

# 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	15,754	2,965	3,161	4,526	2,250	2,853								387,993	62,623	75,202	124,409	56,362	69,398							
Interest Rate Derivatives	42,736	6,787	9,441	11,625	6,762	8,120								301,243	45,206	65,603	81,224	49,159	60,050							
Equity Derivatives	532	112	99	129	101	91								129,744	21,444	20,990	35,494	28,002	23,814							
Dividend Derivatives	62	11	15	18	7	11								10,339	1,776	1,970	2,892	1,924	1,778							
Volatility Index Derivatives	27	6	7	6	4	4								8,765	2,155	2,314	1,784	1,203	1,309							
ETF & ETC Derivatives	4	1	1	1	1	0								657	141	259	132	65	60							
Commodity Derivatives	0	0	0	0	0	0								5	1	0	3	0	0							
Foreign Exchange Derivatives	27	1	3	19	2	3								527	53	70	251	66	86							
<b>Sum</b>	<b>59,143</b>	<b>9,882</b>	<b>12,726</b>	<b>16,325</b>	<b>9,127</b>	<b>11,082</b>								<b>839,273</b>	<b>133,399</b>	<b>166,408</b>	<b>246,188</b>	<b>136,782</b>	<b>156,496</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	47,997	9,059	10,311	13,551	6,773	8,303							
Interest Rate Derivatives	43,259	5,791	8,589	11,153	8,274	9,453							
Equity Derivatives	1,174	250	239	280	178	227							
Dividend Derivatives	101	17	20	31	13	20							
Volatility Index Derivatives	1,550	353	362	370	223	241							
ETF & ETC Derivatives	11	2	2	3	2	3							
Commodity Derivatives	0	0	0	0	0	0							
Foreign Exchange Derivatives	49	7	7	13	10	12							
<b>Sum</b>	<b>94,141</b>	<b>15,480</b>	<b>19,529</b>	<b>25,401</b>	<b>15,472</b>	<b>18,259</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	Dec
Interest Rate Derivatives (IRD)*	20,211	5,802	2,889	3,769	4,427	3,324								112,244	25,108	19,064	23,090	22,758	22,224							
IRD Compression - New Vol	4,665	0	0	0	2,049	2,616								21,444	0	0	0	9,184	12,260							

\*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	805	153	170	214	128	139								78,298	14,591	16,447	21,523	12,480	13,257							
Bonds	0	0	0	0	0	0								2	0	0	0	0	0							
Sum	805	153	170	214	128	139								78,300	14,592	16,447	21,524	12,480	12,480							



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	234	243	251	259	282							
Sum	234	243	251	259	282							