

X-pand into the Future



Eurex Monthly Statistics

Derivatives Market

September 2000

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1 **Eurex – Key Figures**

1.1 **Monthly Press Release**

Eurex Posts Third-Best Monthly Total to Date

41.9 million contracts traded/ Record volumes in several products

Eurex, the international derivatives market, posted its third-highest volume on a monthly basis in September with 41.9 million contracts traded. This is an increase of 17 percent over the number traded in September 1999. Some 344 million contracts have already been traded during the first three quarters of the current year, about one-fourth more than the total for the same period of last year.

Trading in the capital market products was extremely successful again in September. Outstanding results were achieved in derivatives on short- and medium-term federal bonds. A new record was set in futures on the Schatz, with about 4.9 million contracts traded, after 4.4 million in May 2000. In options on the Schatz, some 230,000 contracts changed hands, the second-best monthly total in this product to date and more than six times the number traded one year ago. The Bund future, as the world's most heavily traded futures contract in September, maintained its benchmark position for long-term interest-rate futures transactions, with 13.5 million contracts traded.

The index products again showed very good results with some 7.7 million contracts traded. The derivatives on the Dow Jones Euro STOXX 50 made a major contribution to this performance. The futures contract on the European benchmark index posted record results in June with volume of 1.7 million contracts traded; the highest monthly total to date was achieved in March 2000 with contract volume of 1.4 million. Trading in the futures contract was about 120 percent higher compared with September 1999. The newly introduced derivatives on the Nemax 50 index are on an extremely favorable trend: In the fourth month of trading, volume was already up to about 150,000 contracts, after some 12,000 contracts in June, 45,000 in July and 94,000 in August.

Eurex also showed outstanding results in the stock options, with roughly 7.6 million contracts traded, its second-highest monthly total to date and 38 percent over the September 1999 volume. The option on Nokia also set another new record in September, with over 495,000 contracts traded in the option, beating the previous record set in August (334,000 contracts) by 48 percent. New record volume was also posted on a monthly basis in the option on Sonera with more than 45,000 contracts traded.

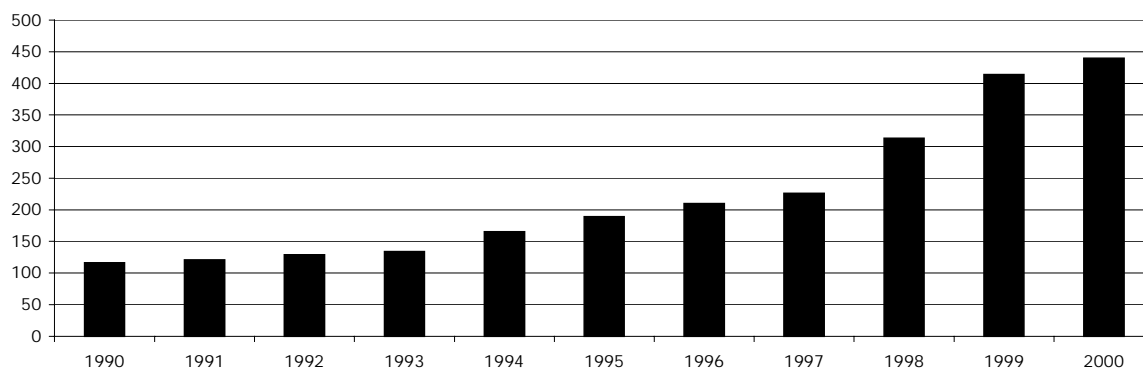
1.2 Eurex Participants

1.2.1 Number of Eurex Participants

| | Eurex Participants (*) | | | | | | | | | | | | | | | | | | Total |
|-----------------|------------------------|---------|---------|---------|--------|---------|-----------|---------|-------|---------------|-------------|--------|----------|-------|--------|-------------|----------------|-----|-------|
| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Ireland | Italy | Liechtenstein | Netherlands | Norway | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA | |
| 1997 Total | 2 | 1 | - | - | 15 | 114 | - | 1 | - | - | 8 | - | - | 1 | - | 6 | 25 | 6 | 177 |
| 1998 Total | 3 | 3 | 1 | 5 | 26 | 121 | - | 2 | 2 | 1 | 11 | 1 | - | 7 | 1 | 43 | 66 | 20 | 313 |
| 1999 Total | 2 | 3 | 3 | 16 | 34 | 141 | 2 | 5 | 11 | - | 20 | - | 1 | 19 | 4 | 45 | 70 | 38 | 414 |
| 2000 1. Quarter | 3 | 3 | 3 | 16 | 32 | 139 | 2 | 5 | 9 | - | 26 | - | 1 | 18 | 4 | 45 | 72 | 44 | 422 |
| 2. Quarter | 3 | 4 | 3 | 15 | 31 | 143 | 2 | 6 | 10 | - | 24 | - | 1 | 19 | 5 | 45 | 72 | 48 | 431 |
| 3. Quarter | 3 | 5 | 3 | 14 | 30 | 141 | 2 | 5 | 10 | - | 26 | - | 2 | 20 | 5 | 46 | 76 | 52 | 440 |
| 1999 Jan | 3 | 3 | 2 | 6 | 25 | 123 | - | 2 | 2 | 1 | 11 | 1 | - | 6 | 1 | 42 | 65 | 20 | 313 |
| Feb | 2 | 3 | 2 | 6 | 25 | 123 | - | 2 | 2 | 1 | 11 | 1 | - | 6 | 1 | 44 | 67 | 21 | 317 |
| Mar | 2 | 3 | 3 | 6 | 26 | 132 | - | 2 | 2 | 1 | 13 | 1 | - | 10 | 1 | 45 | 66 | 21 | 334 |
| Apr | 2 | 3 | 3 | 6 | 26 | 134 | - | 2 | 3 | 1 | 15 | 1 | - | 10 | 1 | 45 | 66 | 20 | 338 |
| May | 2 | 4 | 3 | 6 | 26 | 137 | 1 | 2 | 4 | 1 | 16 | 1 | - | 10 | 2 | 45 | 67 | 20 | 347 |
| Jun | 2 | 3 | 3 | 6 | 26 | 137 | 1 | 2 | 6 | - | 17 | 1 | - | 11 | 2 | 46 | 66 | 20 | 349 |
| Jul | 2 | 4 | 3 | 13 | 30 | 139 | 1 | 4 | 6 | - | 16 | 1 | - | 12 | 4 | 46 | 65 | 20 | 366 |
| Aug | 2 | 4 | 3 | 14 | 30 | 138 | 1 | 4 | 6 | - | 15 | 1 | - | 12 | 4 | 46 | 66 | 20 | 366 |
| Sep | 2 | 4 | 3 | 17 | 32 | 143 | 1 | 5 | 9 | - | 19 | 1 | 1 | 17 | 4 | 47 | 71 | 37 | 413 |
| Oct | 2 | 3 | 3 | 16 | 33 | 143 | 1 | 5 | 11 | - | 20 | - | 1 | 19 | 4 | 46 | 71 | 38 | 416 |
| Nov | 2 | 3 | 3 | 16 | 34 | 143 | 2 | 5 | 11 | - | 20 | - | 1 | 19 | 4 | 45 | 70 | 38 | 416 |
| Dec | 2 | 3 | 3 | 16 | 34 | 141 | 2 | 5 | 11 | - | 20 | - | 1 | 19 | 4 | 45 | 70 | 38 | 414 |
| 2000 Jan | 2 | 3 | 3 | 16 | 33 | 138 | 2 | 5 | 10 | - | 23 | - | 1 | 19 | 4 | 45 | 73 | 40 | 417 |
| Feb | 2 | 3 | 3 | 16 | 33 | 138 | 2 | 5 | 10 | - | 25 | - | 1 | 19 | 4 | 45 | 73 | 44 | 423 |
| Mar | 3 | 3 | 3 | 16 | 32 | 139 | 2 | 5 | 9 | - | 26 | - | 1 | 18 | 4 | 45 | 72 | 44 | 422 |
| Apr | 3 | 3 | 3 | 16 | 32 | 142 | 2 | 6 | 9 | - | 25 | - | 1 | 18 | 4 | 45 | 72 | 46 | 427 |
| May | 3 | 3 | 3 | 16 | 32 | 143 | 2 | 6 | 10 | - | 24 | - | 1 | 19 | 5 | 45 | 72 | 49 | 433 |
| Jun | 3 | 4 | 3 | 15 | 31 | 143 | 2 | 6 | 10 | - | 24 | - | 1 | 19 | 5 | 45 | 72 | 48 | 431 |
| Jul | 3 | 4 | 3 | 13 | 30 | 139 | 2 | 5 | 10 | - | 24 | - | 1 | 20 | 5 | 46 | 73 | 51 | 429 |
| Aug | 3 | 5 | 3 | 15 | 30 | 141 | 2 | 5 | 10 | - | 24 | - | 1 | 20 | 5 | 46 | 73 | 54 | 437 |
| Sep | 3 | 5 | 3 | 14 | 30 | 141 | 2 | 5 | 10 | - | 26 | - | 2 | 20 | 5 | 46 | 76 | 52 | 440 |
| 2000 Total | 3 | 5 | 3 | 14 | 30 | 141 | 2 | 5 | 10 | - | 26 | - | 2 | 20 | 5 | 46 | 76 | 52 | 440 |

(*) Exchange Participants before September 28, 1998, only at Eurex Deutschland (former DTB).

Number of Eurex Participants



1.2.2

New and resigned Participants at Eurex

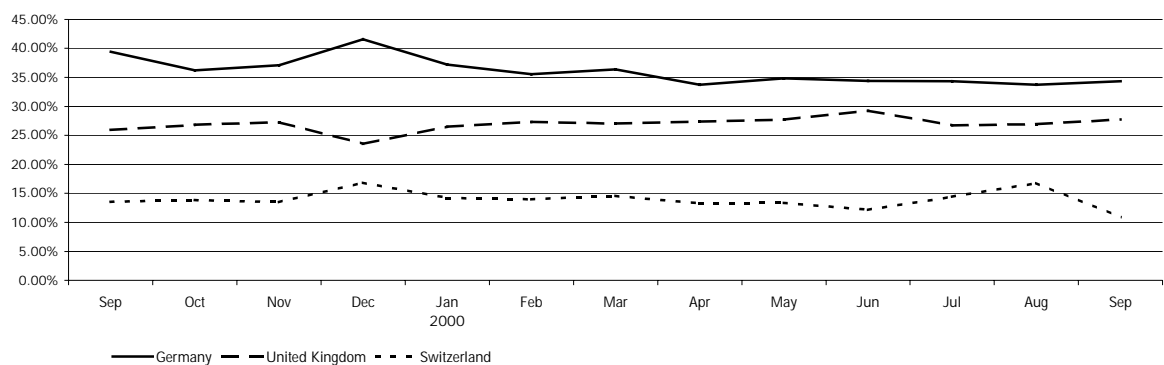
| Eurex Participants ID | Eurex Participants | Clearingtype | Country |
|------------------------------|---------------------------------------|---------------------|----------------|
| New Participants | | | |
| BDILS | Banco de Investimento S.A. | NCM | Portugal |
| BTELO | Brokertec Europe Ltd. | NCM | United Kingdom |
| CATLO | Cantor Fitzgerald Europe | NCM | Great Britain |
| MACLO | Macquarie Equities UK Ltd. | NCM | United Kingdom |
| MLILO | Merrill Lynch International Bank Ltd. | NCM | United Kingdom |
| TOPAM | Transpan Options B.V. | NCM | Netherlands |
| VDFAM | Van der Moolen Fox B.V. | NCM | Netherlands |
| Resigned Participants | | | |
| DIPCH | Dipen Mehta Trading Company | NCM | USA |
| ABTCH | Knight Financial Products LLC | NCM | USA |
| MLYLO | Merrill Lynch, Pierce, Fenner & Smith | NCM | United Kingdom |
| SOFHE | Pankiirilike Sofi Oy | NCM | Finland |

1.3 Turnover of Eurex Participants by Country

| Turnover of Eurex Participants by Country based on the contracts traded | | | | | | | | | | | | | | | | | | |
|---|---------|---------|---------|---------|--------|---------|-----------|---------|-------|---------------|-------------|--------|----------|-------|--------|-------------|----------------|--------|
| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Ireland | Italy | Liechtenstein | Netherlands | Norway | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA |
| 1997 Total | 0.10% | 0.17% | - | - | 2.85% | 80.79% | - | 4.41% | - | - | 0.92% | - | - | 0.53% | - | 1.64% | 7.33% | 1.01% |
| 1998 Total | 0.03% | 0.56% | 0.00% | 0.16% | 6.17% | 58.83% | - | 6.14% | 0.00% | 0.00% | 0.89% | - | - | 0.59% | 0.01% | 4.42% | 17.12% | 5.08% |
| 1999 Total | 0.07% | 0.56% | 0.18% | 0.27% | 7.99% | 40.83% | 0.02% | 2.63% | 0.21% | 0.01% | 0.68% | 0.00% | 0.00% | 1.13% | 0.06% | 13.99% | 24.93% | 6.43% |
| 2000 1. Quarter | 0.12% | 0.44% | 0.24% | 0.37% | 8.80% | 36.40% | 0.07% | 2.42% | 0.54% | - | 1.30% | - | 0.03% | 1.03% | 0.13% | 14.26% | 26.95% | 6.90% |
| 2. Quarter | 0.12% | 0.34% | 0.18% | 0.33% | 8.94% | 34.40% | 0.07% | 2.53% | 0.51% | - | 1.22% | - | 0.02% | 1.34% | 0.12% | 12.94% | 28.18% | 8.75% |
| 3. Quarter | 0.12% | 0.35% | 0.17% | 0.33% | 8.48% | 34.15% | 0.07% | 3.57% | 0.54% | - | 1.26% | - | 0.03% | 1.12% | 0.14% | 13.79% | 27.20% | 8.69% |
| 1999 Jan | 0.03% | 0.98% | 0.01% | 0.28% | 6.61% | 43.95% | - | 5.42% | 0.00% | 0.02% | 0.79% | - | - | 0.69% | 0.03% | 14.00% | 20.76% | 6.43% |
| Feb | 0.04% | 0.95% | 0.06% | 0.30% | 7.24% | 43.61% | - | 6.07% | 0.00% | 0.02% | 0.70% | - | - | 0.96% | 0.03% | 9.94% | 22.96% | 7.13% |
| Mar | 0.04% | 0.79% | 0.10% | 0.23% | 7.25% | 43.28% | - | 2.14% | 0.00% | 0.01% | 0.68% | - | - | 1.20% | 0.07% | 14.69% | 23.43% | 6.09% |
| Apr | 0.05% | 0.73% | 0.11% | 0.25% | 7.17% | 42.47% | - | 1.91% | 0.00% | 0.02% | 0.63% | - | - | 1.42% | 0.10% | 15.49% | 24.03% | 5.61% |
| May | 0.03% | 0.57% | 0.14% | 0.26% | 7.60% | 42.95% | - | 1.85% | 0.00% | 0.01% | 0.62% | 0.00% | - | 1.20% | 0.09% | 14.22% | 23.99% | 6.46% |
| Jun | 0.05% | 0.55% | 0.21% | 0.22% | 8.22% | 40.69% | - | 2.30% | 0.13% | - | 0.61% | 0.00% | - | 1.30% | 0.05% | 14.37% | 25.05% | 6.23% |
| Jul | 0.07% | 0.44% | 0.25% | 0.25% | 7.42% | 40.87% | - | 2.10% | 0.33% | - | 0.52% | 0.00% | - | 1.21% | 0.05% | 12.90% | 27.17% | 6.42% |
| Aug | 0.10% | 0.38% | 0.25% | 0.26% | 7.77% | 40.55% | 0.03% | 1.50% | 0.20% | - | 0.53% | 0.00% | - | 1.11% | 0.04% | 14.66% | 25.64% | 6.97% |
| Sep | 0.09% | 0.41% | 0.22% | 0.32% | 8.80% | 39.42% | 0.06% | 2.07% | 0.37% | - | 0.71% | 0.00% | - | 1.19% | 0.05% | 13.53% | 25.95% | 6.81% |
| Oct | 0.09% | 0.40% | 0.22% | 0.29% | 9.03% | 36.23% | 0.02% | 2.84% | 0.46% | - | 0.69% | - | - | 1.18% | 0.05% | 13.86% | 26.81% | 7.82% |
| Nov | 0.10% | 0.36% | 0.28% | 0.32% | 8.93% | 37.08% | 0.05% | 2.93% | 0.38% | - | 0.81% | - | 0.01% | 1.09% | 0.07% | 13.50% | 27.28% | 6.79% |
| Dec | 0.10% | 0.39% | 0.26% | 0.32% | 9.16% | 41.55% | 0.07% | 1.55% | 0.44% | - | 0.96% | - | 0.03% | 0.76% | 0.10% | 16.86% | 23.55% | 3.90% |
| 2000 Jan | 0.11% | 0.39% | 0.27% | 0.34% | 8.66% | 37.23% | 0.04% | 2.88% | 0.49% | - | 1.23% | - | 0.03% | 0.93% | 0.10% | 14.20% | 26.50% | 6.61% |
| Feb | 0.10% | 0.50% | 0.23% | 0.36% | 8.66% | 35.57% | 0.09% | 2.74% | 0.63% | - | 1.31% | - | 0.02% | 1.00% | 0.14% | 13.99% | 27.32% | 7.33% |
| Mar | 0.14% | 0.42% | 0.23% | 0.41% | 9.07% | 36.37% | 0.07% | 1.69% | 0.50% | - | 1.36% | - | 0.03% | 1.16% | 0.15% | 14.58% | 27.04% | 6.78% |
| Apr | 0.14% | 0.36% | 0.19% | 0.41% | 9.50% | 33.75% | 0.05% | 2.77% | 0.46% | - | 1.44% | - | 0.03% | 1.20% | 0.12% | 13.26% | 27.40% | 8.92% |
| May | 0.12% | 0.35% | 0.17% | 0.33% | 8.59% | 34.85% | 0.08% | 2.64% | 0.50% | - | 1.22% | - | 0.02% | 1.29% | 0.14% | 13.39% | 27.73% | 8.57% |
| Jun | 0.13% | 0.31% | 0.18% | 0.26% | 8.91% | 34.40% | 0.06% | 2.22% | 0.56% | - | 1.05% | - | 0.02% | 1.50% | 0.11% | 12.18% | 29.28% | 8.83% |
| Jul | 0.09% | 0.33% | 0.16% | 0.25% | 7.92% | 34.32% | 0.03% | 2.33% | 0.53% | - | 1.29% | - | 0.02% | 1.18% | 0.09% | 14.42% | 26.73% | 10.32% |
| Aug | 0.13% | 0.37% | 0.17% | 0.34% | 8.33% | 33.75% | 0.06% | 2.01% | 0.51% | - | 1.16% | - | 0.03% | 0.97% | 0.11% | 16.78% | 26.93% | 8.35% |
| Sep | 0.13% | 0.36% | 0.18% | 0.37% | 9.01% | 34.35% | 0.10% | 5.75% | 0.58% | - | 1.32% | - | 0.04% | 1.19% | 0.20% | 10.91% | 27.77% | 7.75% |
| 2000 Total | 0.12% | 0.38% | 0.20% | 0.34% | 8.75% | 35.03% | 0.07% | 2.81% | 0.53% | - | 1.26% | - | 0.03% | 1.16% | 0.13% | 13.67% | 27.44% | 8.08% |

Exchange Participants before September 28, 1998, only at Eurex Deutschland (former DTB).

