

Q1 2022 HIGHLIGHTS

VOLUME GROWTH

285%

increase in new trade average daily volume (ADV) since Q1 2021, reaching **\$10.2 bn**

\$4.4 trn

notional registered at end-Q1 2022, up **92%** vs end-Q1 2021

PARTICIPATION GROWTH

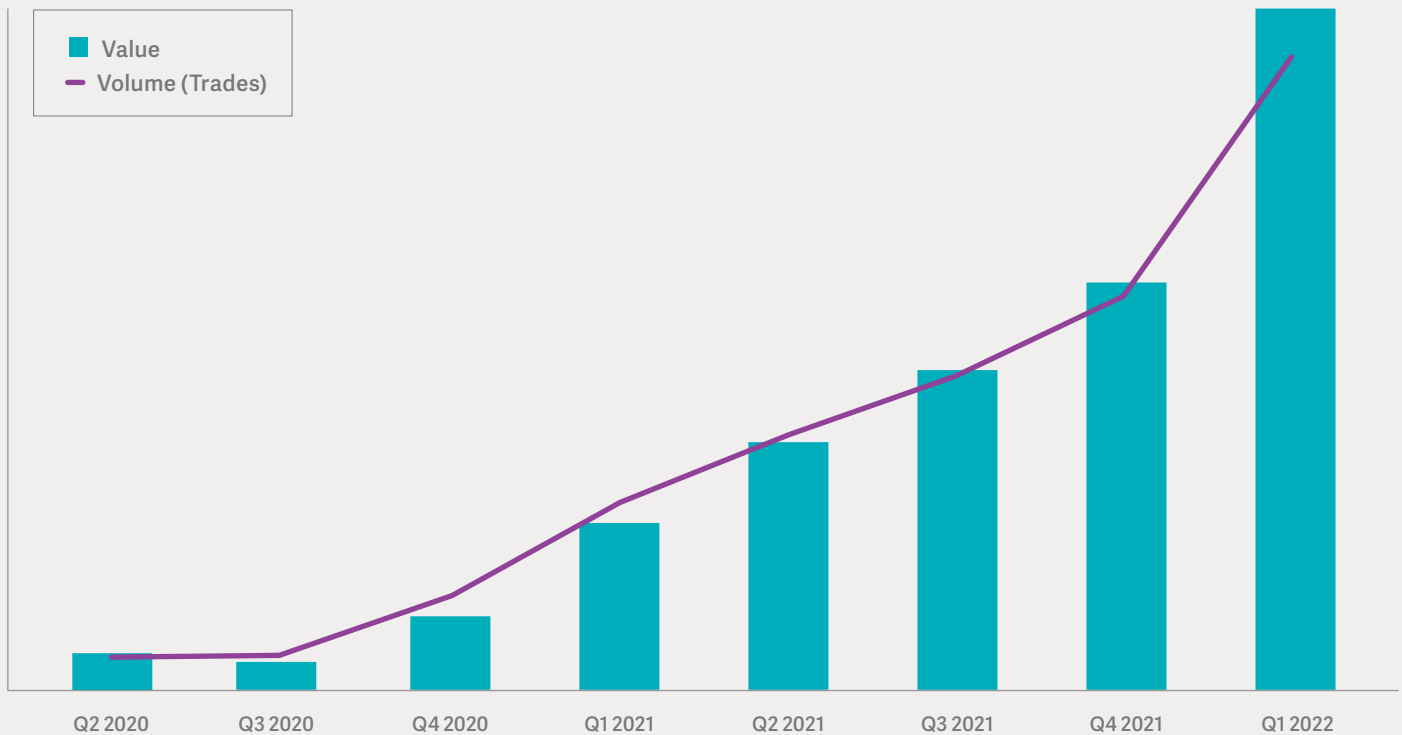
19

major financial institution groups participating

33

dealer entities from **8** countries live

XCCY NEW BUSINESS TRADES



INNOVATION

IBOR Transition

- 01. SOFR swaptions now live
- 02. XCCY product suite extended to cover STIBOR/SOFR and NIBOR/SOFR
- 03. Further extension of XCCY to include CDOR, BBSW, CIBOR and TRY Fixed vs SOFR on 2 May

Expansion

- 01. **175** bilateral settlement relationships, up from 85 in Q1 2021
- 02. Support for **German DRV agreements** launching on 30 May
- 03. Multiple optimisation providers now using SwapAgent to help facilitate SA-CCR and Initial Margin optimisation