

EUREX

Monthly Clearing Volumes

Derivatives	Notional Volume in EUR (in billions) - single counted												Traded Contracts (in thousands) - single counted													
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equity Index Derivatives	33,388	2,911	3,088	4,545	3,793	2,726	3,125	2,318	2,186	3,225	2,887	2,582	622,052	56,594	56,479	85,983	78,237	50,089	59,019	42,447	39,794	58,366	50,334	44,711		
Interest Rate Derivatives	123,165	10,655	11,371	14,527	12,061	9,959	12,239	10,071	8,992	13,357	10,558	9,374	951,000	82,693	88,332	117,626	94,459	76,222	94,523	75,319	67,131	103,934	80,293	70,468		
Equity Derivatives	1,382	124	119	181	137	117	116	93	96	133	130	136	274,113	27,923	24,163	38,741	32,330	22,391	21,396	17,794	16,786	22,898	22,652	27,039		
Dividend Derivatives	151	15	13	14	20	11	10	11	11	13	17	18	18,465	1,720	1,505	1,630	2,450	1,610	1,429	1,478	998	1,377	1,953	2,313		
Volatility Index Derivatives	32	3	3	4	5	3	3	2	2	2	3	3	15,118	1,442	1,442	2,116	1,820	1,310	1,174	1,064	1,008	968	1,532	1,242		
ETF & ETC Derivatives	60	7	4	9	9	4	5	4	3	4	6	2	10,479	1,411	782	1,749	1,786	822	914	765	582	527	871	272		
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0	0	0	24	1	0	5	1	0	5	0	0	7	2	0		
Foreign Exchange Derivatives	98	6	10	24	8	5	16	4	2	18	3	2	1,936	211	293	380	317	260	174	39	22	181	36	23		
Sum	158,277	13,721	14,608	19,304	16,034	12,825	15,515	12,504	11,292	16,752	13,605	12,116	0	1,893,186	171,995	172,996	248,230	211,400	152,705	178,634	138,906	126,320	188,258	157,673	146,068	0

Derivatives	Number of Trade Transactions (in thousands) - single counted												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equity Index Derivatives	62,529	5,623	6,010	9,100	10,294	5,326	4,695	4,220	3,690	4,484	4,690	4,397	
Interest Rate Derivatives	76,615	7,896	7,237	9,988	9,958	6,240	7,300	6,201	5,317	6,271	5,689	4,517	
Equity Derivatives	2,744	246	239	289	233	224	224	251	240	263	272	263	
Dividend Derivatives	228	18	14	22	35	17	17	18	19	21	23	24	
Volatility Index Derivatives	1,758	181	168	284	339	104	103	85	93	102	159	141	
ETF & ETC Derivatives	11	1	1	1	1	1	1	1	1	1	1	1	
Commodity Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	
Foreign Exchange Derivatives	279	52	55	40	67	54	4	1	1	3	1	1	
Sum	144,165	14,017	13,724	19,723	20,928	11,966	12,344	10,778	9,361	11,145	10,836	9,343	0

OTC Derivatives	Notional Volume in EUR (in billions) - double counted												Cleared Trades - double counted												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov
Interest Rate Derivatives (IRD)*	67,556	8,500	5,163	6,546	5,597	5,445	6,558	5,295	6,339	7,783	5,491	4,840	333,010	42,894	29,366	33,698	30,308	28,418	29,414	27,196	21,604	34,726	29,290	26,096	
IRD Compression - New Vol	29,630	2,872	0	4,142	0	4,015	2,896	0	4,436	4,548	-	6,720	100,089	8,563	-	14,701	-	12,795	9,238	-	13,765	14,195	-	26,832	

*Excluding volume generated by OTC post trade events



Securities	Notional Volume in EUR (in billions) - single counted; Xetra and FWB													Cleared Trades (in thousands)												
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Equities	1,611	127	142	203	186	150	136	135	121	135	142	132		114,239	9,988	10,253	14,407	14,614	9,653	8,504	9,423	8,553	8,841	10,593	9,411	
Bonds	5	0	1	1	1	0	0	1	0	1	1	0		20	2	2	3	2	2	2	2	2	2	2	2	1
Sum	1,617	127	143	204	187	150	136	136	122	136	143	133	0	114,259	9,990	10,255	14,410	14,616	9,654	8,505	9,424	8,555	8,843	10,595	9,412	0



Repo	Average daily amounts outstanding* in EUR (in billions) - double counted											
	Repo including GC, GC Pooling, GC Select and Specials											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Repo	645	648	678	719	799	865	891	884	945	941	1,051	
Sum	645	648	678	719	799	865	891	884	945	941	1,051	0

*Outstanding methodology of the ICMA semi-annual survey of the European repo market