Traded Contracts at Eurex - Country of Origin



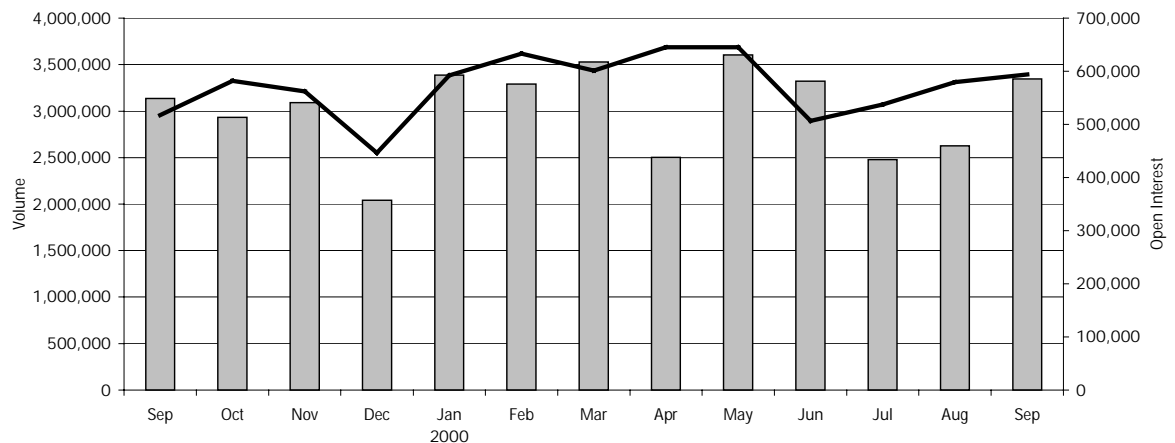
Eurex
Monthly Statistics Derivatives Market
September 2000

1.4 Eurex Total

1.4.1 Eurex Total – Volume in EUR million

| | Index Products | | Equity Products | | Money Market Products | | Capital Market Products | | Total | Change YoY |
|-----------------|----------------|------------|-----------------|------------|-----------------------|------------|-------------------------|------------|------------|------------|
| | | Change YoY | | Change YoY | | Change YoY | | Change YoY | | |
| 1997 Total | 2,270,843 | - | 299,482 | - | 723,924 | - | 8,328,626 | - | 11,633,841 | - |
| 1998 Total | 3,093,409 | 36.22% | 447,499 | 49.42% | 650,795 | -10.10% | 19,575,729 | 135.04% | 23,768,082 | 104.30% |
| 1999 Total | 3,396,874 | 9.81% | 402,617 | -10.03% | 3,135,750 | 381.83% | 28,040,011 | 43.24% | 34,975,252 | 47.15% |
| 2000 1. Quarter | 1,406,493 | 74.86% | 153,760 | 47.98% | 456,167 | -59.38% | 8,193,348 | 14.11% | 10,209,768 | 10.83% |
| 2. Quarter | 1,062,424 | 42.46% | 148,648 | 48.67% | 303,482 | -57.58% | 7,917,737 | 13.57% | 9,432,290 | 10.54% |
| 3. Quarter | 1,053,537 | 19.32% | 128,242 | 39.54% | 227,663 | -69.13% | 7,042,282 | -5.51% | 8,451,724 | -7.78% |
| 1999 Jan | 258,796 | 33.44% | 34,180 | 31.70% | 406,579 | 1299.36% | 1,940,690 | 49.44% | 2,640,245 | 70.59% |
| Feb | 228,505 | 14.87% | 33,247 | 19.86% | 351,901 | 870.47% | 2,488,695 | 125.61% | 3,102,349 | 127.09% |
| Mar | 317,066 | 6.70% | 36,478 | 2.64% | 364,597 | 837.41% | 2,751,097 | 79.34% | 3,469,238 | 82.05% |
| Apr | 219,939 | -10.31% | 31,980 | -6.87% | 229,567 | 771.76% | 1,857,305 | 27.95% | 2,338,791 | 33.07% |
| May | 210,230 | -1.88% | 36,691 | -30.49% | 215,376 | 849.47% | 2,118,167 | 74.45% | 2,580,464 | 71.57% |
| Jun | 315,608 | 15.17% | 31,312 | -46.77% | 270,423 | 1323.13% | 2,996,246 | 88.14% | 3,613,589 | 85.84% |
| Jul | 265,424 | -1.32% | 33,421 | -32.75% | 234,452 | 944.06% | 2,697,490 | 53.17% | 3,230,787 | 53.68% |
| Aug | 258,674 | -25.52% | 28,385 | -27.40% | 210,899 | 604.80% | 2,298,842 | -4.84% | 2,796,801 | -1.24% |
| Sep | 358,861 | 1.56% | 30,095 | -28.49% | 292,046 | 185.54% | 2,456,303 | 1.99% | 3,137,305 | 7.95% |
| Oct | 266,312 | 5.71% | 29,267 | 0.38% | 236,808 | 98.23% | 2,398,851 | 8.71% | 2,931,238 | 12.43% |
| Nov | 324,524 | 58.85% | 38,049 | 34.22% | 210,478 | 108.01% | 2,518,849 | 69.42% | 3,091,899 | 69.83% |
| Dec | 372,936 | 52.81% | 39,511 | 65.08% | 112,621 | 9.07% | 1,517,476 | 37.58% | 2,042,545 | 38.55% |
| 2000 Jan | 433,720 | 67.59% | 50,367 | 47.36% | 177,070 | -56.45% | 2,725,738 | 40.45% | 3,386,895 | 28.28% |
| Feb | 418,629 | 83.20% | 49,553 | 49.04% | 145,261 | -58.72% | 2,680,587 | 7.71% | 3,294,030 | 6.18% |
| Mar | 554,144 | 74.77% | 53,840 | 47.60% | 133,837 | -63.29% | 2,787,023 | 1.31% | 3,528,843 | 1.72% |
| Apr | 301,643 | 37.15% | 43,263 | 35.28% | 82,574 | -64.03% | 2,076,147 | 11.78% | 2,503,627 | 7.05% |
| May | 355,472 | 69.09% | 62,056 | 69.13% | 119,410 | -44.56% | 3,067,767 | 44.83% | 3,604,706 | 39.69% |
| Jun | 405,308 | 28.42% | 43,329 | 38.38% | 101,497 | -62.47% | 2,773,823 | -7.42% | 3,323,957 | -8.02% |
| Jul | 272,248 | 2.57% | 40,890 | 22.35% | 66,331 | -71.71% | 2,101,230 | -22.10% | 2,480,700 | -23.22% |
| Aug | 305,214 | 17.99% | 42,225 | 48.76% | 86,725 | -58.88% | 2,192,406 | -4.63% | 2,626,571 | -6.09% |
| Sep | 476,074 | 32.66% | 45,127 | 49.95% | 74,606 | -74.45% | 2,748,646 | 11.90% | 3,344,453 | 6.60% |
| 2000 Total | 3,522,453 | 44.77% | 430,650 | 45.59% | 987,312 | -61.67% | 23,153,367 | 7.17% | 28,093,782 | 4.40% |

Volume (bars) and Open Interest (lines) in EUR million



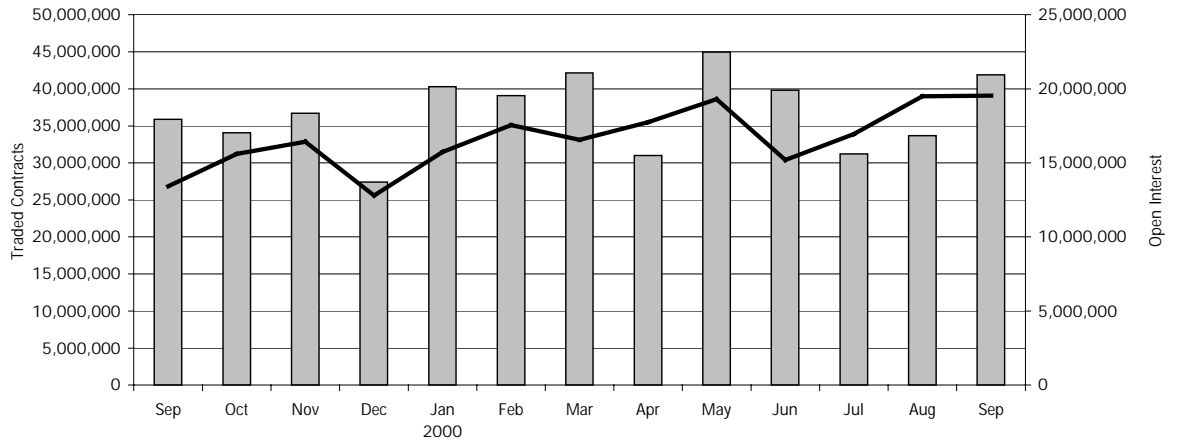
Eurex
Monthly Statistics Derivatives Market
September 2000

1.4.2

Eurex Total – Traded Contracts

| | Index Products | | Equity Products | | Money Market Products | | Capital Market Products | | Total | |
|-----------------|----------------|------------|-----------------|------------|-----------------------|------------|-------------------------|------------|-------------|------------|
| | | Change YoY | | Change YoY | | Change YoY | | Change YoY | | Change YoY |
| 1997 Total | 44,455,743 | - | 42,695,173 | - | 1,131,032 | - | 63,450,369 | - | 151,983,100 | - |
| 1998 Total | 45,455,822 | 26.83% | 60,958,770 | 42.78% | 831,328 | -26.50% | 140,962,300 | 122.16% | 248,222,487 | 63.32% |
| 1999 Total | 65,608,952 | 44.34% | 64,805,177 | 6.31% | 3,104,457 | 273.43% | 245,630,053 | 74.25% | 379,148,639 | 52.75% |
| 2000 1. Quarter | 19,964,055 | 28.54% | 21,830,297 | 48.51% | 468,105 | -57.63% | 79,272,002 | 51.28% | 121,534,459 | 45.14% |
| 2. Quarter | 16,601,290 | 14.71% | 22,845,813 | 40.52% | 317,024 | -55.25% | 76,001,918 | 22.00% | 115,766,045 | 23.50% |
| 3. Quarter | 17,151,091 | -1.19% | 21,637,555 | 37.41% | 239,797 | -67.18% | 67,755,222 | -2.74% | 106,783,665 | 3.17% |
| 1999 Jan | 5,096,175 | 67.35% | 4,802,384 | 58.05% | 397,288 | 695.72% | 13,299,822 | 37.79% | 23,595,669 | 49.44% |
| Feb | 4,390,430 | 45.51% | 4,280,657 | 18.83% | 354,558 | 644.45% | 17,302,424 | 112.84% | 26,328,069 | 77.91% |
| Mar | 6,044,924 | 58.37% | 5,616,247 | 33.82% | 352,910 | 489.76% | 21,799,108 | 92.71% | 33,813,189 | 74.41% |
| Apr | 4,359,642 | 26.89% | 5,586,867 | -18.06% | 215,549 | 334.48% | 16,330,799 | 52.32% | 26,492,857 | 26.00% |
| May | 4,257,331 | 48.63% | 5,605,794 | -9.23% | 217,460 | 416.08% | 18,755,673 | 109.13% | 28,836,258 | 59.74% |
| Jun | 5,855,669 | 89.45% | 5,065,027 | -10.65% | 275,465 | 672.39% | 27,209,136 | 133.20% | 38,405,297 | 87.67% |
| Jul | 5,271,980 | 72.27% | 5,135,168 | -18.27% | 235,356 | 465.98% | 24,940,260 | 95.05% | 35,582,764 | 60.49% |
| Aug | 5,283,911 | 14.98% | 5,074,983 | -17.43% | 215,621 | 271.29% | 21,466,745 | 25.01% | 32,041,260 | 14.54% |
| Sep | 6,801,601 | 18.98% | 5,536,928 | 0.92% | 279,671 | 133.64% | 23,260,358 | 37.48% | 35,878,558 | 27.03% |
| Oct | 5,317,270 | 11.24% | 5,466,439 | 8.69% | 234,595 | 85.92% | 23,062,246 | 48.50% | 34,080,550 | 33.83% |
| Nov | 6,419,857 | 67.99% | 6,269,554 | 34.18% | 210,787 | 105.75% | 23,801,338 | 127.58% | 36,701,536 | 92.61% |
| Dec | 6,510,162 | 54.58% | 6,365,129 | 65.76% | 115,197 | 16.91% | 14,402,144 | 88.38% | 27,392,632 | 73.42% |
| 2000 Jan | 6,728,291 | 32.03% | 6,868,036 | 43.01% | 181,765 | -54.25% | 26,500,285 | 99.25% | 40,278,377 | 70.70% |
| Feb | 6,008,246 | 36.85% | 6,968,129 | 62.78% | 147,821 | -58.31% | 25,959,568 | 50.03% | 39,083,764 | 48.45% |
| Mar | 7,227,518 | 19.56% | 7,994,132 | 42.34% | 138,519 | -60.75% | 26,812,149 | 23.00% | 42,172,318 | 24.72% |
| Apr | 4,768,267 | 9.37% | 6,299,620 | 12.76% | 86,008 | -60.10% | 19,826,053 | 21.40% | 30,979,948 | 16.94% |
| May | 5,762,257 | 35.35% | 9,448,476 | 68.55% | 124,785 | -42.62% | 29,644,030 | 58.05% | 44,979,548 | 55.98% |
| Jun | 6,070,766 | 3.67% | 7,097,717 | 40.13% | 106,231 | -61.44% | 26,531,835 | -2.49% | 39,806,549 | 3.65% |
| Jul | 4,378,083 | -16.96% | 6,558,293 | 27.71% | 69,756 | -70.36% | 20,208,585 | -18.97% | 31,214,717 | -12.28% |
| Aug | 5,090,964 | -3.65% | 7,439,566 | 46.59% | 91,289 | -57.66% | 21,058,675 | -1.90% | 33,680,494 | 5.12% |
| Sep | 7,682,044 | 12.94% | 7,639,696 | 37.98% | 78,752 | -71.84% | 26,487,962 | 13.88% | 41,888,454 | 16.75% |
| 2000 Total | 53,716,436 | 13.42% | 66,313,665 | 41.99% | 1,024,926 | -59.71% | 223,029,142 | 20.97% | 344,084,169 | 22.46% |

Traded Contracts (bars) and Open Interest (lines) in Contracts



Eurex
Monthly Statistics Derivatives Market
September 2000

1.4.3

Eurex Total – Value of Open Interest in EUR million

| | Index Products | | Equity Products | | Money Market Products | | Capital Market Products | | Total | |
|-----------------|----------------|------------|-----------------|------------|-----------------------|------------|-------------------------|------------|---------|------------|
| | | Change YoY | | Change YoY | | Change YoY | | Change YoY | | Change YoY |
| 1997 Total | 53,744 | - | 30,733 | - | 31,940 | - | 72,772 | - | 240,504 | - |
| 1998 Total | 67,556 | 25.70% | 24,295 | -20.89% | 65,370 | 104.66% | 105,244 | 44.62% | 262,465 | 38.53% |
| 1999 Total | 137,814 | 104.00% | 41,930 | 72.58% | 93,020 | 42.30% | 173,602 | 64.95% | 446,366 | 70.07% |
| 2000 1. Quarter | 211,425 | 121.83% | 60,193 | 94.26% | 67,504 | -57.54% | 262,020 | 36.48% | 601,142 | 25.96% |
| 2. Quarter | 173,306 | 84.82% | 51,077 | 50.07% | 41,540 | -71.96% | 240,674 | -1.56% | 506,597 | -2.66% |
| 3. Quarter | 212,374 | 92.39% | 67,833 | 65.42% | 32,116 | -77.99% | 281,896 | 28.10% | 594,219 | 14.86% |
| 1999 Jan | 85,451 | 37.92% | 29,096 | -12.97% | 166,148 | 440.12% | 195,284 | 88.87% | 475,979 | 107.04% |
| Feb | 104,047 | 24.27% | 31,664 | -15.04% | 181,610 | 305.79% | 191,980 | 68.44% | 509,300 | 81.84% |
| Mar | 95,307 | 10.31% | 30,986 | -21.53% | 158,978 | 486.61% | 191,987 | 65.98% | 477,259 | 77.48% |
| Apr | 116,083 | 17.95% | 38,428 | -15.52% | 168,680 | 490.16% | 218,918 | 31.45% | 542,109 | 59.79% |
| May | 122,107 | 15.10% | 40,507 | -15.17% | 174,010 | 457.42% | 187,370 | 12.62% | 523,994 | 48.99% |
| Jun | 93,768 | 16.04% | 34,035 | -20.19% | 148,140 | 558.13% | 244,495 | 54.50% | 520,438 | 71.01% |
| Jul | 105,399 | 24.67% | 36,533 | 12.08% | 170,205 | 632.62% | 248,493 | 14.16% | 560,630 | 56.55% |
| Aug | 113,883 | 32.50% | 41,178 | 30.23% | 163,559 | 550.84% | 209,387 | -25.05% | 528,007 | 25.08% |
| Sep | 110,389 | 57.28% | 41,006 | 22.43% | 145,883 | 394.41% | 220,052 | -11.66% | 517,330 | 35.32% |
| Oct | 127,002 | 56.17% | 47,506 | 52.72% | 132,923 | 234.96% | 274,773 | 4.30% | 582,205 | 40.10% |
| Nov | 150,655 | 72.49% | 54,331 | 64.47% | 118,580 | 139.05% | 238,705 | 41.09% | 562,271 | 65.77% |
| Dec | 137,814 | 127.56% | 41,930 | 72.58% | 93,020 | 42.30% | 173,602 | 64.95% | 446,366 | 74.72% |
| 2000 Jan | 162,451 | 90.11% | 56,514 | 94.23% | 102,282 | -38.44% | 271,408 | 38.98% | 592,654 | 24.51% |
| Feb | 209,742 | 101.58% | 66,005 | 108.46% | 109,092 | -39.93% | 248,186 | 29.28% | 633,024 | 24.29% |
| Mar | 211,425 | 121.83% | 60,193 | 94.26% | 67,504 | -57.54% | 262,020 | 36.48% | 601,142 | 25.96% |
| Apr | 226,322 | 94.97% | 63,470 | 65.17% | 68,504 | -59.39% | 287,415 | 31.29% | 645,717 | 19.11% |
| May | 250,536 | 105.18% | 71,513 | 76.55% | 73,907 | -57.53% | 249,241 | 33.02% | 645,191 | 23.13% |
| Jun | 173,306 | 84.82% | 51,077 | 50.07% | 41,540 | -71.96% | 240,674 | -1.56% | 506,597 | -2.66% |
| Jul | 196,826 | 86.74% | 57,620 | 57.72% | 52,395 | -69.22% | 230,520 | -7.23% | 537,360 | -4.15% |
| Aug | 230,595 | 102.48% | 67,898 | 64.89% | 52,080 | -68.16% | 228,947 | 9.34% | 579,520 | 9.76% |
| Sep | 212,374 | 92.39% | 67,833 | 65.42% | 32,116 | -77.99% | 281,896 | 28.10% | 594,219 | 14.86% |
| 2000 Total | 212,374 | 92.39% | 67,833 | 65.42% | 32,116 | -77.99% | 281,896 | 28.10% | 594,219 | 14.86% |

1.4.4

Eurex Total – Open Interest

| | Index Products | | Equity Products | | Money Market Products | | Capital Market Products | | Total | |
|-----------------|----------------|------------|-----------------|------------|-----------------------|------------|-------------------------|------------|------------|------------|
| | | Change YoY | | Change YoY | | Change YoY | | Change YoY | | Change YoY |
| 1997 Total | 1,916,582 | - | 3,187,776 | - | 54,935 | - | 554,766 | - | 5,720,552 | - |
| 1998 Total | 1,777,293 | 24.14% | 4,547,852 | 43.64% | 70,041 | 27.50% | 734,812 | 32.45% | 7,129,998 | 36.75% |
| 1999 Total | 3,327,406 | 87.22% | 7,694,031 | 69.18% | 97,449 | 39.13% | 1,666,919 | 126.85% | 12,785,805 | 79.32% |
| 2000 1. Quarter | 3,900,713 | 44.58% | 10,054,590 | 64.77% | 70,685 | -54.89% | 2,519,317 | 47.54% | 16,545,305 | 55.14% |
| 2. Quarter | 3,507,006 | 30.86% | 9,346,476 | 43.31% | 44,078 | -70.31% | 2,311,659 | 3.68% | 15,209,219 | 31.34% |
| 3. Quarter | 4,482,254 | 40.93% | 12,314,469 | 53.25% | 34,030 | -74.82% | 2,717,296 | 30.13% | 19,548,049 | 45.45% |
| 1999 Jan | 2,839,183 | 75.26% | 5,758,891 | 112.84% | 167,736 | 213.88% | 1,373,371 | 76.86% | 10,139,181 | 96.37% |
| Feb | 3,132,538 | 65.61% | 6,403,176 | 107.75% | 186,294 | 180.92% | 1,494,278 | 75.93% | 11,216,286 | 90.21% |
| Mar | 2,698,047 | 42.05% | 6,102,255 | 8.26% | 156,698 | 238.46% | 1,707,504 | 98.06% | 10,664,504 | 26.21% |
| Apr | 3,049,905 | 44.22% | 7,444,050 | 19.38% | 165,392 | 206.74% | 1,934,793 | 55.32% | 12,594,140 | 30.44% |
| May | 3,256,530 | 43.03% | 7,763,751 | 25.10% | 174,049 | 191.76% | 1,674,278 | 35.20% | 12,868,608 | 31.49% |
| Jun | 2,679,986 | 46.75% | 6,522,028 | 11.78% | 148,452 | 244.06% | 2,229,631 | 90.79% | 11,580,097 | 30.48% |
| Jul | 2,951,474 | 57.67% | 7,149,444 | 28.29% | 171,047 | 305.53% | 2,297,124 | 44.04% | 12,569,089 | 38.38% |
| Aug | 3,133,842 | 46.84% | 8,224,157 | 37.10% | 166,426 | 266.97% | 1,965,824 | -1.55% | 13,490,249 | 32.57% |
| Sep | 3,180,558 | 43.03% | 8,035,488 | 55.19% | 135,131 | 203.49% | 2,088,216 | 18.74% | 13,439,393 | 46.00% |
| Oct | 3,555,159 | 49.38% | 9,297,139 | 61.61% | 127,014 | 139.10% | 2,620,594 | 40.16% | 15,599,906 | 55.13% |
| Nov | 3,973,983 | 59.57% | 10,057,380 | 62.53% | 121,439 | 95.88% | 2,271,445 | 91.60% | 16,424,247 | 65.46% |
| Dec | 3,327,406 | 87.22% | 7,694,031 | 69.18% | 97,449 | 39.13% | 1,666,919 | 126.85% | 12,785,805 | 79.32% |
| 2000 Jan | 3,733,995 | 31.52% | 9,256,666 | 60.74% | 107,733 | -35.77% | 2,634,641 | 91.84% | 15,733,035 | 55.17% |
| Feb | 4,288,938 | 36.92% | 10,742,115 | 67.76% | 115,043 | -38.25% | 2,411,623 | 61.39% | 17,557,719 | 56.54% |
| Mar | 3,900,713 | 44.58% | 10,054,590 | 64.77% | 70,685 | -54.89% | 2,519,317 | 47.54% | 16,545,305 | 55.14% |
| Apr | 4,127,429 | 35.33% | 10,786,838 | 44.91% | 72,200 | -56.35% | 2,760,701 | 42.69% | 17,747,168 | 40.92% |
| May | 4,622,713 | 41.95% | 12,205,160 | 57.21% | 78,404 | -54.95% | 2,400,894 | 43.40% | 19,307,171 | 50.03% |
| Jun | 3,507,006 | 30.86% | 9,346,476 | 43.31% | 44,078 | -70.31% | 2,311,659 | 3.68% | 15,209,219 | 31.34% |
| Jul | 3,943,056 | 33.60% | 10,740,302 | 50.23% | 55,549 | -67.52% | 2,214,707 | -3.59% | 16,953,614 | 34.88% |
| Aug | 4,687,863 | 49.59% | 12,539,416 | 52.47% | 55,250 | -66.80% | 2,208,945 | 12.37% | 19,491,474 | 44.49% |
| Sep | 4,482,254 | 40.93% | 12,314,469 | 53.25% | 34,030 | -74.82% | 2,717,296 | 30.13% | 19,548,049 | 45.45% |
| 2000 Total | 4,482,254 | 40.93% | 12,314,469 | 53.25% | 34,030 | -74.82% | 2,717,296 | 30.13% | 19,548,049 | 45.45% |

