EU Traded Notional Deciles (EUR) per Reference Rate

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JURISDICTION	NORMALISED_REFERENCE_RATE	UPFRONT_FEE	MIN	DECILE_FIRST	DECILE_SECOND	DECILE_THIRD	DECILE_FOURTH	DECILE_FIFTH	DECILE_SIXTH	DECILE_SEVENTH	DECILE_EIGHTH	DECILE_NINTH	MAX
EU	EUR-EURIBOR	FALSE	€10,061.00	€3,275,000.00	€5,700,000.00	€10,000,000.00	€13,779,800.00	€20,900,000.00	€29,600,000.00	€48,000,000.00	€68,200,000.00	€122,000,000.00	€1,050,000,000.00
EU	GBP-SONIA	FALSE	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00	€4,619,162.00
EU	USD-SOFR	FALSE	€559,409.80	€4,622,140.00	€9,244,280.00	€13,886,420.00	€18,488,560.00	€23,110,700.00	€25,883,984.00	€46,221,401.00	€46,221,401.00	€92,442,801.00	€277,000,000.00
EU	EUR-EuroSTR	FALSE	€593,644.00	€4,978,931.00	€12,122,981.00	€17,000,000.00	€26,200,000.00	€40,000,000.00	€75,000,000.00	€100,000,000.00	€140,000,000.00	€200,000,000.00	€282,000,000.00
EU	EUR-EURIBOR	TRUE	€11,000.00	€3,318,000.00	€7,500,000.00	€13,000,000.00	€20,670,000.00	€31,600,000.00	€48,491,400.00	€64,000,000.00	€100,000,000.00	€184,000,000.00	€1,050,000,000.00

EU Traded Notional Deciles (EUR) for Trades with and without Upfront Fees
Source: Peppleint digital

Lostitudion of transaction courts across deciles. The 'kis show the percentage distribution for each reference rate.

- Note that it is possible for these to be 'enpy' deciles. This is because we used continuous percentage, and additional additional country of the country of the

EUR-EURIBOR without Upfroi	nt Fee				
NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM
EUR-EURIBOR	A. 10,061 <= X < 3,275,000	18,958	€31,415,472,020.20	9.60%	0.32
	B. 3,275,000 <= X < 5,700,000	18,721	€84,050,926,447.87	9.48%	0.85
	C. 5,700,000 <= X < 10,000,000	19,056	€144,460,832,963.49	9.65%	1.46
	D. 10,000,000 <= X < 13,779,800	19,244	€213,260,264,955.30	9.75%	2.15
	E. 13,779,800 <= X < 20,900,000	19,290	€322,164,417,518.76	9.77%	3.24
	F. 20,900,000 <= X < 29,600,000	19,051	€462,085,965,646.73	9.65%	4.65
	G. 29,600,000 <= X < 48,000,000	19,538	€694,818,010,400.78	9.89%	7.005
	H. 48,000,000 <= X < 68,200,000	19,921	€1,021,510,701,161.31	10.09%	10.295
	I. 68,200,000 <= X < 122,300,000	20,588	€1,745,026,617,655.71	10.43%	17.589
	1 122 200 000 V - 1 050 000 000	22.004	6F 200 202 720 428 00	44 70%	FD 478

NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUN
UR-EuroSTR	A. 593,644 <= X < 4,978,931	1	€593,644.00	5.26%	0.04
	B. 4,978,931 <= X < 12,122,981	3	€20,861,588.00	15.79%	1.56
	D. 17,000,000 <= X < 26,200,000	3	€51,000,000.00	15.79%	3.82
	F. 40,000,000 <= X < 75,000,000	4	€80,000,000.00	21.05%	5.99
	G. 75,000,000 <= X < 100,000,000	2	€150,000,000.00	10.53%	11.24
	H. 100,000,000 <= X < 140,000,000	2	€200,000,000.00	10.53%	14.99
	I. 140,000,000 <= X < 200,000,000	1	€150,000,000.00	5.26%	11.24
	J. 200,000,000 <= X < 282,200,000	3	€682.200.000.00	15.79%	51.11

NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SU
USD-SOFR	A. 559,410 <= X < 4,622,140	15	€29,015,277.22	8.62%	0.4
	B. 4,622,140 <= X < 9,244,280	13	€74,974,279.88	7.47%	1.1
	C. 9,244,280 <= X < 13,866,420	22	€221,682,102.47	12.54%	3.3
	D. 13,866,420 <= X < 18,488,560	16	€245,940,066.26	9.20%	3.7
	E. 18,488,560 <= X < 23,110,700	16	€316,854,606.28	9.20%	4.8
	F. 23,110,700 <= X < 25,883,984	20	€464,155,303.91	11.49%	7.0
	G. 25,883,984 <= X < 46,221,401	17	€578,268,670.68	9.77%	8.8
	I. 46,221,401 <= X < 92,442,801	31	€1,682,879,443.50	17.82%	25.6
	J. 92,442,801 <= X < 277,305,075	24	€2.942.477.060.41	13.79%	44.8

