

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	125	5.192.609.314 €	259.630.466 €	1.045.301.870 €
LAST 13 MONTHS	36	1.829.476.332 €	140.728.949 €	490.455.180 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Aug.-18	- €	491.548.930 €
Sep.-18	- €	490.455.180 €
TOTAL	1.829.476.332 €	

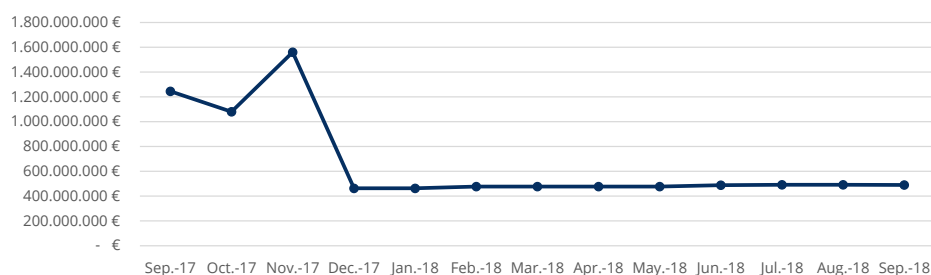
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	225.000.000 €	10.400.000 €
2-5	1.049.827.596 €	130.887.254 €
5-10	515.648.736 €	280.565.756 €
10-20	39.000.000 €	68.602.170 €
> 20	- €	- €
TOTAL	1.829.476.332 €	490.455.180 €

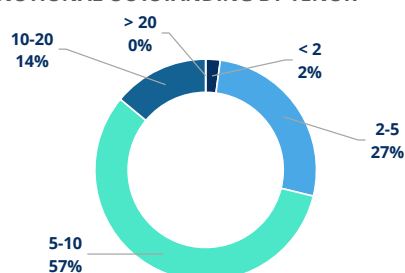
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,31

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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