Eurex
Monthly Statistics Derivatives Market
September 2000

1.4.5

Eurex Total – Paid Premiums, Market Share per Account Group and Trades

| | Trades | Market Share per Account Group | | | Paid Premiums in EUR | | | | Change YoY |
|-----------------|------------|--------------------------------|-----------|--------------|----------------------|----------------|----------------|---------|------------|
| | | Agent | Principal | Market Maker | Calls | Puts | Total | | |
| 1997 Total | 6,270,766 | 35.66% | 24.90% | 39.44% | 19,818,803,670 | 11,864,999,670 | 31,680,730,537 | - | |
| 1998 Total | 10,481,417 | 41.56% | 22.56% | 35.87% | 26,436,879,060 | 21,829,972,259 | 48,261,217,070 | 52.34% | |
| 1999 Total | 17,329,128 | 44.55% | 22.39% | 33.06% | 27,871,080,199 | 22,489,503,139 | 50,349,387,211 | 4.33% | |
| 2000 1. Quarter | 5,747,976 | 42.60% | 24.14% | 33.27% | 13,888,708,997 | 11,404,979,884 | 25,291,884,625 | 129.45% | |
| 2. Quarter | 5,034,784 | 41.88% | 26.08% | 32.03% | 11,303,497,755 | 13,892,045,577 | 25,193,870,798 | 128.74% | |
| 3. Quarter | 4,676,370 | 40.74% | 26.22% | 33.04% | 8,539,763,472 | 7,445,876,197 | 15,983,885,260 | 41.68% | |
| 1999 Jan | 1,289,912 | 41.88% | 21.14% | 36.98% | 2,275,457,638 | 1,961,125,527 | 4,235,515,513 | 38.66% | |
| Feb | 1,336,271 | 45.09% | 21.30% | 33.61% | 1,464,390,456 | 1,681,064,712 | 3,144,366,066 | 11.24% | |
| Mar | 1,605,556 | 46.29% | 21.99% | 31.71% | 1,727,781,726 | 1,916,239,792 | 3,642,870,413 | -6.39% | |
| Apr | 1,188,004 | 44.75% | 22.57% | 32.67% | 1,904,258,379 | 1,499,838,511 | 3,403,162,973 | -30.08% | |
| May | 1,164,097 | 43.93% | 23.32% | 32.75% | 1,584,734,397 | 2,550,020,924 | 4,133,846,087 | -12.14% | |
| Jun | 1,580,068 | 46.88% | 22.72% | 30.40% | 1,970,964,346 | 1,507,303,091 | 3,477,260,526 | 4.23% | |
| Jul | 1,603,566 | 46.52% | 23.08% | 30.40% | 2,002,864,332 | 1,692,813,381 | 3,694,696,641 | -2.17% | |
| Aug | 1,474,215 | 43.93% | 23.05% | 33.02% | 1,805,948,289 | 1,799,357,777 | 3,604,325,081 | -22.03% | |
| Sep | 1,645,194 | 44.34% | 23.39% | 32.27% | 1,845,399,925 | 2,138,378,198 | 3,982,916,987 | -27.25% | |
| Oct | 1,550,864 | 44.55% | 22.18% | 33.27% | 1,853,404,781 | 1,964,993,329 | 3,817,671,322 | -25.02% | |
| Nov | 1,673,695 | 43.08% | 22.58% | 34.34% | 3,415,398,466 | 1,793,848,561 | 5,208,485,581 | 51.00% | |
| Dec | 1,217,686 | 41.65% | 20.47% | 37.88% | 6,020,477,464 | 1,984,519,336 | 8,004,270,021 | 152.95% | |
| 2000 Jan | 1,998,172 | 41.30% | 24.61% | 34.09% | 4,399,675,029 | 3,651,654,167 | 8,050,710,036 | 90.08% | |
| Feb | 1,859,636 | 42.40% | 23.83% | 33.77% | 5,468,506,324 | 3,316,688,562 | 8,784,629,458 | 179.38% | |
| Mar | 1,890,168 | 44.02% | 23.97% | 32.01% | 4,020,527,644 | 4,436,637,156 | 8,456,545,131 | 132.14% | |
| Apr | 1,486,093 | 41.56% | 23.62% | 34.82% | 2,669,095,992 | 4,638,516,185 | 7,307,126,671 | 114.72% | |
| May | 1,890,894 | 40.99% | 27.11% | 31.90% | 3,898,131,572 | 6,663,667,190 | 10,561,205,381 | 155.48% | |
| Jun | 1,657,797 | 43.14% | 26.85% | 30.02% | 4,736,270,191 | 2,589,862,201 | 7,325,538,746 | 110.67% | |
| Jul | 1,460,114 | 39.39% | 26.47% | 34.15% | 2,671,967,386 | 2,134,158,687 | 4,805,559,205 | 30.07% | |
| Aug | 1,476,474 | 39.04% | 25.31% | 35.65% | 2,992,786,003 | 1,810,878,618 | 4,803,043,899 | 33.26% | |
| Sep | 1,739,782 | 43.11% | 26.76% | 30.13% | 2,875,010,083 | 3,500,838,892 | 6,375,282,156 | 60.07% | |
| 2000 Total | 15,459,130 | 41.78% | 25.44% | 32.78% | 33,731,970,224 | 32,742,901,658 | 66,469,640,683 | 99.49% | |

Eurex
Monthly Statistics Derivatives Market
September 2000

1.5 Eurex Summary

1.5.1 Volume in EUR and Traded Contracts

| | Traded Contracts | | | | | Volume in EUR millions | | | | |
|--|------------------|------------|------------|-------------|------------|------------------------|-----------|-----------|------------|------------|
| | Sep 00 | Aug 00 | Sep 99 | Y-T-D | Chg YoY | Sep 00 | Aug 00 | Sep 99 | Y-T-D | Chg YoY |
| Index Products | | | | | | | | | | |
| Index Options | | | | | | | | | | |
| DJ Euro STOXX 50 Option | 762,202 | 671,350 | 527,253 | 5,699,888 | 44.56% | 39,037 | 35,042 | 19,279 | 294,105 | 102.49% |
| DJ STOXX 50 Option | 8,898 | 3,103 | 8,600 | 47,322 | 3.47% | 444 | 160 | 311 | 2,121 | 42.67% |
| DAX Option | 3,091,575 | 2,197,926 | 2,992,908 | 22,687,000 | 3.30% | 108,475 | 78,733 | 78,444 | 808,844 | 38.28% |
| DAX Option - Odd Lot | | | | | | | | | | |
| NEMAX 50 Option | 73,830 | 58,734 | - | 155,522 | - | 434 | 343 | - | 922 | - |
| SMI Option | 285,386 | 301,951 | 351,853 | 2,749,157 | -18.89% | 14,939 | 15,937 | 16,062 | 135,894 | -6.99% |
| FOX Option | 1,500 | 1,144 | 32 | 42,885 | 4587.50% | 40 | 29 | 1 | 1,316 | 6321.40% |
| Index Options | 4,223,392 | 3,234,208 | 3,881,077 | 31,381,791 | 8.82% | 163,367 | 130,002 | 113,378 | 1,239,470 | 44.09% |
| Index Futures | | | | | | | | | | |
| DJ Euro STOXX 50 | 1,736,308 | 940,738 | 789,611 | 9,482,912 | 119.89% | 90,752 | 48,568 | 29,953 | 491,673 | 202.98% |
| DJ STOXX 50 | 48,602 | 14,984 | 48,532 | 265,929 | 0.14% | 2,444 | 748 | 1,805 | 13,161 | 35.35% |
| DAX | 1,089,200 | 623,552 | 1,366,781 | 8,739,921 | -20.31% | 192,590 | 112,847 | 182,157 | 1,600,736 | 5.73% |
| NEMAX 50 | 75,700 | 34,886 | - | 143,806 | - | 451 | 202 | - | 859 | - |
| SMI | 494,709 | 239,033 | 715,454 | 3,619,203 | -30.85% | 26,093 | 12,951 | 33,043 | 179,015 | -21.03% |
| FOX | 14,133 | 3,563 | 11 | 82,874 | 128381.82% | 378 | 93 | 0 | 2,504 | 179468.71% |
| Index Futures | 3,458,652 | 1,856,756 | 2,920,524 | 22,334,645 | 18.43% | 312,707 | 175,212 | 245,483 | 2,282,983 | 27.38% |
| All Index Products | 7,682,044 | 5,090,964 | 6,801,601 | 53,716,436 | 12.94% | 476,074 | 305,214 | 358,861 | 3,522,453 | 32.66% |
| Equity Options | | | | | | | | | | |
| DAX Components | 3,970,622 | 3,646,522 | 3,063,747 | 37,156,471 | 29.60% | 28,081 | 24,745 | 18,082 | 296,019 | 55.30% |
| SMI Components | 3,009,816 | 3,307,191 | 2,467,088 | 26,665,520 | 22.00% | 13,580 | 14,927 | 11,978 | 118,838 | 13.37% |
| DJ Euro STOXX 30 Components | 14,687 | 35,356 | - | 191,006 | - | 93 | 179 | - | 968 | - |
| Neuer Markt Equities | 83,425 | 80,407 | 4,791 | 374,591 | 1641.29% | 521 | 578 | 25 | 3,120 | 2025.55% |
| Nordic Equities | 561,146 | 370,090 | 1,302 | 1,926,077 | 42998.77% | 2,852 | 1,795 | 11 | 11,705 | 25969.02% |
| All Equity Options | 7,639,696 | 7,439,566 | 5,536,928 | 66,313,665 | 37.98% | 45,127 | 42,225 | 30,095 | 430,650 | 49.95% |
| Money Market Products | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 0 | 10,674 | 1,896 | -100.00% | 0 | 0 | 31,171 | 5,493 | -100.00% |
| Three-Month-Euribor Future | 78,752 | 91,289 | 268,997 | 1,023,020 | -70.72% | 74,606 | 86,725 | 260,875 | 981,809 | -71.40% |
| Opt. on Three-Month-Euribor Fut. | 0 | 0 | 0 | 10 | - | 0 | 0 | 0 | 10 | - |
| All Money Market Products | 78,752 | 91,289 | 279,671 | 1,024,926 | -71.84% | 74,606 | 86,725 | 292,046 | 987,312 | -74.45% |
| Capital Market Products | | | | | | | | | | |
| Capital Market Futures | | | | | | | | | | |
| Euro-Schatz Future | 4,867,171 | 3,351,808 | 2,443,834 | 31,794,407 | 99.16% | 493,494 | 339,576 | 253,805 | 3,241,070 | 94.44% |
| Euro-Bobl Future | 5,812,822 | 4,368,750 | 5,630,279 | 47,874,285 | 3.24% | 599,082 | 449,733 | 592,057 | 4,936,848 | 1.19% |
| Euro-Bund Future | 13,453,985 | 11,099,745 | 12,812,290 | 119,190,264 | 5.01% | 1,412,117 | 1,169,935 | 1,360,587 | 12,464,928 | 3.79% |
| Euro-Buxl Future | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| CONF Future | 57,335 | 40,254 | 61,350 | 368,726 | -6.54% | 4,380 | 3,074 | 4,894 | 28,257 | -10.51% |
| Capital Market Futures | 24,191,313 | 18,860,557 | 20,947,753 | 199,227,682 | 15.48% | 2,509,073 | 1,962,272 | 2,211,124 | 20,670,372 | 13.48% |
| Options on Capital Market Futures | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 231,064 | 184,030 | 36,741 | 1,421,046 | 528.90% | 23,446 | 18,641 | 3,809 | 145,554 | 515.57% |
| Opt. on Euro-Bobl Future | 217,526 | 222,361 | 228,147 | 1,726,892 | -4.66% | 22,443 | 22,927 | 23,978 | 178,187 | -6.40% |
| Opt. on Euro-Bund Future | 1,848,059 | 1,791,727 | 2,047,717 | 20,653,522 | -9.75% | 193,683 | 188,566 | 217,392 | 2,159,254 | -10.91% |
| Opt. on Capital Market Fut. | 2,296,649 | 2,198,118 | 2,312,605 | 23,801,460 | -0.69% | 239,572 | 230,134 | 245,179 | 2,482,995 | -2.29% |
| All Capital Market Products | 26,487,962 | 21,058,675 | 23,260,358 | 223,029,142 | 13.88% | 2,748,646 | 2,192,406 | 2,456,303 | 23,153,367 | 11.90% |
| All Eurex Products | 41,888,454 | 33,680,494 | 35,878,558 | 344,084,169 | 16.75% | 3,344,453 | 2,626,571 | 3,137,305 | 28,093,782 | 6.60% |

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Eurex Summary

1.5.2 Open Interest, Value of Open Interest and Paid Premiums

| | Open Interest in Contracts | | | Open Interest in EUR millions | | | Paid Premiums in EUR millions | | | | |
|--|----------------------------|-------------------|----------------|-------------------------------|----------------|----------------|-------------------------------|--------------|--------------|---------------|---------------|
| | Sep 00 | Sep 99 | Chg YoY | Sep 00 | Sep 99 | Chg YoY | Sep 00 | Aug 00 | Sep 99 | Y-T-D | Chg YoY |
| Index Products | | | | | | | | | | | |
| Index Options | | | | | | | | | | | |
| DJ Euro STOXX 50 | 1,343,538 | 625,331 | 114.85% | 68,486 | 22,513 | 204.20% | 1,211 | 888 | 766 | 9,953 | 58.06% |
| DJ STOXX 50 | 18,511 | 12,096 | 53.03% | 844 | 427 | 97.39% | 14 | 5 | 12 | 77 | 22.49% |
| DAX | 1,873,209 | 1,614,601 | 16.02% | 65,666 | 41,588 | 57.90% | 1,908 | 1,242 | 1,382 | 16,164 | 38.12% |
| DAX Option - Odd Lot | 1,808 | 112,378 | -98.39% | 1 | 62 | -98.55% | 0 | 0 | 0 | 0 | -100.00% |
| NEMAX 50 | 69,034 | - | - | 408 | - | - | 22 | 26 | - | 56 | - |
| SMI | 368,588 | 293,824 | 25.45% | 18,509 | 13,206 | 40.15% | 329 | 299 | 309 | 3,016 | 6.25% |
| FOX | 1,670 | 11 | 15081.82% | 44 | 0 | 20876.76% | 1 | 3 | 0 | 61 | 13124.88% |
| Index Options | 3,676,358 | 2,658,241 | 38.30% | 153,957 | 77,206 | 99.41% | 3,486 | 2,459 | 2,455 | 29,243 | 41.99% |
| Index Futures | | | | | | | | | | | |
| DJ Euro STOXX 50 | 486,821 | 220,939 | 120.34% | 24,193 | 8,124 | 197.82% | - | - | - | - | - |
| DJ STOXX 50 | 19,525 | 27,457 | -28.89% | 945 | 1,004 | -5.87% | - | - | - | - | - |
| DAX | 155,675 | 142,233 | 9.45% | 26,764 | 18,343 | 45.91% | - | - | - | - | - |
| NEMAX 50 | 16,670 | - | - | 88 | - | - | - | - | - | - | - |
| SMI | 121,392 | 131,660 | -7.80% | 6,283 | 5,980 | 5.06% | - | - | - | - | - |
| FOX | 5,813 | 6 | 96783.33% | 144 | 0 | 126439.71% | - | - | - | - | - |
| Index Futures | 805,896 | 522,317 | 54.29% | 58,417 | 33,183 | 76.04% | - | - | - | - | - |
| All Index Products | 4,482,254 | 3,180,558 | 40.93% | 212,374 | 110,389 | 92.39% | 3,486 | 2,459 | 2,455 | 29,243 | 41.99% |
| Equity Options | | | | | | | | | | | |
| DAX Components | 5,407,759 | 4,101,844 | 31.84% | 37,248 | 23,163 | 60.81% | 1,920 | 1,420 | 1,018 | 30,109 | 88.58% |
| SMI Components | 6,013,188 | 3,928,205 | 53.08% | 25,883 | 17,811 | 45.32% | 704 | 700 | 507 | 5,612 | 38.99% |
| DJ Euro STOXX 30 Components | 100,021 | - | - | 447 | - | - | 5 | 15 | - | 68 | - |
| Neuer Markt Equities | 111,166 | 4,163 | 2570.33% | 744 | 21 | 3423.63% | 38 | 45 | 2 | 297 | 1734.16% |
| Nordic Equities | 682,335 | 1,276 | 53374.53% | 3,511 | 11 | 32627.35% | 223 | 165 | 1 | 1,141 | 16779.46% |
| All Equity Options | 12,314,469 | 8,035,488 | 53.25% | 67,833 | 41,006 | 65.42% | 2,890 | 2,344 | 1,528 | 37,226 | 89.11% |
| Money Market Products | | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 9,115 | -100.00% | 0 | 26,569 | -100.00% | - | - | - | - | - |
| Three-Month-Euribor Future | 34,030 | 125,426 | -72.87% | 32,116 | 118,740 | -72.95% | - | - | - | - | - |
| Opt. on Three-Month-Euribor Fut. | 0 | 590 | -100.00% | 0 | 573 | -100.00% | - | - | - | - | - |
| All Money Market Products | 34,030 | 135,131 | -74.82% | 32,116 | 145,883 | -77.99% | - | - | - | - | - |
| Capital Market Products | | | | | | | | | | | |
| Capital Market Futures | | | | | | | | | | | |
| Euro-Schatz Future | 443,428 | 209,728 | 111.43% | 45,012 | 21,722 | 107.22% | - | - | - | - | - |
| Euro-Bobl Future | 439,002 | 339,542 | 29.29% | 45,384 | 35,595 | 27.50% | - | - | - | - | - |
| Euro-Bund Future | 729,306 | 623,147 | 17.04% | 76,797 | 65,943 | 16.46% | - | - | - | - | - |
| Euro-Buxl Future | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| CONF Future | 16,808 | 16,593 | 1.30% | 1,274 | 1,306 | -2.39% | - | - | - | - | - |
| Capital Market Futures | 1,628,544 | 1,189,010 | 36.97% | 168,467 | 124,506 | 35.31% | - | - | - | - | - |
| Options on Capital Market Futures | | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 136,230 | 34,079 | 299.75% | 13,812 | 3,529 | 291.43% | - | - | - | - | - |
| Opt. on Euro-Bobl Future | 101,572 | 119,539 | -15.03% | 10,476 | 12,496 | -16.16% | - | - | - | - | - |
| Opt. on Euro-Bund Future | 850,950 | 745,588 | 14.13% | 89,142 | 79,521 | 12.10% | - | - | - | - | - |
| Opt. on Capital Market Fut. | 1,088,752 | 899,206 | 21.08% | 113,429 | 95,546 | 18.72% | - | - | - | - | - |
| All Capital Market Products | 2,717,296 | 2,088,216 | 30.13% | 281,896 | 220,052 | 28.10% | - | - | - | - | - |
| All Eurex Products | 19,548,049 | 13,439,393 | 45.45% | 594,219 | 517,330 | 14.86% | 6,375 | 4,803 | 3,983 | 66,470 | 60.07% |

