

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	22,806	2,877	2,714	3,821	3,459	2,763	4,059	3,114						454,893	58,473	54,542	78,864	67,362	52,228	83,572	59,851					
Interest Rate Derivatives	71,259	9,303	9,651	12,226	10,005	9,879	11,370	8,826						562,375	73,578	77,301	94,782	78,701	78,275	91,445	68,292					
Equity Derivatives	701	78	88	119	103	110	118	85						171,016	16,723	19,005	27,038	30,834	27,135	28,113	22,168					
Dividend Derivatives	104	20	17	14	13	10	17	12						13,379	2,081	2,084	2,229	1,882	1,753	1,948	1,402					
Volatility Index Derivatives	22	2	2	3	4	3	4	4						13,168	1,506	1,358	1,582	2,200	1,626	2,577	2,319					
ETF & ETC Derivatives	6	1	1	1	2	1	1	0						1,300	221	183	151	384	154	134	73					
Commodity Derivatives	1	0	0	0	0	0	0	0						12	1	0	5	1	0	4	0					
Foreign Exchange Derivatives	60	4	2	21	3	2	24	4						1,454	163	112	311	179	138	354	196					
Sum	94,959	12,284	12,475	16,204	13,589	12,767	15,594	12,046	0	0	0	0	0	1,217,596	152,746	154,586	204,963	181,544	161,310	208,146	154,302	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	43,946	6,836	5,243	5,856	7,252	5,203	6,587	6,969					
Interest Rate Derivatives	62,239	9,981	9,094	8,928	9,338	7,824	9,303	7,772					
Equity Derivatives	1,372	188	187	206	198	214	184	195					
Dividend Derivatives	152	23	17	19	21	14	28	29					
Volatility Index Derivatives	1,118	145	121	133	201	123	207	189					
ETF & ETC Derivatives	6	1	1	1	1	1	1	1					
Commodity Derivatives	0	0	0	0	0	0	0	0					
Foreign Exchange Derivatives	216	35	23	23	37	31	28	39					
Sum	109,049	17,208	14,686	15,166	17,047	13,409	16,338	15,194	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)*	33,657	6,190	4,875	4,247	4,978	4,665	3,997	4,705						186,816	33,740	29,282	25,452	26,860	23,306	22,692	25,484					
IRD Compression - New Vol	8,892	0	3,378	0	3,083	0	0	2,431						32,803	0	11,836	0	10,597	0	0	10,370					

*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	762	103	106	119	117	112	105	100						56,732	8,407	8,316	8,517	8,477	7,855	7,276	7,883					
Bonds	3	1	1	1	0	0	0	0						18	3	3	3	3	3	2	2					
Sum	765	103	107	119	118	113	105	100	0	0	0	0	0	56,750	8,410	8,319	8,520	8,479	7,858	7,278	7,885	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	718	807	710	716	686	664					
Sum	694	718	807	710	716	686	664	0	0	0	0	0

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