

H1 2022 HIGHLIGHTS

CONTINUED EXPANSION OF THE SERVICE*

€1.74 trn

record total notional cleared across Indices, Options and Single Names, **up 68%** vs H1 2021

\$61 bn

record CDX.NA® Index notional cleared, **up 3.3x** vs H1 2021

16%

record CDX.NA® Index market share, **up 8pts** vs H1 2021

49%

EU Single Names market share, **up 3pts** vs H1 2021

34%

iTraxx® Index market share, **down 3pts** vs H1 2021

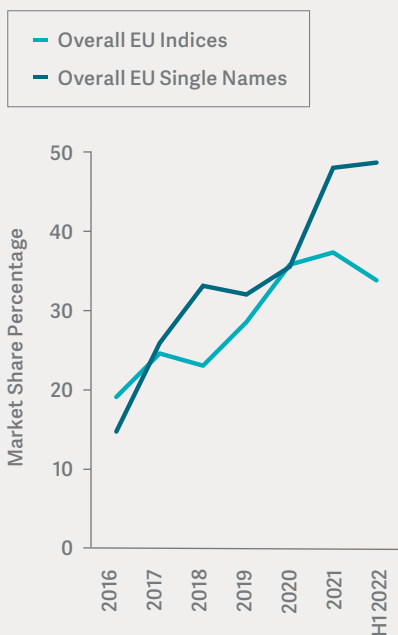
STRONG CLIENT CLEARING GROWTH*

- **540+** client accounts live, **up 100** vs Dec 2021
- **€157 bn** record total notional cleared, **up 2.3x** vs H1 2021
- **33%** iTraxx® Index client cleared market share, **up 6pts** vs H1 2021
- **70%** market share of client cleared EU Single Names, with a record **€11 bn** client notional cleared
- **\$22 bn** record CDX.NA® Index notional client cleared, **up 4.2x** vs H1 2021

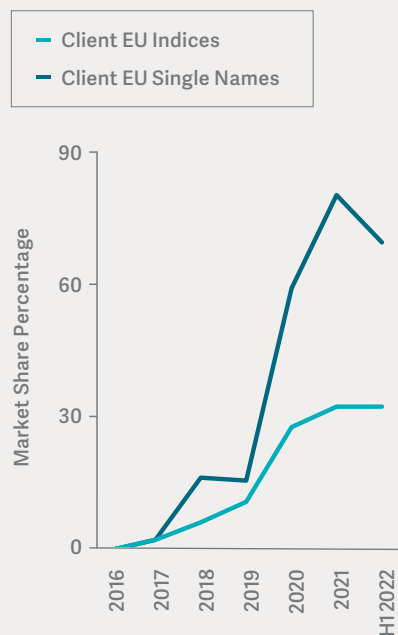
GLOBAL LEADER IN INDEX OPTIONS CLEARING**

- **€92 bn** record iTraxx® Options cleared, **up 43%** vs H1 2021
- **54%** of all global Index Options clearing activity processed at LCH CDSClear
- **BNP Paribas** and **JP Morgan** now live as clearing brokers for client clearing, with an additional 2 clearing brokers currently onboarding

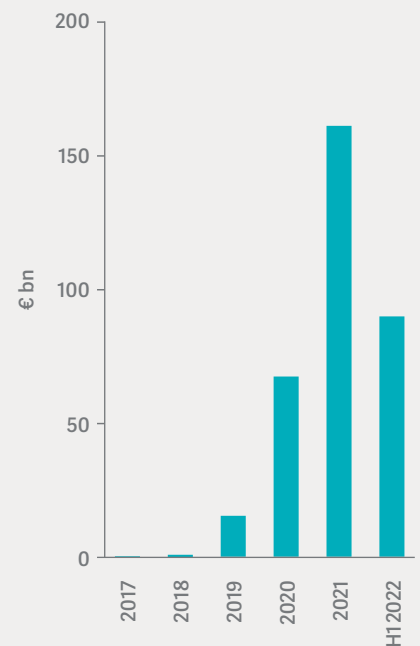
OVERALL EU INDEX AND SINGLE NAMES MARKET SHARE



CLIENT EU INDEX AND SINGLE NAMES MARKET SHARE



ITRAXX® OPTIONS CLEARED NOTIONAL



*Market share calculation is based on notional values from CDSClear, www.lch.com, and ICE Clear Europe, www.theice.com (excl. Sovereigns)

**Options clearing activity is based on notional values from CDSClear, www.lch.com, and ICE Clear Credit, www.theice.com