

Classes of OTC derivatives that LCH 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 LCH 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
LCH Limited	LCH Ltd	12 June 2014		12 June 2014	12 June 2014	12 June 2014
		27 March 2015				

Legend

Initial authorisation (Article 5 of EMIR)	Extension of Activity or services (Article 15 of EMIR)
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Interest Rate Asset Class

Interest Rates

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Fixed-to-Float	BA-CDOR	CAD	Cash	28D-30Y	12 June 2014
Interest Rate	Fixed-to-Float	BBR-BBSW	AUD	Cash	28D-30Y	12 June 2014
Interest Rate	Fixed-to-Float	BBR-FRA	NZD	Cash	28D-15Y	12 June 2014
Interest Rate	Fixed-to-Float	BUBOR	HUF	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	CIBOR	DKK	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	EURIBOR	EUR	Cash	28D-50Y	12 June 2014
Interest Rate	Fixed-to-Float	HIBOR	HKD	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	JIBAR	ZAR	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	CHF	Cash	28D-30Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	EUR	Cash	28D-50Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	GBP	Cash	28D-50Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	JPY	Cash	28D-40Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	USD	Cash	28D-50Y	12 June 2014
Interest Rate	Fixed-to-Float	NIBOR	NOK	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	PRIBOR	CZK	Cash	28D-10Y	12 June 2014
Interest Rate	Fixed-to-Float	SOR-VWAP	SGD	Cash	28D-10Y	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Fixed-to-Float	STIBOR	SEK	Cash	28D-30Y	12 June 2014
Interest Rate	Fixed-to-float	WIBOR	PLN	Cash	28D-10Y	12 June 2014
Interest Rate	OIS	CORA-OIS	CAD	Cash	7D-750D	12 June 2014
Interest Rate	OIS	EONIA	EUR	Cash	7D-30Y	12 June 2014
Interest Rate	OIS	FedFunds	USD	Cash	7D-30Y	12 June 2014
Interest Rate	OIS	SONIA	GBP	Cash	7D-30Y	12 June 2014
Interest Rate	OIS	TOIS	CHF	Cash	7D-750D	12 June 2014
Interest Rate	FRA	BUBOR	HUF	Cash	3D-740D	12 June 2014
Interest Rate	FRA	CIBOR	DKK	Cash	3D-740D	12 June 2014
Interest Rate	FRA	EURIBOR	EUR	Cash	3D-1105D	12 June 2014
Interest Rate	FRA	LIBOR	CHF	Cash	3D-740D	12 June 2014
Interest Rate	FRA	LIBOR	EUR	Cash	3D-1105D	12 June 2014
Interest Rate	FRA	LIBOR	GBP	Cash	3D-1105D	12 June 2014
Interest Rate	FRA	LIBOR	JPY	Cash	3D-1105D	12 June 2014
Interest Rate	FRA	LIBOR	USD	Cash	3D-1105D	12 June 2014
Interest Rate	FRA	NIBOR	NOK	Cash	3D-740D	12 June 2014
Interest Rate	FRA	PRIBOR	CZK	Cash	3D-740D	12 June 2014
Interest Rate	FRA	STIBOR	SEK	Cash	3D-740D	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	FRA	WIBOR	PLN	Cash	3D-740D	12 June 2014
Interest Rate	Basis	BA-CDOR	CAD	Cash	28D-30Y	12 June 2014
Interest Rate	Basis	BBR-BBSW	AUD	Cash	28D-30Y	12 June 2014
Interest Rate	Basis	BBR-FRA	NZD	Cash	28D-15Y	12 June 2014
Interest Rate	Basis	BUBOR	HUF	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	CIBOR	DKK	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	EURIBOR	EUR	Cash	28D-50Y	12 June 2014
Interest Rate	Basis	HIBOR	HKD	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	JIBAR	ZAR	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	LIBOR	CHF	Cash	28D-30Y	12 June 2014
Interest Rate	Basis	LIBOR	EUR	Cash	28D-50Y	12 June 2014
Interest Rate	Basis	LIBOR	GBP	Cash	28D-50Y	12 June 2014
Interest Rate	Basis	LIBOR	JPY	Cash	28D-40Y	12 June 2014
Interest Rate	Basis	LIBOR	USD	Cash	28D-50Y	12 June 2014
Interest Rate	Basis	NIBOR	NOK	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	PRIBOR	CZK	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	SOR-VWAP	SGD	Cash	28D-10Y	12 June 2014
Interest Rate	Basis	STIBOR	SEK	Cash	28D-30Y	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Basis	WIBOR	PLN	Cash	28D-10Y	12 June 2014
Debt instrument	Futures	German government bonds	EUR	Physical	1M-3M	12 June 2014
Debt instrument	Futures	UK government bonds	GBP	Physical	1M-3M	12 June 2014
Interest rate	Futures	EURIBOR	EUR	Cash	1M-6Y	12 June 2014
Interest rate	Futures	LIBOR	GBP	Cash	1M-6Y	12 June 2014

