

Level 1	Level 2	Level 3
C4 Financial Instruments	Interest Rate Derivatives	Interest rate swaps (single currency): - Fixed-to-Fixed 'single currency swaps' and futures/forwards on Fixed-to-Fixed 'single currency swaps' - Fixed-to-Float 'single currency swaps' and futures/forwards on Fixed-to-Float 'single currency swaps' - Float-to-Float 'single currency swaps' and futures/forwards on Float-to-Float 'single currency swap'
		Interest Rate Swaps (multi-currency): - Fixed-to-Fixed 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Fixed 'multi-currency swaps' or 'cross-currency swaps' - Float-to-Float 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Float-to-Float 'multi-currency swaps' or 'cross-currency swaps' - Fixed-to-Float 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Float 'multi-currency swaps' or 'cross-currency swaps'
		- Overnight Index Swap (OIS) 'single currency swaps' and futures/forwards on Overnight Index Swap (OIS) 'single currency swap' - FRA (Forward Rate Agreements) - Inflation 'single currency swaps' and futures/forwards on Inflation 'single currency swaps' - Swaptions
	Other Interest Rate Derivatives	Caps/Floors
	Equity Derivatives	- Stock Options - Stock index options
C8 Financial Instruments	Credit Derivatives	- Index credit default swap (CDS) - Single name credit default swap (CDS) - Total Return Swaps - Constant Maturity Swaps