

SWAPAGENT



Q1 2024 highlights

VOLUME GROWTH

US\$25.3bn

New trade average daily value, up **52%** vs Q1 2023

US\$15.2trn

Notional registered at the end of Q1, up **75%** vs Q1 2023

PARTICIPATION GROWTH

30

Major financial institution groups, up from **27** in Q1 2023

46

Dealer entities from **14** countries live, up from **41** in Q1 2023

SWAPAGENT DEVELOPMENTS

- Toronto-Dominion Bank and TD Global Finances joined as new members
- Significant growth in BAU cross-currency volumes, notably JPY/USD and CAD/USD
- Sustained strong growth in swaptions average daily volume
- 1 trillion cross-currency swaps now live

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NEW BUSINESS TRADES

Average daily notional registered (US\$bn)

