

CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE
HISTORIC	186	7,365,994,654 €	95,662,268 €
LAST 13 MONTHS	2	19,875,000 €	1,528,846 €
			506,974,287 €

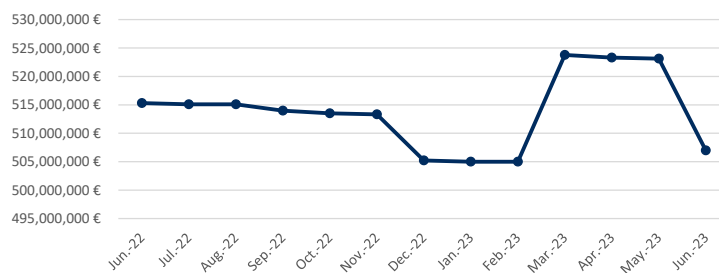
All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Apr.-23	- €	523,292,383 €
May.-23	- €	523,125,717 €
Jun.-23	- €	506,974,287 €
TOTAL	19,875,000 €	

VOLUME BY TENOR (Last 13 Months)		
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	233,333,333 €
2-5	- €	37,069,852 €
5-10	- €	157,711,157 €
10-20	19,875,000 €	78,859,945 €
> 20	- €	- €
TOTAL	19,875,000 €	506,974,287 €

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) **4.65**

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR

