Council of the
European Union

Brussels, 25 August 2015
(OR. en)

11509/15
ADD 1

EF 166
ECOFIN 678
DELACT 110

COVER NOTE

From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
date of receipt:	21 August 2015
To:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2015) 5390 final ANNEX 1
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(2015) 5390 final ANNEX 1.

Encl.: C(2015) 5390 final ANNEX 1

EUROPEAN
COMMISSION

Brussels, 6.8.2015
C(2015) 5390 final

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

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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: BASIS SWAPS CLASSES

id	**Type**	**Reference Index**	**Settlement Currency**	**Maturity**	**Settlement Currency Type**	**Optionality**	**Notional Type**
A.1.1	Basis	EURIBOR	EUR	28D-50Y	Single currency	No	Constant or Variable
A.1.2	Basis	LIBOR	GBP	28D-50Y	Single currency	No	Constant or Variable
A.1.3	Basis	LIBOR	JPY	28D-30Y	Single currency	No	Constant or Variable
A.1.4	Basis	LIBOR	USD	28D-50Y	Single currency	No	Constant or Variable

TABLE 2: FIXED-TO-FLOAT INTEREST RATE SWAPS CLASSES

id	**Type**	**Reference Index**	**Settlement Currency**	**Maturity**	**Settlement Currency Type**	**Optionality**	**Notional Type**
A.2.1	Fixed-to-Float	EURIBOR	EUR	28D-50Y	Single currency	No	Constant or Variable
A.2.2	Fixed-to-Float	LIBOR	GBP	28D-50Y	Single currency	No	Constant or Variable
A.2.3	Fixed-to-Float	LIBOR	JPY	28D-30Y	Single currency	No	Constant or Variable
A.2.4	Fixed-to-Float	LIBOR	USD	28D-50Y	Single currency	No	Constant or Variable

TABLE 3: FORWARD RATE AGREEMENT CLASSES

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.3.1	FRA	EURIBOR	EUR	3D-3Y	Single currency	No	Constant or Variable
A.3.2	FRA	LIBOR	GBP	3D-3Y	Single currency	No	Constant or Variable
A.3.3	FRA	LIBOR	USD	3D-3Y	Single currency	No	Constant or Variable

TABLE 4: OVERNIGHT INDEX SWAPS CLASSES

id	Type	Reference Index	Settlement Currency	Maturity	Settlement Currency Type	Optionality	Notional Type
A.4.1	OIS	EONIA	EUR	7D-3Y	Single currency	No	Constant or Variable
A.4.2	OIS	FedFunds	USD	7D-3Y	Single currency	No	Constant or Variable
A.4.3	OIS	SONIA	GBP	7D-3Y	Single	No	Constant

					currency		or Variable