1.6

Eurex Products

| Product | Product ID | First Trading Day |
|--|----------------------------------|-------------------|
| Index Products | | |
| DJ Euro STOXX SM 50 Options | OESX | 06/ 22/ 98 |
| DJ Euro STOXX 50 Futures | FESX | 06/ 22/ 98 |
| DJ STOXX 50 Options | OSTX | 06/ 22/ 98 |
| DJ STOXX 50 Futures | FSTX | 06/ 22/ 98 |
| DAX [®] Options | ODAX | 11/ 23/ 90 |
| DAX Options - Odd Lot | ODAY | 01/ 04/ 99 |
| DAX Futures | FDAX | 08/ 16/ 91 |
| NEMAX [®] 50 Options | ON50 | 06/ 19/ 00 |
| NEMAX 50 Futures | FN50 | 06/ 19/ 00 |
| SMI [®] Options | OSMI | 12/ 07/ 88 |
| SMI Futures | FSMI | 11/ 09/ 90 |
| FOX [®] Options | OFOX | 09/ 27/ 99 |
| FOX Futures | FFOX | 09/ 27/ 99 |
| Equity Products | | |
| Options on DAX Component Equities | | |
| Options on Adidas-Salomon | ADS | 09/ 23/ 96 |
| Options on Allianz | ALV | 01/ 26/ 90 |
| Options on BASF | BAS | 01/ 26/ 90 |
| Options on Bayer | BAY | 01/ 26/ 90 |
| Options on BMW (*) | BMW | 01/ 26/ 90 |
| Options on Hypo-Vereinsbank | HVM | 01/ 23/ 95 |
| Options on Commerzbank | CBK | 01/ 26/ 90 |
| Options on DaimlerChrysler | DCX | 11/ 17/ 98 |
| Options on Deutsche Bank | DBK | 01/ 26/ 90 |
| Options on Degussa-Hüls | DHA | 01/ 26/ 90 |
| Options on Dresdner Bank | DRB | 01/ 26/ 90 |
| Options on Deutsche Telekom | DTE | 11/ 20/ 96 |
| Options on Epcos | EPC | 03/ 20/ 00 |
| Options on Fresenius Medical Care | FME | 09/ 20/ 99 |
| Options on Henkel Pr. | HEN3 | 09/ 23/ 96 |
| Options on Hoechst (*) | HOEC | 01/ 26/ 90 |
| Options on Infineon Technologies | IFX | 03/ 20/ 00 |
| Options on Karstadt | KAR | 09/ 23/ 96 |
| Options on Lufthansa VNA | LHA | 01/ 23/ 95 |
| Options on Linde | LIN | 09/ 23/ 96 |
| Options on MAN | MAN | 09/ 23/ 96 |
| Options on Metro | MEO | 11/ 18/ 96 |
| Options on Mannesmann | MMN | 01/ 26/ 90 |
| Options on Münchener Rück VNA | MUV2 | 09/ 23/ 96 |
| Options on Preussag | PRS | 01/ 23/ 95 |
| Options on RWE | RWE | 09/ 24/ 90 |
| Options on SAP Pr. | SAP3 | 09/ 23/ 96 |
| Options on Schering | SCH | 09/ 23/ 96 |
| Options on Siemens | SIE | 01/ 26/ 90 |
| Options on Thyssen Krupp | TKA | 01/ 26/ 90 |
| Options on E.ON | since 06/19/00: EOA (former VEB) | 01/ 26/ 90 |
| Options on VIAG (*) | VIA | 01/ 23/ 95 |
| Options on Volkswagen (*) | VOW | 01/ 26/ 90 |

Eurex
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| Product | Product ID | First Trading Day |
|---|-------------------|-------------------|
| Options on SMI Component Equities | | |
| ABB Asea Brown Boveri B | ABBN | 06/ 07/ 95 |
| Adecco N | ADEN | 09/ 20/ 99 |
| Alusuisse-Lonza Holding R | ALUB | 06/ 07/ 95 |
| Ciba Speciality Chemicals R | CIBN | 06/ 07/ 95 |
| Clariant R | CLN | 06/ 07/ 95 |
| Credit Suisse Group R | CSGN | 06/ 07/ 95 |
| Givaudan N | GIVN | 06/ 19/ 00 |
| Holderbank B | HOL | 06/ 07/ 95 |
| Lonza Group | LONN | 11/ 01/ 99 |
| Nestlé R | NESN | 05/ 19/ 88 |
| Novartis R | NOVN | 06/ 07/ 95 |
| Swiss Life R | RAN | 06/ 07/ 95 |
| Roche NES | ROG | 06/ 07/ 95 |
| Roche Holding (Basket) | ROGC | 06/ 08/ 00 |
| Swisscom N | SCMN | 06/ 07/ 95 |
| Swiss Re R | RUKN | 06/ 07/ 95 |
| SAir Group R | SRN | 06/ 07/ 95 |
| Sulzer R | SUN | 06/ 07/ 95 |
| UBS R | UBSN | 06/ 07/ 95 |
| Swatch Group R | UHRN | 06/ 07/ 95 |
| Zurich Insurance R | ZUAN | 05/ 19/ 88 |
| Options on Euro STOXX 50 Component Equities | | |
| ABN Amro | AAR | 03/ 20/ 00 |
| Aegon | AEN | 03/ 20/ 00 |
| ENI | ENT | 03/ 20/ 00 |
| Generali | ASG | 03/ 20/ 00 |
| ING | INN | 03/ 20/ 00 |
| Phillips St. | PHI | 03/ 20/ 00 |
| Royal Dutch | ROY | 03/ 20/ 00 |
| Telecom Italia | SET | 03/ 20/ 00 |
| Unilever | UNI | 03/ 20/ 00 |
| Options on Neuer Markt Component Equities | | |
| Options on Consors Discount-Broker | CSO | 09/ 20/ 99 |
| Options on EM.TV & Merchandising | ETV | 09/ 20/ 99 |
| Options on Intershop | ISH | 03/ 20/ 00 |
| Options on Mobilcom | MOB | 09/ 20/ 99 |
| Options on T-Online | TOI | 04/ 25/ 00 |
| Options on Nordic Equities | | |
| Elisa Communications | EIA (former HEPE) | 07/ 03/ 00 |
| Fortum Corporation | FOT | 01/ 24/ 00 |
| Huhtamäki Van Leer Oyj | HUKI | 01/ 24/ 00 |
| Metsä-Serla Oyj B | MSRB | 01/ 24/ 00 |
| Metso Corporation | VLM | 01/ 24/ 00 |
| Nokia Oyj A | NOA3 | 09/ 27/ 99 |
| Sampo Insurance | SMPA | 01/ 24/ 00 |
| Sonera-Yhtymä Oyj | SOY | 09/ 27/ 99 |
| Stora-Enso Oyj R | ENUR | 01/ 24/ 00 |
| Tieto Enator Corporation | TTEB | 01/ 24/ 00 |
| UPM-Kymmene Oyj | RPL | 09/ 27/ 99 |
| Money Market Products | | |
| One-Month-Euribor Futures | FEU1 | 09/ 18/ 98 |
| Three-Month-Euribor Futures | FEU3 | 09/ 18/ 98 |
| Options on Three-Month-Euribor Futures | OEU3 | 09/ 22/ 98 |
| Capital Market Products | | |
| Euro-SCHATZ Futures | FGBS | 10/ 05/ 98 |
| Options on Euro-SCHATZ Futures | OGBS | 10/ 26/ 98 |
| Euro-BOBL Futures | FGBM | 10/ 05/ 98 |
| Options on Euro-BOBL Futures | OGBM | 10/ 26/ 98 |
| Euro-BUND Futures | FGBL | 10/ 05/ 98 |
| Options on Euro-BUND Futures | OGBL | 10/ 26/ 98 |
| Euro-BUXL Futures | FBGX | 10/ 02/ 98 |
| Options on BUND Futures | OBND | 08/ 16/ 91 |
| CONF Futures | CONF | 01/ 29/ 92 |

(*): The Company has not accepted the take over code.

2

Eurex - Index Products

2.1

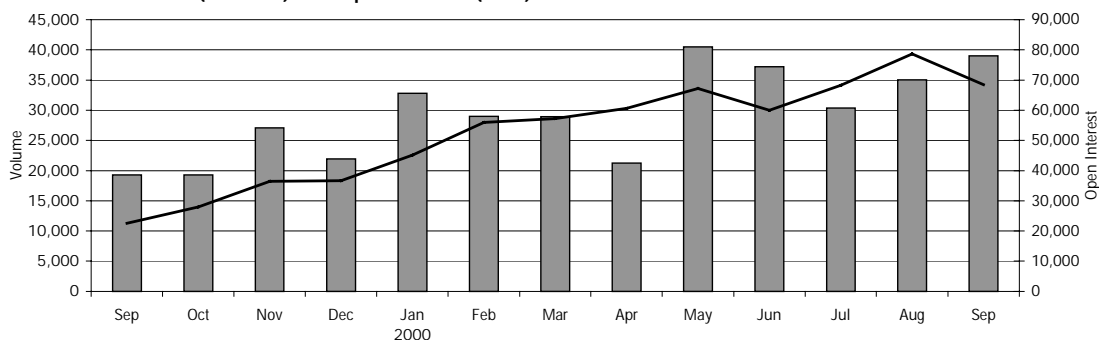
Dow Jones Euro-STOXX 50 Options

2.1.1

Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------------|-----------|-----------|------------|-----------------------|---------|---------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,266 | 81,907 | 41,044 | 122,951 | | 2,603 | 1,212 | 3,815 | |
| 1999 Total | 37,703 | 1,797,774 | 1,993,964 | 3,791,738 | 2983.94% | 73,619 | 71,130 | 144,750 | 3694.11% |
| 2000 1. Quarter | 13,797 | 896,081 | 912,502 | 1,808,583 | 722.24% | 49,017 | 41,696 | 90,713 | 1078.03% |
| 2. Quarter | 14,481 | 1,026,699 | 859,105 | 1,885,804 | 186.65% | 58,135 | 40,814 | 98,949 | 315.94% |
| 3. Quarter | 14,939 | 1,025,773 | 979,728 | 2,005,501 | 64.03% | 57,560 | 46,884 | 104,444 | 132.28% |
| 1999 Jan | 470 | 28,052 | 19,859 | 47,911 | | 1,026 | 638 | 1,664 | |
| Feb | 875 | 64,394 | 32,352 | 96,746 | | 2,349 | 1,049 | 3,398 | |
| Mar | 1,215 | 38,441 | 36,860 | 75,301 | | 1,398 | 1,240 | 2,638 | |
| Apr | 1,912 | 82,040 | 76,737 | 158,777 | | 3,135 | 2,588 | 5,723 | |
| May | 2,665 | 104,985 | 137,595 | 242,580 | | 3,968 | 4,673 | 8,641 | |
| Jun | 3,302 | 112,358 | 144,167 | 256,525 | 4766.72% | 4,341 | 5,084 | 9,426 | 5247.08% |
| Jul | 4,370 | 161,767 | 191,937 | 353,704 | 3542.68% | 6,340 | 6,823 | 13,164 | 3867.28% |
| Aug | 3,504 | 159,932 | 181,727 | 341,659 | 3701.28% | 6,220 | 6,302 | 12,522 | 4107.41% |
| Sep | 4,777 | 214,785 | 312,468 | 527,253 | 7885.05% | 8,520 | 10,759 | 19,279 | 9906.07% |
| Oct | 4,554 | 263,557 | 260,092 | 523,649 | 2700.86% | 10,559 | 8,696 | 19,255 | 3488.79% |
| Nov | 5,264 | 335,054 | 332,676 | 667,730 | 2297.77% | 14,645 | 12,468 | 27,113 | 3075.54% |
| Dec | 4,795 | 232,409 | 267,494 | 499,903 | 990.66% | 11,118 | 10,810 | 21,928 | 1437.27% |
| 2000 Jan | 5,352 | 360,220 | 331,758 | 691,978 | 1344.30% | 18,542 | 14,266 | 32,807 | 1871.41% |
| Feb | 4,079 | 278,227 | 301,049 | 579,276 | 498.76% | 15,286 | 13,694 | 28,980 | 752.78% |
| Mar | 4,366 | 257,634 | 279,695 | 537,329 | 613.57% | 15,189 | 13,736 | 28,925 | 996.53% |
| Apr | 4,186 | 198,789 | 210,360 | 409,149 | 157.69% | 11,231 | 10,034 | 21,265 | 271.60% |
| May | 5,679 | 444,244 | 332,751 | 776,995 | 220.30% | 24,760 | 15,731 | 40,491 | 368.58% |
| Jun | 4,616 | 383,666 | 315,994 | 699,660 | 172.75% | 22,144 | 15,049 | 37,193 | 294.60% |
| Jul | 3,983 | 325,543 | 246,406 | 571,949 | 61.70% | 18,397 | 11,969 | 30,366 | 130.68% |
| Aug | 4,602 | 359,946 | 311,404 | 671,350 | 96.50% | 20,339 | 14,702 | 35,042 | 179.84% |
| Sep | 6,354 | 340,284 | 421,918 | 762,202 | 44.56% | 18,823 | 20,214 | 39,037 | 102.49% |
| 2000 Total | 43,217 | 2,948,553 | 2,751,335 | 5,699,888 | 171.36% | 164,711 | 129,394 | 294,105 | 284.68% |

Volume (columns) and Open Interest (lines) in EUR million



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Dow Jones Euro STOXX 50 Options

2.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|---------|-----------|------------|------------------------------|--------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 44.64% | 10.59% | 44.78% | 37,162 | 12,385 | 49,547 | | 1,171 | 355 | 1,526 | |
| 1999 Total | 55.58% | 4.74% | 39.68% | 431,639 | 490,696 | 922,335 | 1761.54% | 18,881 | 17,777 | 36,657 | 2302.75% |
| 2000 1. Quarter | 62.50% | 8.50% | 28.99% | 591,284 | 643,867 | 1,235,151 | 861.56% | 30,243 | 27,051 | 57,294 | 1191.06% |
| 2. Quarter | 59.75% | 6.96% | 33.29% | 642,972 | 569,521 | 1,212,493 | 288.18% | 34,873 | 25,142 | 60,015 | 440.74% |
| 3. Quarter | 52.06% | 10.51% | 37.44% | 721,722 | 621,816 | 1,343,538 | 114.85% | 40,302 | 28,184 | 68,486 | 204.20% |
| 1999 Jan | 55.30% | 5.48% | 39.22% | 52,392 | 24,254 | 76,646 | | 1,756 | 737 | 2,493 | |
| Feb | 55.70% | 2.59% | 41.71% | 93,350 | 44,943 | 138,293 | | 3,281 | 1,403 | 4,683 | |
| Mar | 35.45% | 6.82% | 57.72% | 81,246 | 47,207 | 128,453 | | 2,936 | 1,502 | 4,438 | |
| Apr | 51.97% | 10.57% | 37.46% | 108,480 | 81,698 | 190,178 | | 4,008 | 2,668 | 6,676 | |
| May | 55.04% | 5.92% | 39.04% | 133,201 | 142,424 | 275,625 | | 4,904 | 4,698 | 9,602 | |
| Jun | 53.22% | 4.47% | 42.31% | 147,965 | 164,385 | 312,350 | 7753.91% | 5,551 | 5,548 | 11,099 | 8274.30% |
| Jul | 54.69% | 2.90% | 42.40% | 196,705 | 217,174 | 413,879 | 4385.03% | 7,493 | 7,423 | 14,915 | 4670.77% |
| Aug | 57.74% | 2.06% | 40.20% | 245,064 | 269,120 | 514,184 | 4181.66% | 9,430 | 9,175 | 18,606 | 4508.33% |
| Sep | 60.21% | 1.51% | 38.27% | 276,651 | 348,680 | 625,331 | 4419.59% | 10,744 | 11,769 | 22,513 | 5020.83% |
| Oct | 61.34% | 1.90% | 36.76% | 350,421 | 427,307 | 777,728 | 2644.47% | 13,788 | 14,103 | 27,891 | 3169.44% |
| Nov | 53.94% | 6.30% | 39.76% | 452,796 | 520,490 | 973,286 | 2036.70% | 18,637 | 17,821 | 36,457 | 2527.13% |
| Dec | 51.61% | 9.94% | 38.45% | 431,639 | 490,696 | 922,335 | 1761.54% | 18,881 | 17,777 | 36,657 | 2302.75% |
| 2000 Jan | 60.04% | 6.91% | 33.05% | 498,397 | 579,998 | 1,078,395 | 1306.98% | 23,064 | 22,110 | 45,174 | 1712.13% |
| Feb | 63.90% | 10.19% | 25.91% | 591,556 | 690,658 | 1,282,214 | 827.17% | 28,522 | 27,441 | 55,963 | 1094.91% |
| Mar | 64.16% | 8.72% | 27.12% | 591,284 | 643,867 | 1,235,151 | 861.56% | 30,243 | 27,051 | 57,294 | 1191.06% |
| Apr | 61.06% | 8.34% | 30.60% | 636,507 | 659,646 | 1,296,153 | 581.55% | 32,918 | 27,686 | 60,604 | 807.82% |
| May | 58.59% | 6.06% | 35.35% | 724,900 | 703,205 | 1,428,105 | 418.13% | 37,811 | 29,415 | 67,226 | 600.14% |
| Jun | 60.27% | 7.14% | 32.58% | 642,972 | 569,521 | 1,212,493 | 288.18% | 34,873 | 25,142 | 60,015 | 440.74% |
| Jul | 53.24% | 9.88% | 36.88% | 730,360 | 637,691 | 1,368,051 | 230.54% | 39,889 | 28,347 | 68,236 | 357.50% |
| Aug | 50.51% | 10.45% | 39.03% | 841,290 | 726,941 | 1,568,231 | 204.99% | 46,243 | 32,443 | 78,687 | 322.91% |
| Sep | 52.52% | 11.03% | 36.45% | 721,722 | 621,816 | 1,343,538 | 114.85% | 40,302 | 28,184 | 68,486 | 204.20% |
| 2000 Total | 57.92% | 8.70% | 33.38% | 721,722 | 621,816 | 1,343,538 | 114.85% | 40,302 | 28,184 | 68,486 | 204.20% |

