

| CLEARED NOTIONAL VOLUME |         |                 | NOTIONAL<br>OUTSTANDING |
|-------------------------|---------|-----------------|-------------------------|
|                         | #TRADES | TOTAL           | MONTHLY<br>AVERAGE      |
| HISTORIC                | 193     | 7,405,180,961 € | 71,894,961 €            |
| LAST 13 MONTHS          | 2       | 20,541,263 €    | 1,580,097 €             |

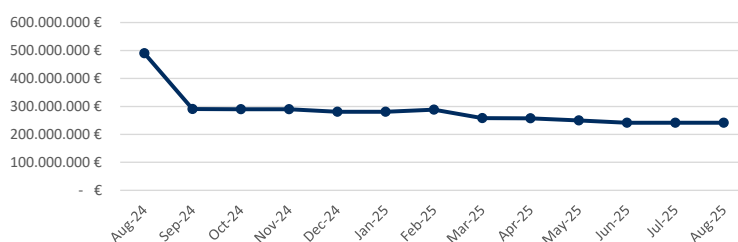
All data in "single counted".

| MONTH        | MONTHLY NOTIONAL VOLUME | NOTIONAL<br>OUTSTANDING (EOM) |
|--------------|-------------------------|-------------------------------|
| Aug-24       | - €                     | 490,306,945 €                 |
| Sep-24       | - €                     | 290,306,945 €                 |
| Oct-24       | - €                     | 289,810,509 €                 |
| Nov-24       | - €                     | 289,748,009 €                 |
| Dec-24       | - €                     | 280,791,055 €                 |
| Jan-25       | - €                     | 280,564,209 €                 |
| Feb-25       | 20,541,263 €            | 288,101,991 €                 |
| Mar-25       | - €                     | 258,101,991 €                 |
| Apr-25       | - €                     | 257,589,903 €                 |
| May-25       | - €                     | 249,989,622 €                 |
| Jun-25       | - €                     | 241,915,287 €                 |
| Jul-25       | - €                     | 241,645,229 €                 |
| Aug-25       | - €                     | 241,645,229 €                 |
| <b>TOTAL</b> | <b>20,541,263 €</b>     |                               |

| VOLUME BY TENOR  |                                   |                                            |
|------------------|-----------------------------------|--------------------------------------------|
| MATURITY (years) | CLEARED VOLUME<br>(Last 13 month) | NOTIONAL<br>OUTSTANDING<br>(Current month) |
| < 2              | - €                               | 31,918,920 €                               |
| 2-5              | 20,541,263 €                      | 105,771,317 €                              |
| 5-10             | - €                               | 62,825,361 €                               |
| 10-20            | - €                               | 41,129,630 €                               |
| > 20             | - €                               | - €                                        |
| <b>TOTAL</b>     | <b>20,541,263 €</b>               | <b>241,645,229 €</b>                       |

OUTSTANDING WEIGHTED AVERAGE MATURITY (Years)

NOTIONAL OUTSTANDING (EOM)



NOTIONAL OUTSTANDING BY TENOR

