



EUROPEAN CENTRAL BANK
EUROSYSTEM

OIS linked to €STR

Working group on euro risk-free rates
Frankfurt

27 February 2020

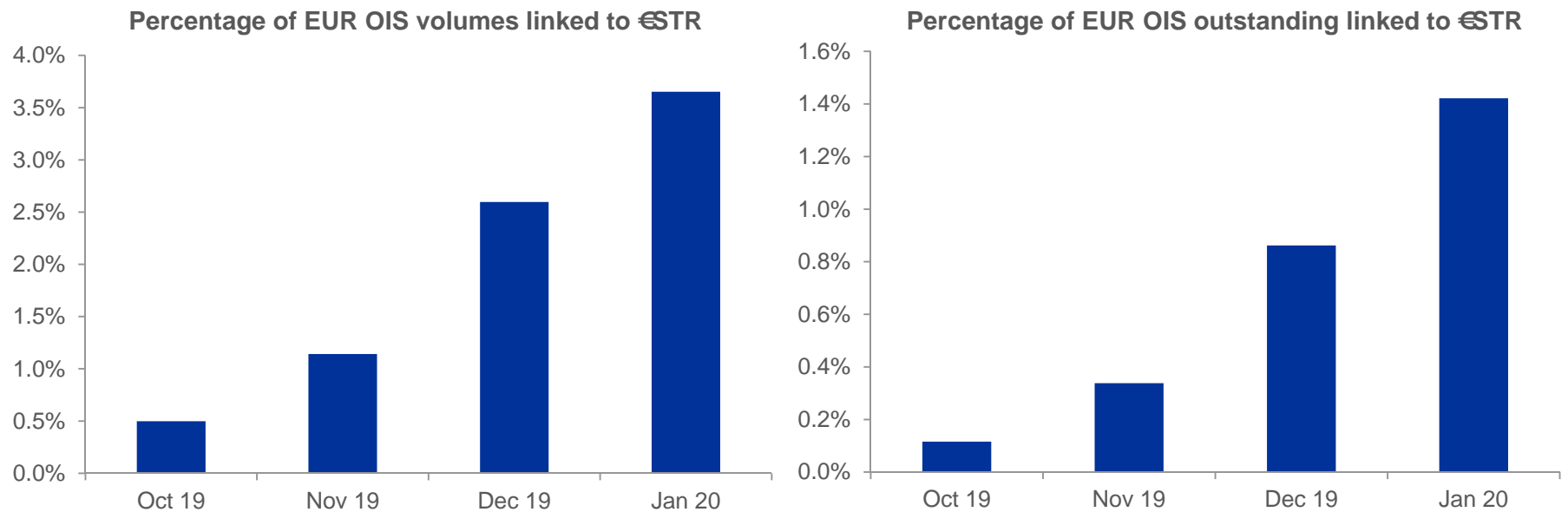


Cornelia Holthausen

DG-M/ECB

OIS transition to €STR

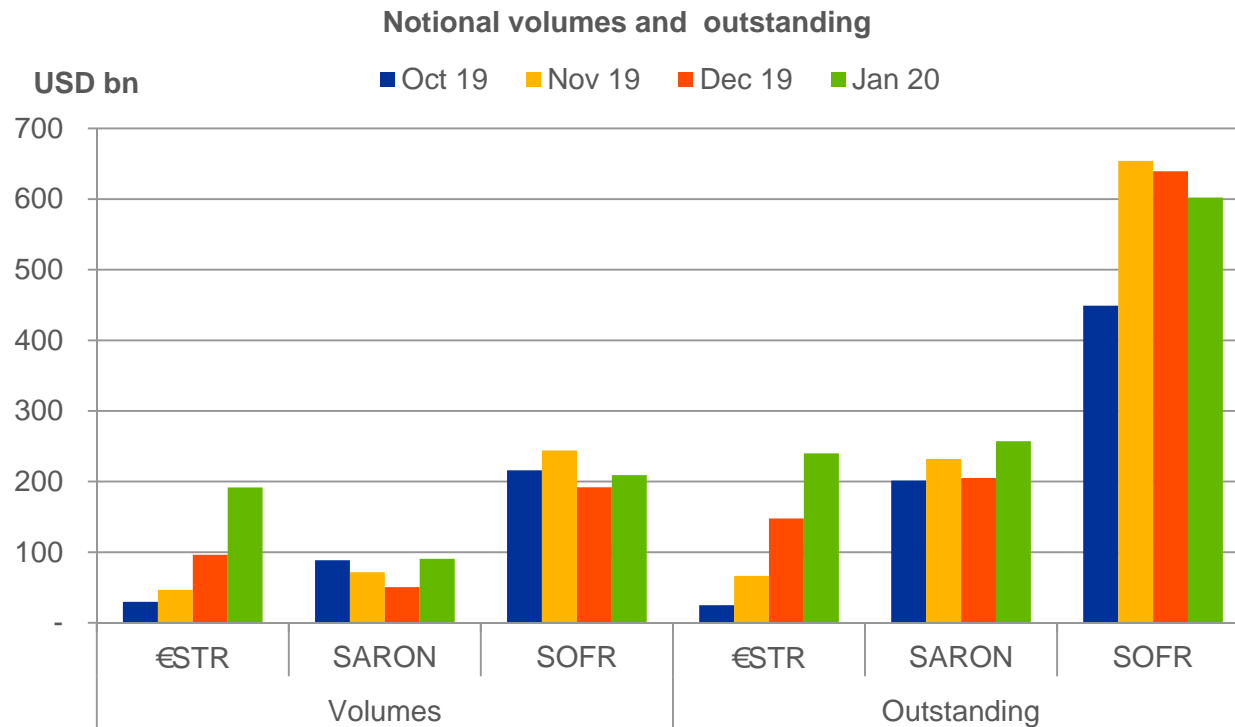
LCH website - public data: regular increase of OIS linked to €STR



Source: <https://www.lch.com/services/swapclear/volumes/rfr-volumes>

OIS transition to €STR

LCH website - public data: comparison with other countries



Source: <https://www.lch.com/services/swapclear/volumes/rfr-volumes>