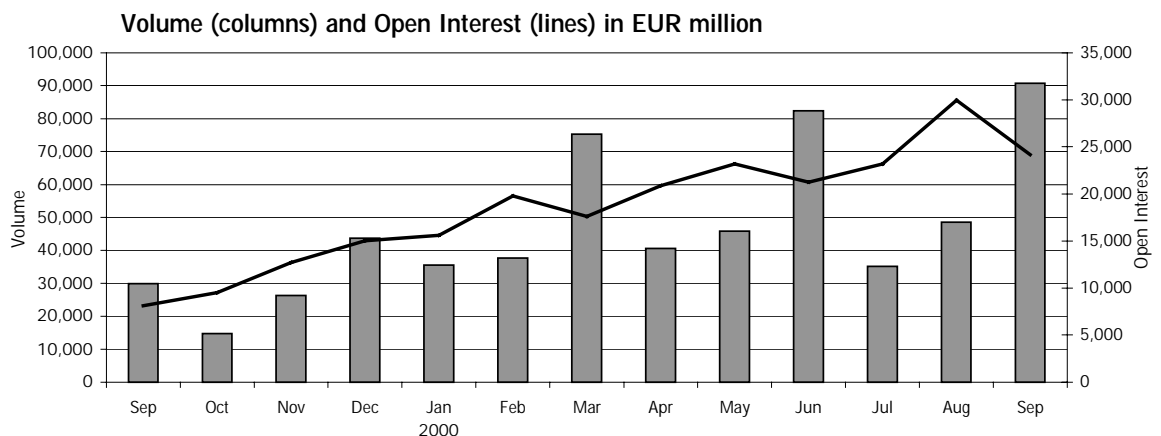
2.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|---------------|---------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 2,433 | 1,582 | 2,149 | 199,307,567 | 64,944,596 | 264,252,153 | |
| 1999 Total | 1,871 | 1,255 | 1,547 | 3,364,520,318 | 2,502,692,062 | 5,867,212,380 | 2120.31% |
| 2000 1. Quarter | 2,323 | 1,839 | 2,079 | 2,081,221,210 | 1,678,073,015 | 3,759,294,225 | 847.31% |
| 2. Quarter | 1,900 | 1,403 | 1,674 | 1,950,736,215 | 1,205,601,836 | 3,156,338,051 | 223.62% |
| 3. Quarter | 1,746 | 1,272 | 1,514 | 1,790,597,211 | 1,246,532,578 | 3,037,129,789 | 61.89% |
| 1999 Jan | 3,114 | 1,863 | 2,596 | 87,362,187 | 36,999,503 | 124,361,690 | |
| Feb | 1,719 | 1,648 | 1,696 | 110,707,470 | 53,331,215 | 164,038,685 | |
| Mar | 1,724 | 1,144 | 1,440 | 66,256,439 | 42,183,284 | 108,439,723 | |
| Apr | 1,419 | 1,270 | 1,347 | 116,437,059 | 97,461,949 | 213,899,008 | |
| May | 1,608 | 1,502 | 1,547 | 168,777,364 | 206,613,028 | 375,390,392 | |
| Jun | 1,993 | 1,124 | 1,505 | 223,951,857 | 162,088,079 | 386,039,936 | 4091.87% |
| Jul | 1,819 | 1,238 | 1,504 | 294,316,677 | 237,538,515 | 531,855,192 | 2315.77% |
| Aug | 1,868 | 1,536 | 1,691 | 298,683,287 | 279,116,357 | 577,799,644 | 4005.24% |
| Sep | 1,651 | 1,318 | 1,454 | 354,551,000 | 411,850,924 | 766,401,924 | 5083.59% |
| Oct | 1,404 | 1,069 | 1,238 | 369,987,401 | 278,036,052 | 648,023,453 | 1234.97% |
| Nov | 1,936 | 1,017 | 1,479 | 648,786,440 | 338,477,998 | 987,264,438 | 1528.31% |
| Dec | 2,688 | 1,342 | 1,968 | 624,703,137 | 358,995,158 | 983,698,295 | 935.54% |
| 2000 Jan | 2,143 | 1,773 | 1,966 | 772,114,129 | 588,364,566 | 1,360,478,695 | 993.97% |
| Feb | 2,475 | 1,740 | 2,093 | 688,530,657 | 523,871,808 | 1,212,402,465 | 639.10% |
| Mar | 2,409 | 2,023 | 2,208 | 620,576,424 | 565,836,641 | 1,186,413,065 | 994.08% |
| Apr | 1,970 | 1,539 | 1,748 | 391,612,734 | 323,713,661 | 715,326,395 | 234.42% |
| May | 1,775 | 1,413 | 1,620 | 788,464,572 | 470,051,720 | 1,258,516,292 | 235.26% |
| Jun | 2,009 | 1,303 | 1,690 | 770,658,909 | 411,836,455 | 1,182,495,364 | 206.31% |
| Jul | 1,930 | 1,256 | 1,640 | 628,373,206 | 309,427,143 | 937,800,349 | 76.33% |
| Aug | 1,610 | 990 | 1,323 | 579,549,308 | 308,442,469 | 887,991,777 | 53.69% |
| Sep | 1,712 | 1,490 | 1,589 | 582,674,697 | 628,662,966 | 1,211,337,663 | 58.06% |
| 2000 Total | 1,975 | 1,501 | 1,746 | 5,822,554,636 | 4,130,207,429 | 9,952,762,065 | 206.41% |

2.2 Dow Jones Euro STOXX 50 Futures

2.2.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|-----------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 18,834 | 366,435 | | 11,231 | |
| 1999 Total | 340,799 | 5,341,864 | 1357.79% | 208,872 | 1759.78% |
| 2000 1. Quarter | 320,674 | 2,914,446 | 260.79% | 148,411 | 420.90% |
| 2. Quarter | 455,871 | 3,221,862 | 192.70% | 168,741 | 312.65% |
| 3. Quarter | 526,474 | 3,346,604 | 130.91% | 174,520 | 218.78% |
| 1999 Jan | 9,185 | 179,106 | | 6,363 | |
| Feb | 9,221 | 181,887 | | 6,268 | |
| Mar | 16,862 | 446,802 | | 15,861 | |
| Apr | 12,066 | 203,487 | | 7,459 | |
| May | 14,822 | 276,203 | | 10,078 | |
| Jun | 21,524 | 621,060 | 9281.57% | 23,355 | 10258.65% |
| Jul | 23,646 | 301,065 | 1660.72% | 11,520 | 1778.49% |
| Aug | 30,756 | 358,664 | 1348.33% | 13,273 | 1551.39% |
| Sep | 43,045 | 789,611 | 1070.45% | 29,953 | 1427.22% |
| Oct | 41,083 | 391,414 | 798.91% | 14,724 | 1147.57% |
| Nov | 61,232 | 627,596 | 959.54% | 26,290 | 1344.83% |
| Dec | 57,357 | 964,969 | 553.27% | 43,728 | 844.97% |
| 2000 Jan | 98,461 | 751,259 | 319.45% | 35,536 | 458.51% |
| Feb | 100,211 | 737,668 | 305.56% | 37,635 | 500.41% |
| Mar | 122,002 | 1,425,519 | 219.05% | 75,241 | 374.39% |
| Apr | 133,439 | 788,420 | 287.45% | 40,529 | 443.38% |
| May | 164,235 | 886,895 | 221.10% | 45,868 | 355.12% |
| Jun | 158,197 | 1,546,547 | 149.02% | 82,345 | 252.57% |
| Jul | 139,840 | 669,558 | 122.40% | 35,201 | 205.56% |
| Aug | 162,830 | 940,738 | 162.29% | 48,568 | 265.90% |
| Sep | 223,804 | 1,736,308 | 119.89% | 90,752 | 202.98% |
| 2000 Total | 1,303,019 | 9,482,912 | 182.41% | 491,673 | 296.09% |



Eurex
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2.2.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 73.64% | 7.53% | 18.83% | 59,626 | | 2,022 | |
| 1999 Total | 70.85% | 14.32% | 14.83% | 302,933 | 408.06% | 15,020 | 642.65% |
| 2000 1. Quarter | 57.48% | 25.77% | 16.75% | 336,356 | 105.86% | 17,617 | 203.89% |
| 2. Quarter | 52.46% | 27.10% | 20.44% | 409,092 | 95.40% | 21,265 | 167.04% |
| 3. Quarter | 49.34% | 26.98% | 23.69% | 486,821 | 120.34% | 24,193 | 197.82% |
| 1999 Jan | 77.25% | 11.87% | 10.88% | 126,504 | | 4,534 | |
| Feb | 77.20% | 8.72% | 14.09% | 143,918 | | 5,033 | |
| Mar | 83.52% | 8.15% | 8.34% | 163,387 | | 5,797 | |
| Apr | 79.31% | 9.88% | 10.82% | 191,186 | | 7,154 | |
| May | 74.09% | 10.21% | 15.70% | 212,616 | | 7,716 | |
| Jun | 79.08% | 11.44% | 9.48% | 209,363 | 5612.50% | 7,963 | 6206.99% |
| Jul | 73.78% | 8.04% | 18.17% | 225,362 | 1813.90% | 8,194 | 1871.27% |
| Aug | 69.91% | 13.67% | 16.42% | 227,323 | 1253.68% | 8,573 | 1615.90% |
| Sep | 70.95% | 16.31% | 12.74% | 220,939 | 1076.40% | 8,124 | 1504.97% |
| Oct | 65.78% | 15.19% | 19.03% | 241,441 | 667.80% | 9,510 | 937.81% |
| Nov | 56.96% | 21.28% | 21.76% | 292,465 | 550.41% | 12,722 | 782.86% |
| Dec | 65.03% | 18.35% | 16.61% | 302,933 | 408.06% | 15,020 | 642.65% |
| 2000 Jan | 54.29% | 25.39% | 20.32% | 333,212 | 163.40% | 15,618 | 244.46% |
| Feb | 54.39% | 25.22% | 20.39% | 379,518 | 163.70% | 19,783 | 293.08% |
| Mar | 60.76% | 26.25% | 12.99% | 336,356 | 105.86% | 17,617 | 203.89% |
| Apr | 48.53% | 28.05% | 23.42% | 392,889 | 105.50% | 20,875 | 191.81% |
| May | 48.34% | 26.54% | 25.12% | 444,694 | 109.15% | 23,169 | 200.28% |
| Jun | 56.83% | 26.94% | 16.22% | 409,092 | 95.40% | 21,265 | 167.04% |
| Jul | 45.46% | 27.75% | 26.78% | 448,415 | 98.98% | 23,190 | 183.02% |
| Aug | 42.37% | 31.96% | 25.67% | 577,904 | 154.22% | 29,973 | 249.62% |
| Sep | 54.57% | 24.00% | 21.44% | 486,821 | 120.34% | 24,193 | 197.82% |
| 2000 Total | 52.90% | 26.65% | 20.45% | 486,821 | 120.34% | 24,193 | 197.82% |

2.3 Dow Jones STOXX 50 Options

2.3.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------------|--------|--------|------------|-----------------------|-------|-------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,916 | 34,021 | 39,758 | 73,779 | | 1,088 | 1,205 | 2,293 | |
| 1999 Total | 2,354 | 30,432 | 49,822 | 80,254 | 8.78% | 1,154 | 1,800 | 2,954 | 28.83% |
| 2000 1. Quarter | 686 | 7,469 | 22,022 | 29,491 | 72.03% | 372 | 865 | 1,238 | 108.63% |
| 2. Quarter | 257 | 1,839 | 2,553 | 4,392 | -78.42% | 94 | 119 | 212 | -71.28% |
| 3. Quarter | 364 | 8,022 | 5,417 | 13,439 | -42.07% | 412 | 260 | 671 | -20.92% |
| 1999 Jan | 192 | 3,721 | 4,805 | 8,526 | | 131 | 164 | 295 | |
| Feb | 121 | 1,297 | 1,239 | 2,536 | | 44 | 40 | 84 | |
| Mar | 131 | 3,303 | 2,778 | 6,081 | | 119 | 95 | 214 | |
| Apr | 142 | 2,878 | 2,967 | 5,845 | | 110 | 102 | 213 | |
| May | 122 | 2,434 | 2,311 | 4,745 | | 92 | 77 | 169 | |
| Jun | 287 | 3,667 | 6,092 | 9,759 | 89.02% | 139 | 218 | 357 | 105.94% |
| Jul | 198 | 2,939 | 5,179 | 8,118 | -28.00% | 115 | 194 | 308 | -20.15% |
| Aug | 164 | 1,402 | 5,077 | 6,479 | -35.95% | 51 | 178 | 230 | -27.95% |
| Sep | 273 | 2,287 | 6,313 | 8,600 | 2.90% | 86 | 225 | 311 | 29.25% |
| Oct | 267 | 1,705 | 4,893 | 6,598 | -0.17% | 64 | 175 | 240 | 33.98% |
| Nov | 297 | 2,099 | 5,705 | 7,804 | -54.70% | 88 | 225 | 313 | -40.50% |
| Dec | 160 | 2,700 | 2,463 | 5,163 | -65.65% | 114 | 105 | 220 | -53.10% |
| 2000 Jan | 345 | 5,227 | 15,105 | 20,332 | 138.47% | 256 | 595 | 851 | 188.85% |
| Feb | 180 | 1,247 | 2,704 | 3,951 | 55.80% | 63 | 111 | 174 | 106.43% |
| Mar | 161 | 995 | 4,213 | 5,208 | -14.36% | 53 | 159 | 212 | -0.88% |
| Apr | 89 | 238 | 677 | 915 | -84.35% | 12 | 31 | 42 | -80.04% |
| May | 88 | 919 | 1,336 | 2,255 | -52.48% | 48 | 62 | 110 | -35.08% |
| Jun | 80 | 682 | 540 | 1,222 | -87.48% | 34 | 26 | 60 | -83.13% |
| Jul | 78 | 455 | 983 | 1,438 | -82.29% | 23 | 45 | 68 | -77.92% |
| Aug | 82 | 2,450 | 653 | 3,103 | -52.11% | 128 | 32 | 160 | -30.50% |
| Sep | 204 | 5,117 | 3,781 | 8,898 | 3.47% | 260 | 183 | 444 | 42.67% |
| 2000 Total | 1,307 | 17,330 | 29,992 | 47,322 | -22.03% | 877 | 1,244 | 2,121 | -2.75% |

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2.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|--------|--------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 8.76% | 3.07% | 88.18% | 6,225 | 6,036 | 12,261 | | 202 | 177 | 379 | |
| 1999 Total | 15.88% | 1.70% | 82.43% | 3,508 | 9,209 | 12,717 | 3.72% | 145 | 345 | 490 | 29.35% |
| 2000 1. Quarter | 36.50% | 6.85% | 56.65% | 4,987 | 12,741 | 17,728 | 169.05% | 241 | 490 | 731 | 227.84% |
| 2. Quarter | 14.66% | 15.19% | 70.15% | 4,114 | 10,388 | 14,502 | 32.89% | 208 | 415 | 623 | 59.95% |
| 3. Quarter | 17.32% | 20.85% | 61.83% | 7,791 | 10,720 | 18,511 | 53.03% | 395 | 448 | 844 | 97.39% |
| 1999 Jan | 10.96% | 0.15% | 88.89% | 5,511 | 4,682 | 10,193 | | 185 | 140 | 325 | |
| Feb | 3.27% | 5.91% | 90.81% | 4,126 | 3,859 | 7,985 | | 139 | 113 | 252 | |
| Mar | 31.98% | 2.26% | 65.76% | 3,093 | 3,496 | 6,589 | | 110 | 113 | 223 | |
| Apr | 21.51% | 1.11% | 77.37% | 4,594 | 4,868 | 9,462 | | 171 | 159 | 330 | |
| May | 18.77% | 0.53% | 80.71% | 5,259 | 5,769 | 11,028 | | 197 | 187 | 383 | |
| Jun | 8.34% | 0.00% | 91.66% | 4,284 | 6,629 | 10,913 | 171.20% | 164 | 225 | 390 | 188.47% |
| Jul | 18.91% | 0.12% | 80.97% | 3,567 | 7,818 | 11,385 | 74.64% | 138 | 269 | 407 | 84.75% |
| Aug | 20.09% | 0.00% | 79.91% | 3,649 | 8,525 | 12,174 | 63.37% | 140 | 288 | 428 | 81.61% |
| Sep | 13.86% | 0.10% | 86.03% | 3,610 | 8,486 | 12,096 | 93.07% | 139 | 289 | 427 | 132.85% |
| Oct | 8.95% | 2.01% | 89.04% | 3,761 | 9,344 | 13,105 | 116.54% | 144 | 319 | 463 | 167.83% |
| Nov | 11.41% | 6.17% | 82.42% | 4,559 | 12,383 | 16,942 | 18.30% | 182 | 444 | 626 | 45.34% |
| Dec | 25.31% | 6.54% | 68.15% | 3,508 | 9,209 | 12,717 | 3.72% | 145 | 345 | 490 | 29.35% |
| 2000 Jan | 40.25% | 7.89% | 51.86% | 5,567 | 15,515 | 21,082 | 106.83% | 258 | 578 | 836 | 156.94% |
| Feb | 25.09% | 0.04% | 74.87% | 5,505 | 15,718 | 21,223 | 165.79% | 256 | 587 | 844 | 234.88% |
| Mar | 30.16% | 7.85% | 61.99% | 4,987 | 12,741 | 17,728 | 169.05% | 241 | 490 | 731 | 227.84% |
| Apr | 21.04% | 11.43% | 67.53% | 5,028 | 12,781 | 17,809 | 88.22% | 243 | 492 | 735 | 122.92% |
| May | 7.65% | 22.77% | 69.58% | 5,559 | 13,382 | 18,941 | 71.75% | 271 | 520 | 791 | 106.19% |
| Jun | 22.75% | 4.05% | 73.20% | 4,114 | 10,388 | 14,502 | 32.89% | 208 | 415 | 623 | 59.95% |
| Jul | 10.78% | 5.15% | 84.08% | 4,311 | 10,613 | 14,924 | 31.08% | 218 | 424 | 642 | 57.78% |
| Aug | 4.90% | 10.55% | 84.55% | 6,085 | 10,853 | 16,938 | 39.13% | 310 | 436 | 746 | 74.12% |
| Sep | 22.70% | 26.98% | 50.31% | 7,791 | 10,720 | 18,511 | 53.03% | 395 | 448 | 844 | 97.39% |
| 2000 Total | 29.11% | 11.55% | 59.35% | 7,791 | 10,720 | 18,511 | 53.03% | 395 | 448 | 844 | 97.39% |

2.3.3 Paid Premiums

| | Paid Premiums - 0 Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|------------|-------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,301 | 1,076 | 1,180 | 44,266,706 | 42,782,544 | 87,049,240 | |
| 1999 Total | 1,451 | 1,382 | 1,408 | 44,154,965 | 68,829,597 | 112,984,562 | 29.79% |
| 2000 1. Quarter | 2,031 | 1,462 | 1,606 | 15,170,597 | 32,204,115 | 47,374,712 | 87.74% |
| 2. Quarter | 2,688 | 1,177 | 1,810 | 4,943,830 | 3,006,155 | 7,949,985 | -65.60% |
| 3. Quarter | 1,739 | 1,347 | 1,581 | 13,946,608 | 7,294,835 | 21,241,443 | -29.72% |
| 1999 Jan | 1,634 | 1,850 | 1,756 | 6,078,737 | 8,891,404 | 14,970,141 | |
| Feb | 1,301 | 1,289 | 1,295 | 1,687,233 | 1,597,587 | 3,284,820 | |
| Mar | 1,100 | 1,204 | 1,148 | 3,634,171 | 3,344,860 | 6,979,031 | |
| Apr | 1,476 | 1,381 | 1,428 | 4,247,825 | 4,097,636 | 8,345,461 | |
| May | 998 | 1,215 | 1,104 | 2,428,626 | 2,807,792 | 5,236,418 | |
| Jun | 793 | 1,086 | 976 | 2,906,921 | 6,618,908 | 9,525,829 | 74.51% |
| Jul | 1,067 | 1,597 | 1,405 | 3,135,570 | 8,273,102 | 11,408,672 | 9.85% |
| Aug | 883 | 1,195 | 1,127 | 1,238,321 | 6,066,539 | 7,304,860 | -34.61% |
| Sep | 1,421 | 1,309 | 1,339 | 3,250,832 | 8,260,915 | 11,511,747 | -15.64% |
| Oct | 1,408 | 1,383 | 1,389 | 2,400,644 | 6,765,953 | 9,166,597 | 3.81% |
| Nov | 1,790 | 1,485 | 1,567 | 3,756,462 | 8,471,058 | 12,227,520 | -37.03% |
| Dec | 3,478 | 1,475 | 2,522 | 9,389,623 | 3,633,843 | 13,023,466 | -28.21% |
| 2000 Jan | 1,634 | 1,557 | 1,577 | 8,538,884 | 23,520,286 | 32,059,170 | 114.15% |
| Feb | 2,419 | 1,380 | 1,708 | 3,016,036 | 3,732,701 | 6,748,737 | 105.45% |
| Mar | 3,634 | 1,175 | 1,645 | 3,615,677 | 4,951,128 | 8,566,805 | 22.75% |
| Apr | 2,590 | 1,205 | 1,565 | 616,469 | 815,603 | 1,432,072 | -82.84% |
| May | 2,147 | 1,225 | 1,601 | 1,973,492 | 1,636,656 | 3,610,148 | -31.06% |
| Jun | 3,451 | 1,026 | 2,380 | 2,353,869 | 553,896 | 2,907,765 | -69.47% |
| Jul | 1,548 | 1,168 | 1,288 | 704,266 | 1,147,929 | 1,852,195 | -83.77% |
| Aug | 1,918 | 902 | 1,704 | 4,699,676 | 588,680 | 5,288,356 | -27.60% |
| Sep | 1,669 | 1,470 | 1,585 | 8,542,666 | 5,558,226 | 14,100,892 | 22.49% |
| 2000 Total | 1,965 | 1,417 | 1,618 | 34,061,035 | 42,505,105 | 76,566,140 | -2.55% |

