

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	29,354	2,877	2,714	3,821	3,459	2,763	4,059	3,114	3,043	3,505				585,489	58,473	54,542	78,864	67,362	52,228	83,572	59,851	61,624	68,972			
Interest Rate Derivatives	92,119	9,303	9,651	12,226	10,005	9,879	11,370	8,826	8,785	12,075				725,549	73,578	77,301	94,782	78,701	78,275	91,445	68,292	68,153	95,021			
Equity Derivatives	908	78	88	119	103	110	118	85	80	126				218,072	16,723	19,005	27,038	30,834	27,135	28,113	22,168	20,419	26,638			
Dividend Derivatives	131	20	17	14	13	10	17	12	12	15				16,086	2,081	2,084	2,229	1,882	1,753	1,948	1,402	1,130	1,576			
Volatility Index Derivatives	30	2	2	3	4	3	4	4	4	3				17,062	1,506	1,358	1,582	2,200	1,626	2,577	2,319	2,145	1,749			
ETF & ETC Derivatives	17	1	1	1	2	1	1	0	4	8				3,971	221	183	151	384	154	134	73	928	1,743			
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0				17	1	0	5	1	0	4	0	1	4			
Foreign Exchange Derivatives	83	4	2	21	3	2	24	4	6	17				2,028	163	112	311	179	138	354	196	245	329			
Sum	122,642	12,284	12,475	16,204	13,589	12,767	15,594	12,046	11,934	15,749	0	0	0	1,568,273	152,746	154,586	204,963	181,544	161,310	208,146	154,302	154,644	196,032	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	57,634	6,836	5,243	5,856	7,252	5,203	6,587	6,969	7,264	6,425			
Interest Rate Derivatives	78,661	9,981	9,094	8,928	9,338	7,824	9,303	7,772	7,915	8,506			
Equity Derivatives	1,760	188	187	206	198	214	184	195	181	207			
Dividend Derivatives	205	23	17	19	21	14	28	29	28	25			
Volatility Index Derivatives	1,635	145	121	133	201	123	207	189	341	175			
ETF & ETC Derivatives	9	1	1	1	1	1	1	1	2	1			
Commodity Derivatives	0	0	0	0	0	0	0	0	0	0			
Foreign Exchange Derivatives	304	35	23	23	37	31	28	39	47	41			
Sum	140,207	17,208	14,686	15,166	17,047	13,409	16,338	15,194	15,778	15,380	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)*	40,921	6,190	4,875	4,247	4,978	4,665	3,997	4,705	3,153	4,111				230,132	33,740	29,282	25,452	26,860	23,306	22,692	25,484	18,106	25,210			
IRD Compression - New Vol	11,636	0	3,378	0	3,083	0	0	2,431	0	2,744				43,241	0	11,836	0	10,597	0	0	10,370	0	10,438			

*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	961	103	106	119	117	112	105	100	97	102				79,578	8,407	8,316	8,517	8,477	7,855	7,276	7,883	7,729	7,729	7,387		
Bonds	4	1	1	1	0	0	0	0	0	0				23	3	3	3	3	3	2	2	2	2	2		
Sum	965	103	107	119	118	113	105	100	97	102	0	0	0	79,601	8,410	8,319	8,520	8,479	7,858	7,278	7,885	7,731	7,731	7,389	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	652	628			
Sum	694	718	807	710	716	686	664	652	628	0	0	0

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