

# 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	25,849	2,877	2,714	3,821	3,459	2,763	4,059	3,114	3,043					516,517	58,473	54,542	78,864	67,362	52,228	83,572	59,851	61,624				
Interest Rate Derivatives	80,044	9,303	9,651	12,226	10,005	9,879	11,370	8,826	8,785					630,528	73,578	77,301	94,782	78,701	78,275	91,445	68,292	68,153				
Equity Derivatives	781	78	88	119	103	110	118	85	80					191,434	16,723	19,005	27,038	30,834	27,135	28,113	22,168	20,419				
Dividend Derivatives	116	20	17	14	13	10	17	12	12					14,509	2,081	2,084	2,229	1,882	1,753	1,948	1,402	1,130				
Volatility Index Derivatives	26	2	2	3	4	3	4	4	4					15,313	1,506	1,358	1,582	2,200	1,626	2,577	2,319	2,145				
ETF & ETC Derivatives	10	1	1	1	2	1	1	0	4					2,229	221	183	151	384	154	134	73	928				
Commodity Derivatives	1	0	0	0	0	0	0	0	0					13	1	0	5	1	0	4	0	1				
Foreign Exchange Derivatives	66	4	2	21	3	2	24	4	6					1,698	163	112	311	179	138	354	196	245				
<b>Sum</b>	<b>106,893</b>	<b>12,284</b>	<b>12,475</b>	<b>16,204</b>	<b>13,589</b>	<b>12,767</b>	<b>15,594</b>	<b>12,046</b>	<b>11,934</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,372,241</b>	<b>152,746</b>	<b>154,586</b>	<b>204,963</b>	<b>181,544</b>	<b>161,310</b>	<b>208,146</b>	<b>154,302</b>	<b>154,644</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	51,209	6,836	5,243	5,856	7,252	5,203	6,587	6,969	7,264				
Interest Rate Derivatives	70,154	9,981	9,094	8,928	9,338	7,824	9,303	7,772	7,915				
Equity Derivatives	1,553	188	187	206	198	214	184	195	181				
Dividend Derivatives	180	23	17	19	21	14	28	29	28				
Volatility Index Derivatives	1,459	145	121	133	201	123	207	189	341				
ETF & ETC Derivatives	7	1	1	1	1	1	1	1	2				
Commodity Derivatives	0	0	0	0	0	0	0	0	0				
Foreign Exchange Derivatives	263	35	23	23	37	31	28	39	47				
<b>Sum</b>	<b>124,827</b>	<b>17,208</b>	<b>14,686</b>	<b>15,166</b>	<b>17,047</b>	<b>13,409</b>	<b>16,338</b>	<b>15,194</b>	<b>15,778</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)*	36,810	6,190	4,875	4,247	4,978	4,665	3,997	4,705	3,153					204,922	33,740	29,282	25,452	26,860	23,306	22,692	25,484	18,106				
IRD Compression - New Vol	8,892	0	3,378	0	3,083	0	0	2,431	0					32,803	0	11,836	0	10,597	0	0	10,370	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	859	103	106	119	117	112	105	100	97					64,461	8,407	8,316	8,517	8,477	7,855	7,276	7,883	7,729				
Bonds	4	1	1	1	0	0	0	0	0					20	3	3	3	3	3	2	2	2				
Sum	862	103	107	119	118	113	105	100	97	0	0	0	0	64,481	8,410	8,319	8,520	8,479	7,858	7,278	7,885	7,731	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	694	718	807	710	716	686	664	652				
Sum	694	718	807	710	716	686	664	652	0	0	0	0

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