

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.

Table of Content

Section 1 - Classes of OTC derivatives subject to the clearing obligation and dates of application	2
1. OTC derivatives classes subject to the clearing obligation	2
2. CCPs authorised or recognised to clear the classes of OTC derivatives subject to the clearing obligation	5
3. Dates from which the clearing obligation takes effect	7
Section 2 - Classes of OTC derivatives that European CCPs have been authorised to clear as notified to ESMA	10
1. Overview of the European CCP authorisations per asset-class	10
2. Interest Rate Asset Class	13
3. Credit Asset Class	22
4. Foreign Exchange Asset Class	24
5. Equity Asset Class	26
6. Commodity Asset Class	29

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 Zo	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 Clearing Europe (UK)	KDPW_CCI (Poland)	LCH SA (France)	LCH Ltd (UK)	Nasdaq Clearing (Sweden)	CME (USA)	ICE Clearing Credit (US)	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		✓	✓				✓		✓			

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 Clearing Europe (UK)	KDPW_CCI (Poland)	LCH SA (France)	LCH Ltd (UK)	Nasdaq Clearing (Sweden)	CME (USA)	ICE Clearing Credit (US)	JSCC (Japan)	OTC HK (Hong Kong)
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	<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 	21 December 2016	6 months (as of 21 December 2016) for contracts entered into or novated on or after 21 May 2016

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.

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 ¹³	Not applicable
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="325 974 1291 1031"> <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 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 or after 9 October 2016						

¹³ Art. 3(1)(c) of Commission Delegated Regulation 2015/2205 was first amended by Article 1 of Commission Delegated Regulation (EU) 2017/751 of 16 March 2017. However, due to the entry into force of EMIR Refit (Regulation (EU) 2019/834 of 20 May 2019 amending EMIR), ESMA clarified the starting date of the clearing obligation for counterparties in Category 3. Please, refer to OTC Question 25(a) of ESMA Q&A on EMIR implementation (ESMA70-1861941480-52): “Q: (a) By when does an FC+ in Category 3 need to start clearing?; A: (a) Counterparties in Category 3 that are above the clearing thresholds on the day Refit enters into force or that choose not to conduct the calculation will become subject to the clearing obligation. They will have to start clearing OTC derivative contracts (pertaining to a class of OTC derivatives which is subject to the clearing obligation) entered into or novated more than 4 months following their notification to ESMA and the relevant NCAs (notification that should be submitted on the day Refit enters into force), rather than on 21 June 2019, the date when the clearing obligation is being phased-in for Category 3 according to the relevant Commission Delegated Regulations on the clearing obligation.”

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.

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

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	9 February 2017	6 months (as of 9 February 2017) for contracts entered into or novated on or after 9 October 2016									
	The CCPs listed below have published the list of their clearing members in Category 1 ¹⁶ :											
	<table border="1"> <tr> <td>CME Clearing Europe</td> <td>UK</td> <td>Clearing Members in Cat 1 – CME CE¹⁷</td> </tr> <tr> <td>KDPW_CCP</td> <td>Poland</td> <td>Clearing Members in Cat 1 - KDPW CCP</td> </tr> <tr> <td>LCH Ltd</td> <td>UK</td> <td>Clearing Members in Cat 1 – LCH Ltd</td> </tr> </table>			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
	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										

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. However, due to the entry into force of EMIR Refit (Regulation (EU) 2019/834 of 20 May 2019 amending EMIR), ESMA clarified the starting date of the clearing obligation for counterparties in Category 3. Please, refer to OTC Question 25(a) of ESMA Q&A on EMIR implementation (ESMA70-1861941480-52): “Q: (a) By when does an FC+ in Category 3 need to start clearing?; A: (a) Counterparties in Category 3 that are above the clearing thresholds on the day Refit enters into force or that choose not to conduct the calculation will become subject to the clearing obligation. They will have to start clearing OTC derivative contracts (pertaining to a class of OTC derivatives which is subject to the clearing obligation) entered into or novated more than 4 months following their notification to ESMA and the relevant NCAs (notification that should be submitted on the day Refit enters into force), rather than on 21 June 2019, the date when the clearing obligation is being phased-in for Category 3 according to the relevant Commission Delegated Regulations on the clearing obligation.”

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.

	Nasdaq Clearing Chicago Mercantile Exchange Inc	Sweden 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 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
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	
		27 May 2020				

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. However, due to the entry into force of EMIR Refit (Regulation (EU) 2019/834 of 20 May 2019 amending EMIR), ESMA clarified the starting date of the clearing obligation for counterparties in Category 3. Please, refer to OTC Question 25(a) of ESMA Q&A on EMIR implementation (ESMA70-1861941480-52): "Q: (a) By when does an FC+ in Category 3 need to start clearing?; A: (a) Counterparties in Category 3 that are above the clearing thresholds on the day Refit enters into force or that choose not to conduct the calculation will become subject to the clearing obligation. They will have to start clearing OTC derivative contracts (pertaining to a class of OTC derivatives which is subject to the clearing obligation) entered into or novated more than 4 months following their notification to ESMA and the relevant NCAs (notification that should be submitted on the day Refit enters into force), rather than on 21 June 2019, the date when the clearing obligation is being phased-in for Category 3 according to the relevant Commission Delegated Regulations on the clearing obligation."

