

## CLEARED NOTIONAL VOLUME

## NOTIONAL OUTSTANDING

|                | #TRADES | TOTAL           | MONTHLY AVERAGE |               |
|----------------|---------|-----------------|-----------------|---------------|
| HISTORIC       | 181     | 7.311.997.053 € | 117.935.436 €   | 543.135.146 € |
| LAST 13 MONTHS | 5       | 53.997.600 €    | 4.153.662 €     | 523.122.323 € |

All data in "single counted".

| MONTH        | MONTHLY NOTIONAL VOLUME | NOTIONAL OUTSTANDING (EOM) |
|--------------|-------------------------|----------------------------|
| 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 €              |
| Jan.-22      | - €                     | 514.102.094 €              |
| Feb.-22      | - €                     | 514.102.094 €              |
| Mar.-22      | 10.113.979 €            | 523.122.323 €              |
| <b>TOTAL</b> | <b>53.997.600 €</b>     |                            |

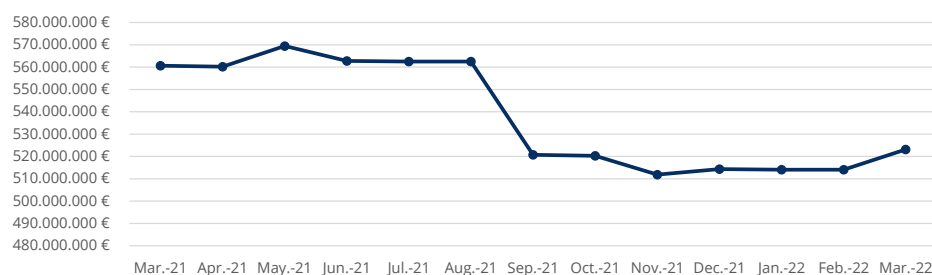
## VOLUME BY TENOR (Last 13 Months)

| MATURITY (years) | CLEARED VOLUME      | NOTIONAL OUTSTANDING |
|------------------|---------------------|----------------------|
| < 2              | - €                 | 16.750.000 €         |
| 2-5              | - €                 | 271.664.994 €        |
| 5-10             | 10.113.979 €        | 158.175.146 €        |
| 10-20            | 43.883.621 €        | 76.532.184 €         |
| > 20             | - €                 | - €                  |
| <b>TOTAL</b>     | <b>53.997.600 €</b> | <b>523.122.323 €</b> |

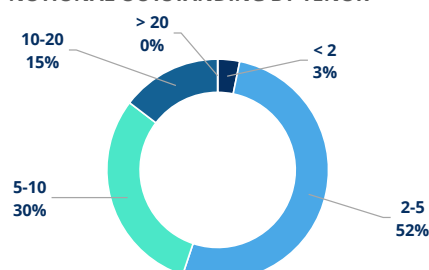
## OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

5,61

## NOTIONAL OUTSTANDING (EOM)



## NOTIONAL OUTSTANDING BY TENOR



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