



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	26,459	2,860	2,615	5,607	3,216	2,933	4,241	2,726	2,260					452,182	48,019	45,348	103,131	56,836	49,045	70,919	43,679	35,205				
Interest Rate Derivatives	98,749	10,536	9,785	20,548	10,781	11,171	14,190	11,581	10,156					808,229	83,847	78,080	172,720	88,739	91,593	117,771	92,780	82,700				
Equity Derivatives	1,202	142	132	195	152	141	195	122	122					245,785	24,550	21,852	41,899	37,477	29,568	44,736	21,340	24,362				
Dividend Derivatives	152	23	22	21	16	14	18	23	17					13,650	1,859	1,734	1,991	1,771	1,630	1,774	1,684	1,207				
Volatility Index Derivatives	18	2	2	5	2	2	2	2	1					8,190	1,077	1,062	1,720	1,072	836	843	832	748				
ETF & ETC Derivatives	18	4	3	3	1	1	2	2	1					2,271	424	340	400	167	195	319	250	175				
Commodity Derivatives	1	0	0	0	0	0	0	0	0					12	2	0	4	0	0	3	0	0				
Foreign Exchange Derivatives	60	8	3	21	2	1	20	3	2					653	83	34	223	24	21	209	38	22				
Sum	126,659	13,575	12,562	26,400	14,171	14,264	18,669	14,458	12,559	0	0	0	0	1,530,972	159,862	148,450	322,089	186,086	172,889	236,573	160,603	144,420	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	46,734	4,239	4,812	10,572	6,315	5,561	6,570	5,200	3,465				
Interest Rate Derivatives	55,885	5,483	4,381	13,713	7,681	6,726	6,651	6,273	4,977				
Equity Derivatives	2,542	304	314	383	352	293	311	305	279				
Dividend Derivatives	140	17	16	28	18	15	18	17	12				
Volatility Index Derivatives	997	118	121	276	117	92	98	96	80				
ETF & ETC Derivatives	8	1	1	1	1	1	1	1	1				
Commodity Derivatives	0	0	0	0	0	0	0	0	0				
Foreign Exchange Derivatives	11	2	1	2	1	1	2	1	1				
Sum	106,319	10,164	9,646	24,975	14,485	12,689	13,652	11,893	8,814	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)*	64,888	9,814	7,024	8,190	8,037	6,807	9,546	8,247	7,222					344,656	43,864	35,992	39,486	41,226	40,714	60,044	41,568	41,762				
IRD Compression - New Vol	40,132	4,640	-	4,687	5,344	7,042	5,697	5,448	7,274					120,099	14,741	-	14,551	16,371	20,731	16,905	16,779	20,021				

*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	1,323	166	163	203	154	166	182	157	131					100,389	11,822	11,977	15,422	12,048	12,833	13,894	12,399	9,994				
Bonds	3	0	0	0	0	0	0	0	0					17	2	2	2	2	2	2	2	2				
Sum	1,326	167	163	203	154	167	183	157	132	0	0	0	0	100,405	11,824	11,979	15,424	12,050	12,835	13,896	12,401	9,997	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	1,231	1,245				
Sum	982	1,093	1,147	1,069	1,123	1,241	1,231	1,245	0	0	0	0

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