

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 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on the clearing obligation³ (“the RTS no.1 on the Clearing Obligation”), several classes of interest rate OTC derivatives denominated EUR, GBP, JPY and USD are required to be centrally cleared with authorised or recognised central counterparties (CCPs).

1. OTC derivatives classes subject to the clearing obligation

As per Article 1 of the RTS no.1 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.

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

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

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

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 RTS no.1 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 ⁴					Recognised Third-Country CCPs ⁵	
	BME Clearing (Spain)	CME Clearing (UK)	Eurex Clearing (Germany)	LCH Ltd (UK)	Nasdaq OMX (Sweden)	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		✓	✓	✓			
A.4.3		✓	✓	✓			

⁴ 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>

⁵ 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>

3. Dates from which the clearing obligation takes effect

The table below gives an overview of the dates on which the clearing obligation (pursuant to the RTS 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”).

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
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
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 2017	Not applicable
Category 4	Non-financial counterparties not included in Categories 1, 2 or 3	21 December 2018	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 OMX Clearing AB	NOMX	18 March 2014		25 February 2015	18 March 2014	
KDPW_CCP	KDPW_CCP	8 April 2014				
Eurex Clearing AG	EUREX	14 April 2014 3 July 2015				
LCH.Clearnet SA	LCH SA		22 May 2014			
LCH.Clearnet Ltd	LCH Ltd	12 June 2014 27 March 2015		12 June 2014	12 June 2014	12 June 2014
CME Clearing Europe Ltd	CME CE	4 August 2014				4 August 2014
LME Clear Ltd	LMEC					3 September 2014
OMIClear – C.C., S.A.	OMIClear					31 October 2014
ICE Clear Netherlands B.V. ⁶	ICE NL				12 December 2014	
BME Clearing	BMEC	29 July 2015				

⁶ Previously named Holland Clearing House B.V.

Legend

Initial authorisation (Article 5 of EMIR)	Extension of Activity or services (Article 15 of EMIR)
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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	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	NOMX	18 March 2014
					28D-10Y	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	EURIBOR	EUR	Cash	3M-30Y	NOMX	18 March 2014
					28D-50Y	LCH Ltd	12 June 2014
					1D-50Y	EUREX	14 April 2014
					1D-51Y	CME CE	4 August 2014
					28D-50Y	BMEC	29 July 2015
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	NOMX	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	NOMX	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
Interest Rate	Fixed-to-float	TIIE	MXN	Cash	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	OIS	CORA-OIS	CAD	Cash	7D-750D	LCH Ltd	12 June 2014
Interest Rate	OIS	EONIA	EUR	Cash	O/N-10Y	NOMX	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
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	NOMX	18 March 2014
Interest Rate	OIS	TOIS	CHF	Cash	2D-3Y	EUREX	14 April 2014
					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

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Interest Rate	FRA	CIBOR	DKK	Cash	3M-2Y	NOMX	18 March 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	EURIBOR	EUR	Cash	3M-2Y	NOMX	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
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
					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

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
					3D-3Y	CME CE	4 August 2014
Interest Rate	FRA	NIBOR	NOK	Cash	3M-2Y	NOMX	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	NOMX	18 March 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	FRA	WIBOR	PLN	Cash	1M-2Y	KDPW_CCP	8 April 2014
					3D-740D	LCH Ltd	12 June 2014
Interest Rate	Basis	BA-CDOR	CAD	Cash	28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BBR-BBSW	AUD	Cash	28D-30Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BBR-FRA	NZD	Cash	28D-15Y	LCH Ltd	12 June 2014
Interest Rate	Basis	BUBOR	HUF	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	CIBOR	DKK	Cash	28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Basis	EURIBOR	EUR	Cash	1D-50Y	EUREX	14 April 2014
					28D-50Y	LCH Ltd	12 June 2014
					1D-51Y	CME CE	4 August 2014
					28D-50Y	BMEC	29 July 2015
Interest Rate	Basis	HIBOR	HKD	Cash	28D-10Y	LCH Ltd	12 June 2014

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

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
					28D-10Y	LCH Ltd	12 June 2014
Interest Rate	Options	STIBOR-FRA	SEK	Physical	3M-3Y	NOMX	18 March 2014
Interest Rate	Options	NIBOR-FRA	NOK	Physical	3M-2Y	NOMX	18 March 2014
Debt instrument	Options	Swedish government bonds	SEK	Physical	2Y, 5Y, 10Y	NOMX	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
Credit	CDS on untranchéd index	iTraxx Crossover	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014
Credit	CDS on untranchéd index	iTraxx HiVol	EUR	Cash or Physical	5 onward	3y, 5y, 7y, 10y	LCH SA	22 May 2014

