

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
Equity Index Derivatives	24,693	2,911	3,088	4,545	3,793	2,726	3,125	2,318	2,186					468,643	56,594	56,479	85,983	78,237	50,089	59,019	42,447	39,794			
Interest Rate Derivatives	89,876	10,655	11,371	14,527	12,061	9,959	12,239	10,071	8,992					696,305	82,693	88,332	117,626	94,459	76,222	94,523	75,319	67,131			
Equity Derivatives	983	124	119	181	137	117	116	93	96					201,524	27,923	24,163	38,741	32,330	22,391	21,396	17,794	16,786			
Dividend Derivatives	103	15	13	14	20	11	10	11	11					12,821	1,720	1,505	1,630	2,450	1,610	1,429	1,478	998			
Volatility Index Derivatives	25	3	3	4	5	3	3	2	2					11,376	1,442	1,442	2,116	1,820	1,310	1,174	1,064	1,008			
ETF & ETC Derivatives	48	7	4	9	9	4	5	4	3					8,809	1,411	782	1,749	1,786	822	914	765	582			
Commodity Derivatives	1	0	0	0	0	0	0	0	0					14	1	0	5	1	0	5	0	0			
Foreign Exchange Derivatives	75	6	10	24	8	5	16	4	2					1,696	211	293	380	317	260	174	39	22			
Sum	115,803	13,721	14,608	19,304	16,034	12,825	15,515	12,504	11,292	0	0	0	0	1,401,188	171,995	172,996	248,230	211,400	152,705	178,634	138,906	126,320	0	0	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	48,958	5,623	6,010	9,100	10,294	5,326	4,695	4,220	3,690				
Interest Rate Derivatives	60,138	7,896	7,237	9,988	9,958	6,240	7,300	6,201	5,317				
Equity Derivatives	1,946	246	239	289	233	224	224	251	240				
Dividend Derivatives	160	18	14	22	35	17	17	18	19				
Volatility Index Derivatives	1,357	181	168	284	339	104	103	85	93				
ETF & ETC Derivatives	8	1	1	1	1	1	1	1	1				
Commodity Derivatives	0	0	0	0	0	0	0	0	0				
Foreign Exchange Derivatives	274	52	55	40	67	54	4	1	1				
Sum	112,841	14,017	13,724	19,723	20,928	11,966	12,344	10,778	9,361	0	0	0	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)*	49,443	8,500	5,163	6,546	5,597	5,445	6,558	5,295	6,339					242,898	42,894	29,366	33,698	30,308	28,418	29,414	27,196	21,604			
IRD Compression - New Vol	18,362	2,872	0	4,142	0	4,015	2,896	0	4,436					59,062	8,563	-	14,701	-	12,795	9,238	-	13,765			

*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	1,201	127	142	203	186	150	136	135	121					85,394	9,988	10,253	14,407	14,614	9,653	8,504	9,423	8,553				
Bonds	4	0	1	1	1	0	0	1	0					15	2	2	3	2	2	2	2	2				
Sum	1,205	127	143	204	187	150	136	136	122	0	0	0	0	85,409	9,990	10,255	14,410	14,616	9,654	8,505	9,424	8,555	0	0	0	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				
Sum	645	648	678	719	799	865	891	884	0	0	0	0

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