



Supported instruments

1. Loans
2. Futures
3. Forward Rate Agreement

Swaps

4. Vanilla Swap
5. Amortising/Rollercoaster Swap
6. Cross Currency Swap
7. Basis Swap
8. Inflation Swap
9. Zero Coupon Swap
10. Quanto Swap
11. Overnight Index Swap
12. BMA Swap
13. UF Swap
14. UDI Swap
15. IMM Swap

Swaptions

16. European/American Swaption
17. Forward Swaption
18. Bermuda Swaption
19. American Swaption
20. Straddle
21. Collar
22. Strangle
23. Spread

Caps/Floor

24. Vanilla Cap/Floor
25. Step-up Cap/Floor
26. Straddle
27. Collar
28. Strangle
29. Spread
30. Quanto Cap/Floor
31. Digital Cap/Floor

32. Callable Cap/Floor
33. Digital Range Cap/Floor
34. Knock-in Cap/Floor
35. Knock-out Cap/Floor
- Constant Maturity Swap (CMS)**
36. CMS Swap
37. CMS Cap/Floor
38. CMS Spread Swap
39. CMS Spread Option
40. Knock-In CMS Cap/Floor
41. Knock-Out CMS Cap/Floor
42. CMS Total Return
43. Callable CMS Range Accrual
44. Callable CMS Spread Range Accrual

Structured Swaps

45. Cancelable Swap
46. Callable Swap
47. Range Accrual Swap
48. Step-up Range Accruals
49. Callable Inverse Floater
50. Callable Capped Floater Swap
51. Callable Zero Coupon Swap
52. Inverse Floater TARN
53. Snowball
54. Reverse Snowball
55. Snowblades
56. Reverse Snowblades

Structured Notes

57. Callable Range Accrual Note
58. Callable Inverse Floater Note
59. Target Redemption Notes

Exchanges Futures and Options

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FX Linked Structures (*)

61. Currency Linked Swap
62. Currency Linked Swaption
63. Currency Linked Cap/Floor
64. Cross Currency Linked Swap
65. Currency Linked Quanto Swap
66. Power Reverse Dual Currency (PRDC)

(*) enable linkage to all FX options

Supported currencies

1. AED UAE dirham
2. AUD Australian dollar
3. BHD Bahraini dinar
4. BRL Brazilian real
5. CAD Canadian dollar
6. CHF Swiss franc
7. CLP Chilean peso
8. CNY Chinese renminbi
9. COP Colombian peso
10. CZK Czech koruna
11. DKK Danish krone
12. EUR euro
13. GBP Great British pound
14. HKD Hong Kong dollar
15. HUF Hungarian forint
16. IDR Indonesian rupiah
17. ILS Israeli shekel
18. INR Indian rupee
19. ISK Iceland krona
20. JPY Japanese yen
21. KRW Korean won
22. KWD Kuwaiti dinar
23. KZT Kazakhstan tenge
24. MXN Mexican peso
25. MYR Malaysian ringgit
26. NOK Norwegian krone
27. NZD New Zealand dollar
28. OMR Omani rial
29. PHP Philippine peso
30. PLN Polish zloty
31. QAR Qatar rial
32. RUB Russian rouble
33. SAR Saudi Arabian riyal
34. SEK Swedish krona
35. SGD Singapore dollar
36. SKK Slovak koruna
37. THB Thai baht
38. TRY Turkish lira
39. TWD Taiwan dollar
40. USD US dollar
41. ZAR South African rand