

## Public Register for the Clearing Obligation under EMIR

In accordance with Article 6 of Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories<sup>1</sup> (EMIR), ESMA shall maintain a Public Register to inform market participants on the clearing obligation.

The details to be included in the Public Register are further specified in Article 8 of the Commission Delegated Regulation (EU) No 149/2013 of the European Parliament and of the Council of 19 December 2012 on *inter alia* the clearing obligation and the public register<sup>2</sup>.

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<sup>1</sup> OJ L 201, 27.7.2012, p.1.

<sup>2</sup> OJ L52, 23.2.2013, p. 11.

## Section 1 - Classes of OTC derivatives subject to the clearing obligation and dates of application

Pursuant to **Commission Delegated Regulation (EU) 2015/2205 of 6 August 2015** (“the Delegated Regulation no.1 on the clearing obligation”)<sup>3</sup>, **Commission Delegated Regulation (EU) 2016/592 of 1 March 2016** (“the Delegated Regulation no.2 on the clearing obligation”)<sup>4</sup> and **Commission Delegated Regulation (EU) 2016/1178 of 10 June 2016** (“the Delegated Regulation no.3 on the clearing obligation”)<sup>5</sup> supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on the clearing obligation, several classes of interest rate OTC derivatives denominated in EUR, GBP, JPY, NOK, PLN, SEK and USD and several classes of credit OTC derivatives denominated in EUR are required to be centrally cleared with authorised or recognised central counterparties (CCPs).

### 1. OTC derivatives classes subject to the clearing obligation

#### 1.1. OTC interest rate derivatives classes (Delegated Regulation no.1 and no.3)

As per Article 1 of Delegated Regulations no.1 and no.3 on the clearing obligation, the classes of OTC derivatives listed in the tables below are subject to the clearing obligation.

**Table 1: Basis Swap Classes**

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.1.1	Basis	EURIBOR	EUR	28D-50Y	Single currency	No	Constant or Variable
A.1.2	Basis	LIBOR	GBP	28D-50Y	Single currency	No	Constant or Variable
A.1.3	Basis	LIBOR	JPY	28D-30Y	Single currency	No	Constant or Variable
A.1.4	Basis	LIBOR	USD	28D-50Y	Single currency	No	Constant or Variable

<sup>3</sup> OJ L 314, 1.12.2015, p. 13.

<sup>4</sup> OJ L 103, 19.4.2016, p. 5.

<sup>5</sup> OJ L 195, 20.7.2016, p. 3 and Corrigendum in OJ L 196, 21.7.2016, p. 56

**Table 2: Fixed-to-Float Interest Rate Swap Classes**

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.2.1	Fixed- to-Float	EURIBOR	EUR	28D-50Y	Single currency	No	Constant or Variable
A.2.2	Fixed- to-Float	LIBOR	GBP	28D-50Y	Single currency	No	Constant or Variable
A.2.3	Fixed- to-Float	LIBOR	JPY	28D-30Y	Single currency	No	Constant or Variable
A.2.4	Fixed- to-Float	LIBOR	USD	28D-50Y	Single currency	No	Constant or Variable
C.1.1	Fixed- to-Float	NIBOR	NOK	28D-10Y	Single currency	No	Constant or Variable
C.1.2	Fixed- to-Float	WIBOR	PLN	28D-10Y	Single currency	No	Constant or Variable
C.1.3	Fixed- to-Float	STIBOR	SEK	28D-15Y	Single currency	No	Constant or Variable

**Table 3: Forward Rate Agreement Classes**

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.3.1	FRA	EURIBOR	EUR	3D-3Y	Single currency	No	Constant or Variable
A.3.2	FRA	LIBOR	GBP	3D-3Y	Single currency	No	Constant or Variable
A.3.3	FRA	LIBOR	USD	3D-3Y	Single currency	No	Constant or Variable
C.2.1	FRA	NIBOR	NOK	3D-2Y	Single currency	No	Constant or Variable
C.2.2	FRA	WIBOR	PLN	3D-2Y	Single currency	No	Constant or Variable
C.2.3	FRA	STIBOR	SEK	3D-3Y	Single currency	No	Constant or Variable

**Table 4: Overnight Index Swap Classes**

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.4.1	OIS	EONIA	EUR	7D-3Y	Single currency	No	Constant or Variable
A.4.2	OIS	FedFunds	USD	7D-3Y	Single currency	No	Constant or Variable
A.4.3	OIS	SONIA	GBP	7D-3Y	Single currency	No	Constant or Variable

## 1.2. OTC credit derivatives classes (Delegated Regulation no.2)

As per Article 1 of the Delegated Regulation no.2 on the clearing obligation, the classes of OTC derivatives listed in the table below are subject to the clearing obligation.