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

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 ⁷	Argentine Peso / US Dollar	ARS	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Brazilian Real / US Dollar	BRL	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Chilean Peso / US Dollar	CLP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Chinese Yuan / US Dollar	CNY	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Colombian Peso / US Dollar	COP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Indonesian Rupiah / US Dollar	IDR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Indian Rupee / US Dollar	INR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Korean Won / US Dollar	KRW	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Malaysian Ringgit / US Dollar	MYR	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign	NDF	Philippine Peso / US Dollar	PHP	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014

⁷ 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
Exchange						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Russian Ruble / US Dollar	RUB	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDF	Taiwan Dollar / US Dollar	TWD	USD	Cash	3D to 2Y (+2D)	LCH Ltd	12 June 2014
						Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO ⁸	Argentine Peso / US Dollar	ARS	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Brazilian Real / US Dollar	BRL	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Chilean Peso / US Dollar	CLP	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Chinese Yuan / US Dollar	CNY	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Colombian Peso / US Dollar	COP	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Indonesian Rupiah / US Dollar	IDR	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Indian Rupee / US Dollar	INR	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Korean Won / US Dollar	KRW	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Malaysian Ringgit / US Dollar	MYR	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Philippine Peso / US Dollar	PHP	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Russian Ruble / US Dollar	RUB	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	NDO	Taiwan Dollar / US Dollar	TWD	USD	Cash	Up to 2Y	NOMX	25 February 2015

⁸ NDO: Non-Deliverable Option

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Name of the CCP	Notification to ESMA
Foreign Exchange	CSF ⁹	Australian Dollar / US Dollar	AUD	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Canadian Dollar / US Dollar	CAD	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Swiss Franc / US Dollar	CHF	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Euro / US Dollar	EUR	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Pound Sterling / US Dollar	GBP	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Japanese Yen / US Dollar	JPY	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Norwegian Krone / US Dollar	NOK	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	New-Zealand Dollar / US Dollar	NZD	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Swedish Krona / US Dollar	SEK	USD	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Australian Dollar / Euro	AUD	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Swiss Franc / Euro	CHF	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Pound Sterling / Euro	GBP	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Japanese Yen / Euro	JPY	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Norwegian Krone / Euro	NOK	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	Swedish Krona / Euro	SEK	EUR	Cash	Up to 2Y	NOMX	25 February 2015
Foreign Exchange	CSF	US Dollar / Euro	USD	EUR	Cash	Up to 2Y	NOMX	25 February 2015

5. Equity Asset Class

⁹ CSF: Cash-Settled Forward

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	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	VINX30	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXO20	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXS30	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	OMXSBGI	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	OMXC20CAP	DKK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	VINX30	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	OMXO20	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	OMXS30	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	OMXSBGI	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	CFD ¹⁰	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

¹⁰ CFD: Contract for difference

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Equity	Futures	Vanilla	AEX	EUR	Cash or physical	Indefinite	ICE NL	12 December 2014
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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	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Single Name	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Single Name	DKK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Single Name	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Single Name	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Single Name	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	CFD ¹¹	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

¹¹ 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	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Forwards/ Futures	Vanilla	Basket	SEK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Basket	DKK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Basket	EUR	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Basket	NOK	Cash or physical	1D-5Y	NOMX	18 March 2014
Equity	Options	Vanilla	Basket	SEK	Cash or physical	1D-5Y	NOMX	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	4 August 2014
Commodity	Forwards/Swap	Agriculture	Fertilizer		USD	Cash	1M-1Y	LCH Ltd	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 Portugal	EUR	Cash	1D-3Y	OMIClear	31 October 2014
Commodity	Forwards/ Swap	Energy	Electricity	Baseload Power Portugal	EUR	Physical	1W-3Y	OMIClear	31 October 2014
Commodity	Forwards/Swap	Energy	Inter-Energy		USD	Cash	1M-2Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Energy	Natural Gas		EUR	Cash or Physical	1D-6Y	CME CE	4 August 2014

Commodity	Forwards/Swap	Energy	Natural Gas		GBP	Cash or Physical	1D-6Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Energy	Natural Gas		USD	Cash	1M-13Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Energy	Oil		EUR	Cash	1M-6Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Energy	Oil		USD	Cash	1D-9Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Energy	Coal		USD	Cash	1M-4Y	LCH Ltd	12 June 2014
							1M-5Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Freight			USD	Cash	1M-7Y	LCH Ltd	12 June 2014
							1M-36M	CME CE	4 August 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Iron Ore	USD	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-3Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Steel	USD	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-2Y	CME CE	4 August 2014
Commodity	Forwards/ Swap	Metals	Non-Precious	Steel	EUR	Cash	1M-35M	LCH Ltd	12 June 2014
							1M-2Y	CME CE	4 August 2014
Commodity	Forwards/Swap	Metals	Precious	Gold	USD	Cash or physical	1D-10Y	LCH Ltd	12 June 2014
							1D-10Y	LMEC	3 September 2014

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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
							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