

# EUREX

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Monthly Clearing Volumes

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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
Equity Index Derivatives	30,805	2,911	3,088	4,545	3,793	2,726	3,125	2,318	2,186	3,225	2,887			577,342	56,594	56,479	85,983	78,237	50,089	59,019	42,447	39,794	58,366	50,334	
Interest Rate Derivatives	113,791	10,655	11,371	14,527	12,061	9,959	12,239	10,071	8,992	13,357	10,558			880,532	82,693	88,332	117,626	94,459	76,222	94,523	75,319	67,131	103,934	80,293	
Equity Derivatives	1,246	124	119	181	137	117	116	93	96	133	130			247,073	27,923	24,163	38,741	32,330	22,391	21,396	17,794	16,786	22,898	22,652	
Dividend Derivatives	134	15	13	14	20	11	10	11	11	13	17			16,151	1,720	1,505	1,630	2,450	1,610	1,429	1,478	998	1,377	1,953	
Volatility Index Derivatives	30	3	3	4	5	3	3	2	2	2	3			13,876	1,442	1,442	2,116	1,820	1,310	1,174	1,064	1,008	968	1,532	
ETF & ETC Derivatives	58	7	4	9	9	4	5	4	3	4	6			10,208	1,411	782	1,749	1,786	822	914	765	582	527	871	
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0	0			23	1	0	5	1	0	5	0	0	7	2	
Foreign Exchange Derivatives	96	6	10	24	8	5	16	4	2	18	3			1,913	211	293	380	317	260	174	39	22	181	36	
<b>Sum</b>	<b>146,161</b>	<b>13,721</b>	<b>14,608</b>	<b>19,304</b>	<b>16,034</b>	<b>12,825</b>	<b>15,515</b>	<b>12,504</b>	<b>11,292</b>	<b>16,752</b>	<b>13,605</b>	<b>0</b>	<b>0</b>	<b>1,747,118</b>	<b>171,995</b>	<b>172,996</b>	<b>248,230</b>	<b>211,400</b>	<b>152,705</b>	<b>178,634</b>	<b>138,906</b>	<b>126,320</b>	<b>188,258</b>	<b>157,673</b>	

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	58,132	5,623	6,010	9,100	10,294	5,326	4,695	4,220	3,690	4,484	4,690		
Interest Rate Derivatives	72,098	7,896	7,237	9,988	9,958	6,240	7,300	6,201	5,317	6,271	5,689		
Equity Derivatives	2,481	246	239	289	233	224	224	251	240	263	272		
Dividend Derivatives	204	18	14	22	35	17	17	18	19	21	23		
Volatility Index Derivatives	1,618	181	168	284	339	104	103	85	93	102	159		
ETF & ETC Derivatives	10	1	1	1	1	1	1	1	1	1	1		
Commodity Derivatives	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		
<b>Sum</b>	<b>134,822</b>	<b>14,017</b>	<b>13,724</b>	<b>19,723</b>	<b>20,928</b>	<b>11,966</b>	<b>12,344</b>	<b>10,778</b>	<b>9,361</b>	<b>11,145</b>	<b>10,836</b>	<b>0</b>	<b>0</b>

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)*	62,716	8,500	5,163	6,546	5,597	5,445	6,558	5,295	6,339	7,783	5,491			306,914	42,894	29,366	33,698	30,308	28,418	29,414	27,196	21,604	34,726	29,290	
IRD Compression - New Vol	22,909	2,872	0	4,142	0	4,015	2,896	0	4,436	4,548	-			73,257	8,563	-	14,701	-	12,795	9,238	-	13,765	14,195	-	

\*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	1,479	127	142	203	186	150	136	135	121	135	142			104,828	9,988	10,253	14,407	14,614	9,653	8,504	9,423	8,553	8,841	10,593		
Bonds	5	0	1	1	1	0	0	1	0	1	1			19	2	2	3	2	2	2	2	2	2	2	2	
<b>Sum</b>	<b>1,484</b>	<b>127</b>	<b>143</b>	<b>204</b>	<b>187</b>	<b>150</b>	<b>136</b>	<b>136</b>	<b>122</b>	<b>136</b>	<b>143</b>	<b>0</b>	<b>0</b>	<b>104,847</b>	<b>9,990</b>	<b>10,255</b>	<b>14,410</b>	<b>14,616</b>	<b>9,654</b>	<b>8,505</b>	<b>9,424</b>	<b>8,555</b>	<b>8,843</b>	<b>10,595</b>	<b>0</b>	<b>0</b>



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		
Sum	645	648	678	719	799	865	891	884	945	941	0	0

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