**Table 5: European untranched Index CDS Classes**

id	Type	Sub-type	Geographical Zone	Reference Index	Settlement Currency	Series	Tenor
B.1.1	Index CDS	Untranched Index	Europe	iTraxx Europe Main	EUR	17 onwards	5Y
B.1.2	Index CDS	Untranched Index	Europe	iTraxx Europe Crossover	EUR	17 onwards	5Y

## 2. CCPs authorised or recognised to clear the classes of OTC derivatives subject to the clearing obligation

The table below lists the CCPs that are authorised (for European CCPs) or recognised (for third-country CCPs) to clear the OTC derivative classes subject to the clearing obligation pursuant to the Delegated Regulation no.1, no.2 and no.3 on the clearing obligation. Some CCPs provide partial coverage i.e. they do not clear all maturities/notional types of the mandatory classes.

Id of the class	Authorised European CCPs <sup>6</sup>								Recognised Third-Country CCPs <sup>7</sup>			
	BME Clearing (Spain)	CME Clearing (UK) <sup>8</sup>	Eurex Clearing (Germany)	ICE Clear Europe (UK)	KDPW_CCP (Poland)	LCH SA (France)	LCH Ltd (UK)	Nasdaq Clearing (Sweden)	CME (USA)	ICE Clear Credit (USA)	JSCC (Japan)	OTC HK (Hong Kong)
A.1.1	✓	✓-	✓		✓		✓		✓		✓	✓
A.1.2		✓-	✓				✓		✓			
A.1.3		✓-	✓				✓		✓		✓	
A.1.4		✓-	✓				✓		✓		✓	✓
A.2.1	✓	✓-	✓		✓		✓	✓	✓		✓	✓
A.2.2		✓-	✓				✓		✓			
A.2.3		✓-	✓				✓		✓		✓	
A.2.4		✓-	✓				✓		✓		✓	✓
A.3.1	✓	✓-	✓		✓		✓	✓	✓			
A.3.2		✓-	✓				✓		✓			
A.3.3		✓-	✓				✓		✓			
A.4.1	✓	✓-	✓		✓		✓	✓	✓			
A.4.2		✓-	✓				✓		✓			

<sup>6</sup> More information on authorised European CCPs (including LEI codes) is available in the [list](http://www.esma.europa.eu/page/Registries-and-Databases) of European Central Counterparties authorised to offer services and activities in the Union, published under the post-trading section of <http://www.esma.europa.eu/page/Registries-and-Databases>

<sup>7</sup> More information on recognised Third-Country CCPs (including LEI codes) is available in the [list](http://www.esma.europa.eu/page/Registries-and-Databases) of Third-Country Central Counterparties authorised to offer services and activities in the Union, published under the post-trading section of <http://www.esma.europa.eu/page/Registries-and-Databases>

<sup>8</sup> CME's authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

Id of the class	Authorised European CCPs <sup>6</sup>								Recognised Third-Country CCPs <sup>7</sup>			
	BME Clearing (Spain)	CME Clearing (UK) <sup>8</sup>	Eurex Clearing (Germany)	ICE Clear Europe (UK)	KDPW_CCP (Poland)	LCH SA (France)	LCH Ltd (UK)	Nasdaq Clearing (Sweden)	CME (USA)	ICE Clear Credit (USA)	JSCC (Japan)	OTC HK (Hong Kong)
A.4.3		✓	✓				✓		✓			
B.1.1				✓		✓			✓	✓		
B.1.2				✓		✓			✓	✓		
C.1.1		✓					✓	✓	✓			
C.1.2		✓			✓		✓		✓			
C.1.3		✓					✓	✓	✓			
C.2.1							✓	✓				
C.2.2					✓		✓					
C.2.3							✓	✓				

### 3. Dates from which the clearing obligation takes effect

#### 3.1. Dates for Delegated Regulation no.1 on the clearing obligation (IRS denominated in the G4 currencies)

The table below gives an overview of the dates on which the clearing obligation pursuant to the Delegated Regulation no.1 on the clearing obligation takes effect for new contracts, including phase-in per category of counterparties, and of the minimum remaining maturity of the contracts entered into before the clearing obligation takes effect (the so called “frontloading provision”).

