

**GLOBAL HIGHLIGHTS – Q3 2021**

**VOLUMES**

**\$202 trn**

total notional cleared,  
up **2%** vs Q2 2021

**\$50 trn**

client notional cleared,  
up **20%** vs Q2 2021

**1,567k**

trades cleared, flat vs  
Q2 2021

**516k**

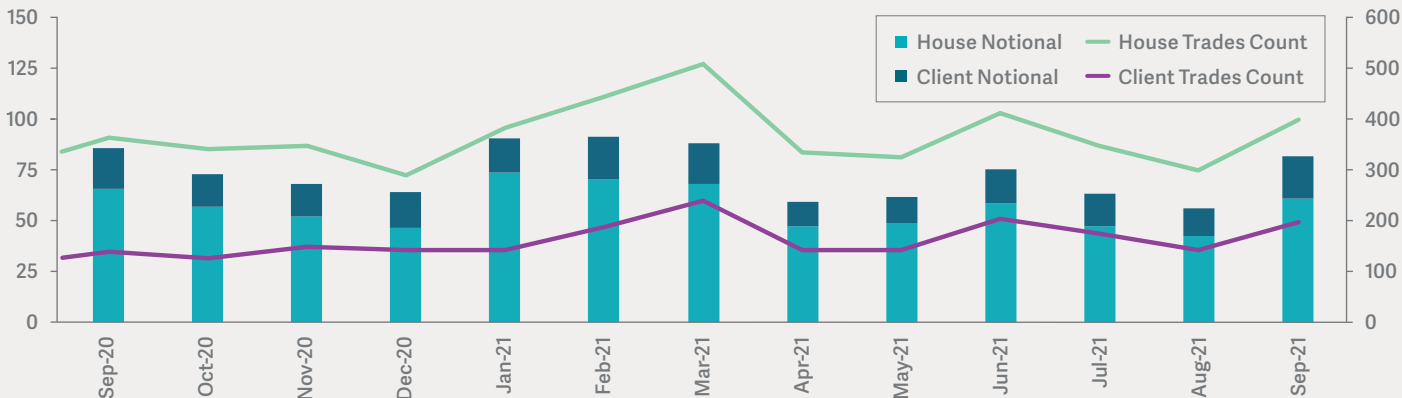
client trades cleared,  
up **5%** vs Q2 2021

**UPCOMING BENCHMARK REFORM MILESTONES**

- LCH’s SwapClear continues to support members and clients to transition to **alternative RFRs**
- Partnering with the marketplace, we ensure our approach promotes market integrity, robustness and transparency
- **\$39 trn** of notional registered referencing RFRs, up **67%** from Q2 to Q3 2021
- **30 Oct 2021** – CHF/EUR/GBP/JPY to RFR Dress Rehearsal
- **4 Dec 2021** – CHF/EUR/JPY LIBOR to RFR
- **18 Dec 2021** – GBP LIBOR to SONIA
- **31 Dec 2021** – Final publication of CHF/EUR/GBP/JPY LIBORs

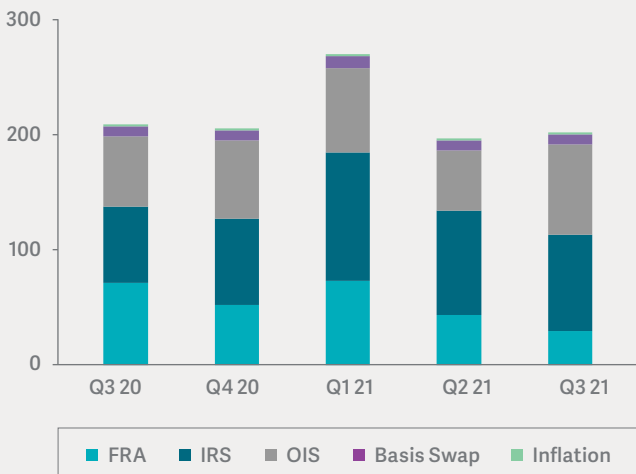
**HOUSE & CLIENT REGISTERED VOLUMES**

Notional Registered (\$trn)



**NOTIONAL BY PRODUCT**

Notional Registered (\$trn)



**RFR TRADES REGISTERED**

Trades Registered (1,000)

