



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	21,473	2,860	2,615	5,607	3,216	2,933	4,241							373,298	48,019	45,348	103,131	56,836	49,045	70,919						
Interest Rate Derivatives	77,013	10,536	9,785	20,548	10,781	11,171	14,190							632,749	83,847	78,080	172,720	88,739	91,593	117,771						
Equity Derivatives	958	142	132	195	152	141	195							200,082	24,550	21,852	41,899	37,477	29,568	44,736						
Dividend Derivatives	112	23	22	21	16	14	18							10,759	1,859	1,734	1,991	1,771	1,630	1,774						
Volatility Index Derivatives	15	2	2	5	2	2	2							6,610	1,077	1,062	1,720	1,072	836	843						
ETF & ETC Derivatives	15	4	3	3	1	1	2							1,846	424	340	400	167	195	319						
Commodity Derivatives	1	0	0	0	0	0	0							11	2	0	4	0	0	3						
Foreign Exchange Derivatives	55	8	3	21	2	1	20							593	83	34	223	24	21	209						
Sum	99,641	13,575	12,562	26,400	14,171	14,264	18,669	0	0	0	0	0	0	1,225,948	159,862	148,450	322,089	186,086	172,889	236,573	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	38,070	4,239	4,812	10,572	6,315	5,561	6,570						
Interest Rate Derivatives	44,635	5,483	4,381	13,713	7,681	6,726	6,651						
Equity Derivatives	1,958	304	314	383	352	293	311						
Dividend Derivatives	112	17	16	28	18	15	18						
Volatility Index Derivatives	821	118	121	276	117	92	98						
ETF & ETC Derivatives	7	1	1	1	1	1	1						
Commodity Derivatives	0	0	0	0	0	0	0						
Foreign Exchange Derivatives	9	2	1	2	1	1	2						
Sum	85,612	10,164	9,646	24,975	14,485	12,689	13,652	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)*	49,419	9,814	7,024	8,190	8,037	6,807	9,546							261,326	43,864	35,992	39,486	41,226	40,714	60,044						
IRD Compression - New Vol	27,410	4,640	-	4,687	5,344	7,042	5,697							83,299	14,741	-	14,551	16,371	20,731	16,905						

*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	1,034	166	163	203	154	166	182							77,996	11,822	11,977	15,422	12,048	12,833	13,894						
Bonds	2	0	0	0	0	0	0							12	2	2	2	2	2	2						
Sum	1,037	167	163	203	154	167	183	0	0	0	0	0	0	78,008	11,824	11,979	15,424	12,050	12,835	13,896	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	1,123	1,241						
Sum	982	1,093	1,147	1,069	1,123	1,241	0	0	0	0	0	0

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