

Complex OTC Derivatives and Structured Products Coverage

Interactive Data offers valuations for the following types of complex OTC derivatives and structured products through an agreement with Prism Valuation. (Refer to our *Alternative Investments Valuations* collateral.)

Interest Rate Coverage

Multi-Callable Swap	TARN-Range Coupon	Flipflop
Bermudan Swaption	Cross Currency Swaption	Snowball; Snowbear; Snowblade
Callable Zero	Basis Swaption	Installation Option
Callable Inverse Floater; Callable Capped Floater	Differential Swaption	Contingent Premium Option
Range Accrual; Callable Range Accrual	Quanto Swap; Quanto Swaption	Power Reverse Dual
Trigger Swap	Knock-Out Swap; Barrier Swap	Callable Power Reverse Dual
CMS Swap; CMS Spread Swap	Index Amortizing Swap; Index Amortizing Swaption	Triggerable Power Reverse Dual
Callable CMS Swap; Callable CMS Spread Swap	Auto Capfloor	TARN-Power Reverse Dual
Callable CMS Spread Option	Chooser Capfloor	Variance Swap; Variance Option
American Swaption	Digital Capfloor	Hybrid; Credit Hybrid; Complex Credit Hybrid
Ratchet Swap	Callable Capfloor	SIFMA (BMA) Swap
TARN-Inverse Floater	Lookback Capfloor	
TARN-CMS Spread	Chooser Range Accrual	

Equity Coverage

American Option	Forward Start Option	Range Accrual
Cliquet; Cliquet Option	Asian Strike Option; Asian Rate Option	Reverse Convertible
Correlation Swap; Correlation Option	Geometric Averaging Option	Power Option
Volatility Swap; Volatility Option	Digital Option Major: Long Dated; Short Dated	Chooser Option
CPPI	Digital Option Minor: Long Dated; Short Dated	TARN
Quanto	Barrier Option Major: Long Dated; Short Dated	Dividend Swap
Basket Option	Barrier Option Minor: Long Dated; Short Dated	Hybrid
Outperformance Option	Parisian Option	Autocallable
Himalaya	Compound Option	Complex
Altiplano	Installation Option	Hybrid; Credit Hybrid; Complex Credit Hybrid
Everest	Lookback Option	Total Return Swap

Commodity Coverage

American Option	Asian Strike Option; Asian Rate Option	Lookback Option
Cliquet	Geometric Averaging Option	Range Accrual
Correlation Swap; Correlation Option	Digital Option: Long Dated; Short Dated	Power Option
Volatility Swap; Volatility Option	Digital Option Minor: Long Dated; Short Dated	Chooser Option
CPPI	Barrier Option Major: Long Dated; Short Dated	TARN
Quanto	Barrier Option Minor: Long Dated; Short Dated	Complex
Basket Option	Parisian Option	Hybrid; Credit Hybrid; Complex Credit Hybrid
Outperformance Option	Compound Option	
Forward Start Option	Installation Option	

Inflation Coverage

Inflation Capfloor; Inflation Swaption	Hybrid; Credit Hybrid; Complex Credit Hybrid	Inflation-Linked Notes
Complex		

FX Coverage

American Option	Barrier Option Minor: Long Dated; Short Dated	Callable Range Accrual
European Style FX Options	Forward Starting Option	Asian Option
Multi-Callable Swap	Quanto	Lookback Option
Digital Option Major: Long Dated; Short Dated	Basket Option	Average Strike Option
Digital Option Minor: Long Dated; Short Dated	Range Accrual	Hybrid; Credit Hybrid; Complex Credit Hybrid
Barrier Option Major: Long Dated; Short Dated		

Funds Coverage

Options (American & European)	Quanto	Complex
Volatility Swap; Volatility Option	Basket Option	Hybrid; Credit Hybrid; Complex Credit Hybrid
CPPI	Outperformance Option	

Credit Coverage

Credit-Linked Note	Bespoke CDO Tranche	X To Y To Default Basket
Synthetic Single Tranche CDO	Basket Default Swap	Hybrid; Complex Hybrid
TALF Loans		

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