

Q3 2022 HIGHLIGHTS

VOLUME GROWTH

124%
increase in new trade average daily value since Q3 2021, reaching **\$11.9 bn**

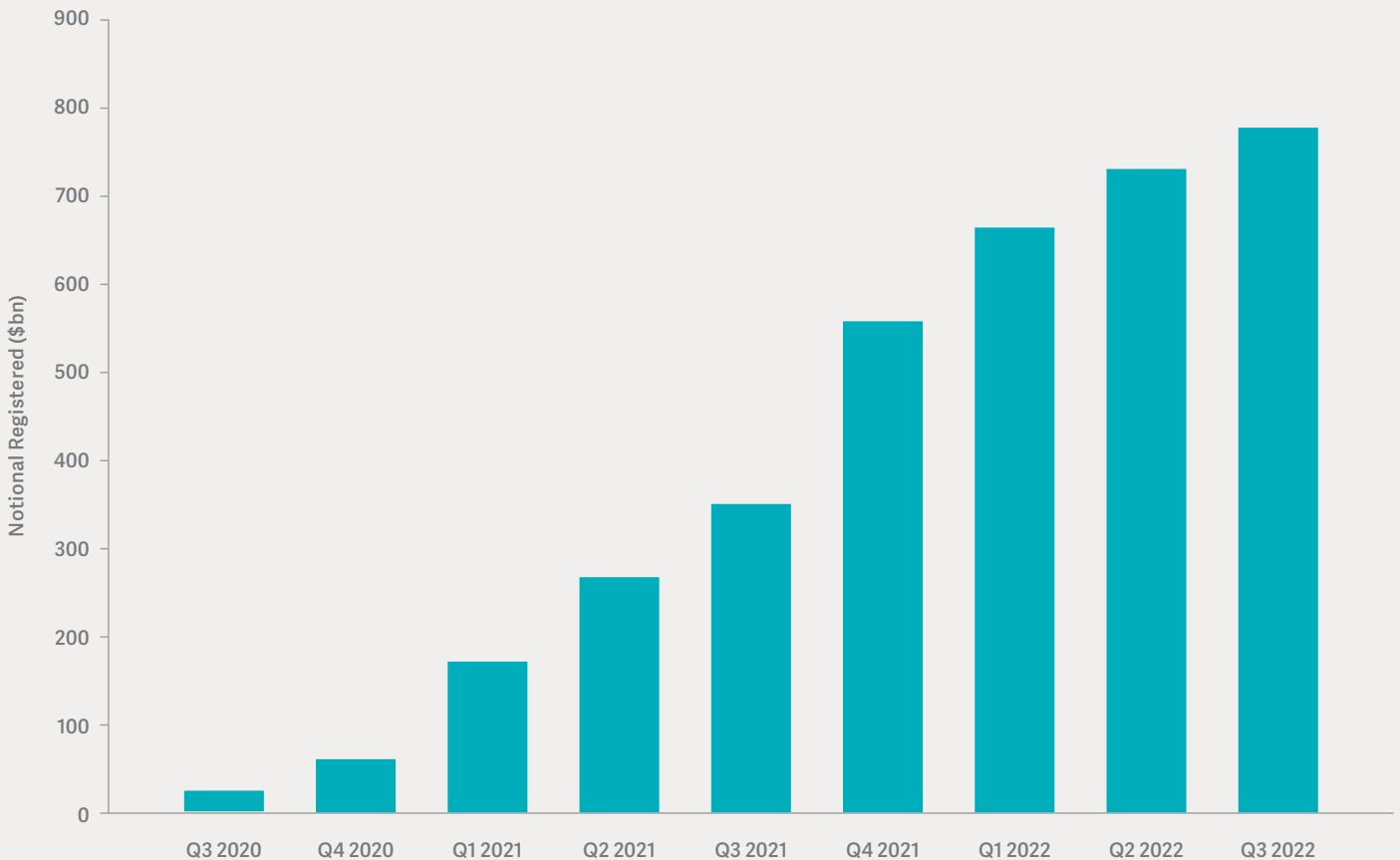
\$6.3 trn
notional registered at end-Q3 2022, up **105%** vs end-Q3 2021

PARTICIPATION GROWTH

23
major financial institution groups participating, up from **18** in Q3 2021

37
dealer entities live from **10** countries, up from **31** in Q3 2021

NEW BUSINESS TRADES



INNOVATION

IBOR Transition

Extension of cross-currency product suite to include:

01. AONIA, NZONIA, CORRA, SORA, HONIA vs USD fixed
02. SOFR vs fixed local CCY (AUD, CAD, CHF, DKK, EUR, GBP, NOK, SEK, JPY, HKD, MXN, NZD, SGD)

Expansion

Since Q3 2021 SwapAgent has seen:

01. **130%** increase in swaptions volumes
02. **460%** increase in JPY volumes