

## CLEARED NOTIONAL VOLUME

## NOTIONAL OUTSTANDING

|                | #TRADES | TOTAL           | MONTHLY AVERAGE |               |
|----------------|---------|-----------------|-----------------|---------------|
| HISTORIC       | 161     | 7.022.085.646 € | 206.531.931 €   | 489.893.870 € |
| LAST 13 MONTHS | 15      | 202.686.770 €   | 15.591.290 €    | 490.554.655 € |

All data in "single counted".

| MONTH        | MONTHLY NOTIONAL VOLUME | NOTIONAL OUTSTANDING (EOM) |
|--------------|-------------------------|----------------------------|
| 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 €              |
| Aug.-19      | - €                     | 492.393.464 €              |
| Sep.-19      | - €                     | 491.299.714 €              |
| Oct.-19      | - €                     | 490.721.322 €              |
| Nov.-19      | - €                     | 490.554.655 €              |
| <b>TOTAL</b> | <b>202.686.770 €</b>    |                            |

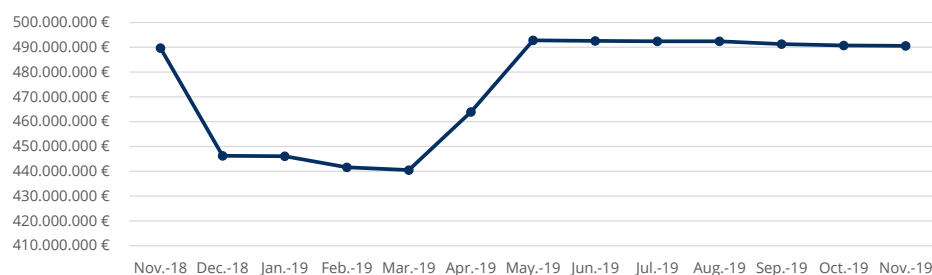
## VOLUME BY TENOR (Last 13 Months)

| MATURITY (years) | CLEARED VOLUME       | NOTIONAL OUTSTANDING |
|------------------|----------------------|----------------------|
| < 2              | - €                  | 56.060.461 €         |
| 2-5              | 81.250.000 €         | 241.344.813 €        |
| 5-10             | - €                  | 121.533.834 €        |
| 10-20            | 121.436.770 €        | 71.615.548 €         |
| > 20             | - €                  | - €                  |
| <b>TOTAL</b>     | <b>202.686.770 €</b> | <b>490.554.655 €</b> |

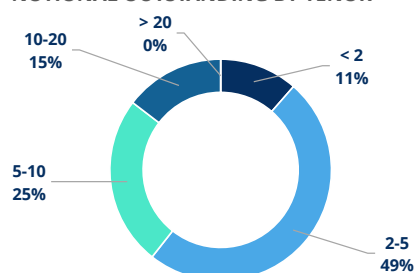
## OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,12

## NOTIONAL OUTSTANDING (EOM)



## NOTIONAL OUTSTANDING BY TENOR



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

