Classes of OTC derivatives that LCH Limited has been authorised to clear

Any reference herein to any EU regulation is, unless indicated otherwise, 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.

The tables below contain the classes of OTC derivatives that LCH Limited 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
LCH Limited	LCH Ltd	12 June 2014		12 June 2014	12 June 2014	

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- 41Y	12 June 2014
Interest Rate	Fixed-to-Float	BBR-BBSW	AUD	Cash	28D31Y	12 June 2014
Interest Rate	Fixed-to-Float	BBR-FRA	NZD	Cash	28D-to 21Y	12 June 2014
Interest Rate	Fixed-to-Float	BUBOR	HUF	Cash	28D- 21Y	12 June 2014
Interest Rate	Fixed-to-Float	CIBOR	DKK	Cash	28D-to 31Y	12 June 2014
Interest Rate	Fixed-to-Float	EURIBOR	EUR	Cash	28D-51Y	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Fixed-to-Float	HIBOR	HKD	Cash	28D-11Y	12 June 2014
Interest Rate	Fixed-to-Float	JIBAR	ZAR	Cash	28D-31Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	CHF	Cash	28D-to 31Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	EUR	Cash	28D1Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	GBP	Cash	28D-51Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	JPY	Cash	28D-41Y	12 June 2014
Interest Rate	Fixed-to-Float	LIBOR	USD	Cash	28D-51Y	12 June 2014
Interest Rate	Fixed-to-Float	NIBOR	NOK	Cash	28D-16Y	12 June 2014
Interest Rate	Fixed-to-Float	PRIBOR	CZK	Cash	28D-11Y	12 June 2014
Interest Rate	Fixed-to-Float	SOR-VWAP	SGD	Cash	28D-21Y	12 June 2014
Interest Rate	Fixed-to-Float	STIBOR	SEK	Cash	28D-31Y	12 June 2014
Interest Rate	Fixed-to-float	WIBOR	PLN	Cash	28D-16Y	12 June 2014
Interest Rate	Fixed-to-float	TIIE-Banxico	MXN	Cash	28D-21Y	12 June 2014
Interest Rate	Fixed-to-float	TELEBOR	ILS	Cash	28D-11Y	12 June 2014
Interest Rate	OIS	CORA-OIS	CAD	Cash	7D-31Y	12 June 2014
Interest Rate	OIS	EONIA	EUR	Cash	7D-51Y	12 June 2014
Interest Rate	OIS	FedFunds	USD	Cash	7D-51Y	12 June 2014
Interest Rate	OIS	SONIA	GBP	Cash	7D-51Y	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	OIS	SARON	CHF	Cash	7D-31Y	12 June 2014
Interest Rate	FRA	BUBOR	HUF	Cash	1225D	12 June 2014
Interest Rate	FRA	CIBOR	DKK	Cash	1225D	12 June 2014
Interest Rate	FRA	EURIBOR	EUR	Cash	1225D	12 June 2014
Interest Rate	FRA	LIBOR	CHF	Cash	1225D	12 June 2014
Interest Rate	FRA	LIBOR	EUR	Cash	1225D	12 June 2014
Interest Rate	FRA	LIBOR	GBP	Cash	1225D	12 June 2014
Interest Rate	FRA	LIBOR	JPY	Cash	1225D	12 June 2014
Interest Rate	FRA	LIBOR	USD	Cash	1225D	12 June 2014
Interest Rate	FRA	NIBOR	NOK	Cash	1225D	12 June 2014
Interest Rate	FRA	PRIBOR	CZK	Cash	1225D	12 June 2014
Interest Rate	FRA	STIBOR	SEK	Cash	1225D	12 June 2014
Interest Rate	FRA	WIBOR	PLN	Cash	1225D	12 June 2014
Interest Rate	FRA	TELBOR	ILS	Cash	1225D	12 June 2014
Interest Rate	Basis	BA-CDOR	CAD	Cash	28D-41Y	12 June 2014
Interest Rate	Basis	BBR-BBSW	AUD	Cash	28D-31Y	12 June 2014
Interest Rate	Basis	BBR-FRA	NZD	Cash	28D-21Y	12 June 2014
Interest Rate	Basis	BUBOR	HUF	Cash	28D-21Y	12 June 2014

