

RepoClear Q2 2024 highlights

€77trn

Nominal cleared across euro debt and gilts, up **4.1%** vs Q1 2024

>€1.2trn

Daily nominal cleared across euro debt and gilts

3.9trn

Cash bond nominal cleared, up **86%** vs Q2 2023

3.7m

Trade sides cleared across euro debt and gilts, up **2.4%** vs previous record in Q4 2023; daily record set on 11 June 2024 with over **67k** trade sides cleared

MARGIN AND COLLATERAL DEVELOPMENTS

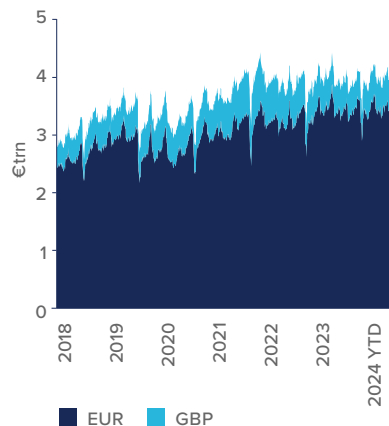
- Enhanced features of Repo Margin Calculator now available to all RepoClear members
- Delivery of improved wrong way risk and sovereign risk framework for euro debt, with further margin framework improvements planned in H2 2024
- Significant progress to increase the breadth of eligible non-cash collateral for LCH Ltd and LCH SA, with several deliveries planned in H2 2024*

*Subject to regulatory approval

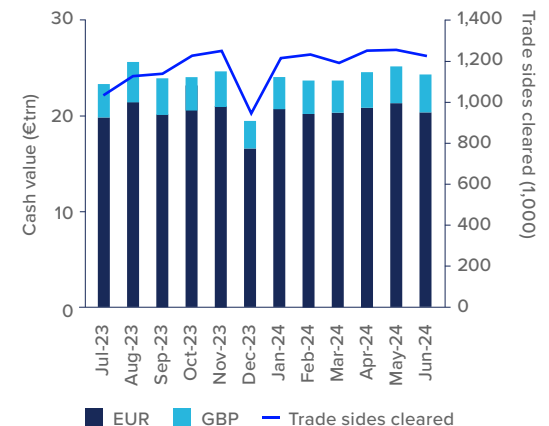
ENHANCED EFFICIENCIES

- The €GCPlus Green basket was recognised as [ESG initiative of the year](#) at the Securities Finance Times Industry Excellence Awards 2024
- Increases in €GCPlus volumes following market engagement on the back of product reshaping
- Five new €GCPlus members onboarded in H1 2024, with more in the pipeline
- Received regulatory approval to deliver enhancements to Sponsored Clearing for gilts, with approval for euro debt anticipated in H2 2024*

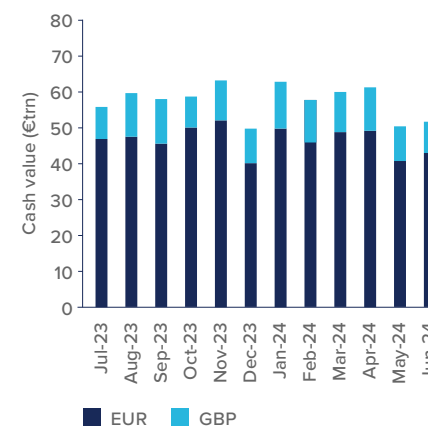
TOTAL GROSS OUTSTANDING



CASH VALUE AND TRADE SIDES CLEARED



TERM-ADJUSTED CASH VALUES



INDUSTRY ENGAGEMENT

- Introduction of new [€GCPlus product factsheet](#), featured in Finadium
- Senior panel participation and industry attendance at [ICMA AGM Brussels](#)
- Strong industry engagement at an LCH RepoClear breakfast event during ISLA Geneva