

# EUREX

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Monthly Clearing Volumes

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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	15,633	2,877	2,714	3,821	3,459	2,763								311,470	58,473	54,542	78,864	67,362	52,228								
Interest Rate Derivatives	51,063	9,303	9,651	12,226	10,005	9,879								402,638	73,578	77,301	94,782	78,701	78,275								
Equity Derivatives	498	78	88	119	103	110								120,734	16,723	19,005	27,038	30,834	27,135								
Dividend Derivatives	74	20	17	14	13	10								10,029	2,081	2,084	2,229	1,882	1,753								
Volatility Index Derivatives	14	2	2	3	4	3								8,272	1,506	1,358	1,582	2,200	1,626								
ETF & ETC Derivatives	5	1	1	1	2	1								1,093	221	183	151	384	154								
Commodity Derivatives	0	0	0	0	0	0								7	1	0	5	1	0								
Foreign Exchange Derivatives	32	4	2	21	3	2								903	163	112	311	179	138								
<b>Sum</b>	<b>67,319</b>	<b>12,284</b>	<b>12,475</b>	<b>16,204</b>	<b>13,589</b>	<b>12,767</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>855,148</b>	<b>152,746</b>	<b>154,586</b>	<b>204,963</b>	<b>181,544</b>	<b>161,310</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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	30,389	6,836	5,243	5,856	7,252	5,203							
Interest Rate Derivatives	45,164	9,981	9,094	8,928	9,338	7,824							
Equity Derivatives	993	188	187	206	198	214							
Dividend Derivatives	95	23	17	19	21	14							
Volatility Index Derivatives	723	145	121	133	201	123							
ETF & ETC Derivatives	4	1	1	1	1	1							
Commodity Derivatives	0	0	0	0	0	0							
Foreign Exchange Derivatives	148	35	23	23	37	31							
<b>Sum</b>	<b>77,517</b>	<b>17,208</b>	<b>14,686</b>	<b>15,166</b>	<b>17,047</b>	<b>13,409</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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)*	24,955	6,190	4,875	4,247	4,978	4,665								138,640	33,740	29,282	25,452	26,860	23,306								
IRD Compression - New Vol	6,461	0	3,378	0	3,083	0								22,433	0	11,836	0	10,597	0								

\*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	557	103	106	119	117	112								41,573	8,407	8,316	8,517	8,477	7,855								
Bonds	3	1	1	1	0	0								14	3	3	3	3	3								
<b>Sum</b>	<b>559</b>	<b>103</b>	<b>107</b>	<b>119</b>	<b>118</b>	<b>113</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>41,586</b>	<b>8,410</b>	<b>8,319</b>	<b>8,520</b>	<b>8,479</b>	<b>7,858</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>



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							
Sum	694	718	807	710	716	0	0	0	0	0	0	0

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