

LCH

Deep and trusted market activity data

LCH SwapClear provides access to the most comprehensive global OTC interest rate swap data to power your post trade processes.



LSEG POST
TRADE

Data challenges

1

Lack of transparency

Data is fragmented across APAs/MTFs or trade repositories, which can have volume caps

2

Poor quality

Steps taken by reporting entities can lead to gaps and inconsistencies in data

3

Lengthy waits

Deferrals of up to four weeks under MiFID II rules

4

Hard to access

Multiple connections are required to aggregate data

5

Difficult to use

ISINs provided for APA/MTF reporting are not suitable for time series analysis

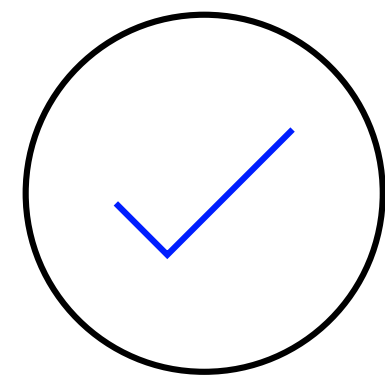
6

Limited history

MiFID II reported data is only available from 2018

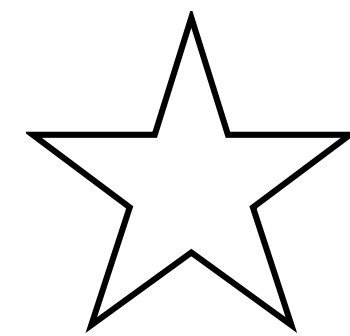
The solution

LCH SwapClear activity data has been developed for and with the markets to deliver valuable insights into clearing, market sentiment and the impact of regulation.



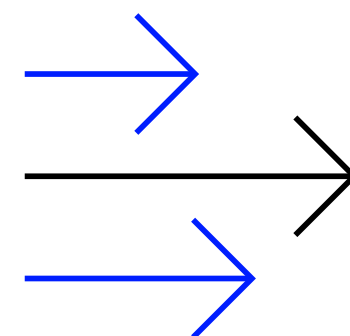
Comprehensive

Hosts 90% of cleared OTC interest rate swap market in one dataset



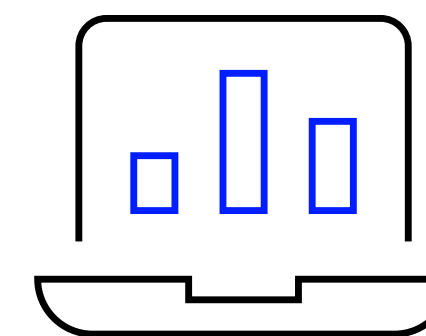
High quality and broad scope

Captures cleared transactions from the deepest liquidity pool in the OTC interest rate swap market at LCH SwapClear



