

Classes of OTC derivatives that ICE Clear Europe Limited has been authorised to clear as notified to ESMA under Regulation 648/2012

In accordance with Article 6 of Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories (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 specified in Article 8 of the Commission Delegated Regulation (EU) No 149/2013 of the European Parliament and of the Council of 19 December 2012 on *inter alia* the clearing obligation and the public register (RTS on OTC derivatives).

The tables below contain the classes of OTC derivatives that ICE Clear Europe Limited has been authorised to clear and have been notified to ESMA.

The classes of OTC derivatives presented below may become subject to the clearing obligation in accordance with the clearing obligation procedure defined in Article 5 of EMIR. The classes of OTC derivatives subject to the clearing obligation will be added to the Public Register when the relevant Regulatory Technical Standards enter into force.

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	19 September 2016		

Credit

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Series	Range of tenors	Name of the CCP	Date of Authorisation
Credit	CDS on untranchéd index	iTraxx Main	EUR	Cash	7 onward	3y, 5y, 10y	ICEU	19 September 2016
Credit	CDS on untranchéd index	iTraxx Crossover	EUR	Cash	16 onward	5y	ICEU	19 September 2016
Credit	CDS on untranchéd index	iTraxx HiVol	EUR	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
Credit	CDS on Single Names	Non-Financial European Corporate Entities	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
Credit	CDS on Single Names	European Sovereigns	USD	Cash	-	0y-10y	ICEU	19 September 2016