

2022 CG Market Highlights - European Interest Rate Derivatives

Interest Rate Derivatives

March 24, 2023

Executive Summary:

This report provides detailed information from Europe-based interest rate derivatives investors including helpful benchmark data such as:

- Dealer rankings
- Trading volume breakdown
- Electronic trading activity
- Volume allocation factor

Methodology:

This report provides detailed information on interest rate derivatives according to Europe-based fixed income investors. Research is based on in-person and telephone interviews with 96 Europe-based interest rate derivatives investors in the 2022 Study. The data in this report is based upon aggregated results from individuals participating in the study.

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