

# 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	36,971	3,384	4,452	5,822	2,257	2,122	3,823	2,330	1,780	3,087	2,383	2,812	2,720	1,019,060	75,023	104,593	186,712	68,161	64,603	109,620	58,690	44,304	85,862	63,348	82,001	76,143
Interest Rate Derivatives	79,757	6,275	7,899	10,359	4,382	5,343	7,691	5,080	5,493	7,979	6,081	6,099	7,078	528,516	41,381	51,865	68,141	29,640	36,197	51,305	33,776	36,171	53,645	40,074	39,945	46,576
Equity Derivatives	1,064	121	131	109	76	67	108	61	46	82	81	92	91	266,319	24,695	27,660	31,767	20,595	18,765	28,417	16,452	11,834	20,271	19,170	22,983	23,712
Dividend Derivatives	106	11	16	26	8	6	8	4	2	4	7	9	5	19,079	1,644	2,059	3,731	1,718	1,223	1,473	1,115	534	1,079	1,480	2,040	982
Volatility Index Derivatives	55	4	6	14	3	3	4	3	2	4	5	5	3	19,595	2,329	3,047	3,429	725	807	1,134	1,172	887	1,327	1,724	1,719	1,295
ETF & ETC Derivatives	26	2	2	6	2	1	3	5	1	1	1	3	0	8,202	440	598	2,035	532	236	932	1,620	284	415	163	836	113
Commodity Derivatives	1	0	0	0	0	0	0	0	0	0	0	0	0	32	1	2	7	1	2	6	1	0	5	1	1	7
Foreign Exchange Derivatives	61	1	5	17	0	1	14	1	1	11	1	1	10	614	9	44	170	4	6	137	12	9	107	10	7	98
Inflation Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Property Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weather Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Sum</b>	<b>118,040</b>	<b>9,797</b>	<b>12,510</b>	<b>16,352</b>	<b>6,727</b>	<b>7,541</b>	<b>11,651</b>	<b>7,483</b>	<b>7,325</b>	<b>11,166</b>	<b>8,558</b>	<b>9,020</b>	<b>9,908</b>	<b>1,861,416</b>	<b>145,523</b>	<b>189,668</b>	<b>295,990</b>	<b>121,375</b>	<b>121,837</b>	<b>193,026</b>	<b>112,839</b>	<b>94,022</b>	<b>162,711</b>	<b>125,970</b>	<b>149,531</b>	<b>148,925</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	99,141	6,975	10,270	19,984	7,625	6,426	9,311	6,555	5,190	7,955	6,693	7,078	5,081
Interest Rate Derivatives	66,392	5,262	6,170	10,175	4,865	4,814	5,777	4,531	4,695	5,601	5,299	4,878	4,325
Equity Derivatives	2,926	271	311	340	216	230	325	198	163	217	205	242	210
Dividend Derivatives	294	12	20	76	46	25	28	13	9	12	18	26	11
Volatility Index Derivatives	1,588	99	150	299	95	92	133	129	115	138	129	114	95
ETF & ETC Derivatives	17	0	0	1	2	2	2	1	1	2	2	1	1
Commodity Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange Derivatives	10	1	1	2	1	1	1	0	0	0	1	0	1
Inflation Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0
Property Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0
Weather Derivatives	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Sum</b>	<b>170,368</b>	<b>12,620</b>	<b>16,923</b>	<b>30,875</b>	<b>12,849</b>	<b>11,589</b>	<b>15,578</b>	<b>11,429</b>	<b>10,174</b>	<b>13,924</b>	<b>12,345</b>	<b>12,339</b>	<b>9,723</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)*	31,425	5,280	2,290	1,659	1,870	2,838	3,772	2,281	1,506	2,531	2,718	3,015	1,665	180,746	18,846	13,534	10,120	11,980	14,452	18,276	13,320	9,602	15,650	19,048	24,728	11,190
IRD Compression - New Vol	2,637	0	0	0	0	0	612	0	0	653	0	627	745	12,169	0	0	0	0	0	2,344	0	0	2,583	0	2,556	4,686

\*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	1.729	125	156	263	144	137	168	120	97	126	121	153	120	168.154	10.329	13.049	27.733	15.011	13.868	16.020	12.057	9.877	11.659	12.684	14.866	11.000
Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0	1	0	0	0	0	0	0	0	0	0
Sum	1.729	125	156	263	144	137	168	120	97	126	121	153	120	168.158	10.329	13.049	27.734	15.011	13.868	16.020	12.058	9.878	11.660	12.684	14.866	11.000

Monthly Clearing Volumes      2020  
 Eurex Clearing



Repo and Securities Lending	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
Securities Lending	3	3	3	2	2	2	2	2	2	2	2	2
Repo	209	214	234	264	281	265	236	232	221	186	189	178
Sum	211	217	237	266	283	267	238	235	223	188	191	180