

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	22,507	2,911	3,088	4,545	3,793	2,726	3,125	2,318						428,849	56,594	56,479	85,983	78,237	50,089	59,019	42,447					
Interest Rate Derivatives	80,884	10,655	11,371	14,527	12,061	9,959	12,239	10,071						629,174	82,693	88,332	117,626	94,459	76,222	94,523	75,319					
Equity Derivatives	887	124	119	181	137	117	116	93						184,738	27,923	24,163	38,741	32,330	22,391	21,396	17,794					
Dividend Derivatives	93	15	13	14	20	11	10	11						11,823	1,720	1,505	1,630	2,450	1,610	1,429	1,478					
Volatility Index Derivatives	23	3	3	4	5	3	3	2						10,368	1,442	1,442	2,116	1,820	1,310	1,174	1,064					
ETF & ETC Derivatives	44	7	4	9	9	4	5	4						8,228	1,411	782	1,749	1,786	822	914	765					
Commodity Derivatives	1	0	0	0	0	0	0	0						14	1	0	5	1	0	5	0					
Foreign Exchange Derivatives	74	6	10	24	8	5	16	4						1,674	211	293	380	317	260	174	39					
Sum	104,512	13,721	14,608	19,304	16,034	12,825	15,515	12,504	0	0	0	0	0	1,274,867	171,995	172,996	248,230	211,400	152,705	178,634	138,906	0	0	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	45,269	5,623	6,010	9,100	10,294	5,326	4,695	4,220					
Interest Rate Derivatives	54,820	7,896	7,237	9,988	9,958	6,240	7,300	6,201					
Equity Derivatives	1,705	246	239	289	233	224	224	251					
Dividend Derivatives	142	18	14	22	35	17	17	18					
Volatility Index Derivatives	1,264	181	168	284	339	104	103	85					
ETF & ETC Derivatives	7	1	1	1	1	1	1	1					
Commodity Derivatives	0	0	0	0	0	0	0	0					
Foreign Exchange Derivatives	273	52	55	40	67	54	4	1					
Sum	103,480	14,017	13,724	19,723	20,928	11,966	12,344	10,778	0	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	Dec
Interest Rate Derivatives (IRD)*	43,103	8,500	5,163	6,546	5,597	5,445	6,558	5,295						221,294	42,894	29,366	33,698	30,308	28,418	29,414	27,196					
IRD Compression - New Vol	13,926	2,872	0	4,142	0	4,015	2,896	0						45,297	8,563	-	14,701	-	12,795	9,238	-					

*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	1,080	127	142	203	186	150	136	135						76,841	9,988	10,253	14,407	14,614	9,653	8,504	9,423						
Bonds	3	0	1	1	1	0	0	1						13	2	2	3	2	2	2	2						
Sum	1,083	127	143	204	187	150	136	136	0	0	0	0	0	76,854	9,990	10,255	14,410	14,616	9,654	8,505	9,424	0	0	0	0	0	0



Repo	Average daily amounts outstanding* in EUR (in trillions) - 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	0	0	0	0	0
Sum	645	648	678	719	799	865	891	0	0	0	0	0

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