

CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE
HISTORIC	186	7,365,994,654 €	90,938,206 €
LAST 13 MONTHS	3	21,125,000 €	1,625,000 €

All data in "single counted".

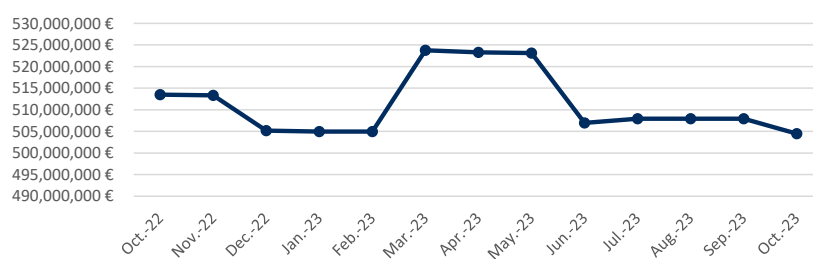
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Oct.-22	- €	513,513,192 €
Nov.-22	- €	513,346,525 €
Dec.-22	- €	505,204,721 €
Jan.-23	- €	504,993,592 €
Feb.-23	- €	504,993,592 €
Mar.-23	19,875,000 €	523,774,842 €
Apr.-23	- €	523,292,383 €
May.-23	- €	523,125,717 €
Jun.-23	- €	506,974,287 €
Jul.-23	1,250,000 €	507,969,644 €
Aug.-23	- €	507,969,644 €
Sep.-23	- €	507,969,644 €
Oct.-23	- €	504,487,185 €
TOTAL	21,125,000 €	

VOLUME BY TENOR (Last 13 Months)		
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	230,333,333 €
2-5	1,250,000 €	38,065,209 €
5-10	- €	157,711,157 €
10-20	19,875,000 €	78,377,486 €
> 20	- €	- €
TOTAL	21,125,000 €	504,487,185 €

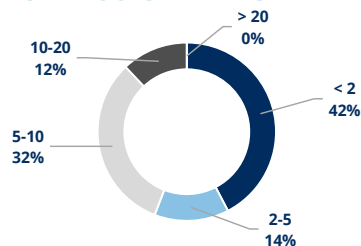
OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

4.57

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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