

**Table 1: Classes of financial instruments covered by LCH Limited's authorisation**

*This document has not been updated following the end of the Transition Period. Accordingly any references to EU law should be read in light of the UK withdrawal from the EU (or to give effect).*

| Please refer to Table 2 below for more information on the definition of the classes |                                                                                                                |                                                                                                              |                  | Date of Authorisation |              |
|-------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--------------|
| MiFID financial instruments                                                         | <b>Securities</b><br>(financial instruments referred to in points 1, 2 and 3 of Section C of Annex I of MiFID) | Equity                                                                                                       | OTC <sup>1</sup> | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM <sup>2</sup>  | 12 June 2014          |              |
|                                                                                     |                                                                                                                | Debt                                                                                                         | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               | 1 March 2023          |              |
|                                                                                     |                                                                                                                | <b>Derivatives</b><br>(financial instruments referred to in points 4 to 10 of Section C of Annex I of MiFID) | Equity           | OTC                   | 12 June 2014 |
|                                                                                     |                                                                                                                |                                                                                                              |                  | RM                    | 12 June 2014 |
|                                                                                     | Debt                                                                                                           |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               |                       |              |
|                                                                                     | Interest Rate                                                                                                  |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               | 21 July 2016          |              |
|                                                                                     | Inflation Rate                                                                                                 |                                                                                                              | OTC              | 27 March 2015         |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               |                       |              |
|                                                                                     | Credit                                                                                                         |                                                                                                              | OTC              |                       |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               |                       |              |
|                                                                                     | Currencies                                                                                                     |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               |                       |              |
|                                                                                     | Commodities                                                                                                    |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               | 12 June 2014          |              |
|                                                                                     | Emission/<br>Climatic                                                                                          |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               |                       |              |
|                                                                                     | Freight                                                                                                        |                                                                                                              | OTC              | 12 June 2014          |              |
|                                                                                     |                                                                                                                |                                                                                                              | RM               | 12 June 2014          |              |
|                                                                                     | Other                                                                                                          | <b>Repo</b>                                                                                                  | Equity<br>Debt   | OTC                   | 12 June 2014 |
|                                                                                     |                                                                                                                |                                                                                                              |                  | RM                    |              |
| Other                                                                               | <b>Securities Lending</b>                                                                                      | Equity<br>Debt                                                                                               | OTC              |                       |              |
| Other                                                                               | <b>Securities Lending</b>                                                                                      | Currencies                                                                                                   | Spot             | 14 November 2017      |              |

<sup>1</sup> Over The Counter (OTC): the execution of the security or derivative does not take place on a regulated market as within the meaning of Article 4(1)(14) of Directive 2004/39/EC or on a third country market considered as equivalent to a regulated market in accordance with Article 19(6) of Directive 2004/39/EC (Article 2(7) of EMIR)

<sup>2</sup> Regulated Market (RM): the execution of the security or derivative takes place on a regulated market as within the meaning of Article 4(1)(14) of Directive 2004/39/EC or on a third country market considered as equivalent to a regulated market in accordance with Article 19(6) of Directive 2004/39/EC (Article 2(7) of EMIR)

Table 2: Definition of the classes of financial instruments covered by the CCP's authorisation

|                             |             |                    |     | Definitions                                                                                                                                                                                             |
|-----------------------------|-------------|--------------------|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| MiFID financial instruments | Securities  | Equity             | OTC | Equity securities (including indices of equity securities) the execution of which does not take place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                          |
|                             |             |                    | RM  | Equity securities (including indices of equity securities) the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                  |
|                             |             | Debt               | OTC | Debt securities the execution of which does not take place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                                                     |
|                             |             |                    | RM  | Debt securities the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                                                             |
|                             | Derivatives | Equity             | OTC | Derivative contracts relating to equity securities (including indices of equity securities) which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012             |
|                             |             |                    | RM  | Derivative contracts relating to equity securities (including indices of equity securities) the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID |
|                             |             | Debt               | OTC | Derivative contracts relating to debt instruments which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                                       |
|                             |             |                    | RM  | Derivative contracts relating to debt instruments the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                           |
|                             |             | Interest Rate      | OTC | Derivative contracts relating to interest rates which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                                         |
|                             |             |                    | RM  | Derivative contracts relating to interest rates the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                             |
|                             |             | Inflation Rate     | OTC | Derivative contracts relating to inflation rates or other economic variables which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                            |
|                             |             |                    | RM  | Derivative contracts relating to inflation rates or other economic variables the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                |
|                             |             | Credit             | OTC | Derivative contracts relating to the transfer of credit risk which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                            |
|                             |             |                    | RM  | Derivative contracts relating to the transfer of credit risk the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                |
|                             |             | Currencies         | OTC | Derivative contracts relating to currencies which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                                             |
|                             |             |                    | RM  | Derivative contracts relating to currencies the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                                 |
|                             |             | Commodities        | OTC | Derivative contracts relating to commodities which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                                            |
|                             |             |                    | RM  | Derivative contracts relating to commodities the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                                |
|                             |             | Emission/ Climatic | OTC | Derivative contracts relating to climatic variables or emission allowances which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                              |
|                             |             |                    | RM  | Derivative contracts relating to climatic variables or emission allowances the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                  |
|                             |             | Freight            | OTC | Derivative contracts relating to freight rates which are OTC derivative contracts as within the meaning of Article 2(7) of Regulation 648/2012                                                          |
|                             |             |                    | RM  | Derivative contracts relating to freight rates the execution of which takes place on a regulated market as within the meaning of Article 4(1)(14) of MiFID                                              |
|                             | Other       |                    |     | Services in respect of the clearing of instruments which are not a financial instrument under Section C of Annex I of MiFID                                                                             |