

ATTACHMENT A—Products Offered for Clearing by Eurex Clearing AG

Interest Rate Swaps:

Products:

- Single currency interest rate swaps ("IRS")
- Forward rate agreements ("FRA")
- Overnight index swap ("OIS")
- Single currency basis swaps
- Zero Coupon swaps
- Compounding - flat and straight (for IRS and basis swaps)
- Linear interpolation of stub periods
- Front and back stubs (for IRS and OIS)
- Negative par-swap rates
- Variable notional - Amortizing and roller coaster (for IRS and basis swaps)
- Variable index spread on floating rates that can differ period per period (IRS and basis swaps)
- Fixed coupon rates that can differ period per period (IRS and basis swaps)
- IMM - International Monetary Markets - roll dates

Currencies:

Euro, U.S. dollar, British pounds and Swiss franc

Terms:

Swaps entered into under ISDA® 2000/2006 and German Master agreements--standard swaps and forward rate agreement with standard day count and business day conventions, fee legs, constant notionals, front or back stubs and floating rate indexes for each currency.

Characteristics:

Type	Currencies	Maturity	Supported types	Other characteristics
IRS	EUR, GBP, USD	Up to 50 years	<ul style="list-style-type: none"> • Plain vanilla (fixed/float) • Basis/tenor (float/float) 	<ul style="list-style-type: none"> • ISDA, German framework agreements • Constant notionals • Front, end stubs, forward starts • EUR (Euribor) and GBP (Libor), 1m, 3m, 6m, 12m • USD and CHF (Libor) 1m, 3m, 6m
	CHF	Up to 30 years		
OIS	EUR, GBP, USD, CHF	Up to 3 years	<ul style="list-style-type: none"> • Plain vanilla (fixed/float) 	<ul style="list-style-type: none"> • Zero coupon • Variable notional – amortizing & roller coaster • Negative interest rates • IMM roll dates • Variable spreads & fixed coupons • Compounding
FRA	EUR, GBP, USD, CHF	Up to 2 years	<ul style="list-style-type: none"> • Plain vanilla (fixed/float) 	

Credit Default Swaps:

Indexes	RED Codes	Series*	Term
Markit iTraxx Europe	21666VAS4 14	13 12 11	3Y, 5Y, 7Y, 10Y
Markit iTraxx Europe HiVol	21667LAP1 14	13 12 11	3Y, 5Y, 7Y, 10Y
Markit iTraxx Europe Crossover	21667KAX6 14	13 12 11	3Y, 5Y, 7Y, 10Y