GBP-SONIA without Upfront I	Fee				
NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM
GBP-SONIA	J. 4,619,162 <= X < 4,619,162	1	€4,619,161.67	100.00%	100.00

JPY-TONA without Upfront Fee
- No trades for this period

UR-EURIBOR with Upfront Fee					
NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM
UR-EURIBOR	A. 11,000 <= X < 3,318,000	1,762	€3,055,044,786.48	9.99%	0.245
	B. 3,318,000 <= X < 7,500,000	1,728	€8,949,733,653.00	9.79%	0.70
	C. 7,500,000 <= X < 13,000,000	1,737	€17,474,190,215.29	9.85%	1.36
	D. 13,000,000 <= X < 20,670,000	1,823	€30,749,751,034.00	10.33%	2.391
	E. 20,670,000 <= X < 31,600,000	1,761	645,311,129,373.72	9.98%	3.531
	F. 31,600,000 <= X < 48,491,400	1,762	€69,070,728,234.87	9.99%	5.381
	G. 48,491,400 <= X < 64,000,000	1,743	€93,835,836,771.31	9.88%	7.311
	H. 64,000,000 <= X < 100,000,000	1,625	€125,300,373,542.53	9.21%	9.76
·	L 100,000,000 <= X < 184,250,000	1,931	€242,727,169,473.50	10.95%	18.90
	J. 184,250,000 <= X < 1,050,000,000	1,770	€647,992,103,219.45	10.03%	50.45

EUR-EuroSTR with Upfront Fee
- No trades for this period

USD-SOFR with Upfront Fee
- No trades for this period

JPY-TONA with Upfront Fee
- No trades for this period

EU Traded Notional Deciles (EUR) Across Tenors

Source: Propolent digital

Distribution of transaction courts across tenors, split by trade size deciles. The 1/4s show the distribution of trade sizes for each benchmark tenor so that we can understand where the smallest / largest trades occur across the tenor course.

Note that it is possible for there to be 'empty' deciles. This is because we used continuous percentiles, which hand some percentiles, which means that decile thresholds are interpolated and do not always correspond to a value found in the data.

Where there is a renal number of that transaction, this can recover appears the proposed or always correspond to a value found in the data.

SUM of TRANSACTION_COUNT		CONVERTED_TENOR_IN_YEAR										
NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	1	2	3	5	7	10	12	15	20	25	30
EUR-EURIBOR	A. 10,061 <= X < 3,275,000	3.79%	3.91%	5.27%	8.01%	8.94%	7.98%	10.88%	11.16%	13.86%	19.51%	19
	B. 3,275,000 <= X < 5,700,000	1.24%	10.29%	6.29%	6.55%	8.45%	8.87%	12.79%	13.11%	12.08%	15.88%	14
	C. 5,700,000 <= X < 10,000,000	1.09%	8.20%	6.94%	6.80%	11.35%	11.10%	10.06%	12.71%	12.21%	11.24%	12
	D. 10,000,000 <= X < 13,779,800	2.40%	5.46%	8.22%	9.17%	8.14%	12.35%	9.64%	8.90%	9.18%	9.75%	1
	E. 13,779,800 <= X < 20,900,000	3.24%	7.41%	12.05%	8.18%	13.14%	10.36%	13.01%	11.47%	11.29%	10.45%	
	F. 20,900,000 <= X < 29,600,000	3.18%	7.29%	7.66%	10.46%	8.76%	11.97%	8.15%	9.04%	8.54%	8.82%	
	G. 29,600,000 <= X < 48,000,000	5.56%	8.30%	12.19%	12.87%	10.42%	9.76%	8.72%	10.91%	10.66%	6.62%	
	H. 48,000,000 <= X < 68,200,000	9.04%	10.11%	9.84%	12.22%	8.00%	11.74%	8.94%	6.86%	9.21%	6.98%	
	I. 68,200,000 <= X < 122,300,000	19.60%	15.31%	14.39%	13.82%	9.82%	8.71%	8.19%	7.78%	6.22%	6.15%	
	J. 122,300,000 <= X < 1,050,000,000	50.70%	23.69%	17.04%	11.78%	12.74%	7.08%	9.47%	7.90%	6.63%	4.58%	
UR-EuroSTR	A. 593,644 <= X < 4,978,931									0.01%		
	B. 4,978,931 <= X < 12,122,981			0.02%	0.00%							
	D. 17,000,000 <= X < 26,200,000	0.04%										
	F. 40,000,000 <= X < 75,000,000				0.01%							
	G. 75,000,000 <= X < 100,000,000	0.01%	0.01%									
	H. 100,000,000 <= X < 140,000,000	0.01%								0.01%		
	I. 140,000,000 <= X < 200,000,000	0.01%										
	J. 200,000,000 <= X < 282,200,000	0.04%										
BP-SONIA	J. 4,619,162 <= X < 4,619,162	0.01%										
SD-SOFR	A. 559,410 <= X < 4,622,140		0.01%		0.01%	0.04%	0.01%	0.04%				
	B. 4,622,140 <= X < 9,244,280			0.01%	0.01%	0.03%	0.00%		0.01%	0.02%	0.02%	
	C. 9,244,280 <= X < 13,866,420		0.01%	0.01%	0.02%	0.01%	0.01%		0.01%	0.06%		
	D. 13,866,420 <= X < 18,488,560		0.01%	0.02%	0.01%		0.01%	0.04%	0.01%	0.02%		
·	E. 18,488,560 <= X < 23,110,700		·	0.02%	0.01%	0.04%	0.00%	0.04%	0.03%			
·	F. 23,110,700 <= X < 25,883,984		·		0.01%	0.03%	0.02%		0.01%	0.01%		
·	G. 25,883,984 <= X < 46,221,401		·		0.01%	0.04%	0.01%		0.03%			
·	I. 46,221,401 <= X < 92,442,801		·	0.02%	0.03%	0.06%	0.01%	0.04%				
	J. 92.442.801 <= X < 277.305.075		0.01%	0.02%	0.02%	0.01%	0.01%		0.06%			

