

Percentage of €STR Traded Notional Reported in the EU by Tenors

	€STR								
	Tenor ≤ 1 Year							1 Year < Tenor ≤ 5 Years	Tenor > 5 Years
	1 Week	1 Month	2 Months*	3 Months	6 Months	1 Year	Other		
Sep-21	0.0%	15.4%	4.5%	34.7%	4.0%	6.6%	14.9%	12.3%	7.5%
Oct-21	0.0%	5.1%	4.1%	46.6%	8.2%	10.2%	8.9%	11.9%	5.1%
Nov-21	0.9%	7.4%	4.8%	39.9%	6.1%	6.3%	17.8%	10.8%	6.0%
Dec-21	0.9%	12.6%	8.3%	19.7%	5.2%	3.0%	16.4%	12.4%	21.5%
Jan-22	0.0%	10.6%	10.3%	17.8%	3.6%	7.8%	20.6%	20.2%	9.1%
Feb-22	0.0%	6.2%	22.9%	14.7%	6.7%	11.1%	17.3%	12.9%	8.1%
Mar-22	0.0%	5.1%	26.7%	14.8%	6.9%	6.7%	11.8%	19.7%	8.2%
Apr-22	0.0%	4.3%	25.5%	27.6%	5.0%	4.9%	13.1%	13.2%	6.3%
May-22	0.0%	5.4%	24.7%	30.7%	4.2%	6.2%	10.8%	10.2%	7.9%
Jun-22	0.0%	5.9%	33.1%	25.8%	6.6%	7.9%	9.3%	7.0%	4.5%
Jul-22	0.0%	6.6%	56.7%	16.3%	3.6%	2.8%	6.7%	4.8%	2.5%
Aug-22	0.0%	5.6%	36.8%	27.3%	2.9%	2.3%	9.7%	10.1%	5.3%
Sep-22	0.1%	3.8%	43.1%	25.5%	3.2%	3.8%	7.4%	9.5%	3.5%

Source: European APAs and TVs

*2 months tenor also includes 6 weeks and 7 weeks tenors

Tenor is calculated based on ISIN Term of contract data