Q2 2021 HIGHLIGHTS

VOLUME GROWTH

XCCY
new cross-currency business trades registered in Q2, up **146%** vs Q1

$2.7 trn
notional registered at end-Q2, with value registered during Q2 up **135%** vs Q1

28,418
sides registered at end-Q2, with registrations during Q2 up **130%** vs Q1

29.7%
funding optimisation payment savings generated in Q2, up from **25.9%** in Q1

PARTICIPATION GROWTH

18
major financial institution groups

30
dealer entities from **6** countries live

10
financial institution groups from **5** jurisdictions onboarding

7
additional financial institution groups conducting SwapAgent implementation impact assessments

INNOVATION

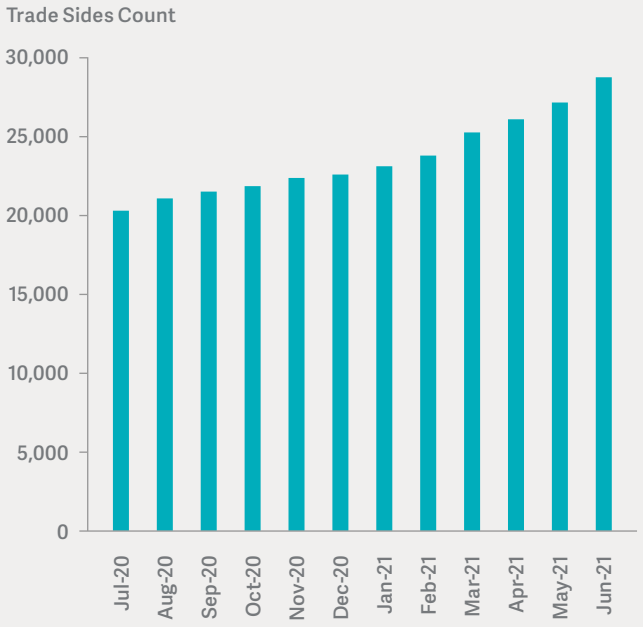
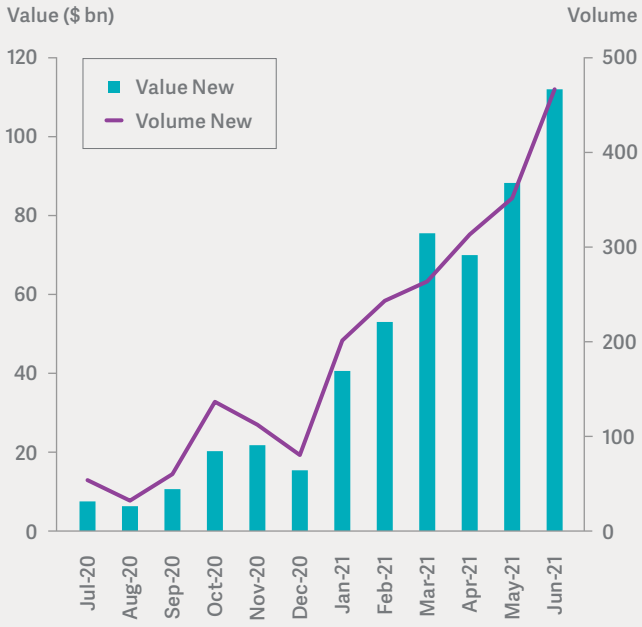
IBOR Transition

1. Cross-currency swap trades registered in alternative RFRs in the five currencies that LIBOR is calculated in (CHF, EUR, GBP, JPY and USD)
2. Market consultation initiated to progress alternative RFRs in other markets, including Australia, Canada and Scandinavia

Product/Currency Diversification

1. Double-digit growth in AUD, CAD, CHF, JPY, NOK and SEK trade registrations in Q2 vs Q1
2. First HKD trade registered in Q2

VOLUME



XCCY NEW BUSINESS TRADES