



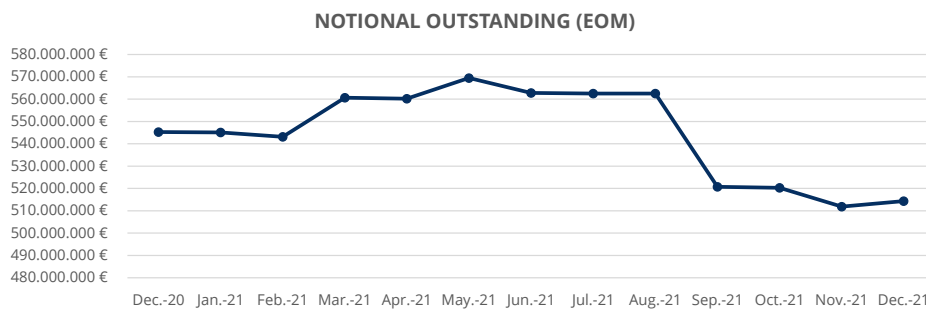
	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
<b>HISTORIC</b>	181	7.311.997.053 €	123.932.153 €	555.570.283 €
<b>LAST 13 MONTHS</b>	4	43.883.621 €	3.375.663 €	514.305.495 €

All data in "single counted".

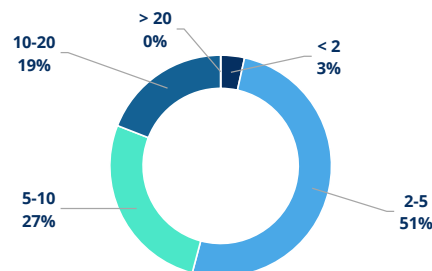
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Dec.-20	- €	545.276.364 €
Jan.-21	- €	545.077.171 €
Feb.-21	- €	543.135.146 €
Mar.-21	18.581.794 €	560.623.190 €
Apr.-21	- €	560.164.918 €
May.-21	9.486.998 €	569.485.249 €
Jun.-21	- €	562.737.871 €
Jul.-21	5.963.075 €	562.495.159 €
Aug.-21	- €	562.495.159 €
Sep.-21	- €	520.776.409 €
Oct.-21	- €	520.318.136 €
Nov.-21	- €	511.878.206 €
Dec.-21	9.851.754 €	514.305.495 €
<b>TOTAL</b>	<b>43.883.621 €</b>	

VOLUME BY TENOR (Last 13 Months)		
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	17.843.750 €
2-5	- €	260.580.133 €
5-10	- €	137.799.993 €
10-20	43.883.621 €	98.081.620 €
> 20	- €	- €
<b>TOTAL</b>	<b>43.883.621 €</b>	<b>514.305.495 €</b>

**OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) 5,66**



**NOTIONAL OUTSTANDING BY TENOR**



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