¹⁹ Previously named Nasdaq OMX Clearing AB.

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

European CCP authorised to clear OTC derivatives	Short Name	Date of notification to ESMA				
		Interest rate	Credit	Foreign Exchange	Equity	Commodity
KDPW_CCP	KDPW_CCP	8 April 2014				
		19 August 2016				
Eurex Clearing AG	EUREX	14 April 2014		18 Dec. 2017		
		3 July 2015				
LCH SA	LCH SA		22 May 2014			
			30 May 2017			
			29 Nov. 2017			
			19 Febr. 2020			
LCH Ltd	LCH Ltd	12 June 2014		12 June 2014	12 June 2014	12 June 2014 ²¹
		27 March 2015				
CME Clearing Europe Ltd ²²	CME CE	4 August 2014				4 August 2014
LME Clear Ltd	LMEC					3 September 2014
OMIClear – C.C., S.A.	OMIClear					31 October 2014
						10 August 2017
ICE Clear Netherlands B.V. ²³	ICE NL				12 December 2017	
BME Clearing	BMEC	29 July 2015				18 May 2017
ICE Clear Europe Limited	ICEU		19 September 2019	20 September 2019		31 July 2018 ²⁵

Legend

Initial authorisation (Article 5 of EMIR)	Extension of Activity or services (Article 15)
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²¹ LCH Ltd's authorisation was partially renounced and withdrawn under Article 20 of EMIR for these instruments on 13 August 2019. Please, see item 6 'Commodity Asset Class' and the [List of Central Counterparties authorized to offer services and activities in the Union](#).

²² 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.

²³ Previously named Holland Clearing House B.V.

²⁴ 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.

²⁵ The authorisation was partially renounced and withdrawn under Article 20 of EMIR on 16 July 2019.

EMIR)

2. Interest Rate Asset Class

2.1. Interest Rates

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenor	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 ²⁶	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

²⁶ 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 tenor	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 tenor	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 tenor	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	0/N-10Y	NASDAQ	18 March 2014 ²⁷
					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

²⁷ The authorization was partially renounced and withdrawn under Article 20 of EMIR on 27 May 2020.

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenor	Name of the CCP	Notification to ESMA
					7D-750D	LCH Ltd	12 June 2014
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

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenor	Name of the CCP	Notification to ESMA
Interest Rate	FRA	LIBOR	JPY	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	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-2Y²⁸	NASDAQ	18 March 2014
					3M-3Y	NASDAQ	27 May 2020
					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

²⁸ The authorization was partially renounced and withdrawn under Article 20 of EMIR on 27 May 2020.

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

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenor	Name of the CCP	Notification to ESMA
					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 Federa 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	Basis	EuroSTR	EUR	Cash	1D-30Y	BMEC	20 December 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 bond	SEK	Physical	2Y, 5Y, 10Y	NASDAQ	18 March 2014
Debt instrument	Futures	German government bond	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 tenor	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 CC	Notification to ESM
Credit	CDS on untranched 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 Sep. 2016
Credit	Index Swaption	iTraxx Main	EUR	Physical	On-the-Run On-the-Run	1m, 2m, 3m	LCH SA	29 Nov. 2017
Credit	CDS on untranched index	iTraxx MSCI ESG Screened Europe	EUR	Cash or Physical	33 and onwards	5y	LCH SA	21 July 2020
Credit	CDS on untranched index	iTraxx Crossover	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
				Cash	16 onward	5y	ICEU	19 Sep. 2016
Credit	Index Swaption	iTraxx Crossover	EUR	Physical	On-the-Run On-the-Run	1m, 2m, 3m	LCH SA	29 Nov. 2017
Credit	CDS on untranched index	iTraxx HiVol	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
				Cash	16 onward	5y	ICEU	19 Sep. 2016
Credit	CDS on untranched index	iTraxx Europe Senior Financials	EUR	Cash	16 onward	5y	ICEU	19 Sep. 2016
				Cash or Physical	6 onward	5y, 10y	LCH SA	30 May 2017
Credit	CDS on untranched index	CDX.NA.HY	USD	Cash or Physical	17 onward	5y	LCH SA	30 May 2017
							ICEU	10 Nov. 2017
Credit	CDS on untranched index	CDX.NA.IG	USD	Cash or Physical	7 onward	3y, 5y, 7y, 10y	LCH SA	30 May 2017
							ICEU	10 Nov. 2017
Credit	CDS on untranched index	iTraxx Europe Subordinated Financials	EUR	Cash or Physical	28 onward	5y - 10y	LCH SA	19 Feb. 2020

