

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.

The tables below contain 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	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 untranchéd index	iTraxx Main	EUR	Cash	7 onward	3y, 5y, 7y, 10y	ICEU	19 September 2016 Removed: 31 October 2023
Credit	CDS on untranchéd index	iTraxx Crossover	EUR	Cash	16 onward	5y	ICEU	19 September 2016 Removed: 31 October 2023
Credit	CDS on untranchéd index	iTraxx HiVol	EUR	Cash	16 onward	5y	ICEU	19 September 2016 Removed: 31 October 2023
Credit	CDS on untranchéd index	iTraxx Europe Senior Financials	EUR	Cash	16 onward	5y	ICEU	19 September 2016 Removed: 31 October 2023
Credit	CDS on Single Names	Non-Financial European Corporate Entities	EUR	Cash	-	0y-10y	ICEU	19 September 2016 Removed: 31 October 2023
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

<u>Asset-Class</u>	<u>Type</u>	<u>Base Product</u>	<u>Sub Product</u>	<u>Underlying</u>	<u>Settlement currency</u>	<u>Settlement conditions</u>	<u>Range of tenors</u>	<u>Name of the CCP</u>	<u>Date of Authorisation</u>
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

Equity

<u>Asset-Class</u>	<u>Type</u>	<u>Settlement currency</u>	<u>Settlement conditions</u>	<u>Range of tenors</u>	<u>Name of the CCP</u>	<u>Date of Authorisation</u>
Equity	Future	USD	Cash	Five (5) months in the March, June, September, and December quarterly cycle	ICEU	12 February 2025