

LCH LTD EQUITYCLEAR H1 2022 HIGHLIGHTS

VOLUMES

1.2bn

trade sides cleared in H1 2022

9.35m

average daily volume (trade sides cleared) in H1 2022

PARTICIPATION

16

trading venues

20

CSDs

32

clearing members

COMING IN 2022

Full go-live of **Turquoise NYLON™** alternative to equity swaps, with clearing via LCH

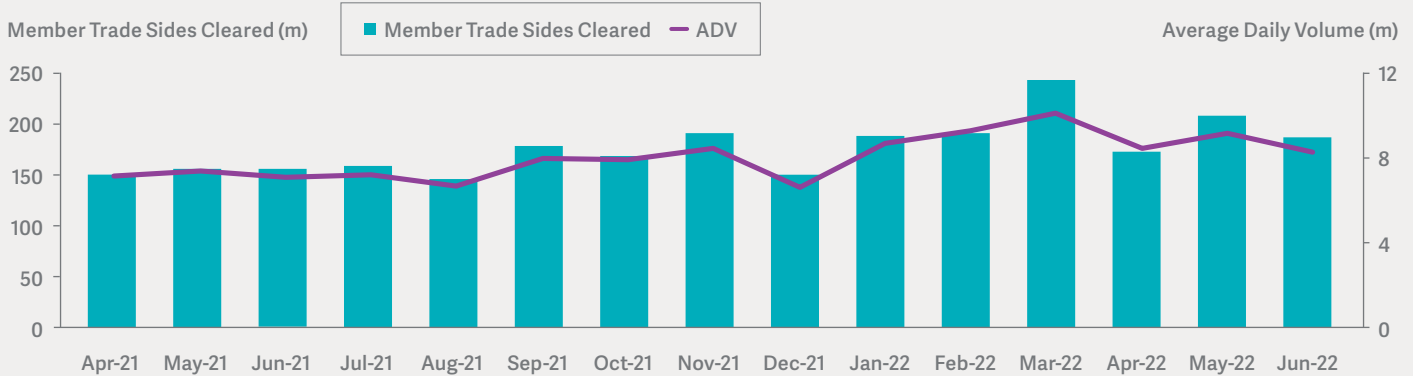
H1 2022 MILESTONES

- Processing of CSDR penalties live from Feb 2022
- **1 billion** trades cleared at LCH EquityClear by 31 May – the earliest in the year this has ever been achieved
- Managed the default of a clearing member using only the defaulter’s financial resources
- Liquidity and Concentration Risk model enhancements approved by regulators – set to go live in Q4 2022

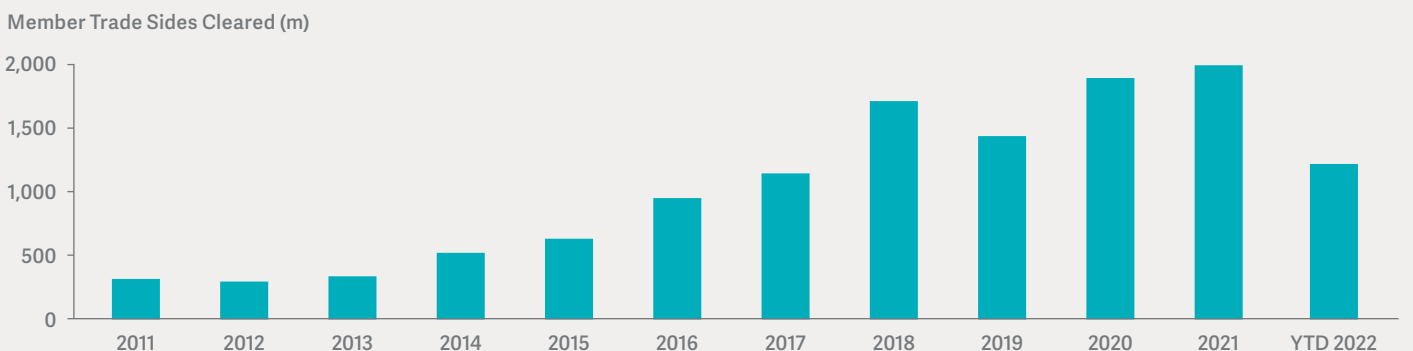
CSDR UPDATE

- Successful go-live of CSDR penalty reporting, collection and distribution
- Actively engaged in CSDR task forces to drive change and process improvements

REGISTERED SIDES



ANNUAL VOLUMES*



*Volumes listed on this dashboard from January 2018 onwards are inclusive of trade sides with interoperable CCPs.