

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	37,975	2,855	2,998	4,887	2,180	2,743	3,675	2,581	2,885	3,614	3,248	2,979	3,329	842,402	66,241	65,047	125,739	49,048	59,898	81,508	52,570	59,365	78,383	70,523	64,501	69,578
Interest Rate Derivatives	93,562	6,805	7,439	11,949	5,061	6,751	8,714	5,802	6,550	8,507	7,704	9,511	8,768	771,317	54,736	61,371	99,677	41,483	55,541	72,088	48,032	54,862	71,706	64,932	77,374	69,516
Equity Derivatives	1,009	90	72	108	77	90	96	59	61	87	86	89	93	259,267	20,076	16,072	30,535	22,468	23,650	25,042	15,273	16,512	22,808	21,560	21,722	23,548
Dividend Derivatives	139	15	12	17	8	10	12	7	8	12	12	15	10	20,488	2,018	1,666	2,267	1,576	1,703	1,730	1,177	1,030	2,031	1,813	2,227	1,251
Volatility Index Derivatives	37	3	4	6	2	3	2	2	3	2	4	3	2	17,987	1,292	1,790	2,325	1,057	1,520	1,298	1,256	1,441	1,359	1,822	1,502	1,325
ETF & ETC Derivatives	7	1	0	0	0	0	1	1	0	1	1	0	1	1,898	166	48	86	38	115	201	177	104	162	399	47	355
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0	0	0	0	26	0	0	5	1	0	6	0	0	6	1	0	5
Foreign Exchange Derivatives	77	3	2	17	2	2	14	2	3	10	3	3	16	1,735	101	122	262	58	74	203	108	122	164	111	143	245
Sum	132,806	9,771	10,528	16,984	7,330	9,600	12,515	8,455	9,510	12,233	11,059	12,601	12,220	1,915,119	144,631	146,117	260,916	115,729	142,502	182,078	118,592	133,435	176,617	161,161	167,516	165,823

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	80,381	6,957	7,117	11,034	4,823	6,018	6,188	5,457	6,658	6,621	7,644	6,565	5,299
Interest Rate Derivatives	109,493	9,205	8,748	16,111	7,212	8,829	8,925	7,606	7,808	8,113	9,577	9,416	7,943
Equity Derivatives	2,394	283	213	277	169	190	196	180	189	182	169	183	163
Dividend Derivatives	194	22	14	22	12	14	15	9	12	16	26	20	12
Volatility Index Derivatives	2,145	165	185	334	124	177	152	154	192	158	232	155	119
ETF & ETC Derivatives	13	2	1	2	1	1	1	1	1	1	1	1	1
Commodity Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange Derivatives	296	24	29	35	22	16	18	27	29	18	23	32	23
Sum	194,916	16,657	16,308	27,815	12,363	15,246	15,494	13,433	14,889	15,109	17,671	16,372	13,560

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)*	47,066	7,377	4,513	3,930	2,863	3,333	3,799	3,979	3,078	2,980	4,940	3,513	2,760	269,880	34,826	24,538	23,218	18,090	20,828	23,150	21,974	18,300	19,140	27,462	21,552	16,802
IRD Compression - New Vol	15,741	0	2,837	0	0	0	0	2,901	0	2,634	0	3,593	3,776	55,124	0	8,453	0	0	0	0	8,533	0	11,392	0	14,300	12,446

*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	1,210	105	112	138	84	105	104	87	91	93	94	103	95	98,104	9,288	8,529	11,018	6,953	7,936	7,987	7,198	7,659	7,457	8,474	8,330	7,275
Bonds	4	0	0	1	0	0	0	0	0	0	0	0	1	36	2	2	4	3	3	3	3	4	4	3	3	2
Sum	1,215	105	112	138	84	105	105	88	91	94	94	103	96	98,141	9,290	8,531	11,022	6,956	7,938	7,990	7,201	7,664	7,461	8,477	8,333	7,278



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	500	475	507	563	583	577
Sum	365	363	404	431	475	498	500	475	507	563	583	577