

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	21,920	2,855	2,998	4,887	2,180	2,743	3,675	2,581						500,052	66,241	65,047	125,739	49,048	59,898	81,508	52,570					
Interest Rate Derivatives	52,521	6,805	7,439	11,949	5,061	6,751	8,714	5,802						432,928	54,736	61,371	99,677	41,483	55,541	72,088	48,032					
Equity Derivatives	593	90	72	108	77	90	96	59						153,117	20,076	16,072	30,535	22,468	23,650	25,042	15,273					
Dividend Derivatives	81	15	12	17	8	10	12	7						12,137	2,018	1,666	2,267	1,576	1,703	1,730	1,177					
Volatility Index Derivatives	23	3	4	6	2	3	2	2						10,538	1,292	1,790	2,325	1,057	1,520	1,298	1,256					
ETF & ETC Derivatives	3	1	0	0	0	0	1	1						831	166	48	86	38	115	201	177					
Commodity Derivatives	0	0	0	0	0	0	0	0						14	0	0	5	1	0	6	0					
Foreign Exchange Derivatives	42	3	2	17	2	2	14	2						949	101	122	282	58	74	203	108					
Sum	75,183	9,771	10,528	16,984	7,330	9,600	12,515	8,455	0	0	0	0	0	1,110,566	144,631	146,117	260,916	115,729	142,502	182,078	118,592	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	47,594	6,957	7,117	11,034	4,823	6,018	6,188	5,457					
Interest Rate Derivatives	66,636	9,205	8,748	16,111	7,212	8,829	8,925	7,606					
Equity Derivatives	1,508	283	213	277	169	190	196	180					
Dividend Derivatives	108	22	14	22	12	14	15	9					
Volatility Index Derivatives	1,291	165	185	334	124	177	152	154					
ETF & ETC Derivatives	9	2	1	2	1	1	1	1					
Commodity Derivatives	0	0	0	0	0	0	0	0					
Foreign Exchange Derivatives	171	24	29	35	22	16	18	27					
Sum	117,316	16,657	16,308	27,815	12,363	15,246	15,494	13,433	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)*	29,794	7,377	4,513	3,930	2,863	3,333	3,799	3,979						166,624	34,826	24,538	23,218	18,090	20,828	23,150	21,974					
IRD Compression - New Vol	5,737	0	2,837	0	0	0	0	2,901						16,986	0	8,453	0	0	0	0	8,533					

*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	735	105	112	138	84	105	104	87						58,909	9,288	8,529	11,018	6,953	7,936	7,987	7,198					
Bonds	2	0	0	1	0	0	0	0						20	2	2	4	3	3	3	3					
Sum	737	105	112	138	84	105	105	88	0	0	0	0	0	58,929	9,290	8,531	11,022	6,956	7,938	7,990	7,201	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	365	363	404	431	475	498	500					
Sum	365	363	404	431	475	498	500	0	0	0	0	0