

Q2 2022 HIGHLIGHTS

VOLUME GROWTH

186%

increase in new trade average daily volume (ADV) since Q2 2021, reaching **\$11.8 bn**

\$5.4 trn

notional registered at end-Q2 2022, **up 99%** vs end-Q2 2021

PARTICIPATION GROWTH

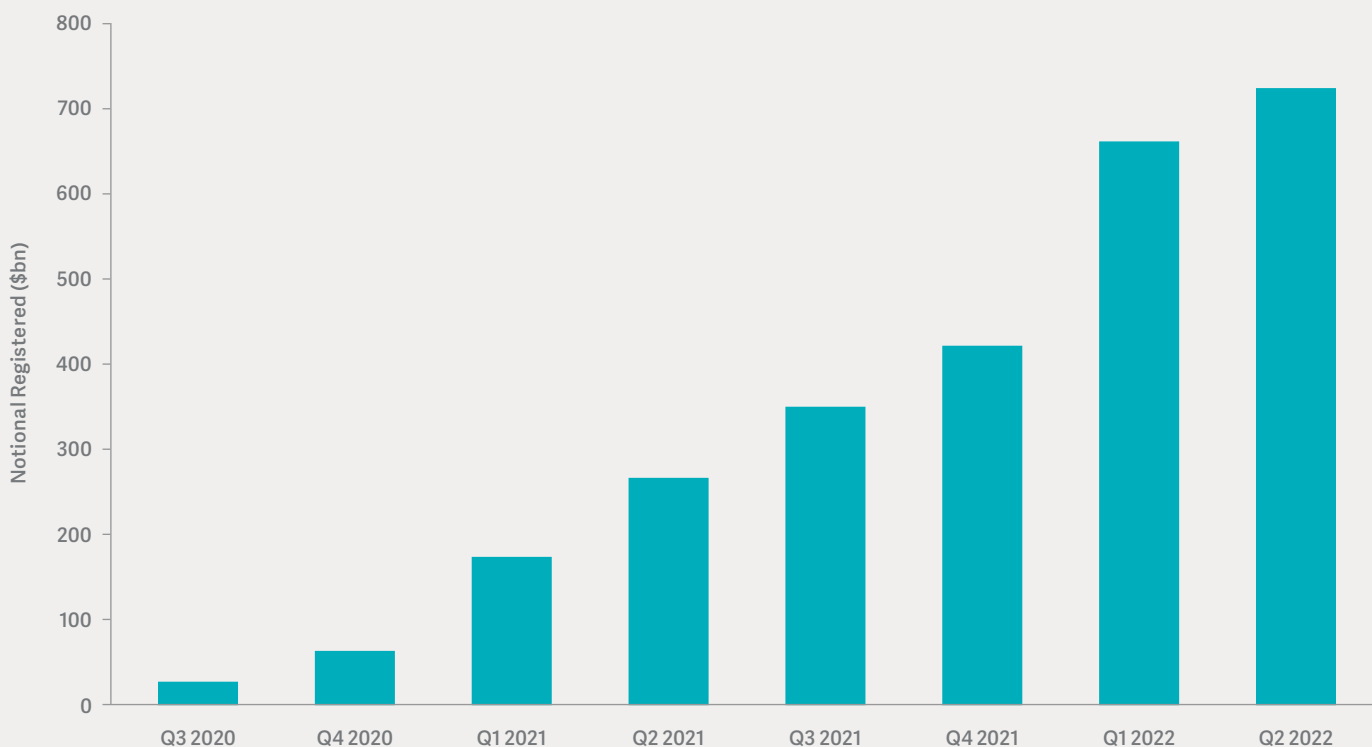
21

major financial institution groups participating, up from **19** in Q1 2022

35

dealer entities from **9** countries live, up from **33** in Q1 2022

NEW BUSINESS TRADES



INNOVATION

IBOR Transition

Extension of cross-currency product suite in Q2 to include:

- 01. CDOR, BBSW, CIBOR2 and TRY Fixed vs SOFR
- 02. NZD BBR-FRA, SGD SORA, HKD HIBOR and MXN TIE vs SOFR
- 03. €STR, SARON, SONIA, TONA vs Fixed USD

Expansion

- 01. **196** bilateral settlement relationships, up from **111** in Q2 2021
- 02. Enhancements to support for **German DRV agreements** went live in Q2
- 03. **6** banks BAU live with swaptions