

# Maravon Reporting Services

Instrument Coverage as of January 2010

## Independent Price Valuation

### 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