

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 repositories¹ (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 register².

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¹ OJ L 201, 27.7.2012, p.1.

² 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”)³, **Commission Delegated Regulation (EU) 2016/592 of 1 March 2016** (“the Delegated Regulation no.2 on the clearing obligation”)⁴ and **Commission Delegated Regulation (EU) 2016/1178 of 10 June 2016** (“the Delegated Regulation no.3 on the clearing obligation”)⁵ 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 |

³ OJ L 314, 1.12.2015, p. 13.

⁴ OJ L 103, 19.4.2016, p. 5.

⁵ 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 ⁶ | | | | | | | | Recognised Third-Country CCPs ⁷ | | | |
|-----------------|---------------------------------------|--------------------------------|--------------------------|-----------------------|-------------------|-----------------|--------------|--------------------------|--|------------------------|--------------|--------------------|
| | BME Clearing (Spain) | CME Clearing (UK) ⁸ | 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 | ✓ | ✓ ₋ | ✓ | | ✓ | | ✓ | ✓ | ✓ | | | |

⁶ 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>

⁷ 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>

⁸ 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 ⁶ | | | | | | | | Recognised Third-Country CCPs ⁷ | | | |
|-----------------|---------------------------------------|--------------------------------|--------------------------|-----------------------|-------------------|-----------------|--------------|--------------------------|--|------------------------|--------------|--------------------|
| | BME Clearing (Spain) | CME Clearing (UK) ⁸ | 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.4.2 | | ✓- | ✓ | | | | ✓ | | ✓ | | | |
| A.4.3 | | ✓- | ✓ | | | | ✓ | | ✓ | | | |
| B.1.1 | | | | ✓ | | ✓ | | | ✓ ⁹ | ✓ | | |
| B.1.2 | | | | ✓ | | ✓ | | | ✓ ¹⁰ | ✓ | | |
| C.1.1 | | ✓- | | | | | ✓ | ✓ | ✓ | | | |
| C.1.2 | | ✓- | | | ✓ | | ✓ | | ✓ | | | |
| C.1.3 | | ✓- | | | | | ✓ | ✓ | ✓ | | | |
| C.2.1 | | | | | | | ✓ | ✓ | | | | |
| C.2.2 | | | | | ✓ | | ✓ | | | | | |
| C.2.3 | | | | | | | ✓ | ✓ | | | | |

⁹ CME (USA) wound-up its clearing operations for CDS with effects from 19 March 2018.

¹⁰ CME (USA) wound-up its clearing operations for CDS with effects from 19 March 2018.

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 |
|--|--|---|--|
| Category 1 | Clearing Members in the classes subject to the clearing obligation | 21 June 2016 | 6 months (as of 21 June 2016) for contracts entered into or novated on or after 21 February 2016 |
| | The CCPs listed below have published the lists of their clearing members in Category 1 ¹¹ : | | |
| | BME Spain Clearing Members in Category 1 - BME Clearing | | |
| | GME-CE UK Clearing Members in Category 1 – CME Clearing Europe¹² | | |
| | Eurex Germany Clearing Member in Category 1 - Eurex Clearing AG | | |
| | LCH Ltd UK Clearing Members in Category 1 - LCH Ltd | | |
| | Nasdaq Sweden Clearing Members in Category 1 - Nasdaq Clearing | | |
| | JSCC Japan Clearing Members in Category 1 - JSCC | | |
| OTC HK Hon-Kong Clearing Members in Category 1 - OTC Clearing HK | | | |
| Category 2 | — Financial counterparties 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 |
| | — Alternative investment funds that are non-financial counterparties and above the EUR 8bn threshold | | |
| Category 3 | — Financial counterparties below the 8bn threshold | 21 June 2019 ¹³ | Not applicable |
| | — Alternative investment funds that are non-financial counterparties and below the 8bn threshold | | |

¹¹ 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.

¹² 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.