Inflation Rates

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Inflation	UK RPI	GBP	Cash	2M-50Y	27 March 2015
Interest Rate	Inflation	EUR HICPxT	EUR	Cash	2M-30Y	27 March 2015
Interest Rate	Inflation	FRF CPIxT	EUR	Cash	2M-30Y	27 March 2015
Interest Rate	Inflation	USD CPI	USD	Cash	2M-30Y	27 March 2015

Foreign Exchange Asset Class

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Foreign Exchange	NDF ¹	Brazilian Real / US Dollar	BRL	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Chilean Peso / US Dollar	CLP	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Chinese Yuan / US Dollar	CNY	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Colombian Peso / US Dollar	COP	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Indonesian Rupiah / US Dollar	IDR	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Indian Rupee / US Dollar	INR	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Korean Won / US Dollar	KRW	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Malaysian Ringgit / US Dollar	MYR	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Philippine Peso / US Dollar	PHP	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Russian Ruble / US Dollar	RUB	USD	Cash	3D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Taiwan Dollar / US Dollar	TWD	USD	Cash	3D to 2Y (+2D)	12 June 2014

¹ NDF: Non-Deliverable Forward

Equity Asset Class

Equity Index

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Equity	CFD ²	Vanilla	Index	CHF	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Index	EUR	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Index	GBP	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Index	USD	Cash	Indefinite	12 June 2014

Equity Single Name

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Equity	CFD	Vanilla	Single Name	CHF	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Single Name	EUR	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Single Name	GBP	Cash	Indefinite	12 June 2014
Equity	CFD	Vanilla	Single Name	USD	Cash	Indefinite	12 June 2014

² CFD: Contract for difference

Commodity Asset Class

Asset-Class	Type	Base Product	Sub Product	Underlying	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Commodity	Forwards/Swap	Agriculture	Fertilizer		USD	Cash	1M-1Y	12 June 2014
Commodity	Forwards/Swap	Energy	Coal		USD	Cash	1M-4Y	12 June 2014
Commodity	Forwards/Swap	Freight			USD	Cash	1M-7Y	12 June 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Iron Ore	USD	Cash	1M-35M	12 June 2014
Commodity	Forwards/Swap	Metals	Non-Precious	Steel	USD	Cash	1M-35M	12 June 2014
Commodity	Forwards/ Swap	Metals	Non-Precious	Steel	EUR	Cash	1M-35M	12 June 2014
Commodity	Forwards/Swap	Metals	Precious	Gold	USD	Cash or physical	1D-10Y	12 June 2014
Commodity	Forwards/Swap	Metals	Precious	Silver	USD	Cash or physical	1D-3Y	12 June 2014
Commodity	Forwards/ Swap	Metals	Non-precious	Steel	EUR	Cash	1M-35M	12 June 2014
Commodity	Options	Energy	Coal		USD	Cash	1M-36M	12 June 2014
Commodity	Options	Freight			USD	Cash	1M-47M	12 June 2014