

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
Equity Index Derivatives	11,083	2,860	2,615	5,607										196,498	48,019	45,348	103,131								
Interest Rate Derivatives	40,870	10,536	9,785	20,548										334,646	83,847	78,080	172,720								
Equity Derivatives	469	142	132	195										88,301	24,550	21,852	41,899								
Dividend Derivatives	65	23	22	21										5,583	1,859	1,734	1,991								
Volatility Index Derivatives	9	2	2	5										3,860	1,077	1,062	1,720								
ETF & ETC Derivatives	10	4	3	3										1,165	424	340	400								
Commodity Derivatives	1	0	0	0										7	2	0	4								
Foreign Exchange Derivatives	32	8	3	21										340	83	34	223								
Sum	52,537	13,575	12,562	26,400	0	0	0	0	0	0	0	0	0	630,401	159,862	148,450	322,089	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	19,623	4,239	4,812	10,572									
Interest Rate Derivatives	23,577	5,483	4,381	13,713									
Equity Derivatives	1,002	304	314	383									
Dividend Derivatives	61	17	16	28									
Volatility Index Derivatives	514	118	121	276									
ETF & ETC Derivatives	4	1	1	1									
Commodity Derivatives	0	0	0	0									
Foreign Exchange Derivatives	5	2	1	2									
Sum	44,786	10,164	9,646	24,975	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
Interest Rate Derivatives (IRD)*	25,028	9,814	7,024	8,190										119,342	43,864	35,992	39,486								
IRD Compression - New Vol	9,327	4,640	-	4,687										29,292	14,741	-	14,551								

*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	532	166	163	203										39,221	11,822	11,977	15,422										
Bonds	1	0	0	0										6	2	2	2										
Sum	533	167	163	203	0	0	0	0	0	0	0	0	0	39,227	11,824	11,979	15,424	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	1,147									
Sum	982	932	1,147	0	0	0	0	0	0	0	0	0

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