

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 *OTC Derivatives Valuation Service* 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		

About Interactive Data

Interactive Data Corporation is a trusted leader in financial information. Thousands of financial institutions and active traders, as well as hundreds of software and service providers, subscribe to our fixed income evaluations, reference data, real-time market data, trading infrastructure services, fixed income analytics, desktop solutions and web-based solutions. Interactive Data's offerings support clients around the world with mission-critical functions, including portfolio valuation, regulatory compliance, risk management, electronic trading and wealth management. Interactive Data is headquartered in Bedford, Massachusetts and has over 2,400 employees in offices worldwide.

For more information, please visit www.interactivedata.com.

Interactive Data's Pricing and Reference Data business provides global securities pricing, evaluations and reference data designed to support financial institutions' and investment funds' pricing activities, securities operations, research and portfolio management. Interactive Data collects, edits, maintains and delivers data on more than 7 million securities, including daily evaluations for approximately 2.8 million fixed income and international equity issues. Interactive Data specializes in 'hard-to-get' information and evaluates many 'hard-to-value' instruments. Pricing, evaluations and reference data are provided in the U.S. through Interactive Data Pricing and Reference Data, Inc. and internationally through Interactive Data (Europe) Ltd. and Interactive Data (Australia) Pty Ltd.

Amsterdam ■ Bedford ■ Chicago ■ Cologne ■ Dubai ■ Dublin ■ Frankfurt ■ Geneva ■ Glasgow ■ Hayward ■ Helsinki ■ Hong Kong ■ Irvine ■ Jersey, CI ■ London
Luxembourg ■ Madrid ■ Melbourne ■ Milan ■ Minneapolis ■ New York ■ Paris ■ Rome ■ Santa Monica ■ Singapore ■ Sydney ■ Tokyo ■ Toronto ■ Zurich

Interactive Data Pricing and Reference Data, Inc.

32 Crosby Drive
Bedford, MA 01730
Tel: 781 687 8800
Fax: 781 687 8289
email: info@interactivedata.com

100 William Street, 17th Floor
New York, New York 10038
Tel: 212 269 6300
Fax: 212 771 6987

2 North LaSalle Street, Suite 1807
Chicago, Illinois 60602
Tel: 312 641 1528
Fax: 312 641 6399

Limitations

This document is provided for informational purposes only. The information contained in this document is subject to change without notice and does not constitute any form of warranty, representation, or undertaking. Nothing herein should in any way be deemed to alter the legal rights and obligations contained in agreements between Interactive Data Pricing and Reference Data, Inc. and/or affiliates and their clients relating to any of the products or services described herein. Interactive Data Pricing and Reference Data does not provide legal, tax, accounting, or other professional advice. Clients should consult with an attorney, tax, or accounting professional regarding any specific legal, tax, or accounting situation.

Interactive Data Pricing and Reference Data makes no warranties whatsoever, either express or implied, as to merchantability, fitness for a particular purpose, or any other matter. Without limiting the foregoing, Interactive Data Pricing and Reference Data makes no representation or warranty that any data or information (including but not limited to evaluations) supplied to or by it are complete or free from errors, omissions, or defects.

Complex OTC derivatives and structured products valuations provided by Prism Valuation.

Interactive DataSM and the Interactive Data logo are registered service marks or service marks of Interactive Data Corporation in the United States or other countries. Other products, services, or company names mentioned herein are the property of, and may be the service mark or trademark of, their respective owners.