



**BERENBERG**

PRIVATBANKIERS SEIT 1590

**Berenberg is a SI in the following derivative sub classes according to RTS 2:**

<b>Asset class</b>	<b>Sub-asset class</b>	<b>Sub class</b>
Foreign Exchange Derivatives	Deliverable forward	AUDUSD maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	EURCHF maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	EURGBP maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	EURGBP maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable forward	EURSEK maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable forward	EURUSD maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	EURUSD maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable forward	EURUSD maturity bucket 3 months < time to maturity $\leq$ 1 year
Foreign Exchange Derivatives	Deliverable forward	GBPJPY maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable forward	GBPUSD maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	GBPUSD maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable forward	NZDUSD maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	USDCHF maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable forward	USDJPY maturity bucket < time to maturity $\leq$ 1 week
Foreign Exchange Derivatives	Deliverable swap	EURCHF maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable swap	EURSEK maturity bucket 1 week < time to maturity $\leq$ 3 months
Foreign Exchange Derivatives	Deliverable FX option	EURUSD maturity bucket 6 months < time to maturity $\leq$ 1 year