IRS Newsletter August 2024

	CLEARED NOTIONAL VOLUME			NOTIONAL OUTSTANDING
	#TRADES	TOTAL	MONTHLY AVERAGE	
HISTORIC	189	7,387,119,654 €	81,177,139 €	507,969,644 €
LAST 13 MONTHS	4	18,061,307 €	1,389,331 €	490,306,945 €

All data in "single counted".

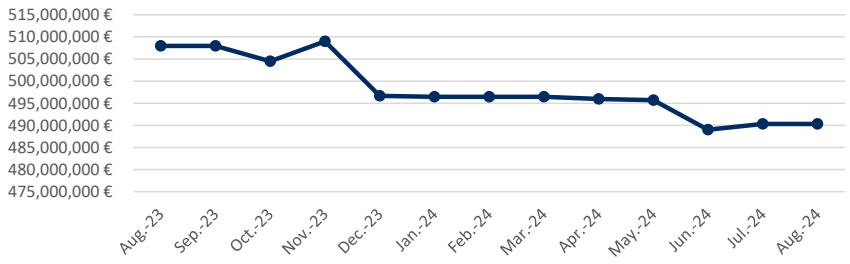
MONTH	MONTHLY NOTIONAL VOLUME	NOTIONAL OUTSTANDING (EOM)
Aug.-23	- €	507,969,644 €
Sep.-23	- €	507,969,644 €
Oct.-23	- €	504,487,185 €
Nov.-23	10,504,148 €	508,993,791 €
Dec.-23	6,000,075 €	496,652,006 €
Jan.-24	- €	496,432,662 €
Feb.-24	- €	496,432,662 €
Mar.-24	- €	496,432,662 €
Apr.-24	- €	495,936,226 €
May.-24	- €	495,707,059 €
Jun.-24	- €	489,012,696 €
Jul.-24	1,557,085 €	490,306,945 €
Aug.-24	- €	490,306,945 €
TOTAL	18,061,307 €	

VOLUME BY TENOR (Last 13 Months)

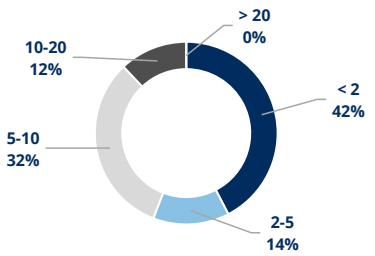
MATURITY (years)	CLEARED VOLUME	NOTIONAL OUTSTANDING
< 2	1,557,085 €	256,234,886 €
2-5	- €	105,281,791 €
5-10	6,000,075 €	63,908,391 €
10-20	10,504,148 €	64,881,877 €
> 20	- €	- €
TOTAL	18,061,307 €	490,306,945 €

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years) 3.77

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR



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