¹³ 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.

| | | | |
|-------------------|---|------------------|----------------|
| Category 4 | Non-financial counterparties not included in Categories 1, 2 or 3 | 21 December 2018 | Not applicable |
|-------------------|---|------------------|----------------|

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 | | | | | | |
|--------------------------|--|--|---|--|------------------|--|--|-----------------|---|
| Category 1 | 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 ¹⁴ : <table border="1" data-bbox="325 873 1297 938"> <tr> <td>LCH SA</td> <td>France</td> <td>Clearing Members in Cat 1 - LCH SA</td> </tr> <tr> <td>ICE Clear Europe</td> <td></td> <td>Clearing Members in Cat 1 – ICE Clear Europe</td> </tr> </table> | LCH SA | France | Clearing Members in Cat 1 - LCH SA | ICE Clear Europe | | Clearing Members in Cat 1 – ICE Clear Europe | 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 | Clearing Members in Cat 1 - LCH SA | | | | | | | |
| ICE Clear Europe | | Clearing Members in Cat 1 – ICE Clear Europe | | | | | | | |
| Category 2 | <ul style="list-style-type: none"> — 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 | | | | | | |
| Category 3 | <ul style="list-style-type: none"> — Financial counterparties below the 8bn threshold — Alternative investment funds that are non-financial counterparties and below the 8bn threshold | 21 June 2019 ¹⁵ | Not applicable | | | | | | |
| Category 4 | Non-financial counterparties not included in Categories 1, 2 or 3 | 9 May 2019 | Not applicable | | | | | | |

¹⁴ 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.

¹⁵ 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 |
|--------------------------|---|---|---|
| Category 1 | 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 ¹⁶ : | 9 February 2017 | 6 months (as of 9 February 2017) for contracts entered into or novated on or after 9 October 2016 |
| | CME Clearing Europe UK Clearing Members in Cat 1 – CME CE¹⁷ | | |
| | KDPW_CCP Poland Clearing Members in Cat 1 - KDPW_CCP | | |
| | LCH Ltd UK Clearing Members in Cat 1 – LCH Ltd | | |
| | Nasdaq Clearing Sweden | | |
| | Chicago Mercantile Exchange Inc US | | |
| Category 2 | — 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 |
| Category 3 | — Financial counterparties below the 8bn threshold — Alternative investment funds that are non-financial counterparties and below the 8bn threshold | 21 June 2019 ¹⁸ | Not applicable |

¹⁶ 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.

¹⁷ 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.

¹⁸ 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.

| | | | |
|-------------------|---|---------------|----------------|
| Category 4 | Non-financial counterparties not included in Categories 1, 2 or 3 | 9 August 2019 | Not applicable |
|-------------------|---|---------------|----------------|

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 ¹⁹ | NASDAQ | 18 March 2014 | | 25 February 2015 ²⁰ | 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 ²¹ | CME CE | 4 August 2014 | | | | 4 August 2014 |

¹⁹ Previously named Nasdaq OMX Clearing AB.

²⁰ Authorisation was renounced and withdrawn under Article 20 on 3 March 2016.

²¹ 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. ²² | 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 ²³ | | 31 July 2018 |

Legend

| | |
|---|--|
| Initial authorisation (Article 5 of EMIR) | Extension of Activity or services (Article 15 of EMIR) |
|---|--|

²² Previously named Holland Clearing House B.V.

²³ 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 |
| | | | | | 1D-31Y | CME-CE ²⁴ | 4 August 2014 |
| Interest Rate | Fixed-to-Float | BBR-BBSW | AUD | Cash | 28D-30Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | BBR-FRA | NZD | Cash | 28D-15Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-15Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | BUBOR | HUF | Cash | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-11Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | CIBOR | DKK | Cash | 3M-30Y | NASDAQ | 18 March 2014 |
| | | | | | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | EURIBOR | EUR | Cash | 3M-30Y | NASDAQ | 18 March 2014 |
| | | | | | 28D-50Y | LCH Ltd | 12 June 2014 |

²⁴ 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 |
| | | | | | 1D-51Y | CME-CE | 4 August 2014 |
| | | | | | 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 |
| | | | | | 1D-15Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | JIBAR | ZAR | Cash | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-11Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | LIBOR | CHF | Cash | 2D-30Y | EUREX | 14 April 2014 |
| | | | | | 28D-30Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |
| 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 |
| | | | | | 1D-51Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | LIBOR | JPY | Cash | 2D-30Y | EUREX | 14 April 2014 |
| | | | | | 28D-40Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Range of tenors | Name of the CCP | Notification to ESMA |
|---------------|----------------|------------|---------------------|-----------------------|-------------------|-------------------|--------------------------|
| Interest Rate | Fixed-to-Float | 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 | Fixed-to-Float | NIBOR | NOK | Cash | 3M-20Y | NASDAQ | 18 March 2014 |
| | | | | | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | PRIBOR | CZK | Cash | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-11Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | SOR-VWAP | SGD | Cash | 28D-10Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-15Y | CME-CE | 4 August 2014 |
| Interest Rate | Fixed-to-Float | STIBOR | SEK | Cash | 3M-30Y | NASDAQ | 18 March 2014 |
| | | | | | 28D-30Y | LCH Ltd | 12 June 2014 |
| | | | | | 1D-31Y | CME-CE | 4 August 2014 |
| 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 |
| | | | | | 1D-11Y | CME-CE | 4 August 2014 |

