

IRS Newsletter

October 2020

CLEARED NOTIONAL VOLUME

NOTIONAL OUTSTANDING

	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	176	7.224.772.416 €	160.550.498 €	491.299.714 €
LAST 13 MONTHS	5	87.224.637 €	6.709.587 €	555.736.950 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Jun.-20	- €	557.534.582 €
Jul.-20	- €	557.316.935 €
Aug.-20	- €	557.316.935 €
Sep.-20	- €	556.223.185 €
Oct.-20	- €	555.736.950 €
TOTAL	87.224.637 €	

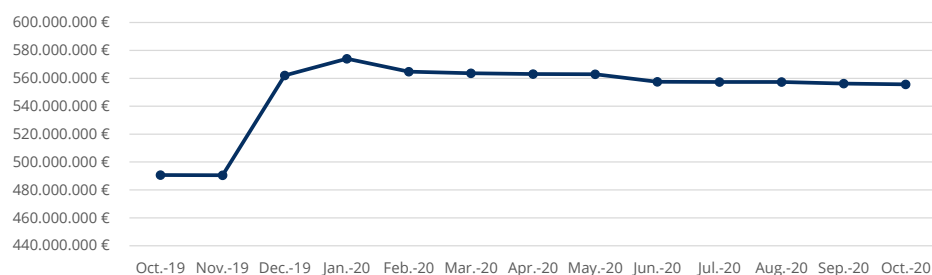
VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	59.586.278 €
2-5	- €	254.645.833 €
5-10	75.000.000 €	179.796.433 €
10-20	12.224.637 €	61.708.406 €
> 20	- €	- €
TOTAL	87.224.637 €	555.736.950 €

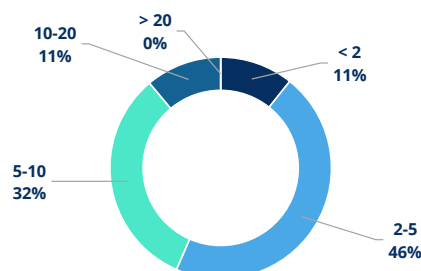
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

5,79

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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