

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	169	7.175.346.489 €	179.383.662 €	463.950.984 €
LAST 13 MONTHS	12	136.650.564 €	10.511.582 €	562.958.401 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Feb.-20	- €	564.705.053 €
Mar.-20	- €	563.611.303 €
Apr.-20	- €	563.125.068 €
May.-20	- €	562.958.401 €
TOTAL	136.650.564 €	

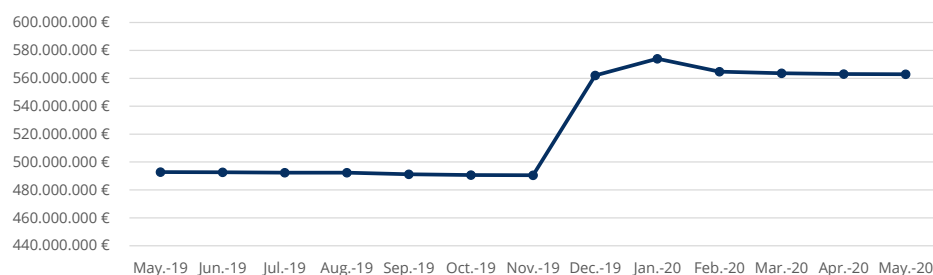
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	59.586.278 €
2-5	- €	256.833.333 €
5-10	75.000.000 €	183.726.104 €
10-20	61.650.564 €	62.812.687 €
> 20	- €	- €
TOTAL	136.650.564 €	562.958.401 €

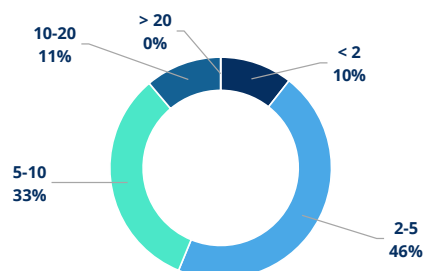
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

6,21

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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