

# 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	Dec	
Equity Index Derivatives	17,232	2,860	2,615	5,607	3,216	2,933								302,379	48,019	45,348	103,131	56,836	49,045								
Interest Rate Derivatives	62,822	10,536	9,785	20,548	10,781	11,171								514,978	83,847	78,080	172,720	88,739	91,593								
Equity Derivatives	763	142	132	195	152	141								155,346	24,550	21,852	41,899	37,477	29,568								
Dividend Derivatives	95	23	22	21	16	14								8,985	1,859	1,734	1,991	1,771	1,630								
Volatility Index Derivatives	13	2	2	5	2	2								5,767	1,077	1,062	1,720	1,072	836								
ETF & ETC Derivatives	12	4	3	3	1	1								1,527	424	340	400	167	195								
Commodity Derivatives	1	0	0	0	0	0								8	2	0	4	0	0								
Foreign Exchange Derivatives	35	8	3	21	2	1								384	83	34	223	24	21								
<b>Sum</b>	<b>80,972</b>	<b>13,575</b>	<b>12,562</b>	<b>26,400</b>	<b>14,171</b>	<b>14,264</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>989,375</b>	<b>159,862</b>	<b>148,450</b>	<b>322,089</b>	<b>186,086</b>	<b>172,889</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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	31,499	4,239	4,812	10,572	6,315	5,561							
Interest Rate Derivatives	37,985	5,483	4,381	13,713	7,681	6,726							
Equity Derivatives	1,647	304	314	383	352	293							
Dividend Derivatives	94	17	16	28	18	15							
Volatility Index Derivatives	723	118	121	276	117	92							
ETF & ETC Derivatives	6	1	1	1	1	1							
Commodity Derivatives	0	0	0	0	0	0							
Foreign Exchange Derivatives	7	2	1	2	1	1							
<b>Sum</b>	<b>71,960</b>	<b>10,164</b>	<b>9,646</b>	<b>24,975</b>	<b>14,485</b>	<b>12,689</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</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	Dec	
Interest Rate Derivatives (IRD)*	39,873	9,814	7,024	8,190	8,037	6,807								201,282	43,864	35,992	39,486	41,226	40,714								
IRD Compression - New Vol	21,713	4,640	-	4,687	5,344	7,042								66,394	14,741	-	14,551	16,371	20,731								

\*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	852	166	163	203	154	166								64,102	11,822	11,977	15,422	12,048	12,833								
Bonds	2	0	0	0	0	0								11	2	2	2	2	2								
<b>Sum</b>	<b>854</b>	<b>167</b>	<b>163</b>	<b>203</b>	<b>154</b>	<b>167</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>64,113</b>	<b>11,824</b>	<b>11,979</b>	<b>15,424</b>	<b>12,050</b>	<b>12,835</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>



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	1,123							
Sum	982	1,093	1,147	1,069	1,123	0	0	0	0	0	0	0

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