

**GLOBAL HIGHLIGHTS – Q2 2022**

**SHIFTS IN VOLUMES**

**2.07m**  
trades cleared (new quarterly record), **up 1%** vs Q1 2022

**\$273 trn**  
total notional cleared, down 16% vs Q1 2022

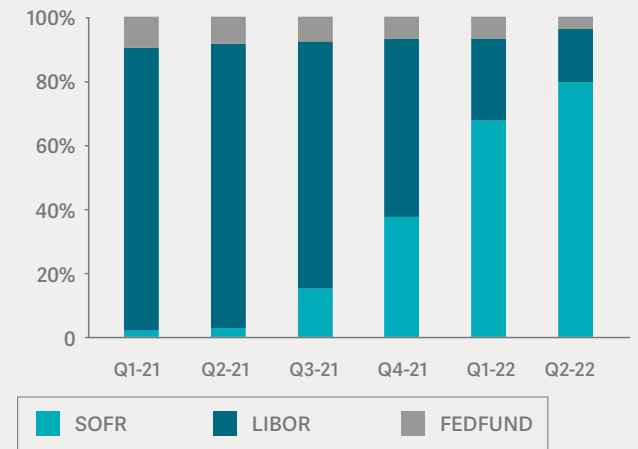
**CLIENT CLEARING ACTIVITY**

**676k**  
client trades cleared (new quarterly record), **up 3%** vs Q1 2022

**\$72 trn**  
client notional cleared, down 17% vs Q1 2022

**STRONG SOFR ACTIVITY**

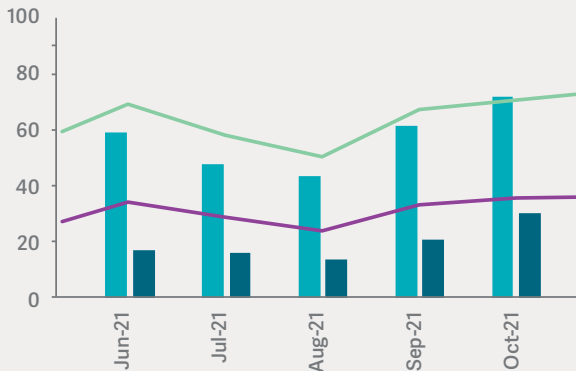
Relative USD DV01 Volumes\*



\*Excluding Inflation, Basis Swaps and BSBY volumes

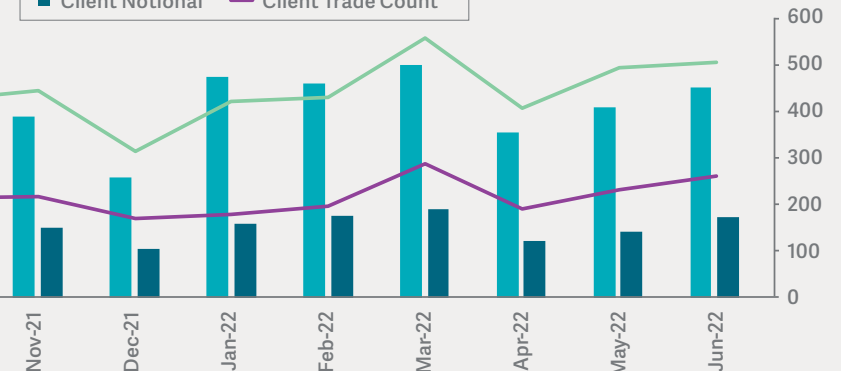
**HOUSE & CLIENT REGISTERED VOLUMES**

Notional Registered (\$trn)



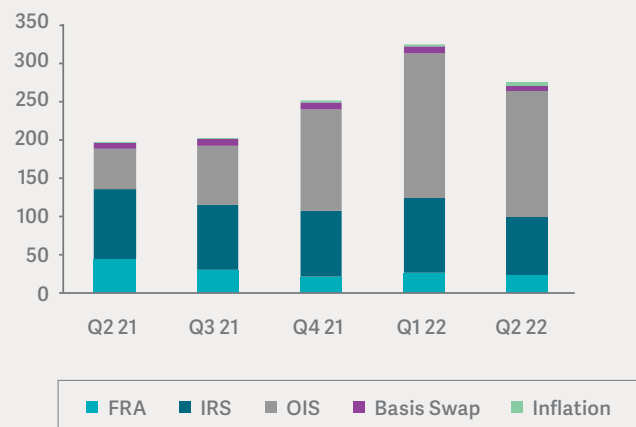
House Notional (Cyan), Client Notional (Dark Blue), House Trade Count (Light Green), Client Trade Count (Purple)

Trades Registered (1,000)



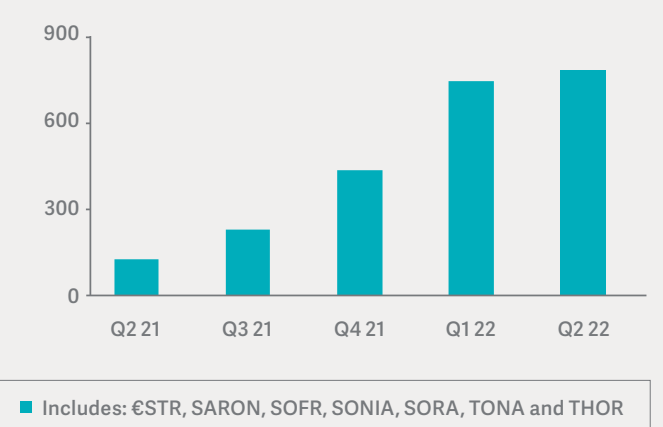
**NOTIONAL BY PRODUCT**

Notional Registered (\$trn)



**RFR TRADES REGISTERED**

Trades Registered (1,000)



Includes: €STR, SARON, SOFR, SONIA, SORA, TONA and THOR