

Q2 2023 HIGHLIGHTS

€75.98 trn

nominal cleared across Euro debt and Gilts, up **8.5%** vs Q2 2022

3.2m

trade sides cleared across Euro debt and Gilts, up **8.4%** vs Q2 2022

€3.88 trn

record Euro debt open interest, up **5.7%** vs previous record (Q1 2023)

Enhanced efficiencies:

- Go-live of merger of RepoClear’s Euro debt service with €GCPlus in early July. Members can benefit from a single membership, default fund and set of margins.
- Go-live of intraday margin call between RepoClear and Euronext Clearing, providing enhanced intraday risk management for members.
- Improving efficiency of cleared repo continues with a focus in LCH Ltd on initial margin for Gilt clearing, providing enhancements to model reaction and normalisation.
- Go-live of connection of BrokerTec Quote with RepoClear’s Euro debt service, allowing further platform and execution options for dealers and Sponsored members.

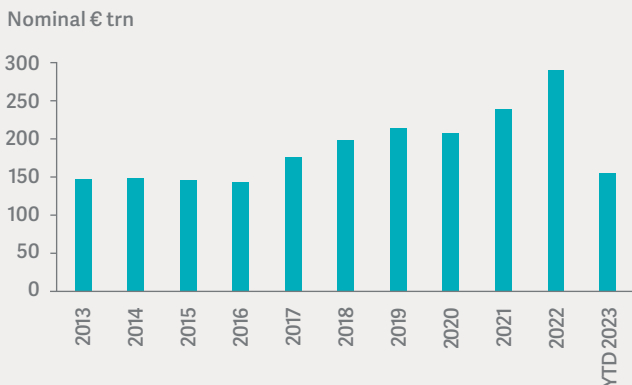
Data and analytics solutions:

- Publication of [settlement monitor promotion video](#).
- [RepoClear Margin Calculator](#) advanced features available to members.

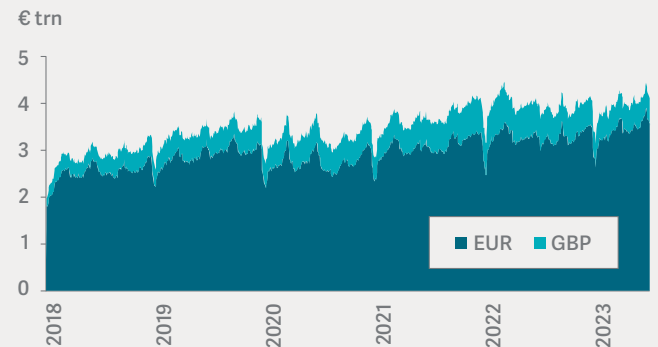
Industry engagement:

- Publication of [“What Does the Future Hold for General Collateral Repo?”](#).
- Attendance and panel representation at industry events, including Euroclear CoCo, ICMA AGM, ISLA conference, Clearstream roadshow.

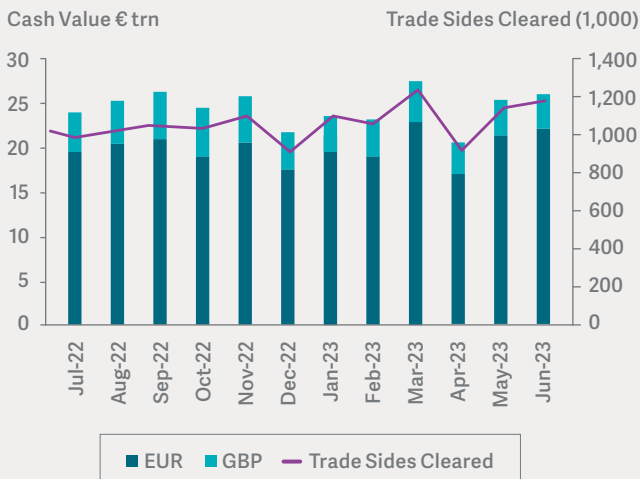
TOTAL YEARLY NOMINAL



TOTAL GROSS OUTSTANDING



CASH VALUE & TRADE SIDES CLEARED



TERM-ADJUSTED CASH VALUES

