

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	159	7.016.260.646 €	233.875.355 €	487.938.961 €
LAST 13 MONTHS	17	208.511.770 €	16.039.367 €	492.393.464 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Jul.-19	- €	492.393.464 €
TOTAL	208.511.770 €	

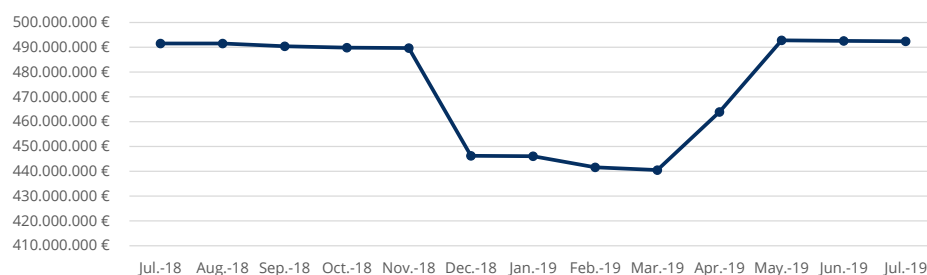
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	15.435.461 €
2-5	81.250.000 €	83.230.229 €
5-10	5.825.000 €	321.533.834 €
10-20	121.436.770 €	72.193.940 €
> 20	- €	- €
TOTAL	208.511.770 €	492.393.464 €

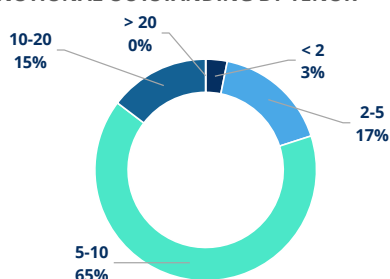
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,46

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



BME Clearing
Tramontana, 2 bis
28231 Las Rozas - Madrid (España)
Tel.: +34 91 709 50 00

