

# 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	33,924	2,965	3,161	4,526	2,250	2,853	3,660	2,295	2,424	4,025	2,710	3,055	848,801	62,623	75,202	124,409	56,362	69,398	96,921	58,879	57,007	106,888	68,223	72,888	
Interest Rate Derivatives	89,653	6,787	9,441	11,625	6,762	8,120	10,650	6,688	6,552	10,525	6,577	5,925	667,239	45,206	65,603	81,224	49,159	60,050	81,992	50,330	49,463	83,702	53,148	47,362	
Equity Derivatives	970	112	99	129	101	91	112	50	56	83	58	78	241,983	21,444	20,990	35,494	28,002	23,814	28,476	15,787	14,804	19,978	15,140	18,055	
Dividend Derivatives	119	11	15	18	7	11	9	11	6	10	9	12	19,565	1,776	1,970	2,892	1,924	1,778	1,511	1,716	1,091	1,668	1,355	1,885	
Volatility Index Derivatives	51	6	7	6	4	4	5	4	3	5	4	3	17,031	2,155	2,314	1,784	1,203	1,309	1,582	1,390	1,114	1,543	1,286	1,350	
ETF & ETC Derivatives	7	1	1	1	1	0	1	1	0	1	0	1	1,322	141	259	132	65	60	135	116	28	187	88	111	
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0	0	0	16	1	0	3	0	0	3	0	1	4	1	2	
Foreign Exchange Derivatives	73	1	3	19	2	3	18	2	1	18	3	2	1,411	53	70	251	66	86	240	82	82	249	112	119	
<b>Sum</b>	<b>124,798</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>9,052</b>	<b>9,043</b>	<b>14,667</b>	<b>9,361</b>	<b>9,076</b>	<b>1,797,368</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>	<b>128,301</b>	<b>123,590</b>	<b>214,218</b>	<b>139,353</b>	<b>141,772</b>	

Derivatives	Number of Trade Transactions (in thousands) - single counted											
	YTD	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov
Equity Index Derivatives	97,583	9,059	10,311	13,551	6,773	8,303	8,649	7,447	7,031	10,010	8,861	7,589
Interest Rate Derivatives	108,448	5,791	8,589	11,153	8,274	9,453	12,362	10,339	8,666	13,311	11,460	9,050
Equity Derivatives	2,472	250	239	280	178	227	225	194	220	224	214	221
Dividend Derivatives	220	17	20	31	13	20	20	23	17	25	18	17
Volatility Index Derivatives	2,892	353	362	370	223	241	246	251	219	262	209	155
ETF & ETC Derivatives	20	2	2	3	2	3	2	1	1	2	2	1
Commodity Derivatives	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange Derivatives	165	7	7	13	10	12	11	16	16	21	23	29
<b>Sum</b>	<b>211,801</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>	<b>18,271</b>	<b>16,170</b>	<b>23,856</b>	<b>20,787</b>	<b>17,062</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)*	40,830	5,802	2,889	3,769	4,427	3,324	2,788	3,291	3,557	3,391	3,857	3,735	232,788	25,108	19,064	23,090	22,758	22,224	18,268	17,968	19,052	21,052	22,154	22,050	
IRD Compression - New Vol	11,159	0	0	0	2,049	2,616	0	2,922	0	0	0	3,572	46,994	0	0	0	9,184	12,260	0	11,895	0	0	0	13,655	

\*Excluding volume generated by OTC post trade events



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	317	306	364	
Sum	234	243	251	259	282	290	280	268	317	306	364	



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	1,453	153	170	214	128	139	125	103	98	112	97	114	141,944	14,591	16,447	21,523	12,480	13,257	11,509	10,669	10,006	11,122	10,091	10,248			
Bonds	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0	0	0	0	0	0	0	0	
Sum	1,453	153	170	214	128	139	125	103	98	112	97	114	141,948	14,592	16,447	21,524	12,480	13,257	11,510	10,670	10,006	11,123	10,091	10,249			