3.2. Single Name CDS

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCF	Notification to ESMA
Credit	CDS on Single Names	Non-Financial European Corpora Entities	EUR	Cash or Physical	0y-10y	LCH SA	22 May 2014
			EUR	Cash	0y-10y	ICEU	19 September 20
Credit	CDS on Single Names	Financial Europea Corporate Entities	EUR	Cash	0y-10y	ICEU	19 September 20
			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 20
Credit	CDS on Single Names	Non-Financial Nort American Corporat Entities	USD	Cash or Physical	0y - 10y	LCH SA	30 May 2017
Credit	CDS on Single Names	Financial North American Corporat Entities	USD	Cash or Physical	0y - 10y	LCH SA	30 May 2017
Credit	CDS on Single Names	Corporate Subordinated	EUR	Cash or Physical	5y - 10y	LCH SA	19 February 2020

4. Foreign Exchange Asset Class

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenor	Name of the CCP	Notification to ESMA
Foreign Exchange	NDF ²⁹	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				
Foreign Exchange	CCBS ³⁰	EUR / USD	EUR / USD	EUR & USD	Physical	3M to 50Y (+2D)	EUREX	18 Dec. 2017

²⁹ NDF: Non-Deliverable Forward.

³⁰ Cross Currency Basis Swaps.

Asset-Class	Type	Currency Pair	Notional Curren	Settlement currency	Settlement conditions	Range of tenor	Name of the CCP	Notification to ESMA
		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				

5. Equity Asset Class

5.1. Equity Index

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the C	Notification to ESMA
Equity	Forwards/ Futures	Vanilla	OMXC20CAP	DKK	Cash or physical	1D-5Y	NASDAQ	18 March 2014 ³¹
Equity	Forwards/ Futures	Vanilla	OMXC25	DKK	Cash or physical	1D-5Y	NASDAQ	27 May 2020
Equity	Forwards/ Futures	Vanilla	OMXS30ESG	SEK	Cash or physical	1D-5Y	NASDAQ	27 May 2020
Equity	Forwards/ Futures	Vanilla	OMXS30DVP	SEK	Cash or physical	1D-5Y	NASDAQ	27 May 2020
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 ³²
Equity	Options	Vanilla	OMXC25	DKK	Cash or physical	1D-5Y	NASDAQ	27 May 2020
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 ³³	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

³¹ The authorization was partially renounced and withdrawn under Article 20 of EMIR on 27 May 2020.

³² The authorization was partially renounced and withdrawn under Article 20 of EMIR on 27 May 2020.

³³ CFD: Contract for difference.

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

5.2. Equity Single Name

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the Counterparty	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 ³⁴	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

³⁴ CFD: Contract for difference.

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

5.3. Equity Basket

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CC	Notification to ESM/
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	Forwards/ Futur	Vanilla	Basket	GBP	Cash or physical	1D-5Y	NASDAQ	27 May 2020
Equity	Forwards/ Futur	Vanilla	Basket	USD	Cash or physical	1D-5Y	NASDAQ	27 May 2020
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	GBP	Cash or physical	1D-5Y	NASDAQ	27 May 2020
Equity	Options	Vanilla	Basket	USD	Cash or physical	1D-5Y	NASDAQ	27 May 2020
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 ³⁵	4 August 2014
Commodity	Forwards/Swap	Agriculture	Fertilizer		USD	Cash	1M-1Y	LCH Ltd ³⁶	12 June 2014
							1M-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 Portug	EUR	Cash	1D-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Portug	EUR	Physical	1W-3Y	OMIClear	31 October 2014
Commodity	Forwards/Swap	Energy	Inter-Energy		USD	Cash	1M-2Y	CME-CE	4 August 2014
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

³⁵ 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.

³⁶ LCH Ltd's authorization was partially renounced and withdrawn under Article 20 of EMIR for these instruments on 13 August 2019. Please, see the [List of Central Counterparties authorized to offer services and activities in the Union](#).

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		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
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	CME CE	4 August 2014
Commodity	Forwards/Swap	Metals	Precious	Silver	USD	Cash or physical	1D-3Y	LCH Ltd	12 June 2014

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
							1D-3Y	LMEC	3 September 2014
Commodity	Forwards/ Swap	Metals	Precious	Silver	USD	Physical	1D-5Y	CME 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
							1M-5Y	CME 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	CME CE	4 August 2014
Commodity	Options	Energy	Oil		USD	Cash	1M-6Y	CME 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	CME CE	4 August 2014
Commodity	Forward/Swap	Energy	Natural Gas	Spain PVB	EUR	Physical	1D-1Y	BME	18 May 2017
							1D-2Y	OMIClear	10 August 2017
Commodity	Forward/Swap	Energy	Natural Gas	UK NBP Gas	GBP	GBP	3M-83M	ICEU	31 July 2018