



IRS Newsletter February 2021

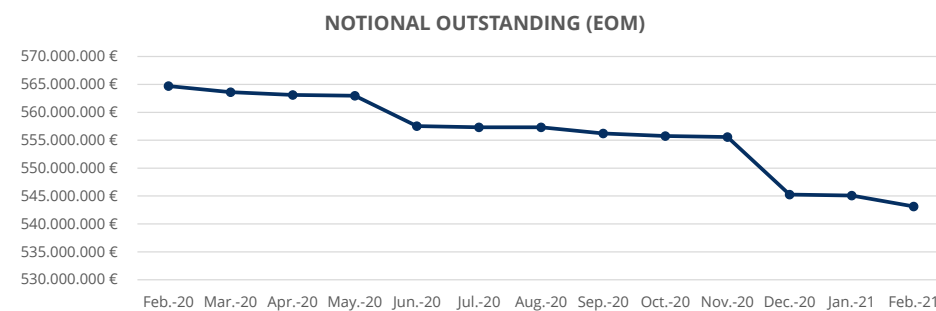
	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	181	7.311.997.053 €	149.224.430 €	574.047.078 €
LAST 13 MONTHS	0	0 €	0 €	543.135.146 €

All data in "single counted".

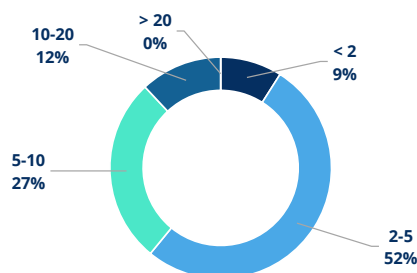
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Feb.-20	- €	564.705.053 €
Mar.-20	- €	563.611.303 €
Apr.-20	- €	563.125.068 €
May.-20	- €	562.958.401 €
Jun.-20	- €	557.534.582 €
Jul.-20	- €	557.316.935 €
Aug.-20	- €	557.316.935 €
Sep.-20	- €	556.223.185 €
Oct.-20	- €	555.736.950 €
Nov.-20	- €	555.570.283 €
Dec.-20	- €	545.276.364 €
Jan.-21	- €	545.077.171 €
Feb.-21	- €	543.135.146 €
<b>TOTAL</b>	<b>- €</b>	

VOLUME BY TENOR (Last 13 Months)		
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	48.898.264 €
2-5	- €	282.092.930 €
5-10	- €	147.177.706 €
10-20	- €	64.966.247 €
> 20	- €	- €
<b>TOTAL</b>	<b>- €</b>	<b>543.135.146 €</b>

**OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)** **5,52**



**NOTIONAL OUTSTANDING BY TENOR**



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