

|                | CLEARED NOTIONAL VOLUME |                 |                 | NOTIONAL OUTSTANDING |
|----------------|-------------------------|-----------------|-----------------|----------------------|
|                | #TRADES                 | TOTAL           | MONTHLY AVERAGE |                      |
| HISTORIC       | 186                     | 7,365,994,654 € | 86,658,761 €    | 504,993,592 €        |
| LAST 13 MONTHS | 6                       | 37,629,223 €    | 2,894,556 €     | 496,432,662 €        |

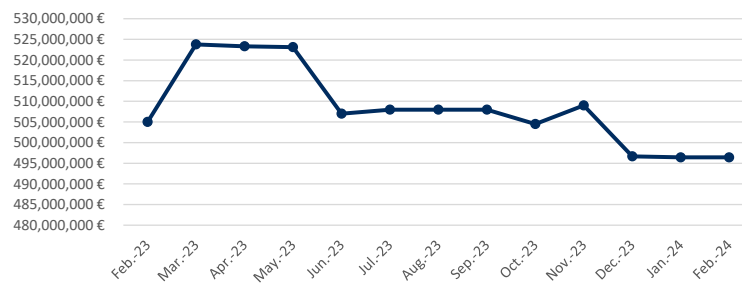
All data in "single counted".

| MONTH        | MONTHLY NOTIONAL VOLUME | NOTIONAL OUTSTANDING (EOM) |
|--------------|-------------------------|----------------------------|
| 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 €              |
| Jan.-24      | - €                     | 496,432,662 €              |
| Feb.-24      | - €                     | 496,432,662 €              |
| <b>TOTAL</b> | <b>37,629,223 €</b>     |                            |

| VOLUME BY TENOR (Last 13 Months) |                     |                      |
|----------------------------------|---------------------|----------------------|
| MATURITY (years)                 | CLEARED VOLUME      | NOTIONAL OUTSTANDING |
| < 2                              | - €                 | 254,794,519 €        |
| 2-5                              | 1,250,000 €         | 109,471,899 €        |
| 5-10                             | 6,000,075 €         | 65,756,762 €         |
| 10-20                            | 30,379,148 €        | 66,409,483 €         |
| > 20                             | - €                 | - €                  |
| <b>TOTAL</b>                     | <b>37,629,223 €</b> | <b>496,432,662 €</b> |

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) **4.26**

### NOTIONAL OUTSTANDING (EOM)



### NOTIONAL OUTSTANDING BY TENOR