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	Basis	CIBOR	DKK	Cash	28D-31Y	12 June 2014
Interest Rate	Basis	EURIBOR	EUR	Cash	28D-51Y	12 June 2014
Interest Rate	Basis	HIBOR	HKD	Cash	28D-11Y	12 June 2014
Interest Rate	Basis	JIBAR	ZAR	Cash	28D-31Y	12 June 2014
Interest Rate	Basis	LIBOR	CHF	Cash	28D-31Y	12 June 2014
Interest Rate	Basis	LIBOR	EUR	Cash	28D-51Y	12 June 2014
Interest Rate	Basis	LIBOR	GBP	Cash	28D-1Y	12 June 2014
Interest Rate	Basis	LIBOR	JPY	Cash	28D-41Y	12 June 2014
Interest Rate	Basis	LIBOR	USD	Cash	28D-51Y	12 June 2014
Interest Rate	Basis	NIBOR	NOK	Cash	28D-16Y	12 June 2014
Interest Rate	ND IRS[1]	CDI	BRL	Cash	Up to 11Y	12 June 2014
Interest Rate	ND IRS	TNA	CLP	Cash	Up to 15.5Y	12 June 2014
Interest Rate	ND IRS	CNREPOFIX=CFXS	CNY	Cash	Up to 5.5Y	12 June 2014
Interest Rate	ND IRS	IBR	COP	Cash	Up to 15.5Y	12 June 2014
Interest Rate	ND IRS	MIBOR	INR	Cash	Up to 11Y	12 June 2014

[1] ND IRS: Non-Deliverable Interest Rate Swaps

Asset-Class	Type	Underlying	Settlement Currency	Settlement conditions	Range of tenors	Date of Authorisation
Interest Rate	ND IRS	CD-KSDA	KRW	Cash	Up to 21Y	12 June 2014
Interest Rate	ND IRS	THBFIX	THB	Cash	Up to 11Y	12 June 2014
Interest Rate	ND IRS	TAIBOR	TWD	Cash	Up to 11Y	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-50Y	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[2]	Brazilian Real / US Dollar	BRL	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Chilean Peso / US Dollar	CLP	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Chinese Yuan / US Dollar	CNY	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Colombian Peso / US Dollar	COP	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Indonesian Rupiah / US Dollar	IDR	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Indian Rupee / US Dollar	INR	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Korean Won / US Dollar	KRW	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Malaysian Ringgit / US Dollar	MYR	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Philippine Peso / US Dollar	PHP	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Peruvian Pen / US Dollar	PEN	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Russian Ruble / US Dollar	RUB	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Taiwan Dollar / US Dollar	TWD	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Australian Dollar/US Dollar	AUD	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	British Pound/ US Dollar	GBP	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Euro/ US Dollar	EUR	USD	Cash	2D to 2Y (+2D)	12 June 2014

[2] NDF: Non-Deliverable Forward

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Foreign Exchange	NDF	Japanese Yen/ US Dollar	JPY	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDF	Swiss Franc/ US Dollar	CHF	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO[3]	Australian Dollar/US Dollar	AUD	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Brazilian Real / US Dollar	BRL	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	British Pound/ US Dollar	GBP	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Euro/ US Dollar	EUR	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Indian Rupee/ US Dollar	INR	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Japanese Yen/ US Dollar	JPY	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Korean Won/ US Dollar	KRW	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Swiss Franc/ US Dollar	CHF	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	NDO	Taiwanese Dollar/ US Dollar	TWD	USD	Cash	2D to 2Y (+2D)	12 June 2014
Foreign Exchange	Deliverable FX	Australian Dollar/US Dollar	AUD	USD	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	British Pound/ US Dollar	GBP	USD	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	Euro/ British Pound	GBP	EUR	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	Euro/Japanese Yen	JPY	EUR	Physical	Overnight to 2Y	14 November 2017

[3] NDOs: Non-Deliverable Options

Asset-Class	Type	Currency Pair	Notional Currency	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Foreign Exchange	Deliverable FX	Euro/ Swiss Franc	CHF	EUR	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	Euro/ US Dollar	EUR	USD	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	US Dollar/Japanese Yen	JPY	USD	Physical	Overnight to 2Y	14 November 2017
Foreign Exchange	Deliverable FX	US Dollar/Swiss Franc	CHF	USD	Physical	Overnight to 2Y	14 November 2017

Equity Asset Class

Equity Index

Asset-Class	Type	Sub-Type	Underlying	Settlement currency	Settlement conditions	Range of tenors	Date of Authorisation
Equity	CFD[4]	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

[4] CFD: Contract for difference

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