

SwapClear Q2 2024 highlights

US\$373trn

Notional cleared, down **8%** vs Q1 2024

US\$124trn

Client notional cleared, down **6%** vs Q1 2024

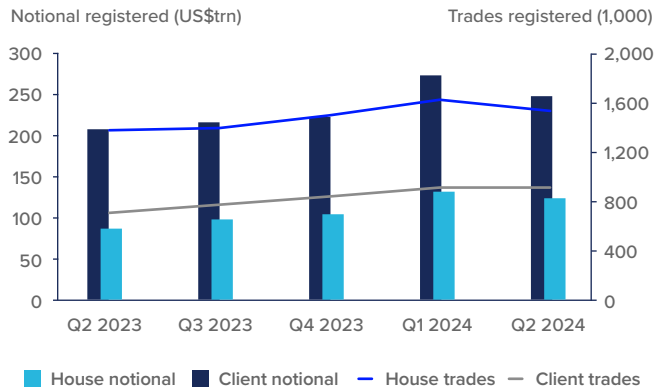
2.4m

Trades cleared, down **3%** vs Q1 2024

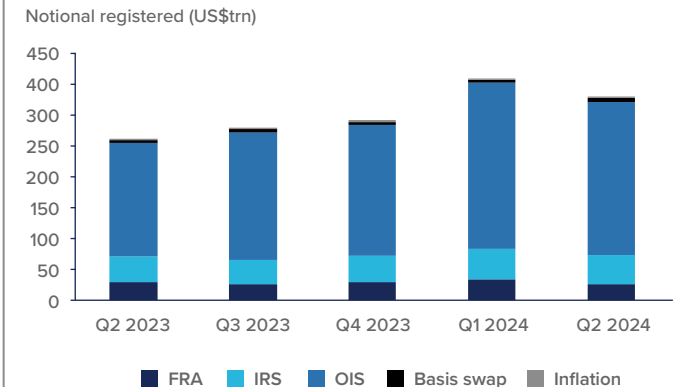
914k

Client trades cleared, flat vs Q1 2024

HOUSE AND CLIENT REGISTERED VOLUMES



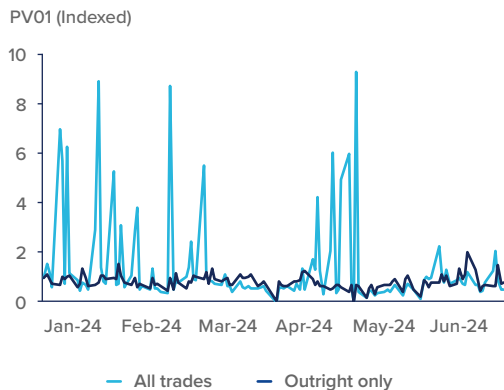
NOTIONAL BY PRODUCT



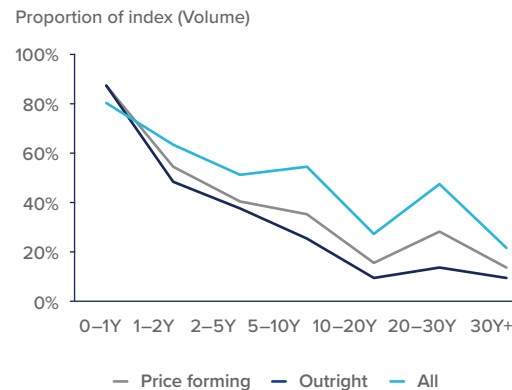
Analysing outright only trades reveal interesting insights about €STR adoption

Need more 'value' from volume data? Filtering for outright-only removes portfolio management noise, reveals signal, and increases utility for risk management purposes. [Get in touch](#) to learn more, including how you can see DV01 data.

DAILY €STR VOLUME – ALL TRADE VOLUME VS OUTRIGHTS ONLY



€STR – ADOPTION BY TENOR



€STR – DISTRIBUTION OF REGISTERED ACTIVITY