2.4 Dow Jones STOXX 50 Futures

2.4.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|--------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 5,933 | 94,771 | | 2,930 | |
| 1999 Total | 19,087 | 326,136 | 244.13% | 12,482 | 326.07% |
| 2000 1. Quarter | 9,815 | 106,583 | 39.73% | 5,186 | 95.00% |
| 2. Quarter | 7,416 | 82,494 | 16.33% | 4,119 | 56.68% |
| 3. Quarter | 6,639 | 76,852 | -1.04% | 3,857 | 33.47% |
| 1999 Jan | 1,333 | 20,379 | | 707 | |
| Feb | 1,250 | 19,970 | | 680 | |
| Mar | 2,001 | 35,927 | | 1,272 | |
| Apr | 1,627 | 19,876 | | 729 | |
| May | 1,124 | 15,978 | | 577 | |
| Jun | 1,670 | 35,062 | 2345.05% | 1,323 | 2637.77% |
| Jul | 1,316 | 15,339 | 213.17% | 585 | 234.19% |
| Aug | 1,028 | 13,788 | 8.88% | 500 | 21.40% |
| Sep | 2,076 | 48,532 | 149.80% | 1,805 | 218.40% |
| Oct | 1,585 | 19,453 | 67.65% | 726 | 131.33% |
| Nov | 1,722 | 26,650 | 109.30% | 1,119 | 180.09% |
| Dec | 2,355 | 55,182 | 72.38% | 2,459 | 142.42% |
| 2000 Jan | 2,397 | 25,828 | 26.74% | 1,186 | 67.66% |
| Feb | 3,255 | 22,929 | 14.82% | 1,095 | 60.98% |
| Mar | 4,163 | 57,826 | 60.95% | 2,905 | 128.40% |
| Apr | 2,366 | 17,238 | -13.27% | 849 | 16.60% |
| May | 2,642 | 21,839 | 36.68% | 1,078 | 86.66% |
| Jun | 2,408 | 43,417 | 23.83% | 2,191 | 65.67% |
| Jul | 1,845 | 13,266 | -13.51% | 665 | 13.78% |
| Aug | 1,725 | 14,984 | 8.67% | 748 | 49.70% |
| Sep | 3,069 | 48,602 | 0.14% | 2,444 | 35.35% |
| 2000 Total | 23,870 | 265,929 | 18.27% | 13,161 | 60.94% |

2.4.2 Open Interest and Market Share per Account Group

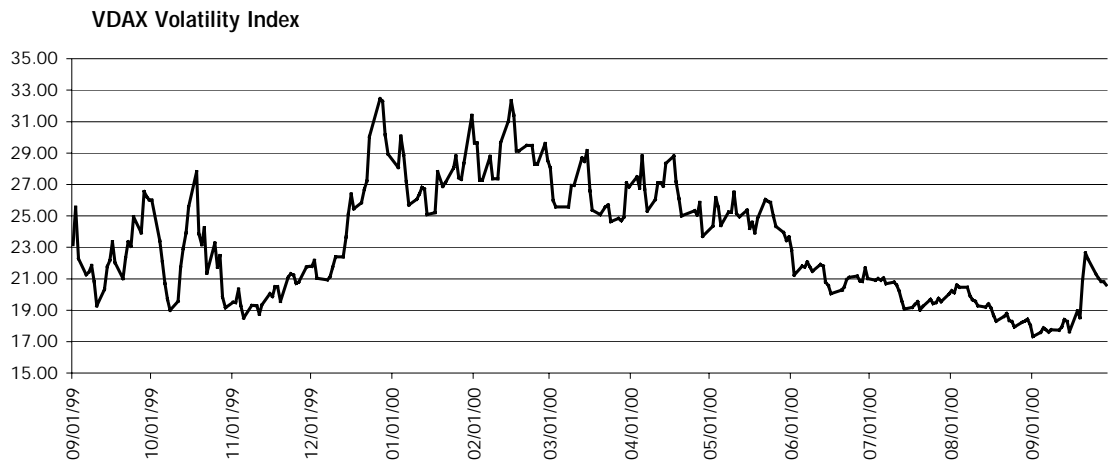
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48.59% | 12.11% | 39.30% | 13,113 | | 439 | |
| 1999 Total | 55.84% | 25.64% | 18.52% | 20,302 | 54.82% | 969 | 120.62% |
| 2000 1. Quarter | 41.45% | 35.33% | 23.22% | 19,891 | 45.05% | 1,007 | 105.85% |
| 2. Quarter | 32.84% | 33.65% | 33.51% | 15,136 | -35.18% | 738 | -16.26% |
| 3. Quarter | 40.25% | 33.60% | 26.14% | 19,525 | -28.89% | 945 | -5.87% |
| 1999 Jan | 55.24% | 12.03% | 32.73% | 18,245 | | 631 | |
| Feb | 63.28% | 11.47% | 25.25% | 15,728 | | 546 | |
| Mar | 67.51% | 14.54% | 17.95% | 13,713 | | 489 | |
| Apr | 66.01% | 11.63% | 22.36% | 17,902 | | 672 | |
| May | 57.83% | 27.98% | 14.19% | 24,529 | | 888 | |
| Jun | 69.10% | 17.96% | 12.95% | 23,352 | 2909.28% | 881 | 3191.42% |
| Jul | 55.53% | 12.42% | 32.06% | 27,926 | 910.71% | 1,013 | 943.36% |
| Aug | 51.29% | 23.05% | 25.66% | 28,167 | 460.76% | 1,047 | 594.52% |
| Sep | 61.52% | 30.81% | 7.67% | 27,457 | 431.49% | 1,004 | 611.64% |
| Oct | 40.44% | 38.78% | 20.78% | 27,969 | 207.22% | 1,098 | 309.35% |
| Nov | 42.57% | 33.76% | 23.67% | 26,186 | 115.29% | 1,134 | 188.59% |
| Dec | 41.16% | 43.47% | 15.37% | 20,302 | 54.82% | 969 | 120.62% |
| 2000 Jan | 34.64% | 37.13% | 28.24% | 26,291 | 44.10% | 1,189 | 88.47% |
| Feb | 43.09% | 26.04% | 30.87% | 25,842 | 64.31% | 1,265 | 131.79% |
| Mar | 43.87% | 38.19% | 17.94% | 19,891 | 45.05% | 1,007 | 105.85% |
| Apr | 31.24% | 19.76% | 49.00% | 20,588 | 15.00% | 1,053 | 56.53% |
| May | 29.23% | 19.77% | 51.00% | 21,157 | -13.75% | 1,047 | 17.98% |
| Jun | 35.29% | 46.14% | 18.57% | 15,136 | -35.18% | 738 | -16.26% |
| Jul | 33.08% | 35.35% | 31.58% | 16,488 | -40.96% | 807 | -20.37% |
| Aug | 35.17% | 24.02% | 40.81% | 20,106 | -28.62% | 1,012 | -3.37% |
| Sep | 43.78% | 36.08% | 20.14% | 19,525 | -28.89% | 945 | -5.87% |
| 2000 Total | 38.44% | 34.31% | 27.25% | 19,525 | -28.89% | 945 | -5.87% |

2.5

VDAX Volatility Index

| | High | Date | Low | Date | Average | Ultimo |
|------------|-------|--------|-------|--------|---------|--------|
| 1996 Total | 17.09 | 13.12. | 10.10 | 20.09. | 12.51 | 15.19 |
| 1997 Total | 43.40 | 30.10. | 14.57 | 17.01. | 23.46 | 27.54 |
| 1998 Total | 56.31 | 02.10. | 19.79 | 10.03. | 26.01 | 33.42 |
| 1999 Total | 42.78 | 14.01. | 21.79 | 30.11. | 26.01 | 28.94 |
| 1999 Jan | 42.78 | 14.01. | 32.83 | 04.01. | 38.41 | 36.83 |
| Feb | 38.62 | 09.02. | 30.15 | 23.02. | 34.52 | 31.43 |
| Mar | 33.74 | 01.03. | 26.09 | 31.03. | 29.70 | 26.09 |
| Apr | 26.58 | 15.04. | 23.16 | 30.04. | 25.04 | 23.16 |
| May | 26.86 | 18.05. | 22.60 | 21.05. | 24.85 | 25.02 |
| Jun | 25.38 | 02.06. | 19.17 | 18.06. | 22.25 | 24.01 |
| Jul | 26.45 | 29.07. | 18.10 | 05.07. | 21.74 | 25.12 |
| Aug | 29.29 | 05.08. | 20.08 | 27.08. | 24.78 | 23.18 |
| Sep | 26.56 | 28.09. | 19.29 | 10.09. | 22.85 | 26.01 |
| Oct | 27.81 | 18.10. | 19.00 | 08.10. | 22.46 | 19.16 |
| Nov | 21.79 | 30.11. | 18.51 | 36.469 | 20.11 | 21.79 |
| Dec | 32.47 | 27.12. | 20.94 | 07.12. | 25.40 | 28.94 |
| 2000 Jan | 31.40 | 31.01. | 25.09 | 14.01. | 27.47 | 31.40 |
| Feb | 32.34 | 15.02. | 27.29 | 03.02. | 29.08 | 28.54 |
| Mar | 29.16 | 14.03. | 24.65 | 24.03. | 26.23 | 26.84 |
| Apr | 28.82 | 05.04. | 23.70 | 28.04. | 26.54 | 23.70 |
| May | 26.50 | 10.05. | 23.44 | 30.05. | 24.95 | 23.67 |
| Jun | 22.84 | 01.06. | 20.05 | 16.06. | 21.21 | 21.01 |
| Jul | 21.06 | 06.07. | 19.03 | 20.07. | 19.96 | 20.03 |
| Aug | 20.62 | 03.08. | 17.94 | 25.08. | 19.14 | 18.03 |
| Sep | 22.65 | 21.09. | 17.34 | 01.09. | 19.23 | 20.60 |

Values in percent p.a. The Index is calculated by taking bid and ask prices of a basket of Eurex-DAX® Options.



Eurex
 Monthly Statistics Derivatives Market
 September 2000

2.6

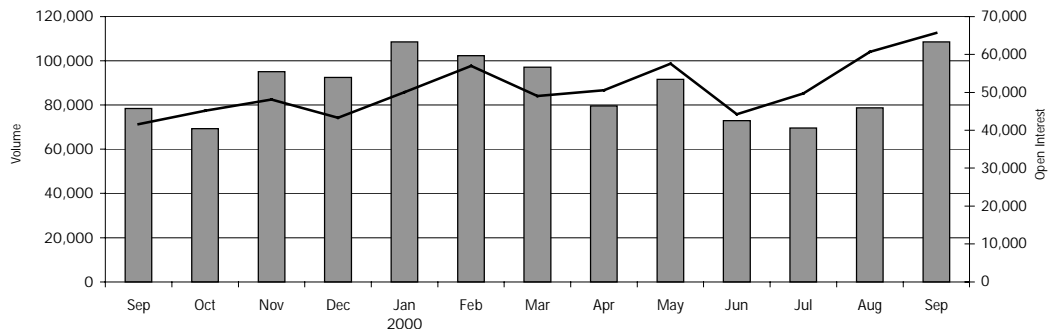
DAX Options

2.6.1

Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|---------|------------|------------------|------------|------------|------------|-----------------------|---------|---------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 588,707 | | 12,353,846 | 13,688,617 | 26,042,463 | - | | | 339,870 | - |
| 1997 Total | 761,990 | 318,452 | 14,849,339 | 16,671,947 | 31,521,286 | 21.04% | 288,163 | 299,442 | 587,605 | 72.89% |
| 1998 Total | 861,372 | 446,090 | 14,033,023 | 15,915,480 | 29,948,503 | -4.99% | 374,353 | 380,929 | 755,282 | 28.54% |
| 1999 Total | 980,446 | 913,829 | 16,155,035 | 16,458,748 | 32,613,783 | 8.90% | 450,397 | 410,283 | 860,680 | 13.95% |
| 2000 1. Quarter | 286,902 | 541,041 | 3,782,597 | 4,838,718 | 8,621,315 | 12.53% | 143,864 | 164,088 | 307,951 | 61.20% |
| 2. Quarter | 234,985 | 771,644 | 2,934,179 | 3,895,220 | 6,829,399 | -4.88% | 112,070 | 131,986 | 244,057 | 31.94% |
| 3. Quarter | 239,181 | 2,172,006 | 3,180,164 | 4,056,122 | 7,236,286 | -16.28% | 120,305 | 136,531 | 256,836 | 12.76% |
| 1999 Jan | 82,076 | 33,931 | 1,256,589 | 1,113,558 | 2,370,147 | 8.60% | 34,407 | 26,066 | 60,472 | 29.87% |
| Feb | 76,935 | 12,300 | 1,172,961 | 1,115,918 | 2,288,879 | 5.01% | 31,399 | 25,760 | 57,159 | 15.00% |
| Mar | 95,070 | 36,120 | 1,520,096 | 1,482,470 | 3,002,566 | 14.68% | 39,564 | 33,847 | 73,411 | 14.67% |
| Apr | 72,033 | 37,418 | 1,265,332 | 1,162,074 | 2,427,406 | -3.28% | 33,960 | 27,687 | 61,648 | -6.39% |
| May | 65,671 | 40,826 | 1,089,356 | 1,076,714 | 2,166,070 | 5.63% | 29,618 | 26,228 | 55,846 | 1.05% |
| Jun | 72,603 | 27,065 | 1,356,944 | 1,229,721 | 2,586,665 | 21.93% | 37,004 | 30,481 | 67,485 | 11.75% |
| Jul | 85,306 | 51,500 | 1,468,734 | 1,364,746 | 2,833,480 | 34.14% | 41,700 | 35,039 | 76,739 | 20.81% |
| Aug | 77,986 | 131,130 | 1,334,466 | 1,482,624 | 2,817,090 | -14.24% | 36,195 | 36,395 | 72,590 | -19.97% |
| Sep | 85,360 | 93,143 | 1,374,794 | 1,618,114 | 2,992,908 | -5.86% | 38,018 | 40,426 | 78,444 | 0.30% |
| Oct | 81,539 | 83,505 | 1,138,603 | 1,543,452 | 2,682,055 | -7.53% | 31,370 | 37,978 | 69,348 | 7.45% |
| Nov | 95,370 | 161,960 | 1,609,970 | 1,773,800 | 3,383,770 | 41.78% | 47,813 | 47,255 | 95,068 | 64.26% |
| Dec | 90,497 | 204,931 | 1,567,190 | 1,495,557 | 3,062,747 | 26.43% | 49,349 | 43,121 | 92,470 | 57.69% |
| 2000 Jan | 103,376 | 186,521 | 1,422,675 | 1,807,477 | 3,230,152 | 36.28% | 50,972 | 57,559 | 108,531 | 79.47% |
| Feb | 91,641 | 205,089 | 1,244,748 | 1,573,559 | 2,818,307 | 23.13% | 48,027 | 54,306 | 102,334 | 79.03% |
| Mar | 91,885 | 149,431 | 1,115,174 | 1,457,682 | 2,572,856 | -14.31% | 44,864 | 52,222 | 97,087 | 32.25% |
| Apr | 75,361 | 160,060 | 871,995 | 1,336,071 | 2,208,066 | -9.04% | 33,705 | 45,886 | 79,590 | 29.11% |
| May | 89,445 | 344,132 | 1,133,314 | 1,446,080 | 2,579,394 | 19.08% | 42,964 | 48,626 | 91,590 | 64.01% |
| Jun | 70,179 | 267,452 | 928,870 | 1,113,069 | 2,041,939 | -21.06% | 35,402 | 37,475 | 72,877 | 7.99% |
| Jul | 70,966 | 404,875 | 903,226 | 1,043,559 | 1,946,785 | -31.29% | 34,314 | 35,315 | 69,629 | -9.27% |
| Aug | 77,166 | 598,095 | 988,786 | 1,209,140 | 2,197,926 | -21.98% | 37,768 | 40,965 | 78,733 | 8.46% |
| Sep | 91,049 | 1,169,036 | 1,288,152 | 1,803,423 | 3,091,575 | 3.30% | 48,224 | 60,251 | 108,475 | 38.28% |
| 2000 Total | 761,068 | 3,484,691 | 9,896,940 | 12,790,060 | 22,687,000 | -3.40% | 376,239 | 432,605 | 808,844 | 33.96% |

Volume (columns) and Open Interest (lines) in EUR million



Eurex
Monthly Statistics Derivatives Market
September 2000

DAX Options

2.6.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|-----------|-----------|------------|------------------------------|--------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 29.75% | 5.12% | 65.12% | 508,675 | 669,514 | 1,178,189 | - | | | | |
| 1997 Total | 32.99% | 4.39% | 62.62% | 471,030 | 466,717 | 937,747 | -20.41% | 9,949 | 8,651 | 18,600 | |
| 1998 Total | 30.89% | 4.19% | 64.92% | 505,874 | 451,410 | 957,284 | 2.08% | 13,973 | 10,344 | 24,317 | 30.74% |
| 1999 Total | 30.18% | 5.79% | 64.03% | 651,570 | 861,162 | 1,512,732 | 58.02% | 20,081 | 23,252 | 43,333 | 78.20% |
| 2000 1. Quarter | 30.05% | 7.52% | 62.43% | 608,527 | 855,338 | 1,463,865 | 9.55% | 21,977 | 27,044 | 49,022 | 48.03% |
| 2. Quarter | 27.63% | 5.85% | 66.52% | 560,964 | 699,905 | 1,260,869 | -6.41% | 21,400 | 22,802 | 44,202 | 28.07% |
| 3. Quarter | 27.22% | 5.34% | 67.44% | 847,690 | 1,025,519 | 1,873,209 | 16.02% | 32,477 | 33,189 | 65,666 | 57.90% |
| 1999 Jan | 30.39% | 5.26% | 64.35% | 656,219 | 591,432 | 1,247,651 | 0.82% | 18,179 | 13,431 | 31,610 | 25.23% |
| Feb | 30.25% | 5.21% | 64.54% | 714,938 | 646,377 | 1,361,315 | -4.12% | 19,759 | 14,583 | 34,342 | 14.48% |
| Mar | 30.03% | 6.42% | 63.55% | 667,416 | 668,835 | 1,336,251 | -4.48% | 18,154 | 14,963 | 33,116 | 5.58% |
| Apr | 30.18% | 6.20% | 63.61% | 772,847 | 738,889 | 1,511,736 | -4.28% | 21,333 | 16,822 | 38,155 | 3.08% |
| May | 31.41% | 5.12% | 63.47% | 739,529 | 775,033 | 1,514,562 | -12.33% | 20,526 | 17,680 | 38,206 | -7.77% |
| Jun | 30.47% | 7.14% | 62.40% | 640,832 | 706,357 | 1,347,189 | 0.80% | 17,918 | 16,596 | 34,514 | -0.50% |
| Jul | 31.21% | 6.37% | 62.42% | 743,897 | 813,923 | 1,557,820 | 4.25% | 20,984 | 19,423 | 40,408 | 0.23% |
| Aug | 30.24% | 6.67% | 63.10% | 744,843 | 834,586 | 1,579,429 | -6.25% | 20,910 | 19,638 | 40,548 | -8.99% |
| Sep | 30.24% | 4.82% | 64.93% | 727,934 | 886,667 | 1,614,601 | 3.93% | 20,548 | 21,040 | 41,588 | 5.18% |
| Oct | 29.28% | 5.56% | 65.17% | 789,096 | 964,241 | 1,753,337 | 10.62% | 22,319 | 22,817 | 45,136 | 15.10% |
| Nov | 29.59% | 5.24% | 65.17% | 795,496 | 1,031,490 | 1,826,986 | 12.19% | 22,865 | 25,269 | 48,134 | 17.66% |
| Dec | 29.38% | 5.42% | 65.20% | 651,570 | 861,162 | 1,512,732 | 58.02% | 20,081 | 23,252 | 43,333 | 78.20% |
| 2000 Jan | 29.14% | 7.77% | 63.08% | 705,282 | 944,154 | 1,649,436 | 32.20% | 23,133 | 26,949 | 50,083 | 58.44% |
| Feb | 30.47% | 8.04% | 61.49% | 753,838 | 1,045,269 | 1,799,107 | 32.16% | 25,808 | 31,169 | 56,977 | 65.91% |
| Mar | 30.72% | 6.63% | 62.65% | 608,527 | 855,338 | 1,463,865 | 9.55% | 21,977 | 27,044 | 49,022 | 48.03% |
| Apr | 26.90% | 6.67% | 66.43% | 645,968 | 872,657 | 1,518,625 | 0.46% | 23,338 | 27,196 | 50,534 | 32.45% |
| May | 27.63% | 6.02% | 66.35% | 760,864 | 962,804 | 1,723,668 | 13.81% | 27,628 | 29,955 | 57,583 | 50.72% |
| Jun | 28.42% | 4.76% | 66.82% | 560,964 | 699,905 | 1,260,869 | -6.41% | 21,400 | 22,802 | 44,202 | 28.07% |
| Jul | 28.44% | 5.35% | 66.22% | 619,685 | 787,583 | 1,407,268 | -9.66% | 23,915 | 25,810 | 49,724 | 23.06% |
| Aug | 25.97% | 5.57% | 68.46% | 748,969 | 965,563 | 1,714,532 | 8.55% | 29,076 | 31,606 | 60,682 | 49.65% |
| Sep | 27.34% | 5.18% | 67.49% | 847,690 | 1,025,519 | 1,873,209 | 16.02% | 32,477 | 33,189 | 65,666 | 57.90% |
| 2000 Total | 28.42% | 6.32% | 65.26% | 847,690 | 1,025,519 | 1,873,209 | 16.02% | 32,477 | 33,189 | 65,666 | 57.90% |

