H1 2023 HIGHLIGHTS

OVERALL RECORD GROWTH

€2.3 trn

record Index, Single Names and Options cleared, up 31% vs H1 2022 (€1.7 trn)

€1.7 trn

iTraxx® Europe Indices cleared, up **19%** vs H1 2022 (€1.5 trn)

\$189 bn

CDX[™] Indices cleared, up **217%** vs H1 2022 (\$60 bn)

\$7 bn

USD Single Names cleared, up **429%** vs H1 2022 (\$1.4 bn)

€331 bn

European Corporate Single Names cleared, up **130%** vs H1 2022 (€144 bn)

€36 bn

iTraxx® Europe Index Options cleared, down **61%** vs H1 2022 (€92 bn)

RECORD CLIENT CLEARING AND CONTINUED EXPANSION

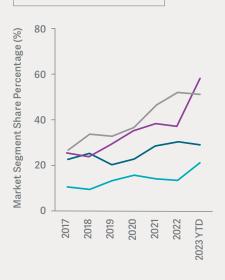
- Record €227 bn notional cleared, up 44% vs H1 2022 (€157 bn)
- €161 bn iTraxx® Europe Indices cleared, up 29% vs H1 2022 (€124 bn)
- €16 bn European Corporate Single Names cleared by clients, up 42% vs H1 2022 (€11 bn)
- \$50 bn CDX™ Indices cleared, up 105% vs H1 2022 (\$24 bn)
- \$3.3 bn North American Corporate Single Names cleared, up 145% vs H1 2022 (\$22 m)

Clearing Broker and Client Onboarding:

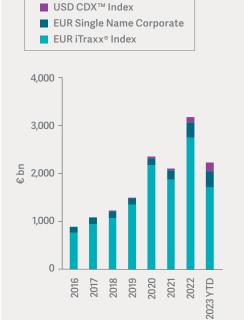
- 162 live client entities across 1,319 accounts vs 100 live entities across 827 accounts at the end of 2022
- Barclays Bank Plc and Barclays Bank Ireland Plc now live offering client clearing services

GLOBAL MARKET SEGMENT SHARE

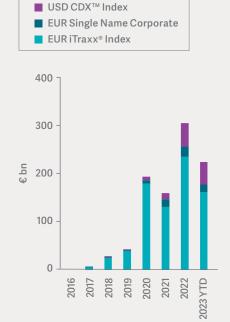
- Overall EUR SN vs ICE EU
- Overall EUR IDX vs ICE EU
- Overall EU Single NamesOverall EU Indices



OVERALL INDEX AND SINGLE NAME ACTIVITY



CLIENT INDEX AND SINGLE NAME ACTIVITY



 $Market \, segment \, share \, calculation \, is \, based \, on \, notional \, values \, from \, CDSClear \, {\color{blue}www.lch.com} \, and \, ICE \, {\color{blue}www.theice.com}.$

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

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