IRS Newsletter

December 2022

	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	184	7.346.028.921 €	103.465.196 €	511.878.206 €
LAST 13 MONTHS	2	19.965.733 €	1.535.826 €	505.204.721 €

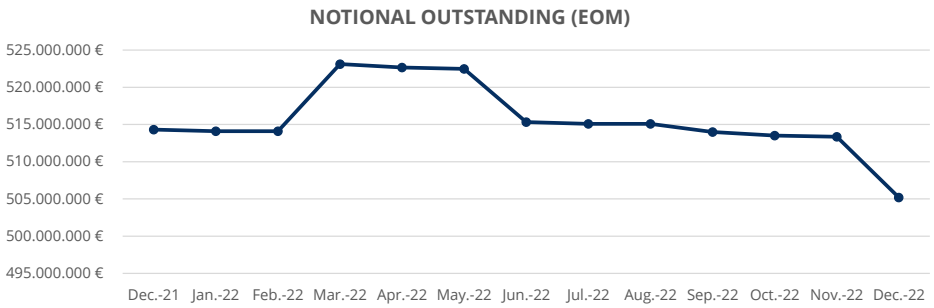
All data in "single counted".

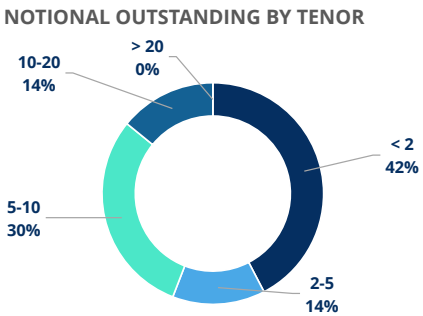
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Dec.-21	9.851.754 €	514.305.495 €
Jan.-22	- €	514.102.094 €
Feb.-22	- €	514.102.094 €
Mar.-22	10.113.979 €	523.122.323 €
Apr.-22	- €	522.652.478 €
May.-22	- €	522.485.811 €
Jun.-22	- €	515.323.806 €
Jul.-22	- €	515.076.787 €
Aug.-22	- €	515.076.787 €
Sep.-22	- €	513.983.037 €
Oct.-22	- €	513.513.192 €
Nov.-22	- €	513.346.525 €
Dec.-22	- €	505.204.721 €
TOTAL	**19.965.733 €**	

VOLUME BY TENOR (Last 13 Months)

MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	213.968.750 €
2-5	- €	68.399.641 €
5-10	10.113.979 €	151.460.376 €
10-20	9.851.754 €	71.375.954 €
> 20	- €	- €
TOTAL	**19.965.733 €**	**505.204.721 €**

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) **4,86**





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