

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	154	7.001.436.910 €	241.428.859 €	476.738.690 €
LAST 13 MONTHS	22	223.335.506 €	17.179.654 €	492.611.835 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Oct.-18	- €	489.893.870 €
Nov.-18	- €	489.727.203 €
Dec.-18	81.250.000 €	446.252.458 €
Jan.-19	- €	446.076.029 €
Feb.-19	- €	441.619.511 €
Mar.-19	- €	440.525.761 €
Apr.-19	72.010.843 €	463.950.984 €
May.-19	49.425.927 €	492.809.362 €
Jun.-19	- €	492.611.835 €
TOTAL	223.335.506 €	

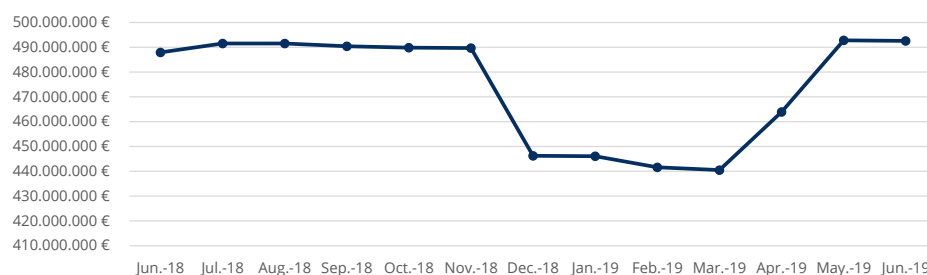
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	15.435.461 €
2-5	81.250.000 €	83.230.229 €
5-10	20.648.736 €	321.752.205 €
10-20	121.436.770 €	72.193.940 €
> 20	- €	- €
TOTAL	223.335.506 €	492.611.835 €

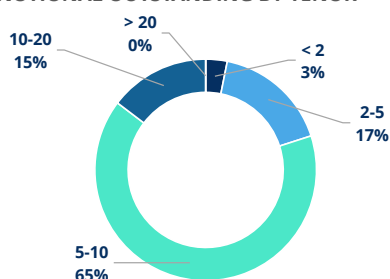
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,54

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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