

# EUREX

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## Monthly Clearing Volumes

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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	19,414	2,965	3,161	4,526	2,250	2,853	3,660							484,914	62,623	75,202	124,409	56,362	69,398	96,921					
Interest Rate Derivatives	53,385	6,787	9,441	11,625	6,762	8,120	10,650							383,234	45,206	65,603	81,224	49,159	60,050	81,992					
Equity Derivatives	644	112	99	129	101	91	112							158,219	21,444	20,990	35,494	28,002	23,814	28,476					
Dividend Derivatives	71	11	15	18	7	11	9							11,850	1,776	1,970	2,892	1,924	1,778	1,511					
Volatility Index Derivatives	32	6	7	6	4	4	5							10,348	2,155	2,314	1,784	1,203	1,309	1,582					
ETF & ETC Derivatives	4	1	1	1	1	0	1							792	141	259	132	65	60	135					
Commodity Derivatives	0	0	0	0	0	0	0							8	1	0	3	0	0	3					
Foreign Exchange Derivatives	46	1	3	19	2	3	18							767	53	70	251	66	86	240					
<b>Sum</b>	<b>73,597</b>	<b>9,882</b>	<b>12,726</b>	<b>16,325</b>	<b>9,127</b>	<b>11,082</b>	<b>14,454</b>							<b>1,050,133</b>	<b>133,399</b>	<b>166,408</b>	<b>246,188</b>	<b>136,782</b>	<b>156,496</b>	<b>210,860</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	56,646	9,059	10,311	13,551	6,773	8,303	8,649						
Interest Rate Derivatives	55,621	5,791	8,589	11,153	8,274	9,453	12,362						
Equity Derivatives	1,399	250	239	280	178	227	225						
Dividend Derivatives	121	17	20	31	13	20	20						
Volatility Index Derivatives	1,796	353	362	370	223	241	246						
ETF & ETC Derivatives	12	2	2	3	2	3	2						
Commodity Derivatives	0	0	0	0	0	0	0						
Foreign Exchange Derivatives	60	7	7	13	10	12	11						
<b>Sum</b>	<b>115,655</b>	<b>15,480</b>	<b>19,529</b>	<b>25,401</b>	<b>15,472</b>	<b>18,259</b>	<b>21,514</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
Interest Rate Derivatives (IRD)*	22,999	5,802	2,889	3,769	4,427	3,324	2,788							130,512	25,108	19,064	23,090	22,758	22,224	18,268					
IRD Compression - New Vol	4,665	0	0	0	2,049	2,616	0							21,444	0	0	0	9,184	12,260	0					

\*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	929	153	170	214	128	139	125							89,808	14,591	16,447	21,523	12,480	13,257	11,509							
Bonds	0	0	0	0	0	0	0							2	0	0	0	0	0	0							
Sum	930	153	170	214	128	139	125							89,810	14,592	16,447	21,524	12,480	13,257	11,510							



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	290						
Sum	234	243	251	259	282	290						