

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	20,189	2,911	3,088	4,545	3,793	2,726	3,125							386,402	56,594	56,479	85,983	78,237	50,089	59,019						
Interest Rate Derivatives	70,812	10,655	11,371	14,527	12,061	9,959	12,239							553,855	82,693	88,332	117,626	94,459	76,222	94,523						
Equity Derivatives	794	124	119	181	137	117	116							166,943	27,923	24,163	38,741	32,330	22,391	21,396						
Dividend Derivatives	81	15	13	14	20	11	10							10,345	1,720	1,505	1,630	2,450	1,610	1,429						
Volatility Index Derivatives	20	3	3	4	5	3	3							9,304	1,442	1,442	2,116	1,820	1,310	1,174						
ETF & ETC Derivatives	40	7	4	9	9	4	5							7,463	1,411	782	1,749	1,786	822	914						
Commodity Derivatives	1	0	0	0	0	0	0							13	1	0	5	1	0	5						
Foreign Exchange Derivatives	70	6	10	24	8	5	16							1,635	211	293	380	317	260	174						
Sum	92,008	13,721	14,608	19,304	16,034	12,825	15,515	0	0	0	0	0	0	1,135,961	171,995	172,996	248,230	211,400	152,705	178,634	0	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	41,049	5,623	6,010	9,100	10,294	5,326	4,695						
Interest Rate Derivatives	48,619	7,896	7,237	9,988	9,958	6,240	7,300						
Equity Derivatives	1,455	246	239	289	233	224	224						
Dividend Derivatives	124	18	14	22	35	17	17						
Volatility Index Derivatives	1,179	181	168	284	339	104	103						
ETF & ETC Derivatives	6	1	1	1	1	1	1						
Commodity Derivatives	0	0	0	0	0	0	0						
Foreign Exchange Derivatives	272	52	55	40	67	54	4						
Sum	92,703	14,017	13,724	19,723	20,928	11,966	12,344	0	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)*	37,808	8,500	5,163	6,546	5,597	5,445	6,558							194,098	42,894	29,366	33,698	30,308	28,418	29,414						
IRD Compression - New Vol	13,926	2,872	0	4,142	0	4,015	2,896							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	945	127	142	203	186	150	136							67,418	9,988	10,253	14,407	14,614	9,653	8,504							
Bonds	3	0	1	1	1	0	0							12	2	2	3	2	2	2							
Sum	947	127	143	204	187	150	136	0	0	0	0	0	0	67,430	9,990	10,255	14,410	14,616	9,654	8,505	0	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						
Sum	645	648	678	719	799	865	0	0	0	0	0	0

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