|  |  |  |
| --- | --- | --- |
|  | **Unfiltered Dataset** | **Main Dataset** |
|  | **Trading Day** | **Trading Day** |
| Monday | 4,246 | 4,096 |
| Tuesday | 5,558 | 5,372 |
| **Wednesday** | **7,020** | **6,733** |
| Thursday | 6,243 | 6,001 |
| Friday | 5,244 | 5,008 |
|  |  |  |
|  | **Trading Session** | **Trading Session** |
| Morning | 7,419 | 7,193 |
| **Mid-Day** | **8,266** | **7,845** |
| Afternoon | 7,974 | 7,684 |
| After Hours | 4,652 | 4,488 |
|  |  |  |
|  | **Capped** | **Capped** |
| Capped | 19,727 | 18,837 |
| Not Capped | 8,584 | 8,373 |
|  |  |  |
|  | **Tenor** | **Tenor** |
| Min | 2 months | 2 months |
| 1st Quartile | 5 years | 5 years |
| Median | 7 years | 7 years |
| 3rd Quartile | 10 years | 10 years |
| Max | 43 years | 43 years |
| Mean | 9 years, 9 months | 9 years, 9 months |
|  |  |  |
|  | **Notional** | **Notional** |
| Min | 1,000 | 1,000 |
| 1st Quartile | 15,000,000 | 16,000,000 |
| Median | 50,000,000 | 50,000,000 |
| 3rd Quartile | 100,000,000 | 100,000,000 |
| Max | 260,000,000 | 260,000,000 |
| Mean | 55,650,025 | 56,426,143 |