

€STR, EONIA and EURIBOR Traded Notional as % of EUR-denominated IRD Traded Notional by Region

	EU			UK			US		
	€STR	EONIA	EURIBOR	€STR	EONIA	EURIBOR	€STR	EONIA	EURIBOR
Sep-21	8.4%	12.4%	77.9%	0.6%	17.6%	75.8%	1.9%	14.9%	81.1%
Oct-21	20.3%	6.0%	72.1%	4.4%	11.9%	75.0%	14.5%	12.6%	70.7%
Nov-21	27.4%	1.4%	69.9%	9.7%	0.4%	80.8%	23.0%	0.0%	75.6%
Dec-21	34.5%	3.0%	61.8%	9.6%	0.5%	79.6%	27.5%	0.0%	67.9%
Jan-22	18.7%	1.2%	78.9%	15.8%	0.5%	76.8%	12.3%	0.0%	65.4%
Feb-22	21.3%	0.0%	77.6%	25.4%	0.0%	67.3%	37.2%	0.0%	61.2%
Mar-22	23.2%	0.0%	76.0%	28.1%	0.0%	65.9%	35.9%	0.0%	62.7%
Apr-22	24.0%	0.0%	74.2%	29.7%	0.0%	64.2%	38.5%	0.0%	60.1%
May-22	19.5%	0.0%	79.4%	31.4%	0.0%	62.1%	37.4%	0.0%	61.1%
Jun-22	31.0%	0.0%	67.6%	39.8%	0.0%	55.2%	42.6%	0.0%	55.7%
Jul-22	43.0%	0.0%	56.3%	42.0%	0.0%	52.5%	35.2%	0.0%	63.1%
Aug-22	42.0%	0.0%	56.1%	39.9%	0.0%	54.2%	35.2%	0.0%	63.3%
Sep-22	44.1%	0.0%	54.9%	45.0%	0.0%	49.9%	41.6%	0.0%	57.1%

Source: DTCC SDR, European APAs and TVs