

# Cleared OTC IRS Product Scope

## Existing Products

Fixed/Float*	Tenor				Index			
	Currency				Months			
	11	15	31	51	1	3	6	
USD	■				●	●	●	LIBOR
EUR	■				●	●	●	EURIBOR
GBP	■				●	●	●	LIBOR
CAD	■					●		CDOR
JPY	■				●	●	●	LIBOR
CHF	■						●	LIBOR
AUD	■					●	●	BBR
SEK	■					●		STIBOR
DKK	■						●	CIBOR
NOK	■						●	NIBOR
MXN	■				28d			TIIE-BANXICO
NZD	■					●		BBR
HKD	■					●		HIBOR
SGD	■						●	SOR-VWAP
HUF	■						●	BUBOR
CZK	■						●	PRIBOR
PLN	■						●	WIBOR
ZAR	■					●		JIBAR

## Zero Coupon Swaps

USD | EUR | GBP **50 years**

## Overnight Index Swap (OIS)

USD | EUR | GBP | JPY **30 years**

## Basis Swaps

USD | EUR | GBP | JPY **51 years**

AUD | JPY **31 years**

Fed Funds vs. Libor (USD) **30 years**

## Forward Rate Agreements (FRA)

USD | EUR | GBP | JPY **3 Days – 3 Years**

## ADDITIONAL EXPANSIONS

BRL, Swaptions