

Bank of England

Classes of OTC derivatives that ICE Clear Europe Limited has been authorised to clear

Any reference herein to any EU regulation is, unless the contrary intention appears, to be treated as a reference to that EU regulation which is part of UK law by virtue of the European Union (Withdrawal) Act 2018.

Table 1: The classes of OTC derivatives that ICE Clear Europe Limited has been authorised to clear

| CCP authorised to clear OTC derivatives | Short Name | Date of Authorisation | | | | |
|-----------------------------------------|------------|-----------------------|--------------------------------------------------|-------------------|--------|------------------|
| | | Interest rate | Credit | Foreign Exchange | Equity | Commodity |
| ICE Clear Europe Limited | ICEU | | 19 September 2016 Removed: 31 October 2023 | 19 September 2016 | | 29 December 2020 |

Credit

| Asset-Class | Type | Underlying | Settlement Currency | Settlement conditions | Series | Range of tenors | Name of the CCP | Date of Authorisation |
|-------------|-----------------------|---------------------------------|---------------------|-----------------------|-----------|-----------------|-----------------|-----------------------------------------------|
| Credit | CDS on untranch index | iTraxx Main | EUR | Cash | 7 onward | 3y, 5y, 7y, 10y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on untranch index | iTraxx Crossover | EUR | Cash | 16 onward | 5y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on untranch index | iTraxx HiVol | EUR | Cash | 16 onward | 5y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on untranch index | iTraxx Europe Senior Financials | EUR | Cash | 16 onward | 5y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on Single | Non-Financial European | EUR | Cash | - | 0y-10y | ICEU | 19 September 2016 Removed: 31 October 2023 |

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| | Names | Corporate Entities | | | | | | |
|--------|-------------------------|---------------------------------------|-----|------------------|-----------|-----------------|------|-----------------------------------------------|
| Credit | CDS on Single Names | Financial European Corporate Entities | EUR | Cash | - | 0y-10y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on Single Names | European Sovereigns | USD | Cash | - | 0y-10y | ICEU | 19 September 2016 Removed: 31 October 2023 |
| Credit | CDS on untranchéd index | CDX IG | USD | Cash or Physical | 10 onward | 3y, 5y, 7y, 10y | ICEU | 10 November 2017 Removed: 31 October 2023 |
| Credit | CDS on untranchéd index | CDX HY | USD | Cash or Physical | 20 onward | 5y | ICEU | 10 November 2017 Removed: 31 October 2023 |

Commodity

| Asset-Class | Type | Base Product | Sub Product | Underlying | Settlement currency | Settlement conditions | Range of tenors | Name of the CCP | Date of Authorisation |
|-------------|--------|--------------|-------------|------------------|---------------------|-----------------------|-----------------|-----------------|-----------------------|
| Commodity | Future | Energy | Oil | Murban Crude Oil | USD | Physical | 1M – 48M | ICEU | 29 December 2020 |
| Commodity | Future | Energy | Oil | Murban Crude Oil | USD | Cash | 1M – 48M | ICEU | 29 December 2020 |