

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	163	7.103.335.646 €	197.314.879 €	446.252.458 €
LAST 13 MONTHS	18	208.661.407 €	16.050.877 €	574.047.078 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Dec.-19	75.000.000 €	562.006.226 €
Jan.-20	12.224.637 €	574.047.078 €
TOTAL	208.661.407 €	

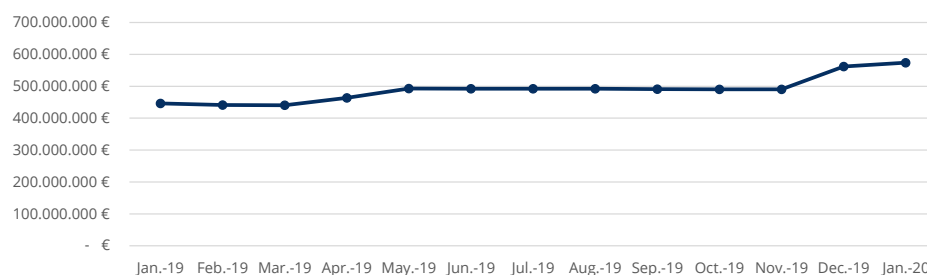
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	68.928.302 €
2-5	- €	228.093.750 €
5-10	75.000.000 €	213.726.104 €
10-20	133.661.407 €	63.298.922 €
> 20	- €	- €
TOTAL	208.661.407 €	574.047.078 €

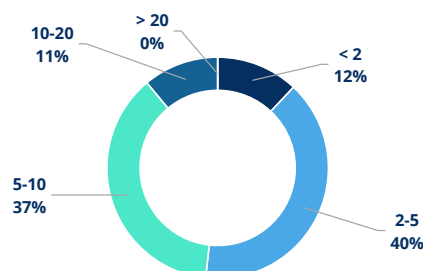
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,33

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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