die in PMS verfügbaren Möglichkeiten mit der Erfassung und Modellierung der Instrumente im System und gehen weiter über mehrere Aspekte der Prei-



sung und Bewertung bis hin zu einer Vielzahl von verschiedenen Funktionalitäten abhängig vom Instrument aus Bereichen wie Risikomanagement, Portfoliomanagement, Datenmanagement, Handel oder Berichtswesen.

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**A**

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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

**B**

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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 Flattener  
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 Flattener  
Bull Steepener  
Bullet Loans

**C**

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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

## D

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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

## E

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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

## F

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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)  
Flattener  
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  
Flooded 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

## G

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

## H

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

## I

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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

## K

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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

## L

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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

## M

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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

## N

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Non-Deliverable Forwards  
Non-Deliverable Options  
No-Touch Options  
Notes

## O

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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)

## P

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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

## Q

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Quanto Range Accruals  
Quanto FX Options  
Quanto Options  
Quanto Swaps

## R

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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

## S

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Securities Lending  
Securitized 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

## T

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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

## U

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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

## V

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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

## W

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Warrants  
Wedding Cake Options  
Worst-of Basket Options

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Worst-of-Options

## Z

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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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