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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
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To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2016) 3446 final
Subject:	ANNEX to the Commission Delegated Regulation supplementing Regulation (EU) N° 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on the clearing obligation

Delegations will find attached document C(2016) 3446 final ANNEX 1

Encl.: C(2016) 3446 final ANNEX 1



EUROPEAN
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Brussels, 10.6.2016
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ANNEX 1

ANNEX

to the

Commission Delegated Regulation

**supplementing Regulation (EU) N° 648/2012 of the European Parliament and of the
Council with regard to regulatory technical standards on the clearing obligation**

ANNEX

to the

Commission Delegated Regulation

supplementing Regulation (EU) N° 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on the clearing obligation

Interest Rate OTC derivatives classes subject to the clearing obligation

TABLE 1: FIXED-TO-FLOAT INTEREST RATE SWAPS CLASSES

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
C.1.1	Fixed- to-Float	NIBOR	NOK	28D-10Y	Single currency	No	Constant or Variable
C.1.2	Fixed- to-Float	WIBOR	PLN	28D-10Y	Single currency	No	Constant or Variable
C.1.3	Fixed- to-Float	STIBOR	SEK	28D-15Y	Single currency	No	Constant or Variable

TABLE 2: FORWARD RATE AGREEMENT CLASSES

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
C.2.1	FRA	NIBOR	NOK	3D-2Y	Single currency	No	Constant or Variable
C.2.2	FRA	WIBOR	PLN	3D-2Y	Single currency	No	Constant or Variable
C.2.3	FRA	STIBOR	SEK	3D-3Y	Single currency	No	Constant or Variable

