

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	5,476	2,860	2,615											93,367	48,019	45,348										
Interest Rate Derivatives	20,321	10,536	9,785											161,927	83,847	78,080										
Equity Derivatives	274	142	132											46,403	24,550	21,852										
Dividend Derivatives	44	23	22											3,593	1,859	1,734										
Volatility Index Derivatives	4	2	2											2,139	1,077	1,062										
ETF & ETC Derivatives	6	4	3											765	424	340										
Commodity Derivatives	0	0	0											3	2	0										
Foreign Exchange Derivatives	11	8	3											116	83	34										
Sum	26,137	13,575	12,562	0	0	0	0	0	0	0	0	0	0	308,312	159,862	148,450	0	0	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	9,052	4,239	4,812										
Interest Rate Derivatives	9,864	5,483	4,381										
Equity Derivatives	618	304	314										
Dividend Derivatives	32	17	16										
Volatility Index Derivatives	239	118	121										
ETF & ETC Derivatives	2	1	1										
Commodity Derivatives	0	0	0										
Foreign Exchange Derivatives	4	2	1										
Sum	19,811	10,164	9,646	0	0	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)*	16,838	9,814	7,024											79,856	43,864	35,992										
IRD Compression - New Vol	4,640	4,640	-											14,741	14,741	-										

*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	329	166	163											23,799	11,822	11,977											
Bonds	1	0	0											4	2	2											
Sum	330	167	163	0	0	0	0	0	0	0	0	0	0	23,803	11,824	11,979	0	0	0	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	932										
Sum	982	932	0	0	0	0	0	0	0	0	0	0

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