**Table 6: Dates from which the clearing obligation takes effect for Delegated Regulation no.1 on the clearing obligation**

Category of counterparty	Short description of the category	Date of taking effect for new contracts	Minimum remaining maturity
<b>Category 1</b>	Clearing Members in the classes subject to the clearing obligation The CCPs listed below have published the lists of their clearing members in Category 1 <sup>9</sup> :	21 June 2016	6 months (as of 21 June 2016) for contracts entered into or novated on or after 21 February 2016
	BME Spain <a href="#">Clearing Members in Category 1 - BME Clearing</a>		
	CME-CE UK <a href="#">Clearing Members in Category 1 - CME Clearing Europe<sup>10</sup></a>		
	Eurex Germany <a href="#">Clearing Member in Category 1 - Eurex Clearing AG</a>		
	LCH Ltd UK <a href="#">Clearing Members in Category 1 - LCH Ltd</a>		
	Nasdaq Sweden <a href="#">Clearing Members in Category 1 - Nasdaq Clearing</a>		
	JSCC Japan <a href="#">Clearing Members in Category 1 - JSCC</a>		
OTC HK Hon-Kong <a href="#">Clearing Members in Category 1 - OTC Clearing HK</a>			
<b>Category 2</b>	— Financial counterparties above the EUR 8bn threshold — Alternative investment funds that are non-financial counterparties and above the EUR 8bn threshold	21 December 2016	6 months (as of 21 December 2016) for contracts entered into or novated on or after 21 May 2016
<b>Category 3</b>	— Financial counterparties below the 8bn threshold — Alternative investment funds that are non-financial counterparties and below the 8bn threshold	21 June 2019 <sup>11</sup>	Not applicable

<sup>9</sup> ESMA exercised reasonable care in order to ascertain that the information in the linked websites is accurate. ESMA has no control over the linked websites and is not responsible for the contents or format thereof, or for any problems incurred as a result of accessing them. Offering links to websites should not be construed as an endorsement of any kind from ESMA. ESMA accepts no responsibility or liability whatsoever with regards to the information on the linked websites.

<sup>10</sup> CME’s authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

<sup>11</sup> Art. 3(1)(c) of Commission Delegated Regulation 2015/2205 was amended by art.1 of Commission Delegated Regulation (EU) 2017/751 of 16 March 2017.

<b>Category 4</b>	Non-financial counterparties not included in Categories 1, 2 or 3	21 December 2018	Not applicable
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### 3.2. Dates for Delegated Regulation no.2 on the clearing obligation (Index CDS)

The table below gives an overview of the dates on which the clearing obligation pursuant to the Delegated Regulation no.2 on the clearing obligation takes effect for new contracts, including phase-in per category of counterparties, and of the minimum remaining maturity of the contracts entered into before the clearing obligation takes effect (the so called “frontloading provision”).

**Table 7: Dates from which the clearing obligation takes effect for Delegated Regulation no.2 on the clearing obligation**

Category of counterparty	Short description of the category	Date of taking effect for new contracts	Minimum remaining maturity						
<b>Category 1</b>	Clearing Members in the classes subject to the clearing obligation The CCP listed below has published the list of its clearing members in Category 1 <sup>12</sup> : <table border="1" data-bbox="325 857 1297 927"> <tr> <td>LCH SA</td> <td>France</td> <td><a href="#">Clearing Members in Cat 1 - LCH SA</a></td> </tr> <tr> <td>ICE Clear Europe</td> <td></td> <td><a href="#">Clearing Members in Cat 1 – ICE Clear Europe</a></td> </tr> </table>	LCH SA	France	<a href="#">Clearing Members in Cat 1 - LCH SA</a>	ICE Clear Europe		<a href="#">Clearing Members in Cat 1 – ICE Clear Europe</a>	9 February 2017	6 months (as of 9 February 2017) for contracts entered into or novated on or after 9 October 2016
LCH SA	France	<a href="#">Clearing Members in Cat 1 - LCH SA</a>							
ICE Clear Europe		<a href="#">Clearing Members in Cat 1 – ICE Clear Europe</a>							
<b>Category 2</b>	<ul style="list-style-type: none"> <li>— Financial counterparties above the EUR 8bn threshold</li> <li>— Alternative investment funds that are non-financial counterparties and above the EUR 8bn threshold</li> </ul>	9 August 2017	6 months (as of 9 August 2017) for contracts entered into or novated on or after 9 October 2016						
<b>Category 3</b>	<ul style="list-style-type: none"> <li>— Financial counterparties below the 8bn threshold</li> <li>— Alternative investment funds that are non-financial counterparties and below the 8bn threshold</li> </ul>	21 June 2019 <sup>13</sup>	Not applicable						
<b>Category 4</b>	Non-financial counterparties not included in Categories 1, 2 or 3	9 May 2019	Not applicable						

<sup>12</sup> ESMA exercised reasonable care in order to ascertain that the information in the linked websites is accurate. ESMA has no control over the linked websites and is not responsible for the contents or format thereof, or for any problems incurred as a result of accessing them. Offering links to websites should not be construed as an endorsement of any kind from ESMA. ESMA accepts no responsibility or liability whatsoever with regards to the information on the linked websites.

<sup>13</sup> Art. 3(1)(c) of Commission Delegated Regulation 2016/592 was amended by art.2 of Commission Delegated Regulation (EU) 2017/751 of 16 March 2017.