Various Reference Rates with Upfront Fee

SUM of TRANSACTION_COUNT		CONVERTED_TENOR_IN_YEAR										
NORMALISED_REFERENCE_RATE	DECILE_RANK_STRING	1	2	3	5	7	10	12	15	20	25	30
	A. 11,000 <= X < 3,318,000	0.79%	6.77%	11.41%	5.82%	7.63%	11.35%	6.04%	10.64%	11.43%	11.35%	13.97%
	B. 3,318,000 <= X < 7,500,000	1.27%	8.20%	13.79%	9.39%	6.89%	11.78%	12.42%	7.51%	9.71%	7.93%	10.83%
	C. 7,500,000 <= X < 13,000,000	3.80%	9.34%	8.56%	11.69%	11.83%	11.92%	11.41%	9.41%	8.24%	7.31%	9.00%
	D. 13,000,000 <= X < 20,670,000	2.85%	5.84%	8.68%	10.45%	16.02%	12.05%	12.75%	10.89%	9.42%	10.73%	11.11%
	E. 20,670,000 <= X < 31,600,000	1.58%	6.99%	5.83%	7.63%	8.83%	9.93%	7.38%	10.89%	10.68%	14.77%	14.68%
	F. 31,600,000 <= X < 48,491,400	3.96%	6.91%	7.13%	9.06%	12.43%	8.71%	9.73%	10.97%	12.82%	10.58%	12.41%
	G. 48,491,400 <= X < 64,000,000	5.71%	9.91%	5.47%	8.94%	5.99%	8.22%	14.09%	8.50%	11.94%	16.17%	12.66%
	H. 64,000,000 <= X < 100,000,000	6.18%	7.27%	7.73%	9.62%	10.48%	7.14%	9.40%	15.59%	13.49%	10.26%	7.01%
	I. 100,000,000 <= X < 184,250,000	16.96%	13.47%	15.34%	15.60%	11.83%	11.32%	13.09%	11.39%	8.07%	7.15%	5.59%
	J. 184,250,000 <= X < 1,050,000,000	56.89%	25.30%	16.05%	11.80%	8.08%	7.57%	3.69%	4.21%	4.20%	3.73%	2.73%

EU Traded Notionals (EUR) and Transaction Counts %s without Upfront Fee

	CONVERTED_TENOR_IN_YEAR	Values																				
	1		2		3		5		7		10		12		15		20		25		30	
NORMALISED_REFERENCE_RATE	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	T SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT S	SUM of EUR_NOTIONAL_SUM										
EUR-EURIBOR	3.42%	12.93%	9.74%	16.24%	6.48%	8.85%	19.18%	20.52%	5.67%	5.42%	27.49%	20.43%	2.57%	6 2.09%	5.01%	3.45%	6.29%	3.95%	2.39%	1.18%	11.76%	4.94%
EUR-EuroSTR	47.37%	79.29%	5.26%	5.62%	10.53%	0.75%	26.32%	6.81%									10.53%	7.54%				
GBP-SONIA	100.00%	100.00%																				
USD-SOFR			2.30%	2.00%	6.90%	10.12%	27.01%	29.85%	15.52%	13.51%	26.44%	23.91%	4.60%	5 2.56%	9.20%	15.92%	6.90%	1.90%	0.57%	0.08%	0.57%	0.14%

