

IRS Newsletter

May 2018

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	118	5.023.374.648 €	313.960.916 €	1.211.349.629 €
LAST 13 MONTHS	36	1.978.062.262 €	152.158.636 €	476.738.690 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
May.-17	96.200.000 €	1.211.349.629 €
Jun.-17	41.784.666 €	1.014.051.870 €
Jul.-17	31.250.000 €	1.045.301.870 €
Aug.-17	- €	1.045.301.870 €
Sep.-17	200.000.000 €	1.245.301.870 €
Oct.-17	105.000.000 €	1.079.767.279 €
Nov.-17	1.459.000.000 €	1.560.767.279 €
Dec.-17	- €	463.686.169 €
Jan.-18	- €	463.686.169 €
Feb.-18	14.827.596 €	477.300.000 €
Mar.-18	- €	477.300.000 €
Apr.-18	30.000.000 €	476.738.690 €
May.-18	- €	476.738.690 €
TOTAL	1.978.062.262 €	

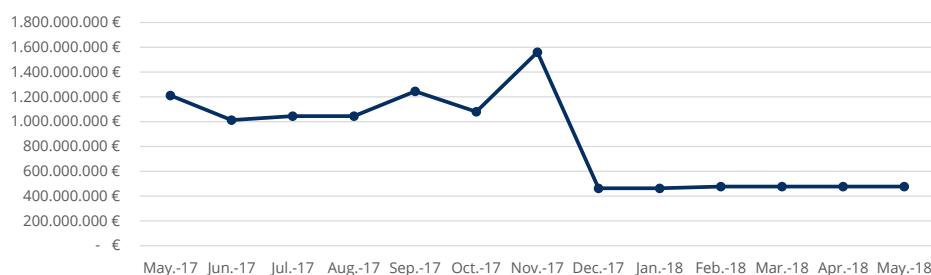
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	225.000.000 €	10.400.000 €
2-5	1.056.612.262 €	101.648.497 €
5-10	657.450.000 €	294.162.650 €
10-20	39.000.000 €	70.527.544 €
> 20	- €	- €
TOTAL	1.978.062.262 €	476.738.690 €

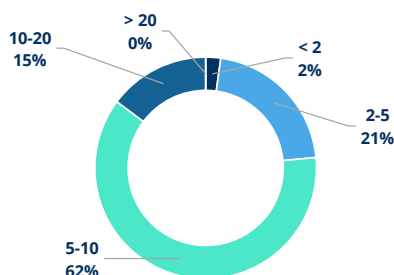
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,58

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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