

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	24,134	2,965	3,161	4,526	2,250	2,853	3,660	2,295	2,424					600,801	62,623	75,202	124,409	56,362	69,398	96,921	58,879	57,007				
Interest Rate Derivatives	66,626	6,787	9,441	11,625	6,762	8,120	10,650	6,688	6,552					483,028	45,206	65,603	81,224	49,159	60,050	81,992	50,330	49,463				
Equity Derivatives	751	112	99	129	101	91	112	50	56					188,811	21,444	20,990	35,494	28,002	23,814	28,476	15,787	14,804				
Dividend Derivatives	88	11	15	18	7	11	9	11	6					14,657	1,776	1,970	2,892	1,924	1,778	1,511	1,716	1,091				
Volatility Index Derivatives	39	6	7	6	4	4	5	4	3					12,851	2,155	2,314	1,784	1,203	1,309	1,582	1,390	1,114				
ETF & ETC Derivatives	5	1	1	1	1	0	1	1	0					937	141	259	132	65	60	135	116	28				
Commodity Derivatives	1	0	0	0	0	0	0	0	0					9	1	0	3	0	0	3	0	1				
Foreign Exchange Derivatives	50	1	3	19	2	3	18	2	1					931	53	70	251	66	86	240	82	82				
Sum	91,693	9,882	12,726	16,325	9,127	11,082	14,454	9,052	9,043					1,302,024	133,399	166,408	246,188	136,782	156,496	210,860	128,301	123,590				

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	71,123	9,059	10,311	13,551	6,773	8,303	8,649	7,447	7,031				
Interest Rate Derivatives	74,627	5,791	8,589	11,153	8,274	9,453	12,362	10,339	8,666				
Equity Derivatives	1,813	250	239	280	178	227	225	194	220				
Dividend Derivatives	160	17	20	31	13	20	20	23	17				
Volatility Index Derivatives	2,266	353	362	370	223	241	246	251	219				
ETF & ETC Derivatives	15	2	2	3	2	3	2	1	1				
Commodity Derivatives	0	0	0	0	0	0	0	0	0				
Foreign Exchange Derivatives	92	7	7	13	10	12	11	16	16				
Sum	150,097	15,480	19,529	25,401	15,472	18,259	21,514	18,271	16,170				

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)*	29,847	5,802	2,889	3,769	4,427	3,324	2,788	3,291	3,557					167,532	25,108	19,064	23,090	22,758	22,224	18,268	17,968	19,052				
IRD Compression - New Vol	7,587	0	0	0	2,049	2,616	0	2,922	0					33,339	0	0	0	9,184	12,260	0	11,895	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	1,130	153	170	214	128	139	125	103	98					110,483	14,591	16,447	21,523	12,480	13,257	11,509	10,669	10,006				
Bonds	0	0	0	0	0	0	0	0	0					3	0	0	0	0	0	0	0	0				
Sum	1,130	153	170	214	128	139	125	103	98					110,486	14,592	16,447	21,524	12,480	13,257	11,510	10,670	10,006				



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	280	268				
Sum	234	243	251	259	282	290	280	268				