### Q1 2023 HIGHLIGHTS

**OVERALL RECORD GROWTH** 

€1.4 trn

record Index, Single Names and Options cleared, up 91% vs Q4 2022 (€737 bn)

€115.5 bn CDX<sup>™</sup> Indices cleared,

up 250% vs Q4 2022 (€33 bn)

# €169.3 bn

European Corporate Single Names cleared, up 173% vs Q4 2022 (€62.1 bn)

## €1.1 trn

iTraxx<sup>®</sup> Europe Indices cleared, up 88% vs Q4 2022 (€588.5 bn)

€978.9 m Sovereign Single Names cleared,

### up 97.9x vs Q4 2022 (€10 m)

4.4 bn North American Corporate Single Names cleared, up 540% vs Q4 2022 (\$689.6 m)

#### **RECORD CLIENT CLEARING** & CONTINUED EXPANSION

**CDSClear** 

- Record €148.0 bn notional cleared, up 117% vs Q4 2022 (€68 bn)
- €104.0 bn iTraxx® Europe Indices cleared, up 101% vs Q4 2022 (€52 bn)
- \$33.1 bn CDX<sup>™</sup> Indices cleared, up 149% vs Q4 2022 (\$13.3 bn)
- 33 new client entities (+307 new accounts) onboarded in Q1 2023
- €9.6 bn European Corporate Single Names cleared, up 232% vs Q4 2022 (€2.9 bn)
- \$3.0 bn North American Corporate Single Names cleared, up 4,998x vs Q4 2022 (\$600,000)

#### **ITRAXX® & EU SINGLE** NAME MARKET SEGMENT SHARE



20

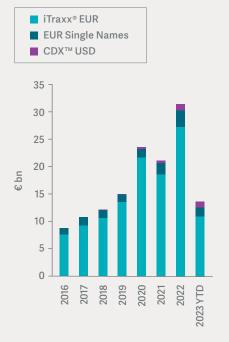
0



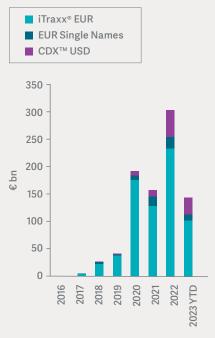
2018 2019 2021

2023 YTD

#### **OVERALL ITRAXX®, EU** SINGLE NAME & CDX™ ACTIVITY



#### CLIENT ITRAXX®, EU SINGLE NAME & CDX™ ACTIVITY



Market segment share calculation is based on notional values from CDSClear www.lch.com and ICE www.theice.com.

Notional is double sided and includes notional cleared of both European and US products (notional cleared in USD have been converted in EUR).

Markit CDX<sup>™</sup> and Markit iTraxx<sup>®</sup> are service marks of Markit North America Inc. and Markit Indices Limited and have been licensed for use by LCH SA. The Markit CDX<sup>™</sup> and Markit iTraxx® indices referenced herein are the property of Markit North America Inc. and Markit Indices Limited and are used under license. The Index CDS eligible for clearing by LCH SA are not sponsored, endorsed, or promoted by Markit North America Inc. and Markit Indices Limited or any of its members.

For more information, contact LCH Sales and Relationship Management: lchsales@lseg.com | www.lch.com