EU Traded Notionals (EUR) and	Transaction Counts without	Upfront Fee																				
` '	CONVERTED_TENOR_IN_YEAR	Values																				A
	1	1	2	2	3	3	5	5	7	7	10	10	12	12	15	15	20	20	25	25	30	30
NORMALISED_REFERENCE_RATE	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT SL	IM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT S	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUN	T SUM of EUR_NOTIONAL_SUM								
EUR-EURIBOR	6,749	€1,283,222,106,772.93	19,237	€1,612,363,826,126.33	12,803	€878,461,253,579.54	37,864	€2,036,844,289,424.91	11,196	€538,309,402,563.28	54,283	€2,028,724,323,169.67	5,073	€207,504,215,392.76	9,895	€342,508,967,426.90	12,423	€392,510,236,678.49	4,715	€117,119,978,300.31	23,25	23 €490,527,338,773.02
EUR-EuroSTR	9	€1,058,200,000.00	1	€75,000,000.00	2	€9,957,862.00	5	€90,903,726.00									2	€100,593,644.00			í .	
GBP-SONIA	1	€4,619,161.67																			í .	
USD-SOFR			4	£131 254 646 60	12	6663 680 793 11	47	£1 956 857 947 43	27	£885 990 926 10	46	€1 567 272 730 34	8	£168 153 455 05	16	£1 043 909 896 44	12	€124 797 781 37	1	€5 084 354 06	1	1 69 244 280 10

EU Traded Notionals (EUR) and Transaction Counts %s with Upfront Fee CONVERTED_TENOR_N_YEAR Values

	1		2		3		5		7		10		12		15		20		4 25 P	4	4 30	4
NORMALISED_REFERENCE_RATE	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUN	IT SUM of EUR_NOTIONAL_SU	M SUM of TRANSACTION_COUN	IT SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUR	NT SUM of EUR_NOTIONAL_SUM	M SUM of TRANSACTION_COUN	T SUM of EUR_NOTIONAL_SU	M SUM of TRANSACTION_COUNT	T SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUI	M SUM of TRANSACTION_COUNT	T SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM
EUR-EURIBOR	3.58%	12.70	7.95	% 14.08	% 4.77	% 6.54%	15.08%	6 17.08	% 3.79	% 3.381	6 20.881	6 17.25	% 1.699	1.319	6.87%	5.199	6 13.489	% 9.75%	3.64%	2.47%	18.26%	10.25%
EU Traded Notionals (EUR) a	nd Transaction Counts with Up	front Fee																				

	CONVERTED_TENOR_IN_YEAR	Values																		
	1	2		3	5		7		10		12		15		20		25		30	
NORMALISED_REFERENCE_RAT	E SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT SUM of EUR_NOTION	_SUM SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUN	IT SUM of EUR_NOTIONAL_SUM	SUM of TRANSACTION_COUNT	SUM of EUR_NOTIONAL_SUM										
EUR-EURIBOR	631	€163,154,467,000.00 1,403	€180,854,270,392.30	841 €84,013,04	159.92 2,6	l61 €219,389,067,229.7	73 66	8 643,367,963,699.61	3,684	€221,527,076,611.00	298	€16,880,970,896.00	1,213	€66,623,375,998.04	2,379	€125,212,974,244.71	643	€31,743,317,623.66	3,222	€131,699,532,449.18

EU Average Traded Notionals (EUR) Per Teno

Lo Average Traded Notionals					
AVERAGE of EUR_NOTIONAL_SUM	UPFRONT_FEE	NORMALISED_REFERENCE_RATE			
	FALSE				TRUE
CONVERTED_TENOR_IN_YEAR	EUR-EURIBOR	EUR-EuroSTR	GBP-SONIA	USD-SOFR	EUR-EURIBOR
1	€203,298,812.86	€117,577,777.78	€4,619,161.67		€258,564,923.93
2	€88,266,481.97	€75,000,000.00		€32,813,661.65	€129,273,960.25
3	€71,763,847.20	€4,978,931.00		€55,306,732.76	€99,896,604.23
5	€56,514,644.14	€30,301,242.00		€42,540,390.16	€83,007,592.60
7	€51,291,986.90			€32,814,478.74	€64,922,101.35
10	€39,394,235.18			€34,071,146.31	€60,132,214.06
12	€42 979.332.10			€21.019.181.88	€56.647.553.34
15	€36,278,886.50			€74,564,992.60	€55,106,183.62
20	€33,238,228.19	€50,296,822.00		€10,399,815.11	€52,632,607.92
25	€25,945,941.14			€5,084,354.06	€49,367,523.52
30	€22,223,964.24			€9,244,280.10	€40,875,087.66

