

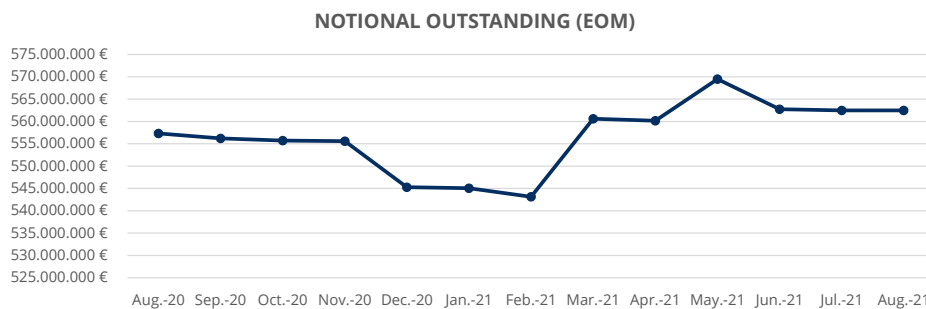
|                       | CLEARED NOTIONAL VOLUME |                 |                 | NOTIONAL OUTSTANDING |
|-----------------------|-------------------------|-----------------|-----------------|----------------------|
|                       | #TRADES                 | TOTAL           | MONTHLY AVERAGE |                      |
| <b>HISTORIC</b>       | 181                     | 7.311.997.053 € | 132.945.401 €   | 557.316.935 €        |
| <b>LAST 13 MONTHS</b> | 3                       | 34.031.867 €    | 2.617.836 €     | 562.495.159 €        |

All data in "single counted".

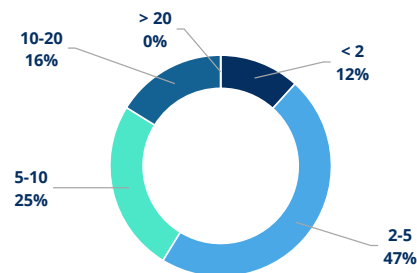
| MONTH        | MONTHLY NOTIONAL VOLUME | NOTIONAL OUTSTANDING (EOM) |
|--------------|-------------------------|----------------------------|
| Aug.-20      | - €                     | 557.316.935 €              |
| Sep.-20      | - €                     | 556.223.185 €              |
| Oct.-20      | - €                     | 555.736.950 €              |
| Nov.-20      | - €                     | 555.570.283 €              |
| Dec.-20      | - €                     | 545.276.364 €              |
| Jan.-21      | - €                     | 545.077.171 €              |
| Feb.-21      | - €                     | 543.135.146 €              |
| Mar.-21      | 18.581.794 €            | 560.623.190 €              |
| Apr.-21      | - €                     | 560.164.918 €              |
| May.-21      | 9.486.998 €             | 569.485.249 €              |
| Jun.-21      | - €                     | 562.737.871 €              |
| Jul.-21      | 5.963.075 €             | 562.495.159 €              |
| Aug.-21      | - €                     | 562.495.159 €              |
| <b>TOTAL</b> | <b>34.031.867 €</b>     |                            |

| VOLUME BY TENOR (Last 13 Months) |                     |                      |
|----------------------------------|---------------------|----------------------|
| MATURITY (years)                 | CLEARED VOLUME      | NOTIONAL OUTSTANDING |
| < 2                              | - €                 | 65.929.514 €         |
| 2-5                              | - €                 | 264.413.073 €        |
| 5-10                             | - €                 | 141.181.576 €        |
| 10-20                            | 34.031.867 €        | 90.970.996 €         |
| > 20                             | - €                 | - €                  |
| <b>TOTAL</b>                     | <b>34.031.867 €</b> | <b>562.495.159 €</b> |

**OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)** **5,46**



**NOTIONAL OUTSTANDING BY TENOR**



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