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Range of tenors | Name of the CCP | Notification to ESMA |
|---------------|---------------------------|------------|---------------------|-----------------------|-------------------|-------------------|--------------------------|
| Interest Rate | Fixed-to-float | TIE | MXN | Cash | 1D-11Y | CME-CE | 4 August 2014 |
| Interest Rate | OIS | CORA-OIS | CAD | Cash | 7D-750D | LCH Ltd | 12 June 2014 |
| 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 |
| | | | | | 1D-30Y | CME-CE | 4 August 2014 |
| | | | | | 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 |
| | | | | | 1D-30Y | CME-CE | 4 August 2014 |
| 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 |
| | | | | | 1D-30Y | CME-CE | 4 August 2014 |
| 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 |

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Range of tenors | Name of the CCP | Notification to ESMA |
|---------------|------|------------|---------------------|-----------------------|------------------|-------------------|--------------------------|
| Interest Rate | OIS | TONA | JPY | Cash | 1D-30Y | CME-CE | 4 August 2014 |
| Interest Rate | FRA | BUBOR | HUF | Cash | 3D-740D | LCH Ltd | 12 June 2014 |
| 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 |
| | | | | | 3D-3Y | CME-CE | 4 August 2014 |
| | | | | | 3D-3Y | BMEC | 29 July 2015 |
| | | | | | 1D-3Y | KDPW_CCP | 19 August 2016 |
| Interest Rate | FRA | JIBAR | ZAR | Cash | 3D-3Y | CME-CE | 4 August 2014 |
| 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 |
| | | | | | 3D-3Y | CME-CE | 4 August 2014 |
| Interest Rate | FRA | LIBOR | JPY | Cash | 28D-2Y | EUREX | 14 April 2014 |

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Range of tenors | Name of the CCP | Notification to ESMA |
|---------------|-------|------------|---------------------|-----------------------|------------------|-------------------|--------------------------|
| | | | | | 3D-1105D | LCH Ltd | 12 June 2014 |
| | | | | | 3D-3Y | CME-CE | 4 August 2014 |
| Interest Rate | FRA | LIBOR | USD | Cash | 28D-2Y | EUREX | 14 April 2014 |
| | | | | | 3D-1105D | LCH Ltd | 12 June 2014 |
| | | | | | 3D-3Y | CME-CE | 4 August 2014 |
| 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 |

| 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 |
| | | | | | 1D-51Y | CME-CE | 4 August 2014 |
| | | | | | 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 |

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Range of tenors | Name of the CCP | Notification to ESMA |
|-----------------|---------|--------------------------|---------------------|-----------------------|-----------------|-----------------|----------------------|
| 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 |
| 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 ²⁵ | 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 | | | | |

²⁵ 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 ²⁶ | 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 | | | | |

²⁶ 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 ²⁷ | 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 |

²⁷ 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 ²⁸ | 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 |

²⁸ 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 | 4M-36M | CME-CE ²⁹ | 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 | 4M-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 | 4M-2Y | CME-CE | 4 August 2014 |

²⁹ 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 |
| | | | | | | | 4M-5Y | CME-CE | 4 August 2014 |
| Commodity | Forwards/Swap | Freight | | | USD | Cash | 1M-7Y | LCH Ltd | 12 June 2014 |
| | | | | | | | 4M-36M | CME-CE | 4 August 2014 |
| Commodity | Forwards/Swap | Metals | Non-Precious | Iron Ore | USD | Cash | 1M-35M | LCH Ltd | 12 June 2014 |
| | | | | | | | 4M-3Y | CME-CE | 4 August 2014 |
| Commodity | Forwards/Swap | Metals | Non-Precious | Steel | USD | Cash | 1M-35M | LCH Ltd | 12 June 2014 |
| | | | | | | | 4M-2Y | CME-CE | 4 August 2014 |
| Commodity | Forwards/ Swap | Metals | Non-Precious | Steel | EUR | Cash | 1M-35M | LCH Ltd | 12 June 2014 |
| | | | | | | | 4M-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 | 1M-6Y | GME-CE | 4 August 2014 |
| Commodity | Options | Energy | Oil | | USD | Cash | 1M-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 | 1M-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 |