

CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE
HISTORIC	185	7,355,880,675 €	99,403,793 €
LAST 13 MONTHS	3	29,988,979 €	2,306,845 €

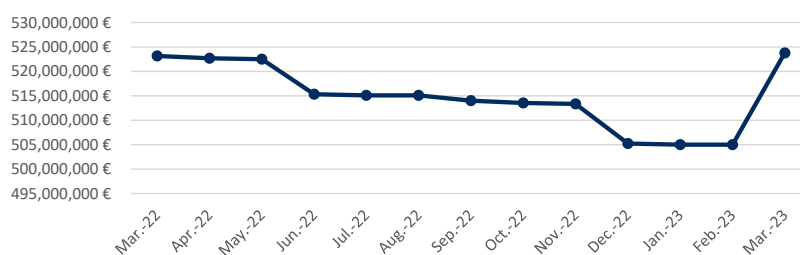
All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Jan.-23	- €	504,993,592 €
Feb.-23	- €	504,993,592 €
Mar.-23	19,875,000 €	523,774,842 €
TOTAL	29,988,979 €	

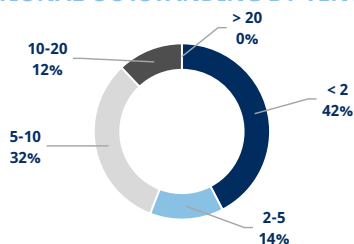
VOLUME BY TENOR (Last 13 Months)		
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	212,875,000 €
2-5	- €	68,188,512 €
5-10	10,113,979 €	162,002,845 €
10-20	19,875,000 €	80,708,485 €
> 20	- €	- €
TOTAL	29,988,979 €	523,774,842 €

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) **4.61**

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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