### 3.3. Dates for Delegated Regulation no.3 on the clearing obligation (IRS denominated in some EEA currencies)

The table below gives an overview of the dates on which the clearing obligation pursuant to the Delegated Regulation no.3 on the clearing obligation takes effect for new contracts, including phase-in per category of counterparties, and of the minimum remaining maturity of the contracts entered into before the clearing obligation takes effect (the so called “frontloading provision”).

**Table 8: Dates from which the clearing obligation takes effect for Delegated Regulation no.3 on the clearing obligation**

Category of counterparty	Short description of the category	Date of taking effect for new contracts	Minimum remaining maturity
<b>Category 1</b>	Clearing Members in the classes subject to the clearing obligation The CCPs listed below have published the list of their clearing members in Category 1 <sup>14</sup> :	9 February 2017	6 months (as of 9 February 2017) for contracts entered into or novated on or after 9 October 2016
	<del>CME Clearing Europe</del> UK <a href="#">Clearing Members in Cat 1 – CME CE<sup>15</sup></a>		
	KDPW_CCP Poland <a href="#">Clearing Members in Cat 1 - KDPW_CCP</a>		
	LCH Ltd UK <a href="#">Clearing Members in Cat 1 – LCH Ltd</a>		
	Nasdaq Clearing Sweden		
	Chicago Mercantile Exchange Inc US		
<b>Category 2</b>	— Financial counterparties above the EUR 8bn threshold — Alternative investment funds that are non-financial counterparties and above the EUR 8bn threshold	9 August 2017	6 months (as of 9 August 2017) for contracts entered into or novated on or after 9 October 2016
<b>Category 3</b>	— Financial counterparties below the 8bn threshold — Alternative investment funds that are non-financial counterparties and below the 8bn threshold	21 June 2019 <sup>16</sup>	Not applicable

<sup>14</sup> ESMA exercised reasonable care in order to ascertain that the information in the linked websites is accurate. ESMA has no control over the linked websites and is not responsible for the contents or format thereof, or for any problems incurred as a result of accessing them. Offering links to websites should not be construed as an endorsement of any kind from ESMA. ESMA accepts no responsibility or liability whatsoever with regards to the information on the linked websites.

<sup>15</sup> CME’s authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

<sup>16</sup> Art. 3(1)(c) of Commission Delegated Regulation 2016/1178 was amended by art.3 of Commission Delegated Regulation (EU) 2017/751 of 16 March 2017.

<b>Category 4</b>	Non-financial counterparties not included in Categories 1, 2 or 3	9 August 2019	Not applicable
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## Section 2 - Classes of OTC derivatives that European CCPs have been authorised to clear as notified to ESMA

In accordance with Article 5(1) of EMIR, where a competent authority authorises a CCP to clear a class of OTC derivatives, it shall immediately notify ESMA of that authorisation. The list below presents the classes of OTC derivatives which CCPs have been authorised to clear by national competent authorities.

### 1. Overview of the European CCP authorisations per asset-class

European CCP authorised to clear OTC derivatives	Short Name	Date of notification to ESMA				
		Interest rate	Credit	Foreign Exchange	Equity	Commodity
Nasdaq Clearing AB <sup>17</sup>	NASDAQ	18 March 2014		<del>25 February 2015</del> <sup>18</sup>	18 March 2014	
KDPW_CCP	KDPW_CCP	8 April 2014 19 August 2016				
Eurex Clearing AG	EUREX	14 April 2014 3 July 2015		18 Dec. 2017		
LCH SA	LCH SA		22 May 2014 30 May 2017 29 Nov. 2017			
LCH Ltd	LCH Ltd	12 June 2014 27 March 2015		12 June 2014	12 June 2014	12 June 2014
CME Clearing Europe Ltd <sup>19</sup>	CME-CE	4 August 2014				4 August 2014

<sup>17</sup> Previously named Nasdaq OMX Clearing AB.

<sup>18</sup> Authorisation was renounced and withdrawn under Article 20 on 3 March 2016.

<sup>19</sup> CME's authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

European CCP authorised to clear OTC derivatives	Short Name	Date of notification to ESMA				
		Interest rate	Credit	Foreign Exchange	Equity	Commodity
LME Clear Ltd	LMEC					3 September 2014
OMIClear – C.C., S.A.	OMIClear					31 October 2014
						10 August 2017
ICE Clear Netherlands B.V. <sup>20</sup>	ICE NL				12 December 2014	
BME Clearing	BMEC	29 July 2015				18 May 2017
ICE Clear Europe Limited	ICEU		19 September 2016	20 September 2016 <sup>21</sup>		31 July 2018

### Legend

Initial authorisation (Article 5 of EMIR)	Extension of Activity or services (Article 15 of EMIR)
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<sup>20</sup> Previously named Holland Clearing House B.V.