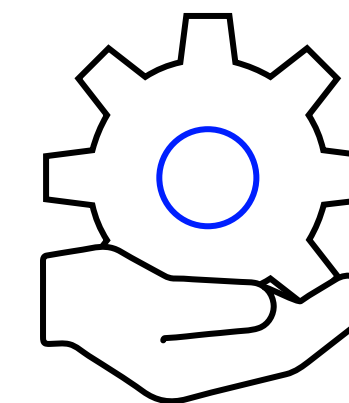
Timely

Reduces deferral time under MiFID II to same-day completion



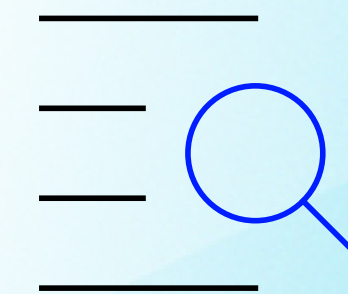
Easy access

Data is available via an API or LCH's secure, web-based portal



User-friendly

Delivers data in a consistent format for quicker and easier analysis



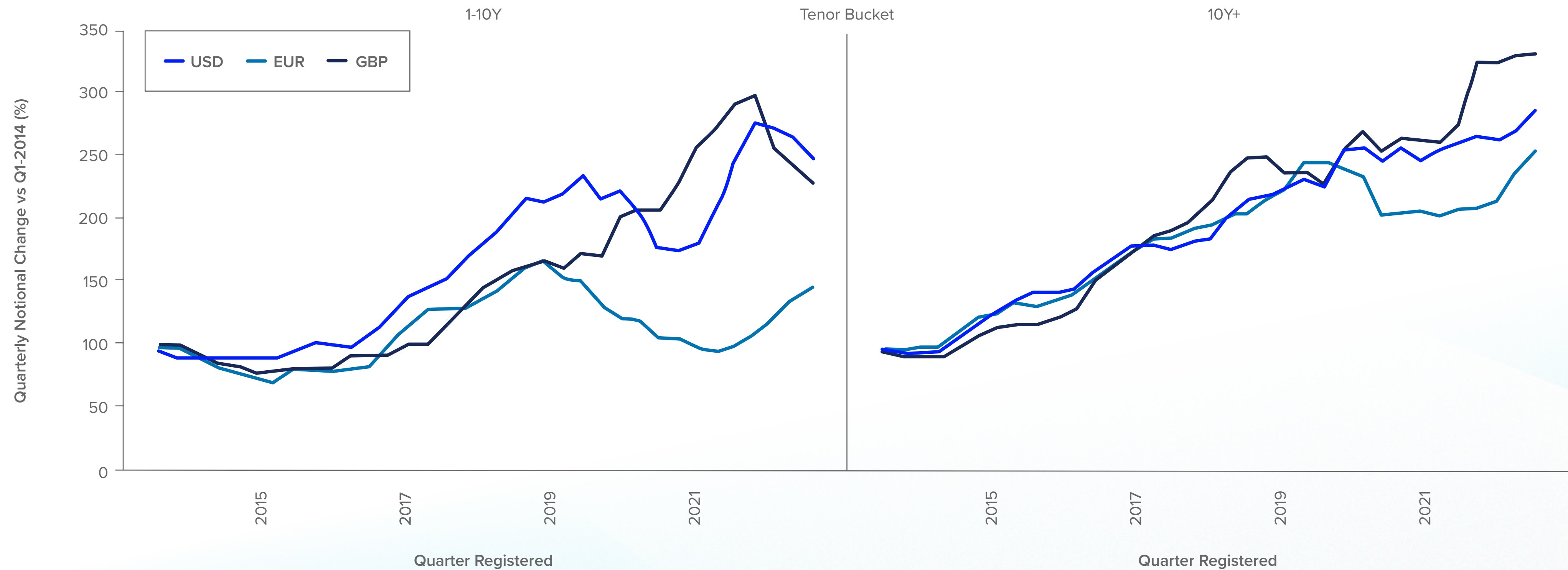
Unique history

Holds daily registered activity since 2011 and outstanding notional since 2018

Data insights

Quarterly Interest Rate Swaps Growth

Our interest rate swaps data is powered by sustained growth in clearing volumes at LCH SwapClear.



12 Datasets

With LCH SwapClear's daily volume reaching outstanding notional of over USD\$64 trillion, our activity data has the depth and accuracy you can trust.

Available in **9 subsets** or **3 supersets**, our data enables you to effectively manage liquidity, understand risk, inform trading strategies and drive business performance.

Volume data and trade counts are available for a given business date, down to index and tenor bucket.

Access today

Almost 10 million data points have been accumulated by LCH SwapClear over 10+ years.

Request access today.

	Registered Notional Data Daily volumes of trades received by LCH SwapClear before and after clearing		Outstanding Notional Data Daily open interest within LCH SwapClear after clearing
	Pre-clearing	Post-clearing	Post-clearing
Interdealer by Trade All bilateral trades between dealers	✓		
Dealer to Client by Trade All bilateral trades between dealers and clients	✓		
Aggregated by Trade Counterparty Type (Interdealer and Dealer-to-client) is irrelevant, i.e. the sum of Interdealer by Trade and Dealer-to-client by Trade in a single value/row	✓		
House by Trade Side All trade sides for Dealers		✓	✓
Client by Trade Side All trade sides for Clients		✓	✓
Aggregated by Trade Side The account type (House or Client) is irrelevant, i.e., the sum of House by Trade Side and Client by Trade Side in a single value/row		✓	✓
Superset Contains data from all available sets	✓	✓	✓

LCH. The Markets' Partner.

LCH builds strong relationships with commodity, credit, equity, fixed income, foreign exchange (FX) and rates market participants to help drive superior performance and deliver best-in-class risk management.

As a member or client, partnering with us helps you increase capital and operational efficiency, while adhering to an expanding and complex set of cross-border regulations, thanks to our experience and expertise.

Working closely with our stakeholders, we have helped the market transition to central clearing and continue to introduce innovative enhancements. Choose from a variety of solutions such as compression, sponsored clearing, credit index options clearing, contracts for differences clearing and LCH SwapAgent for managing uncleared swaps. Our focus on innovation and our uncompromising commitment to service delivery make LCH, an LSEG business, the natural choice of the world's leading market participants globally.

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