

Maravon Reporting Services

Instrument Coverage as of January 2010

IFRS 7 Sensitivity & VaR Reporting

Equities

- Cash/Stocks
 - Indices
 - Warrants
 - Synthetic Equity Structures
 - Equity Forwards
 - Equity Futures
 - Single Stock Futures
 - Index Futures
 - Equity Swaps
 - Vanilla Options (Europ./Amer./Berm.)
 - Exotic Options
 - Asian
 - Basket
 - Barrier
 - Composite
 - Compound
 - Digital
 - Forward Starting
 - Lookback
 - Mountain Range
 - Quanto
 - Rainbow
 - Range
- Cancelable Swaps
 - Constant Maturity Swaps
 - CMS Spread Ladder Swaps
 - Inflation Swaps
 - In-Arrears Swaps
 - Interest Rate Options
 - Caps/Floors
 - Cap/Floor Spreads
 - Collars
 - Swaptions/Captions/Floortions

Bonds

- Fixed Rate Bonds
 - Corporate Bonds
 - Government Bonds
 - Municipal Bonds
- Zero-Coupon Bonds
- Floating Rate Notes
- Index-linked Bonds
 - Inflation-linked Bonds
 - Equity-linked Notes
- Securitised Bonds, incl. High Yield
- Callable Bonds
- Convertibles
- Bond Futures
- Bonds with Embedded Options

Rates

- Vanilla Loans
- Structured Loans
- Leveraged Loans
- Forward Rate Agreements
- Interest Rate Futures
- Interest Rate Swaps
 - Plain Vanilla Swaps
 - Cross Currency Swaps
 - Index Amortising Swaps

Mortgages

- Mortgage Loans
- Mortgage Backed Securities, incl. Collateralised Mortgage Obligations (CMO)

Credit

- Credit Default Swaps
- Credit Linked Notes
- Total Return Swaps
- Credit Options
- Synthetic Collateralized Debt Obligations (CDOs)

Foreign Exchange

- FX Spot
- FX Forward
- FX Non-Deliverable Forwards (NDFs)
- FX Futures
- FX Swaps
- Vanilla Options (Europ./Amer./Berm.)
- Exotic Options
 - Asian
 - Basket
 - Barrier
 - Compound
 - Digital
 - Forward Starting
 - Lookback
 - Mountain Range
 - Rainbow
 - Range

Precious Metals

includes gold, palladium, platinum and silver

- Cash
- Forwards & Swaps
- Vanilla Options
- Average-Price Options
- Average-Strike Options
- Commodity-linked Notes
- Commodity/financial Baskets
- Cross-asset Derivatives

Industrial Metals & Steel

includes aluminum, aluminum alloy, copper, lead, nickel, tin, zinc and steel (various qualities)

- Cash
- Forwards & Swaps
- Vanilla Options
- Average-Price Options
- Average-Strike Options
- Commodity-linked Notes
- Commodity/financial Baskets
- Cross-asset Derivatives

Crude Oil & Refined Products

- Cash
- Forwards & Swaps
- Vanilla Options
- Average-Price Options
- Average-Strike Options
- Commodity-linked Notes
- Commodity/financial Baskets
- Cross-asset Derivatives

Commodity Indices

- Forwards & Swaps
- Vanilla Options
- Average-Price Options
- Average-Strike Options
- Commodity-linked Notes
- Commodity/financial Baskets
- Cross-asset Derivatives