

ANNEX
Status: Point in time view as at 31/01/2020.

Changes to legislation: Commission Delegated Regulation (EU) 2015/2205 is up to date with all changes known to be in force on or before 12 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2015 No. 2205 may be subject to amendment by EU Exit Instruments made by both the Financial Conduct Authority and the Bank of England under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 5. These amendments are not currently available on legislation.gov.uk. Details of relevant amending instruments can be found on their website/s. (See end of Document for details)

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
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id	FRA	EUR	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 currency	No	Constant or variable

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