2.6.3 Paid Premiums

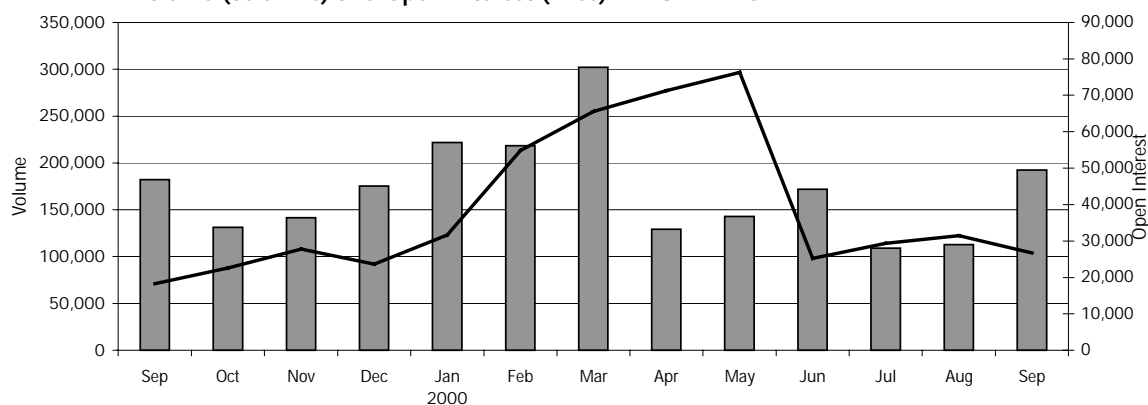
| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|------|-------|----------------------|----------------|----------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 207 | 126 | 164 | 2,555,736,593 | 1,725,640,321 | 4,281,376,914 | - |
| 1997 Total | 479 | 332 | 401 | 7,112,164,352 | 5,540,509,743 | 12,652,674,095 | 195.53% |
| 1998 Total | 753 | 671 | 709 | 10,561,443,348 | 10,676,848,844 | 21,238,292,193 | 67.86% |
| 1999 Total | 731 | 487 | 608 | 11,808,374,759 | 8,009,914,482 | 19,818,289,241 | -6.69% |
| 2000 1. Quarter | 1,240 | 631 | 898 | 4,688,592,333 | 3,052,637,744 | 7,741,230,077 | 62.51% |
| 2. Quarter | 671 | 592 | 626 | 1,969,230,765 | 2,306,722,464 | 4,275,953,229 | 18.04% |
| 3. Quarter | 598 | 553 | 573 | 1,902,794,359 | 2,244,443,001 | 4,147,237,360 | -4.83% |
| 1999 Jan | 804 | 684 | 747 | 1,009,706,549 | 761,886,003 | 1,771,592,552 | 43.18% |
| Feb | 555 | 671 | 611 | 650,575,387 | 749,032,449 | 1,399,607,836 | 24.73% |
| Mar | 495 | 567 | 530 | 752,122,189 | 840,188,707 | 1,592,310,896 | -1.70% |
| Apr | 606 | 455 | 534 | 766,537,462 | 528,780,235 | 1,295,317,697 | -33.16% |
| May | 511 | 454 | 483 | 556,969,545 | 488,737,298 | 1,045,706,843 | -20.64% |
| Jun | 589 | 393 | 495 | 798,871,389 | 482,668,413 | 1,281,539,802 | -11.47% |
| Jul | 533 | 512 | 523 | 782,580,877 | 698,170,042 | 1,480,750,919 | -2.34% |
| Aug | 563 | 502 | 531 | 751,523,206 | 743,890,012 | 1,495,413,218 | -39.03% |
| Sep | 475 | 451 | 462 | 652,490,633 | 729,012,141 | 1,381,502,774 | -52.37% |
| Oct | 572 | 420 | 485 | 651,552,107 | 648,343,982 | 1,299,896,089 | -48.71% |
| Nov | 813 | 307 | 548 | 1,309,392,383 | 543,691,208 | 1,853,083,591 | 22.98% |
| Dec | 1,995 | 532 | 1,280 | 3,126,053,032 | 795,513,992 | 3,921,567,024 | 138.33% |
| 2000 Jan | 1,165 | 593 | 845 | 1,657,735,571 | 1,072,541,907 | 2,730,277,478 | 54.11% |
| Feb | 1,326 | 659 | 953 | 1,650,671,711 | 1,036,191,818 | 2,686,863,529 | 91.97% |
| Mar | 1,238 | 648 | 903 | 1,380,185,051 | 943,904,019 | 2,324,089,070 | 45.96% |
| Apr | 643 | 650 | 647 | 561,005,625 | 868,206,961 | 1,429,212,586 | 10.34% |
| May | 721 | 580 | 642 | 816,918,785 | 838,434,617 | 1,655,353,402 | 58.30% |
| Jun | 637 | 539 | 583 | 591,306,355 | 600,080,886 | 1,191,387,241 | -7.03% |
| Jul | 587 | 447 | 512 | 530,391,994 | 466,453,941 | 996,845,935 | -32.68% |
| Aug | 667 | 482 | 565 | 659,551,099 | 582,655,338 | 1,242,206,437 | -16.93% |
| Sep | 553 | 663 | 617 | 712,851,266 | 1,195,333,722 | 1,908,184,988 | 38.12% |
| 2000 Total | 865 | 595 | 712 | 8,560,617,457 | 7,603,803,209 | 16,164,420,666 | 26.84% |

2.7 DAX Futures

2.7.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|-----------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1996 Total | 1,369,625 | 5,452,505 | - | 718,455 | - |
| 1997 Total | 2,023,490 | 6,623,287 | 21.47% | 1,241,785 | 72.84% |
| 1998 Total | 2,916,959 | 6,937,139 | 4.74% | 1,773,058 | 41.03% |
| 1999 Total | 4,355,313 | 12,876,982 | 85.62% | 1,718,257 | -3.09% |
| 2000 1. Quarter | 1,515,109 | 3,983,948 | 9.96% | 742,242 | 64.03% |
| 2. Quarter | 1,132,536 | 2,442,910 | -16.11% | 444,094 | 16.03% |
| 3. Quarter | 1,135,955 | 2,313,063 | -29.23% | 414,400 | -4.75% |
| 1999 Jan | 384,751 | 1,109,242 | 118.66% | 142,635 | 27.84% |
| Feb | 355,197 | 1,037,604 | 116.72% | 128,846 | 14.65% |
| Mar | 411,673 | 1,476,103 | 98.00% | 181,014 | -3.27% |
| Apr | 338,007 | 889,472 | 80.07% | 115,563 | -12.91% |
| May | 293,377 | 775,451 | 79.06% | 101,199 | -15.32% |
| Jun | 345,016 | 1,247,267 | 112.19% | 165,966 | -3.53% |
| Jul | 343,507 | 931,024 | 87.67% | 126,859 | -16.99% |
| Aug | 354,326 | 970,506 | 42.28% | 126,063 | -32.56% |
| Sep | 402,337 | 1,366,781 | 60.54% | 182,157 | -12.32% |
| Oct | 387,868 | 984,406 | 49.73% | 131,292 | -9.44% |
| Nov | 404,414 | 973,700 | 123.87% | 141,385 | 31.21% |
| Dec | 334,840 | 1,115,426 | 96.13% | 175,280 | 27.49% |
| 2000 Jan | 546,731 | 1,276,544 | 15.08% | 221,730 | 55.45% |
| Feb | 486,234 | 1,158,482 | 11.65% | 218,446 | 69.54% |
| Mar | 482,144 | 1,548,922 | 4.93% | 302,066 | 66.87% |
| Apr | 358,511 | 701,950 | -21.08% | 129,412 | 11.98% |
| May | 424,231 | 794,365 | 2.44% | 142,659 | 40.97% |
| Jun | 349,794 | 946,595 | -24.11% | 172,023 | 3.65% |
| Jul | 349,669 | 600,311 | -35.52% | 108,963 | -14.11% |
| Aug | 355,488 | 623,552 | -35.75% | 112,847 | -10.48% |
| Sep | 430,798 | 1,089,200 | -20.31% | 192,590 | 5.73% |
| 2000 Total | 3,783,600 | 8,739,921 | -10.85% | 1,600,736 | 26.01% |

Volume (columns) and Open Interest (lines) in EUR million



Eurex
Monthly Statistics Derivatives Market
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DAX Futures

2.7.2

Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 40.04% | 23.71% | 36.25% | 95,492 | - | | |
| 1997 Total | 44.64% | 23.30% | 32.06% | 72,632 | -23.94% | 15,900 | |
| 1998 Total | 48.07% | 21.57% | 30.36% | 55,492 | -23.60% | 14,372 | -9.62% |
| 1999 Total | 47.18% | 26.33% | 26.49% | 134,707 | 142.75% | 23,680 | 64.77% |
| 2000 1. Quarter | 42.77% | 29.36% | 27.88% | 345,033 | 17.49% | 65,601 | 83.63% |
| 2. Quarter | 41.48% | 28.68% | 29.84% | 145,180 | -3.31% | 25,227 | 24.70% |
| 3. Quarter | 39.59% | 29.76% | 30.64% | 155,675 | 9.45% | 26,764 | 45.91% |
| 1999 Jan | 48.17% | 25.69% | 26.13% | 223,460 | 136.81% | 29,069 | 34.95% |
| Feb | 46.44% | 27.09% | 26.48% | 332,018 | 126.26% | 40,804 | 15.25% |
| Mar | 49.21% | 29.21% | 21.59% | 293,661 | 129.95% | 35,725 | 6.92% |
| Apr | 45.42% | 24.40% | 30.18% | 341,739 | 132.98% | 46,092 | 16.85% |
| May | 48.27% | 23.21% | 28.51% | 358,442 | 147.04% | 45,430 | 9.98% |
| Jun | 47.62% | 29.78% | 22.61% | 150,143 | 101.21% | 20,231 | -9.76% |
| Jul | 48.24% | 26.30% | 25.46% | 181,186 | 116.49% | 23,196 | -7.95% |
| Aug | 49.16% | 23.46% | 27.38% | 191,540 | 92.34% | 25,339 | 3.08% |
| Sep | 48.26% | 28.53% | 23.21% | 142,233 | 111.14% | 18,343 | 19.80% |
| Oct | 47.54% | 23.68% | 28.78% | 163,247 | 93.80% | 22,618 | 11.35% |
| Nov | 42.49% | 21.85% | 35.66% | 188,061 | 122.69% | 27,741 | 27.38% |
| Dec | 44.18% | 28.41% | 27.42% | 134,707 | 142.75% | 23,680 | 64.77% |
| 2000 Jan | 38.42% | 28.56% | 33.03% | 184,013 | -17.65% | 31,583 | 8.65% |
| Feb | 40.97% | 28.20% | 30.83% | 284,606 | -14.28% | 54,820 | 34.35% |
| Mar | 47.71% | 30.88% | 21.42% | 345,033 | 17.49% | 65,601 | 83.63% |
| Apr | 40.37% | 26.17% | 33.46% | 381,909 | 11.75% | 71,238 | 54.56% |
| May | 36.42% | 30.08% | 33.50% | 427,837 | 19.36% | 76,266 | 67.88% |
| Jun | 46.54% | 29.37% | 24.09% | 145,180 | -3.31% | 25,227 | 24.70% |
| Jul | 38.61% | 27.62% | 33.78% | 161,501 | -10.86% | 29,367 | 26.61% |
| Aug | 37.42% | 29.22% | 33.36% | 172,900 | -9.73% | 31,393 | 23.89% |
| Sep | 41.38% | 31.26% | 27.36% | 155,675 | 9.45% | 26,764 | 45.91% |
| 2000 Total | 41.57% | 29.27% | 29.16% | 155,675 | 9.45% | 26,764 | 45.91% |

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2.8 NEMAX 50 Option

| | Trades | | Traded Contracts | | Open Interest | | Market Share per Account Group | | |
|------------|--------|-------|------------------|--------|---------------|--------|--------------------------------|-----------|--------------|
| | | Total | | Total | | Total | Agent | Principal | Market Maker |
| Jun 2000 | | 111 | | 2,035 | | 11,408 | 23.71% | 11.57% | 64.72% |
| Jul 2000 | | 631 | | 20,923 | | 13,452 | 24.15% | 7.76% | 68.10% |
| Aug 2000 | | 1,525 | | 58,734 | | 44,172 | 24.15% | 14.76% | 64.52% |
| Sep 2000 | | | | | | | | | |
| 01.09.2000 | | 88 | | 2,469 | | 45,216 | 35.82% | 12.35% | 51.82% |
| 04.09.2000 | | 106 | | 3,195 | | 46,570 | 15.66% | 17.76% | 66.58% |
| 05.09.2000 | | 96 | | 3,517 | | 48,717 | 20.59% | 4.26% | 75.15% |
| 06.09.2000 | | 90 | | 4,032 | | 50,705 | 19.98% | 16.31% | 63.72% |
| 07.09.2000 | | 75 | | 3,434 | | 53,284 | 3.89% | 24.39% | 71.72% |
| 08.09.2000 | | 70 | | 2,452 | | 54,738 | 14.36% | 4.63% | 81.02% |
| 11.09.2000 | | 110 | | 4,572 | | 56,659 | 20.68% | 5.47% | 73.85% |
| 12.09.2000 | | 83 | | 1,555 | | 57,560 | 15.59% | 7.40% | 77.01% |
| 13.09.2000 | | 127 | | 3,187 | | 59,483 | 17.19% | 10.95% | 71.85% |
| 14.09.2000 | | 103 | | 2,960 | | 61,047 | 22.94% | 28.40% | 48.67% |
| 15.09.2000 | | 107 | | 4,692 | | 49,929 | 33.26% | 16.72% | 50.02% |
| 18.09.2000 | | 110 | | 3,416 | | 52,189 | 12.28% | 24.55% | 63.17% |
| 19.09.2000 | | 151 | | 4,259 | | 53,379 | 15.07% | 25.48% | 59.45% |
| 20.09.2000 | | 180 | | 4,113 | | 55,359 | 33.16% | 5.47% | 61.37% |
| 21.09.2000 | | 124 | | 2,589 | | 56,694 | 36.40% | 9.04% | 54.56% |
| 22.09.2000 | | 128 | | 6,259 | | 58,693 | 37.22% | 5.66% | 57.13% |
| 25.09.2000 | | 81 | | 5,727 | | 61,784 | 40.55% | 41.35% | 18.10% |
| 26.09.2000 | | 51 | | 2,419 | | 63,681 | 11.10% | 17.57% | 71.33% |
| 27.09.2000 | | 117 | | 3,995 | | 65,911 | 19.19% | 26.26% | 54.55% |
| 28.09.2000 | | 143 | | 2,919 | | 67,518 | 37.10% | 3.43% | 59.47% |
| 29.09.2000 | | 93 | | 2,069 | | 69,034 | 22.16% | 18.12% | 59.71% |
| Sep 2000 | | 2,233 | | 73,830 | | 69,034 | 24.35% | 16.34% | 59.30% |

2.9 NEMAX 50 Future

| | Trades | | Traded Contracts | | Open Interest | | Market Share per Account Group | | |
|------------|--------|-------|------------------|--------|---------------|--------|--------------------------------|-----------|--------------|
| | | Total | | Total | | Total | Agent | Principal | Market Maker |
| Jun 2000 | | 1,078 | | 9,720 | | 2,002 | 16.57% | 21.90% | 61.53% |
| Jul 2000 | | 2,844 | | 23,500 | | 7,221 | 19.00% | 26.02% | 54.99% |
| Aug 2000 | | 3,371 | | 34,886 | | 13,816 | 19.30% | 54.89% | 25.80% |
| Sep 2000 | | | | | | | | | |
| 01.09.2000 | | 291 | | 2,192 | | 14,627 | 17.56% | 14.14% | 68.29% |
| 04.09.2000 | | 365 | | 4,394 | | 14,752 | 14.74% | 26.24% | 59.02% |
| 05.09.2000 | | 282 | | 2,716 | | 14,651 | 23.62% | 20.08% | 56.30% |
| 06.09.2000 | | 394 | | 9,185 | | 16,029 | 12.96% | 32.64% | 54.40% |
| 07.09.2000 | | 264 | | 2,012 | | 16,162 | 19.73% | 30.57% | 49.70% |
| 08.09.2000 | | 302 | | 7,985 | | 18,804 | 10.09% | 36.19% | 53.71% |
| 11.09.2000 | | 254 | | 3,118 | | 19,799 | 18.76% | 27.21% | 54.03% |
| 12.09.2000 | | 275 | | 4,774 | | 21,305 | 11.19% | 55.70% | 33.12% |
| 13.09.2000 | | 300 | | 2,836 | | 22,557 | 28.76% | 19.16% | 52.08% |
| 14.09.2000 | | 395 | | 5,709 | | 25,612 | 16.91% | 55.73% | 27.36% |
| 15.09.2000 | | 317 | | 7,467 | | 13,397 | 7.81% | 58.66% | 33.53% |
| 18.09.2000 | | 227 | | 2,014 | | 13,617 | 13.08% | 34.56% | 52.36% |
| 19.09.2000 | | 231 | | 2,449 | | 14,248 | 26.60% | 21.38% | 52.02% |
| 20.09.2000 | | 396 | | 3,041 | | 14,731 | 22.34% | 18.30% | 59.36% |
| 21.09.2000 | | 237 | | 2,199 | | 15,773 | 42.30% | 20.97% | 36.73% |
| 22.09.2000 | | 296 | | 3,746 | | 15,920 | 28.02% | 25.92% | 46.06% |
| 25.09.2000 | | 232 | | 1,741 | | 16,458 | 29.04% | 14.04% | 56.92% |
| 26.09.2000 | | 317 | | 3,368 | | 16,200 | 28.10% | 21.79% | 50.10% |
| 27.09.2000 | | 247 | | 2,070 | | 16,665 | 32.73% | 12.22% | 55.05% |
| 28.09.2000 | | 189 | | 1,341 | | 16,718 | 23.86% | 21.96% | 54.18% |
| 29.09.2000 | | 182 | | 1,343 | | 16,670 | 20.07% | 20.66% | 59.27% |
| Sep 2000 | | 5,993 | | 75,700 | | 16,670 | 18.29% | 33.20% | 48.51% |

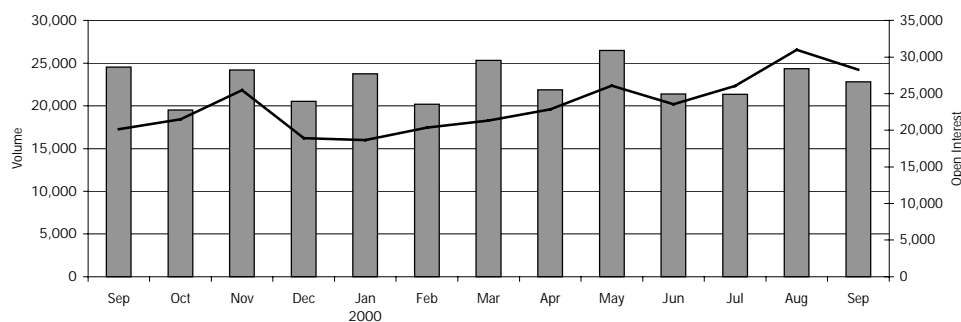
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2.10 SMI Options

