

Your One-Stop Shop for Collateral Information

LCH Collateral Analyser is a one-stop shop for your collateral and liabilities across LCH clearing services, with the ability to aggregate up and drill down to see the most granular details.

THE CHALLENGE

01.

Excess Collateral

Lack of visibility into excess collateral and inadequate analysis of how much is required results in collateral being tied up unnecessarily

02.

Expensive Collateral

- Without pre-pledge analytics for your LCH costs, opportunities to post cheaper collateral are missed
- Set limits for higher-cost assets being pledged in a low NTI environment

03.

Costly Funding

- Reduce funding costs on haircuts for securities and cash
- Optimise cash/securities posting and save actual PnL

04.

Missed Opportunities

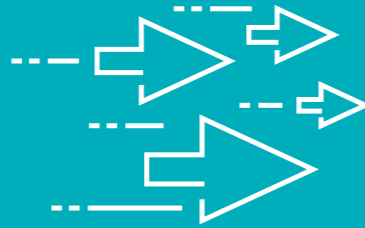
- Inability to earn on excess and unoptimised haircuts creates missed opportunity cost
- Without access to real-time collateral limits, opportunities to optimise the cost of client flow and house collateral are missed

THE SOLUTION

LCH Collateral Analyser is one of the new data and analytics experiences we have developed for and with the markets to help LCH members and clients free up resources and reinvest in new opportunities.



Collateral and Liability in a One-Stop Shop User interface



Coverage and Excess Collateral



Monitoring Utilisation Within LCH Limits



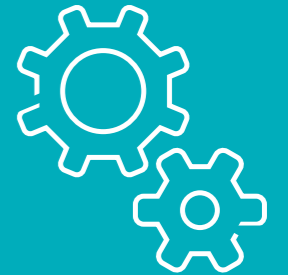
Early Indication of Cash Requirement



Pre-Pledge Analytics



Graphical User Interface Access for Humans



API Access for Computers and Other Applications

IN ACTION

01.

Reporting Aggregate

See your holistic and granular collateral and liability with the Reporting Aggregate module.

- See intraday exposures across LCH
- Avoid sub-optimal collateral utilisation
- Identify optimal levels of excess historically and factor into future planning
- Pledge efficient collateral levels
- Save opportunity costs through optimal reinvestment
- Access an API with intraday and historical data



02.

Limits

See your LCH risk constraints and utilisation intraday with the Limits module.

- Drill down to find the reason for a driving position
- Reduce time needed to estimate capacity against group and entity limits by half a day, every day, for personnel involved in cash management, concentration management and client flow management*
- Reduce any long-term RWA exposure and improve return on capital
- Act fast to reduce leverage and capital impact
- Optimise your cash split early in the day with in-tool cash requirements (SLCR) published at 7am BST
- Access an API with intraday and real-time data



*Estimate based on LCH Member feedback.

IN ACTION

03.

Eligible Collateral

Pre-pledge analyse the cost of pledging collateral against LCH constraints with the Eligible Collateral module.

- Forecast fees and haircuts with the eligible collateral in your inventory
- Create and compare various collateral combinations
- Create funding simulations across your choice of LCH accounts and calculate the likely cost of collateral funding over the next 5, 10, or 15+ years
- Save an indicative c.200k EUR funding cost per billion of average collateral*
- Access an API with intraday and historical data

Collateral and Exposure Summary | Collateral | Collateral ITD | Liabilities | Limits | **Eligible ISIN's**

Margin Mnemonic=GSI | Sub Account=H

Local

Margin Mnemonic

Sub Account

H

Clearing Mnemonic

Clearing Service: EquityClear,RepoClear

Currency of Risk: GBP

Account Type: House

Concentration Limit Type	Issuer	Country Code ISO	Currency	Security	Subaccount	Maturity Date	Expected Haircut	FX Haircut	Bilateral Spread (bps)
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWP8	H	2025-09-20T00:00:00Z	2.25%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAF4	H	2035-08-21T00:00:00Z	6.88%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000018442	H	2041-05-21T00:00:00Z	6.88%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAG2	H	2033-04-21T00:00:00Z	6.88%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000097495	H	2051-06-21T00:00:00Z	6.88%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAW9	H	2022-11-21T00:00:00Z	0.63%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000083768	H	2024-11-21T00:00:00Z	1.00%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000087454	H	2030-12-21T00:00:00Z	2.75%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAI8	H	2026-04-21T00:00:00Z	2.25%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAR9	H	2028-05-21T00:00:00Z	2.25%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000075681	H	2032-05-21T00:00:00Z	2.75%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000101792	H	2031-11-21T00:00:00Z	2.75%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAS7	H	2047-03-21T00:00:00Z	6.88%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU000XCLWAV1	H	2027-11-21T00:00:00Z	2.25%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU2CLT110322	H	2022-03-11T00:00:00Z	0.63%	5.50%	11
	AUSTRALIAN GOVERNMENT AUSTRALIA	AU	AUD	AU0000013740	H	2030-05-21T00:00:00Z	2.75%	5.50%	11

*Calculated from collateral and exposure summary data, taking into account fees and haircuts.

ACCESS TODAY

Members can now access the LCH Collateral Analyser in the LCH Portal or via an API.

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