

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	2,877	2,877												58,473	58,473											
Interest Rate Derivatives	9,303	9,303												73,578	73,578											
Equity Derivatives	78	78												16,723	16,723											
Dividend Derivatives	20	20												2,081	2,081											
Volatility Index Derivatives	2	2												1,506	1,506											
ETF & ETC Derivatives	1	1												221	221											
Commodity Derivatives	0	0												1	1											
Foreign Exchange Derivatives	4	4												163	163											
Sum	12,284	12,284	0	0	0	0	0	0	0	0	0	0	0	152,746	152,746	0	0	0	0	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	6,836	6,836											
Interest Rate Derivatives	9,981	9,981											
Equity Derivatives	188	188											
Dividend Derivatives	23	23											
Volatility Index Derivatives	145	145											
ETF & ETC Derivatives	1	1											
Commodity Derivatives	0	0											
Foreign Exchange Derivatives	35	35											
Sum	17,208	17,208	0	0	0	0	0	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)*	6,190	6,190												33,740	33,740											
IRD Compression - New Vol	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	103	103												8,407	8,407											
Bonds	1	1												3	3											
Sum	103	103	0	0	0	0	0	0	0	0	0	0	0	8,410	8,410	0	0	0	0	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	694											
Sum	694	0	0	0	0	0	0	0	0	0	0	0

*Outstanding methodology of the ICMA semi-annual survey of the European repo market