IRS Newsletter December 2023

	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	186	7.365.994.654 €	88.746.924 €	513.346.525 €
LAST 13 MONTHS	6	37.629.223 €	2.894.556 €	496.652.006 €

All data in "single counted".

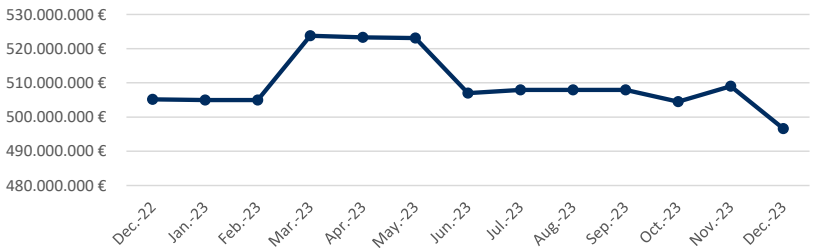
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Dec.-22	- €	505.204.721 €
Jan.-23	- €	504.993.592 €
Feb.-23	- €	504.993.592 €
Mar.-23	19.875.000 €	523.774.842 €
Apr.-23	- €	523.292.383 €
May.-23	- €	523.125.717 €
Jun.-23	- €	506.974.287 €
Jul.-23	1.250.000 €	507.969.644 €
Aug.-23	- €	507.969.644 €
Sep.-23	- €	507.969.644 €
Oct.-23	- €	504.487.185 €
Nov.-23	10.504.148 €	508.993.791 €
Dec.-23	6.000.075 €	496.652.006 €
TOTAL	**37.629.223 €**	

VOLUME BY TENOR (Last 13 Months)

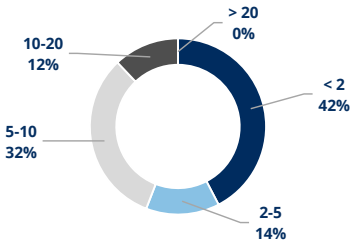
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	- €	230.166.667 €
2-5	1.250.000 €	111.884.048 €
5-10	6.000.075 €	73.341.308 €
10-20	30.379.148 €	81.259.983 €
> 20	- €	- €
TOTAL	**37.629.223 €**	**496.652.006 €**

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) **4,48**

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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