

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	19,339	2,855	2,998	4,887	2,180	2,743	3,675							447,482	66,241	65,047	125,739	49,048	59,898	81,508						
Interest Rate Derivatives	46,719	6,805	7,439	11,949	5,061	6,751	8,714							384,896	54,736	61,371	99,677	41,483	55,541	72,088						
Equity Derivatives	534	90	72	108	77	90	96							137,844	20,076	16,072	30,535	22,468	23,650	25,042						
Dividend Derivatives	73	15	12	17	8	10	12							10,961	2,018	1,666	2,267	1,576	1,703	1,730						
Volatility Index Derivatives	20	3	4	6	2	3	2							9,282	1,292	1,790	2,325	1,057	1,520	1,298						
ETF & ETC Derivatives	2	1	0	0	0	0	1							654	166	48	86	38	115	201						
Commodity Derivatives	0	0	0	0	0	0	0							13	0	0	5	1	0	6						
Foreign Exchange Derivatives	41	3	2	17	2	2	14							841	101	122	282	58	74	203						
Sum	66,729	9,771	10,528	16,984	7,330	9,600	12,515	0	0	0	0	0	0	991,973	144,631	146,117	260,916	115,729	142,502	182,078	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	42,137	6,957	7,117	11,034	4,823	6,018	6,188						
Interest Rate Derivatives	59,030	9,205	8,748	16,111	7,212	8,829	8,925						
Equity Derivatives	1,328	283	213	277	169	190	196						
Dividend Derivatives	99	22	14	22	12	14	15						
Volatility Index Derivatives	1,137	165	185	334	124	177	152						
ETF & ETC Derivatives	8	2	1	2	1	1	1						
Commodity Derivatives	0	0	0	0	0	0	0						
Foreign Exchange Derivatives	144	24	29	35	22	16	18						
Sum	103,883	16,657	16,308	27,815	12,363	15,246	15,494	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)*	25,815	7,377	4,513	3,930	2,863	3,333	3,799							144,650	34,826	24,538	23,218	18,090	20,828	23,150						
IRD Compression - New Vol	2,837	0	2,837	0	0	0	0							8,453	0	8,453	0	0	0	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	648	105	112	138	84	105	104							51,710	9,288	8,529	11,018	6,953	7,936	7,987							
Bonds	2	0	0	1	0	0	0							17	2	2	4	3	3	3							
Sum	649	105	112	138	84	105	105	0	0	0	0	0	0	51,727	9,290	8,531	11,022	6,956	7,938	7,990	0	0	0	0	0	0	0



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	365	363	404	431	475	498						
Sum	365	363	404	431	475	498	0	0	0	0	0	0