

IRS Newsletter

July 2018

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	124	5.161.359.314 €	286.742.184 €	1.014.051.870 €
LAST 13 MONTHS	37	1.860.726.332 €	143.132.795 €	491.548.930 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Jun.-18	14.823.736 €	487.938.961 €
Jul.-18	5.825.000 €	491.548.930 €
TOTAL	1.860.726.332 €	

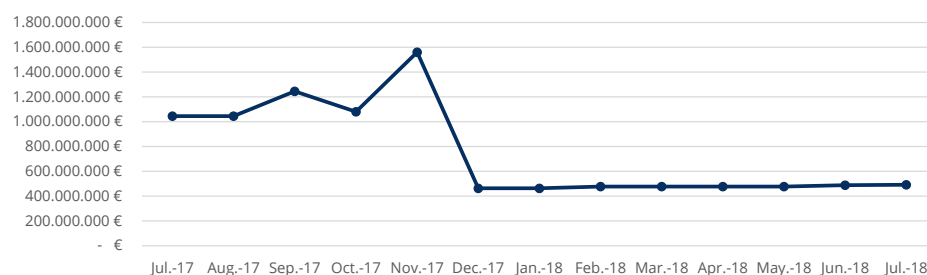
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	225.000.000 €	10.400.000 €
2-5	1.049.827.596 €	131.981.004 €
5-10	546.898.736 €	280.565.756 €
10-20	39.000.000 €	68.602.170 €
> 20	- €	- €
TOTAL	1.860.726.332 €	491.548.930 €

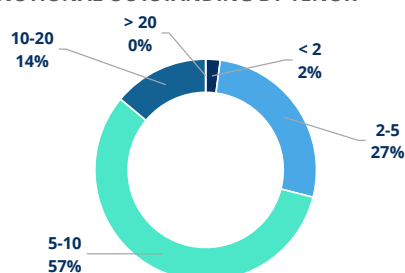
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,48

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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