

## 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"), except in Japanese yen  
 Single currency basis swaps  
 Zero ~~C~~oupon swaps  
Spot and forward starts  
 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~~interest rates  
 Variable notional - ~~A~~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, and Japanese yen

#### 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.

Type	Currencies	Maturity	Supported types	Other characteristics
IRS	EUR, GBP, USD	Up to 50 years	Plain vanilla (fixed/float) Basis/tenor (float/float)	ISDA German framework Constant notionals Front, end stubs, forward starts EUR (Euribor) and GBP (Libor), 1m, 3m, 6m, 12m USD, CHF and JPY (Libor) 1m, 3m, 6m
	CHF, <u>JPY</u>	Up to 30 years		
OIS	EUR, GBP, USD, CHF	Up to 3 years	Plain vanilla (fixed/float)	Zero Coupon Variable notional – amortizing & roller coaster
FRA	EUR, GBP, USD, CHF, <u>JPY</u>	Up to 2 years	Plain vanilla (fixed/float)	Negative interest rates IMM roll dates Variable spreads & fixed coupons Compounding

**Credit Default Swaps:**

<b>Indexes</b>	<b>RED Codes</b>	<b>Series*</b>	<b>Term</b>
Markit iTraxx Europe	2I666VAS4 14	13 12 11	3Y, 5Y, 7Y, 10Y
Markit iTraxx Europe HiVol	2I667LAP1 14	13 12 11	3Y, 5Y, 7Y, 10Y
Markit iTraxx Europe Crossover	2I667KAX6 14	13 12 11	3Y, 5Y, 7Y, 10Y