

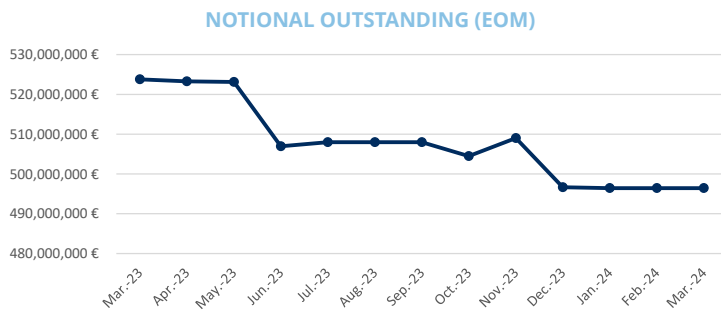
	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	186	7,365,994,654 €	85,651,101 €	504,993,592 €
LAST 13 MONTHS	6	37,629,223 €	2,894,556 €	496,432,662 €

All data in "single counted".

MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
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 €
Mar.-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) **4.18**



NOTIONAL OUTSTANDING BY TENOR