<sup>21</sup> Although the CCP is authorised to clear OTC foreign exchange derivatives, it does not currently clear any of them but plans to do so in the future.

## 2. Interest Rate Asset Class

### 2.1. Interest Rates

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	Fixed-to-Float	BA-CDOR	CAD	Cash	28D-30Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>CME-CE<sup>22</sup></del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	BBR-BBSW	AUD	Cash	28D-30Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	BBR-FRA	NZD	Cash	28D-15Y	LCH Ltd	12 June 2014
					<del>1D-15Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	BUBOR	HUF	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-11Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	CIBOR	DKK	Cash	3M-30Y	NASDAQ	18 March 2014
					28D-10Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	EURIBOR	EUR	Cash	3M-30Y	NASDAQ	18 March 2014
					28D-50Y	LCH Ltd	12 June 2014

<sup>22</sup> CME's authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
					1D-50Y	EUREX	14 April 2014
					<del>1D-51Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
					28D-50Y	BMEC	29 July 2015
					1D-50Y	KDPW_CCP	19 August 2016
Interest Rate	Fixed-to-Float	HIBOR	HKD	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-15Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	JIBAR	ZAR	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-11Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	LIBOR	CHF	Cash	2D-30Y	EUREX	14 April 2014
					28D-30Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	LIBOR	EUR	Cash	28D-50Y	LCH Ltd	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	GBP	Cash	1D-50Y	EUREX	14 April 2014
					28D-50Y	LCH Ltd	12 June 2014
					<del>1D-51Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	LIBOR	JPY	Cash	2D-30Y	EUREX	14 April 2014
					28D-40Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	LIBOR	USD	Cash	1D-50Y	EUREX	14 April 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
					28D-50Y	LCH Ltd	12 June 2014
					<del>1D-51Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	NIBOR	NOK	Cash	3M-20Y	NASDAQ	18 March 2014
					28D-10Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	PRIBOR	CZK	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-11Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	SOR-VWAP	SGD	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-15Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-Float	STIBOR	SEK	Cash	3M-30Y	NASDAQ	18 March 2014
					28D-30Y	LCH Ltd	12 June 2014
					<del>1D-31Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-float	1M WIBOR	PLN	Cash	1M-3Y	KDPW_CCP	8 April 2014
Interest Rate	Fixed-to-float	3M WIBOR	PLN	Cash	3M-20Y	KDPW_CCP	8 April 2014
Interest Rate	Fixed-to-float	6M WIBOR	PLN	Cash	6M-20Y	KDPW_CCP	8 April 2014
Interest Rate	Fixed-to-float	WIBOR	PLN	Cash	28D-10Y	LCH Ltd	12 June 2014
					<del>1D-11Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	Fixed-to-float	TIE	MXN	Cash	<del>1D-11Y</del>	<del>GME-CE</del>	<del>4 August 2014</del>
Interest Rate	OIS	CORA-OIS	CAD	Cash	7D-750D	LCH Ltd	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	OIS	EONIA	EUR	Cash	O/N-10Y	NASDAQ	18 March 2014
					1D-3Y	EUREX	14 April 2014
					7D-30Y	LCH Ltd	12 June 2014
					<del>1D-30Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
					7D-30Y	BMEC	29 July 2015
					1D-30Y	KDPW_CCP	19 August 2016
Interest Rate	OIS	FedFunds	USD	Cash	1D-3Y	EUREX	14 April 2014
					7D-30Y	LCH Ltd	12 June 2014
					<del>1D-30Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	OIS	POLONIA	PLN	Cash	1D-1Y	KDPW_CCP	8 April 2014
Interest Rate	OIS	SONIA	GBP	Cash	1D-3Y	EUREX	14 April 2014
					7D-30Y	LCH Ltd	12 June 2014
					<del>1D-30Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	OIS	STIBOR	SEK	Cash	T/N-10Y	NASDAQ	18 March 2014
Interest Rate	OIS	TOIS	CHF	Cash	2D-3Y	EUREX	14 April 2014
					7D-750D	LCH Ltd	12 June 2014
<del>Interest Rate</del>	<del>OIS</del>	<del>TONA</del>	<del>JPY</del>	<del>Cash</del>	<del>1D-30Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	FRA	BUBOR	HUF	Cash	3D-740D	LCH Ltd	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	FRA	CIBOR	DKK	Cash	3M-2Y	NASDAQ	18 March 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	EURIBOR	EUR	Cash	3M-2Y	NASDAQ	18 March 2014
					28D-2Y	EUREX	14 April 2014
					3D-1105D	LCH Ltd	12 June 2014
					<del>3D-3Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
					3D-3Y	BMEC	29 July 2015
					1D-3Y	KDPW_CCP	19 August 2016
Interest Rate	FRA	JIBAR	ZAR	Cash	<del>3D-3Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	FRA	LIBOR	CHF	Cash	28D-2Y	EUREX	14 April 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	LIBOR	EUR	Cash	3D-1105D	LCH Ltd	12 June 2014
Interest Rate	FRA	LIBOR	GBP	Cash	28D-2Y	EUREX	14 April 2014
					3D-1105D	LCH Ltd	12 June 2014
					<del>3D-3Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	FRA	LIBOR	JPY	Cash	28D-2Y	EUREX	14 April 2014
					3D-1105D	LCH Ltd	12 June 2014
					<del>3D-3Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>



Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	FRA	LIBOR	USD	Cash	28D-2Y	EUREX	14 April 2014
					3D-1105D	LCH Ltd	12 June 2014
					<del>3D-3Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>
Interest Rate	FRA	NIBOR	NOK	Cash	3M-2Y	NASDAQ	18 March 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	PRIBOR	CZK	Cash	3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	STIBOR	SEK	Cash	3M-3Y	NASDAQ	18 March 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	WIBOR	PLN	Cash	1M-2Y	KDPW_CCP	8 April 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	Basis	BA-CDOR	CAD	Cash	28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BBR-BBSW	AUD	Cash	28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BBR-FRA	NZD	Cash	28D-15Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BUBOR	HUF	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	CIBOR	DKK	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	EURIBOR	EUR	Cash	1D-50Y	EUREX	14 April 2014
					28D-50Y	LCH Ltd	12 June 2014
					<del>1D-51Y</del>	<del>CME-CE</del>	<del>4 August 2014</del>

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
					28D-50Y	BMEC	29 July 2015
					1D-50Y	KDPW_CCP	19 August 2016
Interest Rate	Basis	HIBOR	HKD	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	JIBAR	ZAR	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	LIBOR	CHF	Cash	2D-30Y	EUREX	14 April 2014
					28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	LIBOR	EUR	Cash	28D-50Y	LCH Ltd	12 June 2014
Interest Rate	Basis	LIBOR	GBP	Cash	1D-50Y	EUREX	14 April 2014
					28D-50Y	LCH Ltd	12 June 2014
					1D-51Y	CME-CE	4 August 2014
Interest Rate	Basis	LIBOR	JPY	Cash	2D-30Y	EUREX	14 April 2014
					28D-40Y	LCH Ltd	12 June 2014
					1D-31Y	CME-CE	4 August 2014
Interest Rate	Basis	LIBOR	USD	Cash	1D-50Y	EUREX	14 April 2014
					28D-50Y	LCH Ltd	12 June 2014
					1D-51Y	CME-CE	4 August 2014
Interest Rate	Basis	LIBOR vs Federal Funds	USD	Cash	1D-30Y	CME-CE	4 August 2014
Interest Rate	Basis	NIBOR	NOK	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	PRIBOR	CZK	Cash	28D-10Y	LCH Ltd	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	Basis	SOR-VWAP	SGD	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	STIBOR	SEK	Cash	28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	WIBOR	PLN	Cash	3M-20Y	KDPW_CCP	8 April 2014
					28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Options	STIBOR-FRA	SEK	Physical	3M-3Y	NASDAQ	18 March 2014
Interest Rate	Options	NIBOR-FRA	NOK	Physical	3M-2Y	NASDAQ	18 March 2014
Debt instrument	Options	Swedish government bonds	SEK	Physical	2Y, 5Y, 10Y	NASDAQ	18 March 2014
Debt instrument	Futures	German government bonds	EUR	Physical	1M-3M	LCH Ltd	12 June 2014
Debt instrument	Futures	UK government bonds	GBP	Physical	1M-3M	LCH Ltd	12 June 2014
Interest rate	Futures	EURIBOR	EUR	Cash	1M-6Y	LCH Ltd	12 June 2014
Interest rate	Futures	LIBOR	GBP	Cash	1M-6Y	LCH Ltd	12 June 2014

## 2.2. Inflation Rates

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	Inflation	UK RPI	GBP	Cash	2M-50Y	LCH Ltd	27 March 2015
						EUREX	3 July 2015
Interest Rate	Inflation	EUR HICPxT	EUR	Cash	2M-30Y	LCH Ltd	27 March 2015
						EUREX	3 July 2015
Interest Rate	Inflation	FRF CPIxT	EUR	Cash	2M-30Y	LCH Ltd	27 March 2015
						EUREX	3 July 2015
Interest Rate	Inflation	USD CPI	USD	Cash	2M-30Y	LCH Ltd	27 March 2015

