

### CME Group Cleared IRS Product Scope

Attribute	USD	EUR	GBP	JPY	CHF	CAD	AUD
Product Specific							
LEG_TYPE	FIXED FLOAT	FIXED FLOAT	FIXED FLOAT	FIXED FLOAT	FIXED FLOAT	FIXED FLOAT	FIXED FLOAT
LEG_CCY	USD	EUR	GBP	JPY	CHF	CAD	AUD
LEG_START_DATE_ADJ_BUS_DAY_CONV	NONE	NONE	NONE	NONE	NONE	NONE	NONE
LEG_MAT_DATE_ADJ_BUS_DAY_CONV (Must match LEG_PAY_ADJ_BUS_DAY_CONV if LEG_MAT_DATE_ADJ_BUS_DAY_CONV is not NONE)	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING
LEG_MAT_DATE_ADJ_CAL (Must match LEG_PAY_ADJ_CAL if LEG_MAT_DATE_ADJ_BUS_DAY_CONV is not NONE)	USNY Required Other Calendars optional	EUTA Required Other Calendars optional	GBLO Required Other Calendars optional	JPTO Required Other Calendars optional	CHZU Required Other Calendars optional	CATO Required Other Calendars optional	AUSY Required Other Calendars optional
LEG_PAY_FREQ	1M 3M 6M 1Y	1M (Fixed leg) 3M 6M 1Y	1M (Fixed leg) 3M 6M 1Y	1M (Fixed leg) 3M (Fixed leg) 6M 1Y	1M (Fixed leg) 3M (Fixed leg) 6M 1Y	1M (Fixed leg) 3M 6M 1Y	1M (Fixed leg) 3M 6M 1Y
LEG_PAY_REL_TO	BEG_PER END_PER	BEG_PER END_PER	BEG_PER END_PER	BEG_PER END_PER	BEG_PER END_PER	BEG_PER END_PER	BEG_PER END_PER
LEG_PAY_ADJ_BUS_DAY_CONV	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING
LEG_PAY_ADJ_CAL	USNY Required Other Calendars optional	EUTA Required Other Calendars optional	GBLO Required Other Calendars optional	JPTO Required Other Calendars optional	CHZU Required Other Calendars optional	CATO Required Other Calendars optional	AUSY Required Other Calendars optional
LEG_DAYCOUNT	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA
LEG_CALC_PER_ADJ_BUS_DAY_CONV (Must match LEG_PAY_ADJ_BUS_DAY_CONV if LEG_CALC_PER_ADJ_BUS_DAY_CONV is not NONE)	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING
LEG_CALC_PER_ADJ_CAL (Must match LEG_PAY_ADJ_CAL if	USNY Required Other Calendars	EUTA Required Other Calendars	GBLO Required Other Calendars	JPTO Required Other Calendars	CHZU Required Other Calendars	CATO Required Other Calendars	AUSY Required Other Calendars

LEG_CALC_PER_ADJ_BUS_DAY_CONV is not NONE)	Optional	Optional	Optional	optional	optional	optional	optional
LEG_CALC_FREQ Cannot be more than LEG_INDEX_TENOR	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)	1W 2W 1M 2M 3M 6M 12M (Fixed Only)
LEG_COMP_METHOD (Required if Calc Freq less than Pay Freq)	None Flat	None Flat	None Flat	None Flat	None Flat	None Flat	None Flat
LEG_INDEX	USD-LIBOR-BBA	EUR-EURIBOR-Reuters EUR-EURIBOR- Telerate(incoming only)	GBP-LIBOR-BBA	JPY-LIBOR-BBA	CHF-LIBOR-BBA	CAD-BA-CDOR	AUD-BBR-BBSW
LEG_INDEX_TENOR	1M 3M 6M	3M 6M	3M 6M	6M	6M	3M	3M 6M
LEG_RESET_FREQ (Must be the same as LEG_CALC_FREQ)	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M
1W, 2W, 1M, 2M, 3M, 6M LEG_RESET_REL_TO	BEG_PER	BEG_PER	BEG_PER	BEG_PER	BEG_PER	BEG_PER	BEG_PER
LEG_RESET_DATE_ADJ_BUS_DAY_CONV (Must match LEG_CALC_PER_ADJ_BUS_DAY_CONV)	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING
LEG_RESET_DATE_ADJ_CAL (Must match LEG_CALC_PER_ADJ_CAL)	USNY Required Other Calendars optional	EUTA Required Other Calendars optional	GBLO Required Other Calendars optional	JPTO Required Other Calendars optional	CHZU Required Other Calendars optional	CATO Required Other Calendars optional	AUSY Required Other Calendars optional
LEG_FIXING_DATE_OFFSET	-2D	-2D	0D	-2D	-2D	0D	0D
LEG_FIXING_DAY_TYPE	Business Calendar	Business Calendar	Business Calendar	Business Calendar	Business Calendar	Business Calendar	Business Calendar
LEG_FIXING_DATE_BUS_DAY_CONV	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING	NONE FOLLOWING MODFOLLOWING PRECEDING MODPRECEDING
LEG_FIXING_DATE_CAL	GBLO GBLO, Other Calendars*	EUTA EUTA, Other Calendars*	GBLO GBLO, Other Calendars*	GBLO GBLO, Other Calendars*	GBLO GBLO, Other Calendars*	CATO CATO, Other Calendars*	AUSY AUSY, Other Calendars*