

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	14,299	2,860	2,615	5,607	3,216									253,334	48,019	45,348	103,131	56,836								
Interest Rate Derivatives	51,651	10,536	9,785	20,548	10,781									423,385	83,847	78,080	172,720	88,739								
Equity Derivatives	621	142	132	195	152									125,779	24,550	21,852	41,899	37,477								
Dividend Derivatives	81	23	22	21	16									7,355	1,859	1,734	1,991	1,771								
Volatility Index Derivatives	11	2	2	5	2									4,931	1,077	1,062	1,720	1,072								
ETF & ETC Derivatives	11	4	3	3	1									1,332	424	340	400	167								
Commodity Derivatives	1	0	0	0	0									7	2	0	4	0								
Foreign Exchange Derivatives	34	8	3	21	2									364	83	34	223	24								
Sum	66,708	13,575	12,562	26,400	14,171	0	0	0	0	0	0	0	0	816,486	159,862	148,450	322,089	186,086	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	25,938	4,239	4,812	10,572	6,315								
Interest Rate Derivatives	31,258	5,483	4,381	13,713	7,681								
Equity Derivatives	1,354	304	314	383	352								
Dividend Derivatives	78	17	16	28	18								
Volatility Index Derivatives	631	118	121	276	117								
ETF & ETC Derivatives	5	1	1	1	1								
Commodity Derivatives	0	0	0	0	0								
Foreign Exchange Derivatives	6	2	1	2	1								
Sum	59,271	10,164	9,646	24,975	14,485	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)*	33,065	9,814	7,024	8,190	8,037									160,568	43,864	35,992	39,486	41,226								
IRD Compression - New Vol	14,671	4,640	-	4,687	5,344									45,663	14,741	-	14,551	16,371								

*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	686	166	163	203	154									51,269	11,822	11,977	15,422	12,048									
Bonds	2	0	0	0	0									9	2	2	2	2									
Sum	687	167	163	203	154	0	0	0	0	0	0	0	0	51,278	11,824	11,979	15,424	12,050	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	982	1,093	1,147	1,069								
Sum	982	1,093	1,147	1,069	0	0	0	0	0	0	0	0

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