### 3. Credit Asset Class

#### 3.1. Index Credit Default Swaps (CDS)

Asset-Class	Type	Underlying Index	Settlement Currency	Settlement conditions	Series	Range of tenors	Name of the CCP	Notification to ESMA
Credit	CDS on untranchéd index	iTraxx Main	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
				Cash	7 onward	3y, 5y, 10y	ICEU	19 September 2016
Credit	Index Swaption	iTraxx Main	EUR	Physical	On-the-Run & On-the-Run -1	1m, 2m, 3m	LCH SA	29 November 2017
Credit	CDS on untranchéd index	iTraxx Crossover	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
				Cash	16 onward	5y	ICEU	19 September 2016
Credit	Index Swaption	iTraxx Crossover	EUR	Physical	On-the-Run & On-the-Run -1	1m, 2m, 3m	LCH SA	29 November 2017
Credit	CDS on untranchéd index	iTraxx HiVol	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
				Cash	16 onward	5y	ICEU	19 September 2016
Credit	CDS on untranchéd index	iTraxx Europe Senior Financials	EUR	Cash	16 onward	5y	ICEU	19 September 2016
				Cash or Physical	6 onward	5y, 10y	LCH SA	30 May 2017
Credit	CDS on untranchéd index	CDX.NA.HY	USD	Cash or Physical	17 onward	5y	LCH SA	30 May 2017
Credit	CDS on untranchéd index	CDX.NA.IG	USD	Cash or Physical	7 onward	3y, 5y, 7y, 10y	LCH SA	30 May 2017

### 3.2. Single Name CDS

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Credit	CDS on Single Names	Non-Financial European Corporate Entities	EUR	Cash or Physical	0y-10y	LCH SA	22 May 2014
			EUR	Cash	0y-10y	ICEU	19 September 2016
Credit	CDS on Single Names	Financial European Corporate Entities	EUR	Cash	0y-10y	ICEU	19 September 2016
			EUR	Cash or Physical	0y - 10y	LCH SA	30 May 2017
Credit	CDS on Single Names	European Sovereigns	USD	Cash	0y-10y	ICEU	19 September 2016
Credit	CDS on Single Names	Non-Financial North American Corporate Entities	USD	Cash or Physical	0y - 10y	LCH SA	30 May 2017
Credit	CDS on Single Names	Financial North American Corporate Entities	USD	Cash or Physical	0y - 10y	LCH SA	30 May 2017

#### 4. Foreign Exchange Asset Class

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Foreign Exchange	NDF <sup>23</sup>	Brazilian Real / US Dollar	BRL	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Chilean Peso / US Dollar	CLP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Chinese Yuan / US Dollar	CNY	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Colombian Peso / US Dollar	COP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
Foreign Exchange	NDF	Indonesian Rupiah / US Dollar	IDR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Indian Rupee / US Dollar	INR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Korean Won / US Dollar	KRW	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Malaysian Ringgit / US Dollar	MYR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
Foreign Exchange	NDF	Philippine Peso / US Dollar	PHP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
Foreign Exchange	NDF	Russian Ruble / US Dollar	RUB	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
							ICEU	20 Sept. 2016
Foreign Exchange	NDF	Taiwan Dollar / US Dollar	TWD	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
Foreign Exchange	Swap	EUR / USD	EUR / USD	EUR & USD	Physical	1D to 2Y	EUREX	18 Dec. 2017
		GBP / USD	GBP / USD	GBP & USD				

<sup>23</sup> NDF: Non-Deliverable Forward

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Foreign Exchange	CCBS <sup>24</sup>	EUR / USD	EUR / USD	EUR & USD	Physical	3M to 50Y (+2D)	EUREX	18 Dec. 2017
		GBP / USD	GBP / USD	GBP & USD				
Foreign Exchange	Forward	EUR / US Dollar	EUR / USD	EUR & USD	Physical	1D to 2Y	EUREX	18 Dec. 2017
		GBP / USD	GBP / USD	GBP & USD				

<sup>24</sup> Cross Currency Basis Swaps.



## 5. Equity Asset Class

### 5.1. Equity Index

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Equity	Forwards/ Futures	Vanilla	OMXC20CAP	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	VINX30	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXO20	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXS30	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXSBGI	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	OMXC20CAP	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	VINX30	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	OMXO20	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	OMXS30	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	OMXSBGI	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	CFD <sup>25</sup>	Vanilla	Index	CHF	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Index	EUR	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Index	GBP	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Index	USD	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	Options	Vanilla	AEX	EUR	Cash or physical	Indefinite	ICE NL	12 December 2014
Equity	Futures	Vanilla	AEX	EUR	Cash or physical	Indefinite	ICE NL	12 December 2014

