

Supported instruments

Cash

1. Swap
2. Deposit/loan
3. Spot
4. Forward
5. Cash flow

Vanilla

6. America/european
7. Straddle
8. Strangle
9. Butterfly
10. 3-Vol butterfly
11. Risk reversal
12. Call spread
13. Put spread
14. Participating forward
15. Calendar spread
16. Free format
17. Seagull
18. Two vol strangle

Barriers

19. Knock out
20. Knock in
21. Reverse knock out
22. Reverse knock in
23. Double knock out
24. Double knock in
25. Knock in & knock out
26. European knock out
27. European knock in
28. European-american knock out
29. Loan related knock in & knock out
30. Multi period barriers

Binary

31. One touch
32. No touch

33. Double one touch
34. Double not touch
35. One touch with knock out
36. No touch with knock in
37. Instant one touch

European digitals

38. European digital
39. European digital range
40. European digital with knock out
41. European digital with knock in
42. European digital with double knock out
43. European digital with european knock in

Partial/window barriers

44. Knock out
45. Knock in
46. Double knock out
47. Double knock in
48. Knock in and knock out
49. One touch
50. No touch
51. Double one touch
52. Double no touch
53. One touch with knock out
54. No touch with knock in

Average options

55. Average rate
56. Average strike
57. Double average
58. Average forward

Forward structures

59. Forward extra
60. Reset forward
61. Accumulator forward out one side
62. Accumulator forward in one side

63. Accumulator forward in range
64. Accumulator forward out range
65. Participating forwards
66. Forward knock in
67. Bonus forward
68. Target redemption forward

Structured products

69. Rr knockout
70. Step premium
71. Improver
72. Box
73. Time proportional knock out
74. Accumulating leverage forward
75. Eko participating forward strip
76. Forward knock out

Deposit notes

77. Dual currency deposit
78. Range currency deposit
79. Knock in & knock out deposit

Accrual

80. One sided accrual
81. Range accrual
82. Range accrual ko
83. Range accrual double ko

Fader

84. Fade out one sided
85. Fade in one sided
86. Fade out range
87. Fade in range
88. Fade out one sided with ko
89. Fade in one sided with ko
90. Fade out range with ko
91. Fade in range with ko
92. Multi period one sided fader
93. Multi period range fader

Basket

94. Basket
97. Barrier
98. Binary
99. Digital
100. Basket

Best of/Worst of

95. Best of/Worst of

Quanto:

96. Vanilla
97. Barrier
98. Binary
99. Digital
100. Basket

Cross Asset:

101. Barriers
102. Dual European Digitals

TARN:

103. Target Redemption Forwards
104. Target Redemption
105. Target Redemption with Knock Out
106. Target Redemption Range

Forward Starting

107. Forward Starting

VAR Swap

108. VAR Swap

VOL Swap

109. VOL Swap

Compound

110. Compound

Chooser

111. Chooser

Forward Vol Agreement

112. Forward Vol Agreement

Selected supported currencies

- | | | | |
|--------------------------------------|-------------------------------|-------------------------------|------------------------------------|
| 1. AED United Arab Emirates dirham | 26. FJD Fiji dollar | 51. MAD Moroccan dirham | 76. TRL Turkish lira |
| 2. ANG Netherlands Antillian guilder | 27. GBP British pound | 52. MNT Mongolian tugrik | 77. TRY Turkish lira, new |
| 3. ARS Argentine peso | 28. GHC Ghanaian cedi | 53. MXN Mexican peso | 78. TTD Trinidad and Tobago dollar |
| 4. AUD Australian dollar | 29. GIP Gibraltar pound | 54. MYR Malaysian ringgit | 79. TWD Taiwan dollar |
| 5. BAM Bosnia and Herzegovina mark | 30. GRD Greek drachma | 55. NGN Nigerian naira | 80. TZS Tanzanian shilling |
| 6. BBD Barbados dollar | 31. GTQ Guatemalan quetzal | 56. NOK Norwegian kroner | 81. UAH Ukraine hryvnia |
| 7. BGN Bulgarian lev, new | 32. HKD Hong Kong dollar | 57. NZD New Zealand dollar | 82. UGX Uganda shilling |
| 8. BHD Bahraini dinar | 33. HRK Croatian kuna | 58. OMR Omani rial | 83. USD US dollar |
| 9. BMD Bermudian dollar | 34. HUF Hungarian forint | 59. PAB Panamanian balboa | 84. UYU Uruguayan peso |
| 10. BRL Brazilian real | 35. IDR Indonesian rupiah | 60. PGK Papua New Guinea kina | 85. VEF Venezuelan bolivar fuerte |
| 11. BSD Bahamian dollar | 36. ILS Israeli new shekel | 61. PEN Peruvian nuevo sol | 86. VND Vietnamese dong |
| 12. BWP Botswana pula | 37. INR Indian rupee | 62. PHP Philippine peso | 87. XAF CFA Franc BEAC |
| 13. CAD Canadian dollar | 38. ISK Iceland krona | 63. PKR Pakistan rupee | 88. XAG Silver (oz.) |
| 14. CHF Swiss franc | 39. JMD Jamaican dollar | 64. PLN Polish zloty | 89. XAU Gold (oz.) |
| 15. CLP Chilean peso | 40. JOD Jordanian dinar | 65. QAR Qatari rial | 90. XPD Palladium (oz.) |
| 16. CNY Chinese yuan renminbi | 41. JPY Japanese yen | 66. ROL Romanian leu | 91. XPT Platinum (oz.) |
| 17. COP Colombian peso | 42. KES Kenyan shilling | 67. RON Romanian leu, new | 92. ZAR South African rand |
| 18. CRC Costa Rican colon | 43. KRW Korean won | 68. RSD Serbian dinar | 93. ZMK Zambian kwacha |
| 19. CYP Cyprus pound | 44. KWD Kuwaiti dinar | 69. RUB Russian rouble | 94. ZWD Zimbabwe dollar |
| 20. CZK Czech koruna | 45. KYD Cayman Islands dollar | 70. SAR Saudi riyal | |
| 21. DKK Danish krone | 46. KZT Kazakhstan tenge | 71. SEK Swedish krona | |
| 22. ECS Ecuador sucre | 47. LBP Lebanese pound | 72. SGD Singapore dollar | |
| 23. EEK Estonian kroon | 48. LKR Sri Lanka rupee | 73. SIT Slovenian tolar | |
| 24. EGP Egyptian pound | 49. LTL Lithuanian litas | 74. SKK Slovak koruna | |
| 25. EUR euro | 50. LVL Latvian lats | 75. THB Thai baht | |

This list represents a small selection of the currencies and pairs supported by SD. Please contact your SD sales representative for more information.