

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	17,064	2,911	3,088	4,545	3,793	2,726								327,383	56,594	56,479	85,983	78,237	50,089							
Interest Rate Derivatives	58,573	10,655	11,371	14,527	12,061	9,959								459,333	82,693	88,332	117,626	94,459	76,222							
Equity Derivatives	678	124	119	181	137	117								145,548	27,923	24,163	38,741	32,330	22,391							
Dividend Derivatives	72	15	13	14	20	11								8,916	1,720	1,505	1,630	2,450	1,610							
Volatility Index Derivatives	18	3	3	4	5	3								8,130	1,442	1,442	2,116	1,820	1,310							
ETF & ETC Derivatives	35	7	4	9	9	4								6,550	1,411	782	1,749	1,786	822							
Commodity Derivatives	0	0	0	0	0	0								8	1	0	5	1	0							
Foreign Exchange Derivatives	54	6	10	24	8	5								1,460	211	293	380	317	260							
Sum	76,493	13,721	14,608	19,304	16,034	12,825	0	0	0	0	0	0	0	957,327	171,995	172,996	248,230	211,400	152,705	0	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	36,353	5,623	6,010	9,100	10,294	5,326							
Interest Rate Derivatives	41,319	7,896	7,237	9,988	9,958	6,240							
Equity Derivatives	1,231	246	239	289	233	224							
Dividend Derivatives	107	18	14	22	35	17							
Volatility Index Derivatives	1,075	181	168	284	339	104							
ETF & ETC Derivatives	5	1	1	1	1	1							
Commodity Derivatives	0	0	0	0	0	0							
Foreign Exchange Derivatives	268	52	55	40	67	54							
Sum	80,358	14,017	13,724	19,723	20,928	11,966	0	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)*	31,251	8,500	5,163	6,546	5,597	5,445								164,684	42,894	29,366	33,698	30,308	28,418							
IRD Compression - New Vol	11,030	2,872	0	4,142	0	4,015								36,059	8,563	-	14,701	-	12,795							

*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	809	127	142	203	186	150								58,915	9,988	10,253	14,407	14,614	9,653								
Bonds	2	0	1	1	1	0								10	2	2	3	2	2								
Sum	811	127	143	204	187	150	0	0	0	0	0	0	0	58,925	9,990	10,255	14,410	14,616	9,654	0	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							
Sum	645	648	678	719	799	0	0	0	0	0	0	0

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