<sup>25</sup> CFD: Contract for difference

## 5.2. Equity Single Name

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Equity	Forwards/ Futures	Vanilla	Single Name	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Single Name	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Single Name	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Single Name	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Single Name	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	CFD <sup>26</sup>	Vanilla	Single Name	CHF	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Single Name	EUR	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Single Name	GBP	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	CFD	Vanilla	Single Name	USD	Cash	Indefinite	LCH Ltd	12 June 2014
Equity	Options	Vanilla	Single Name	EUR	Cash or physical	Indefinite	ICE NL	12 December 2014
Equity	Futures	Vanilla	Single Name	EUR	Cash or physical	Indefinite	ICE NL	12 December 2014

<sup>26</sup> CFD: Contract for difference

### 5.3. Equity Basket

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Equity	Forwards/ Futures	Vanilla	Basket	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Basket	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Basket	EUR	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Basket	NOK	Cash or physical	1D-5Y	NASDAQ	18 March 2014
Equity	Options	Vanilla	Basket	SEK	Cash or physical	1D-5Y	NASDAQ	18 March 2014

## 6. Commodity Asset Class

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Commodity	Forwards/Swap	Agriculture	Forestry		USD	Cash	1M-36M	CME-CE <sup>27</sup>	4 August 2014
Commodity	Forwards/Swap	Agriculture	Fertilizer		USD	Cash	1M-1Y	LCH Ltd	12 June 2014
							4M-1Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Agriculture	Grains Oil Seeds		USD	Cash	1M-2Y	CME-CE	4 August 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Spain	EUR	Cash	1D-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Spain	EUR	Physical	1W-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Peakload Power Spain	EUR	Cash	1D-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Peakload Power Spain	EUR	Physical	1W-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Portugal	EUR	Cash	1D-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Portugal	EUR	Physical	1W-3Y	OMIClear	31 October 2014
Commodity	Forwards/Swap	Energy	Inter-Energy		USD	Cash	1M-2Y	CME-CE	4 August 2014

<sup>27</sup> CME's authorisation was partially renounced and withdrawn under Article 20 of EMIR on 23 June 2017 (some instruments were de-authorised as the CCP was winding down). Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#). The authorization was totally renounced and withdrawn on 12 October 2017.

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Commodity	Forwards/Swap	Energy	Natural Gas		EUR	Cash or Physical	1D-6Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Energy	Natural Gas		GBP	Cash or Physical	1D-6Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Energy	Natural Gas		USD	Cash	1M-13Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Energy	Oil		EUR	Cash	1M-6Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Energy	Oil		USD	Cash	1D-9Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Energy	Coal		USD	Cash	1M-4Y	LCH Ltd	12 June 2014
							1M-5Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Freight			USD	Cash	1M-7Y	LCH Ltd	12 June 2014
							1M-36M	CME-CE	4 August 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Iron Ore	USD	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-3Y	CME-CE	4 August 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Steel	USD	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-2Y	CME-CE	4 August 2014
Commodity	Forwards/ Swap	Metals	Non-Precious	Steel	EUR	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-2Y	CME-CE	4 August 2014

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Commodity	Forwards/Swap	Metals	Precious	Gold	USD	Cash or physical	1D-10Y	LCH Ltd	12 June 2014
							1D-10Y	LMEC	3 September 2014
Commodity	Forwards/Swap	Metals	Precious	Gold	USD	Physical	1D-10Y	GME-CE	4 August 2014
Commodity	Forwards/Swap	Metals	Precious	Silver	USD	Cash or physical	1D-3Y	LCH Ltd	12 June 2014
							1D-3Y	LMEC	3 September 2014
Commodity	Forwards/ Swap	Metals	Precious	Silver	USD	Physical	1D-5Y	GME-CE	4 August 2014
Commodity	Forwards/ Swap	Metals	Non-precious	Steel	EUR	Cash	1M-35M	LCH Ltd	12 June 2014
Commodity	Options	Energy	Coal		USD	Cash	1M-36M	LCH Ltd	12 June 2014
							4M-5Y	GME-CE	4 August 2014
Commodity	Options	Energy	Electricity	Baseload Power Spain	EUR	Cash	1M-1Y	OMIClear	31 October 2014
Commodity	Options	Energy	Natural Gas		USD	Cash	4M-6Y	GME-CE	4 August 2014
Commodity	Options	Energy	Oil		USD	Cash	4M-6Y	GME-CE	4 August 2014
Commodity	Options	Freight			USD	Cash	1M-47M	LCH Ltd	12 June 2014
Commodity	Options	Metals	Non-Precious	Iron-Ore	USD	Cash	4M-3Y	GME-CE	4 August 2014
Commodity	Forward/Swap	Energy	Natural Gas	Spain PVB	EUR	Physical	1D-1Y	BME	18 May 2017

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
							1D-2Y	OMIClear	10 August 2017
Commodity	Forward/Swap	Energy	Natural Gas	UK NBP Gas	GBP	GBP	3M-83M	ICEU	31 July 2018