2.10.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in CHF million | | | |
|-----------------|--------|------------|------------------|-----------|-----------|------------|-----------------------|---------|---------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | 1,869,924 | 2,446,460 | 4,316,384 | | 93,853 | 218,149 | 218,149 | |
| 1998 Total | 50,320 | 8,386 | 1,583,376 | 1,810,722 | 3,394,098 | -21.37% | 109,631 | 122,671 | 232,302 | 6.49% |
| 1999 Total | 99,021 | 133,909 | 1,800,811 | 1,868,575 | 3,669,386 | 8.11% | 130,225 | 123,125 | 253,350 | 9.06% |
| 2000 1. Quarter | 20,859 | 44,361 | 480,188 | 485,958 | 966,146 | 11.14% | 35,747 | 33,504 | 69,251 | 18.66% |
| 2. Quarter | 19,222 | 59,159 | 468,145 | 457,831 | 925,976 | 0.29% | 36,567 | 33,165 | 69,733 | 10.21% |
| 3. Quarter | 18,339 | 67,912 | 410,339 | 446,696 | 857,035 | -12.24% | 33,673 | 34,839 | 68,512 | 1.49% |
| 1999 Jan | 7,884 | 14,479 | 172,516 | 171,791 | 344,307 | 64.80% | 11,820 | 10,758 | 22,578 | 71.42% |
| Feb | 6,457 | 10,524 | 129,892 | 112,520 | 242,412 | 8.99% | 9,067 | 7,278 | 16,346 | 6.45% |
| Mar | 7,752 | 18,692 | 159,212 | 123,410 | 282,622 | -0.96% | 11,236 | 8,201 | 19,437 | -6.57% |
| Apr | 6,435 | 2,024 | 118,469 | 131,152 | 249,621 | -9.75% | 8,667 | 8,812 | 17,479 | -15.49% |
| May | 8,473 | 4,893 | 149,020 | 181,476 | 330,496 | 27.06% | 10,758 | 11,692 | 22,449 | 13.67% |
| Jun | 9,627 | 17,615 | 158,359 | 184,830 | 343,189 | 64.71% | 11,452 | 11,895 | 23,346 | 47.74% |
| Jul | 9,057 | 4,374 | 146,071 | 179,866 | 325,937 | 30.00% | 10,648 | 11,793 | 22,441 | 9.18% |
| Aug | 9,256 | 500 | 131,082 | 167,735 | 298,817 | -13.64% | 9,540 | 10,998 | 20,539 | -20.93% |
| Sep | 10,029 | 13,217 | 170,860 | 180,993 | 351,853 | 8.55% | 12,463 | 12,062 | 24,525 | 3.71% |
| Oct | 8,167 | 3,298 | 137,964 | 143,046 | 281,010 | -30.57% | 9,980 | 9,529 | 19,509 | -7.38% |
| Nov | 8,670 | 26,318 | 170,882 | 166,156 | 337,038 | -3.99% | 12,840 | 11,347 | 24,187 | 19.00% |
| Dec | 7,214 | 17,975 | 156,484 | 125,600 | 282,084 | 10.31% | 11,754 | 8,760 | 20,514 | 35.20% |
| 2000 Jan | 7,461 | 16,170 | 148,296 | 177,137 | 325,433 | -5.48% | 11,329 | 12,415 | 23,744 | 5.17% |
| Feb | 5,987 | 14,771 | 147,955 | 136,813 | 284,768 | 17.47% | 10,822 | 9,368 | 20,189 | 23.51% |
| Mar | 7,411 | 13,420 | 183,937 | 172,008 | 355,945 | 25.94% | 13,596 | 11,721 | 25,318 | 30.25% |
| Apr | 6,447 | 24,296 | 153,421 | 144,302 | 297,723 | 19.27% | 11,726 | 10,142 | 21,867 | 25.10% |
| May | 7,779 | 25,225 | 175,679 | 176,017 | 351,696 | 6.41% | 13,667 | 12,817 | 26,484 | 17.97% |
| Jun | 4,996 | 9,638 | 139,045 | 137,512 | 276,557 | -19.42% | 11,175 | 10,206 | 21,381 | -8.42% |
| Jul | 5,509 | 9,456 | 135,663 | 134,035 | 269,698 | -17.25% | 10,914 | 10,455 | 21,368 | -4.78% |
| Aug | 6,689 | 25,520 | 145,910 | 156,041 | 301,951 | 1.05% | 12,154 | 12,180 | 24,334 | 18.48% |
| Sep | 6,141 | 32,936 | 128,766 | 156,620 | 285,386 | -18.89% | 10,606 | 12,204 | 22,810 | -6.99% |
| 2000 Total | 58,420 | 171,432 | 1,358,672 | 1,390,485 | 2,749,157 | -0.73% | 105,987 | 101,509 | 207,496 | 9.70% |

Volume (columns) and Open Interest (lines) in EUR million



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SMI Options

2.10.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|---------|---------|------------|------------------------------|--------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | | | 394,937 | | 19,105 | 30,384 | 49,490 | |
| 1998 Total | 28.39% | 2.34% | 69.27% | 196,941 | 261,232 | 458,173 | 16.01% | 9,095 | 10,764 | 19,859 | -19.75% |
| 1999 Total | 24.14% | 4.00% | 71.85% | 125,077 | 144,260 | 269,337 | -41.21% | 9,313 | 9,595 | 18,908 | -4.78% |
| 2000 1. Quarter | 23.41% | 4.73% | 71.87% | 154,819 | 148,180 | 302,999 | 0.47% | 11,533 | 9,780 | 21,313 | 25.41% |
| 2. Quarter | 20.53% | 8.70% | 70.77% | 162,167 | 156,183 | 318,350 | -14.72% | 12,505 | 11,037 | 23,542 | 8.67% |
| 3. Quarter | 24.61% | 6.09% | 69.30% | 175,426 | 193,162 | 368,588 | 25.45% | 14,084 | 14,178 | 28,262 | 40.15% |
| 1999 Jan | 28.30% | 2.70% | 69.00% | 142,779 | 149,019 | 291,798 | 12.92% | 8,733 | 7,967 | 16,699 | -1.83% |
| Feb | 28.06% | 2.07% | 69.87% | 159,137 | 157,552 | 316,689 | 7.57% | 9,674 | 8,300 | 17,975 | -14.65% |
| Mar | 26.53% | 2.06% | 71.40% | 152,233 | 149,342 | 301,575 | -11.94% | 9,078 | 7,916 | 16,994 | -34.58% |
| Apr | 26.68% | 3.15% | 70.17% | 158,913 | 170,475 | 329,388 | -8.03% | 9,638 | 9,350 | 18,988 | -28.37% |
| May | 23.43% | 5.04% | 71.52% | 179,865 | 199,129 | 378,994 | 1.08% | 11,112 | 11,031 | 22,143 | -22.87% |
| Jun | 22.66% | 3.72% | 73.62% | 169,812 | 203,505 | 373,317 | -0.28% | 10,295 | 11,368 | 21,663 | -26.58% |
| Jul | 26.92% | 1.93% | 71.16% | 114,360 | 150,523 | 264,883 | 13.28% | 8,526 | 9,727 | 18,252 | -5.27% |
| Aug | 21.94% | 3.12% | 74.94% | 121,169 | 165,861 | 287,030 | 3.62% | 9,046 | 10,620 | 19,666 | 6.28% |
| Sep | 22.16% | 5.60% | 72.24% | 130,281 | 163,543 | 293,824 | -28.66% | 9,694 | 10,471 | 20,165 | 39.34% |
| Oct | 22.64% | 5.05% | 72.31% | 144,724 | 168,448 | 313,172 | -32.89% | 10,737 | 10,761 | 21,498 | 6.16% |
| Nov | 21.24% | 6.31% | 72.45% | 168,319 | 199,316 | 367,635 | -25.09% | 12,604 | 12,882 | 25,486 | 15.58% |
| Dec | 20.30% | 6.61% | 73.09% | 125,077 | 144,260 | 269,337 | -41.21% | 9,313 | 9,595 | 18,908 | -4.78% |
| 2000 Jan | 22.41% | 5.08% | 72.51% | 126,950 | 137,222 | 264,172 | -9.47% | 9,552 | 9,085 | 18,637 | 11.60% |
| Feb | 22.68% | 4.46% | 72.87% | 142,087 | 148,809 | 290,896 | -8.14% | 10,559 | 9,789 | 20,348 | 13.20% |
| Mar | 24.90% | 4.62% | 70.48% | 154,819 | 148,180 | 302,999 | 0.47% | 11,533 | 9,780 | 21,313 | 25.41% |
| Apr | 20.38% | 3.87% | 75.75% | 159,998 | 162,899 | 322,897 | -1.97% | 12,025 | 10,831 | 22,856 | 20.37% |
| May | 22.63% | 12.83% | 64.53% | 175,304 | 188,211 | 363,515 | -4.08% | 13,317 | 12,768 | 26,085 | 17.80% |
| Jun | 18.03% | 8.65% | 73.32% | 162,167 | 156,183 | 318,350 | -14.72% | 12,505 | 11,037 | 23,542 | 8.67% |
| Jul | 23.89% | 5.84% | 70.26% | 173,444 | 174,534 | 347,978 | 31.37% | 13,500 | 12,485 | 26,035 | 42.64% |
| Aug | 26.00% | 5.01% | 68.99% | 197,912 | 208,864 | 406,776 | 41.72% | 15,715 | 15,252 | 30,967 | 57.47% |
| Sep | 23.84% | 7.46% | 68.70% | 175,426 | 193,162 | 368,588 | 25.45% | 14,084 | 14,178 | 28,262 | 40.15% |
| 2000 Total | 22.81% | 6.49% | 70.70% | 175,426 | 193,162 | 368,588 | 25.45% | 14,084 | 14,178 | 28,262 | 40.15% |

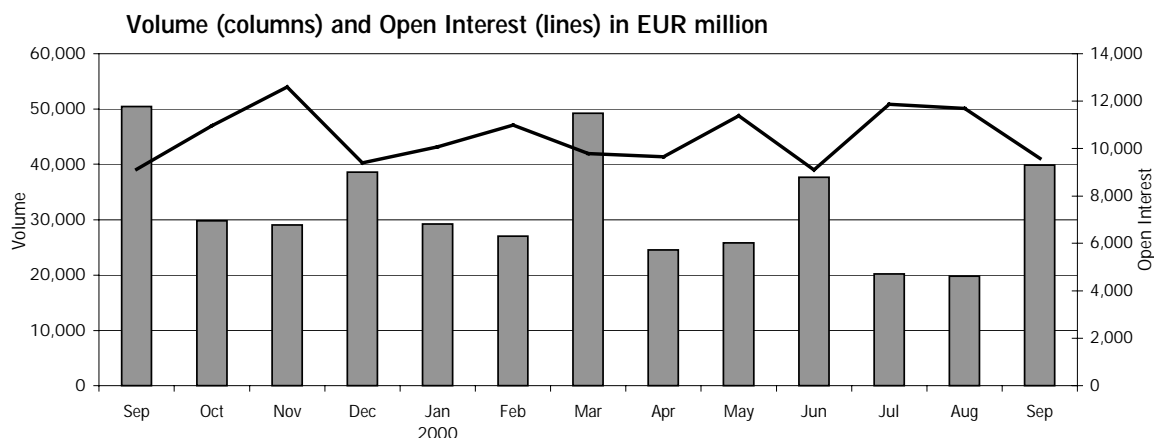
2.10.3 Paid Premiums

| | Paid Premiums - Ø Contract in CHF | | | Paid Premiums in CHF | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|---------------|---------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 1,756 | 1,248 | 1,468 | 3,283,365,074 | 3,052,430,816 | 6,335,795,890 | |
| 1998 Total | 2,493 | 2,367 | 2,426 | 3,947,162,626 | 4,286,139,766 | 8,233,302,392 | 29.95% |
| 1999 Total | 1,600 | 1,475 | 1,536 | 2,880,879,093 | 2,756,787,211 | 5,637,666,304 | -31.53% |
| 2000 1. Quarter | 1,654 | 1,607 | 1,630 | 794,348,629 | 780,874,636 | 1,575,223,265 | -2.70% |
| 2. Quarter | 2,279 | 1,111 | 1,701 | 1,066,801,856 | 508,471,511 | 1,575,273,367 | 30.00% |
| 3. Quarter | 2,212 | 1,223 | 1,697 | 907,582,235 | 546,508,586 | 1,454,090,821 | 7.88% |
| 1999 Jan | 2,360 | 2,079 | 2,220 | 407,145,986 | 357,224,503 | 764,370,489 | 118.70% |
| Feb | 1,613 | 1,756 | 1,679 | 209,516,531 | 197,610,397 | 407,126,928 | -21.44% |
| Mar | 1,619 | 1,537 | 1,583 | 257,720,203 | 189,722,159 | 447,442,362 | -28.41% |
| Apr | 1,474 | 1,372 | 1,420 | 174,603,004 | 179,888,378 | 354,491,382 | -55.22% |
| May | 1,039 | 1,435 | 1,256 | 154,827,334 | 260,382,860 | 415,210,194 | -20.38% |
| Jun | 1,249 | 1,322 | 1,288 | 197,794,566 | 244,266,803 | 442,061,369 | 23.45% |
| Jul | 1,289 | 1,477 | 1,393 | 188,231,709 | 265,695,896 | 453,927,605 | -33.12% |
| Aug | 1,295 | 1,503 | 1,412 | 169,743,505 | 252,062,526 | 421,806,031 | -53.52% |
| Sep | 1,402 | 1,285 | 1,342 | 239,560,602 | 232,620,897 | 472,181,499 | -57.39% |
| Oct | 1,399 | 1,590 | 1,496 | 192,978,911 | 227,423,162 | 420,402,073 | -63.56% |
| Nov | 1,986 | 1,170 | 1,584 | 339,424,131 | 194,478,451 | 533,902,582 | -27.50% |
| Dec | 2,232 | 1,237 | 1,789 | 349,332,611 | 155,411,179 | 504,743,790 | 4.11% |
| 2000 Jan | 1,667 | 1,592 | 1,626 | 247,177,353 | 281,951,831 | 529,129,184 | -30.78% |
| Feb | 1,540 | 1,701 | 1,617 | 227,787,671 | 232,659,104 | 460,446,775 | 13.10% |
| Mar | 1,736 | 1,548 | 1,645 | 319,383,605 | 266,263,701 | 585,647,306 | 30.89% |
| Apr | 1,879 | 1,064 | 1,484 | 288,316,819 | 153,501,271 | 441,818,090 | 24.63% |
| May | 2,293 | 945 | 1,618 | 402,803,084 | 166,356,733 | 569,159,817 | 37.08% |
| Jun | 2,702 | 1,372 | 2,040 | 375,681,953 | 188,613,507 | 564,295,460 | 27.65% |
| Jul | 2,426 | 1,248 | 1,840 | 329,053,057 | 167,273,153 | 496,326,210 | 9.34% |
| Aug | 2,109 | 951 | 1,510 | 307,702,591 | 148,370,901 | 456,073,492 | 8.12% |
| Sep | 2,103 | 1,474 | 1,758 | 270,826,587 | 230,864,532 | 501,691,119 | 6.25% |
| 2000 Total | 2,038 | 1,320 | 1,675 | 2,768,732,720 | 1,835,854,733 | 4,604,587,453 | 10.19% |

2.11 SMI Futures

2.11.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in CHF million | |
|-----------------|---------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | 1,810,698 | | 471,849 | |
| 1998 Total | 154,947 | 4,445,396 | 145.51% | 653,479 | 38.49% |
| 1999 Total | 747,664 | 6,515,036 | 46.56% | 464,382 | -28.94% |
| 2000 1. Quarter | 168,872 | 1,482,864 | -21.13% | 105,463 | -21.89% |
| 2. Quarter | 131,652 | 1,148,720 | -27.85% | 88,024 | -22.07% |
| 3. Quarter | 106,780 | 987,619 | -41.75% | 79,851 | -32.87% |
| 1999 Jan | 67,926 | 707,975 | 400.25% | 51,717 | 16.34% |
| Feb | 61,399 | 491,970 | 291.98% | 34,747 | -20.04% |
| Mar | 72,472 | 680,191 | 357.48% | 48,558 | -10.11% |
| Apr | 47,779 | 396,939 | 164.62% | 28,634 | -49.00% |
| May | 58,813 | 444,994 | 277.54% | 31,201 | -30.17% |
| Jun | 73,340 | 750,196 | 445.36% | 53,118 | 2.06% |
| Jul | 67,165 | 503,193 | 221.49% | 35,412 | -44.67% |
| Aug | 67,166 | 476,819 | 112.72% | 33,081 | -60.81% |
| Sep | 71,516 | 715,454 | -43.00% | 50,453 | -37.82% |
| Oct | 59,873 | 428,583 | -41.78% | 29,807 | -30.98% |
| Nov | 55,802 | 395,194 | -25.70% | 29,047 | -20.48% |
| Dec | 44,413 | 523,528 | -27.32% | 38,607 | -21.88% |
| 2000 Jan | 52,867 | 400,773 | -43.39% | 29,216 | -43.51% |
| Feb | 54,357 | 383,871 | -21.97% | 27,003 | -22.29% |
| Mar | 61,648 | 698,220 | 2.65% | 49,245 | 1.41% |
| Apr | 44,068 | 330,689 | -16.69% | 24,515 | -14.39% |
| May | 51,330 | 336,367 | -24.41% | 25,820 | -17.25% |
| Jun | 36,254 | 481,664 | -35.79% | 37,689 | -29.05% |
| Jul | 29,953 | 253,877 | -49.55% | 20,236 | -42.86% |
| Aug | 36,329 | 239,033 | -49.87% | 19,774 | -40.22% |
| Sep | 40,498 | 494,709 | -30.85% | 39,841 | -21.03% |
| 2000 Total | 407,304 | 3,619,203 | -29.97% | 273,338 | -25.51% |



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2.11.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 18.46% | 28.97% | 52.57% | 18,969 | | 5,943 | |
| 1998 Total | 44.41% | 14.92% | 40.68% | 113,650 | 499.14% | 8,148 | 37.11% |
| 1999 Total | 42.66% | 21.80% | 35.54% | 123,273 | 8.47% | 9,396 | 15.32% |
| 2000 1. Quarter | 40.60% | 26.45% | 32.95% | 132,343 | 26.04% | 9,780 | 31.49% |
| 2. Quarter | 40.32% | 25.17% | 34.51% | 116,444 | -1.48% | 9,097 | 11.13% |
| 3. Quarter | 40.49% | 21.19% | 38.33% | 121,392 | -7.80% | 9,593 | 5.06% |
| 1999 Jan | 38.52% | 16.91% | 44.58% | 129,888 | 491.93% | 9,386 | 29.97% |
| Feb | 41.95% | 20.33% | 37.72% | 148,465 | 561.96% | 10,500 | 30.90% |
| Mar | 52.58% | 15.48% | 31.93% | 104,997 | 330.05% | 7,438 | -19.68% |
| Apr | 44.05% | 21.38% | 34.58% | 110,195 | 326.72% | 8,068 | -15.58% |
| May | 37.83% | 23.01% | 39.15% | 133,052 | 448.60% | 9,142 | -1.53% |
| Jun | 46.41% | 22.73% | 30.86% | 118,199 | 405.71% | 8,186 | -11.13% |
| Jul | 37.29% | 22.93% | 39.78% | 133,895 | 434.45% | 9,183 | -11.03% |
| Aug | 37.47% | 25.73% | 36.80% | 158,856 | 467.46% | 11,171 | 67.95% |
| Sep | 48.22% | 21.34% | 30.43% | 131,660 | -9.21% | 9,131 | 8.84% |
| Oct | 35.59% | 26.62% | 37.80% | 152,735 | -8.91% | 10,957 | -0.50% |
| Nov | 32.84% | 30.40% | 36.77% | 169,784 | 0.87% | 12,600 | 5.42% |
| Dec | 49.18% | 21.53% | 29.29% | 123,273 | 8.47% | 9,396 | 15.32% |
| 2000 Jan | 32.46% | 31.10% | 36.44% | 144,882 | 11.54% | 10,070 | 7.29% |
| Feb | 33.79% | 29.33% | 36.88% | 158,819 | 6.97% | 10,997 | 4.73% |
| Mar | 49.01% | 22.20% | 28.79% | 132,343 | 26.04% | 9,780 | 31.49% |
| Apr | 33.49% | 25.93% | 40.58% | 130,071 | 18.04% | 9,654 | 19.65% |
| May | 31.46% | 29.29% | 39.26% | 146,553 | 10.15% | 11,374 | 24.41% |
| Jun | 51.20% | 21.78% | 27.02% | 116,444 | -1.48% | 9,097 | 11.13% |
| Jul | 32.93% | 22.24% | 44.83% | 147,090 | 9.85% | 11,860 | 29.15% |
| Aug | 33.11% | 23.13% | 43.75% | 141,836 | -10.71% | 11,690 | 4.64% |
| Sep | 47.93% | 19.70% | 32.37% | 121,392 | -7.80% | 9,593 | 5.06% |
| 2000 Total | 40.48% | 24.61% | 34.91% | 121,392 | -7.80% | 9,593 | 5.06% |

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2.12 FOX Options

2.12.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | | |
|-----------------|--------|------------|------------------|--------|--------|------------|-----------------------|------|-------|------------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY | |
| 1999 Total | 27 | 0 | 32 | 620 | 652 | | | 1 | 15 | 16 | |
| 2000 1. Quarter | 369 | 700 | 6,665 | 13,134 | 19,799 | | | 222 | 392 | 615 | |
| 2. Quarter | 507 | 0 | 9,227 | 9,214 | 18,441 | | | 284 | 290 | 574 | |
| 3. Quarter | 169 | 0 | 2,819 | 1,826 | 4,645 | 14415.63% | | 79 | 49 | 128 | 20583.49% |
| 1999 Sep | 4 | 0 | 32 | 0 | 32 | | | 1 | 0 | 1 | |
| Oct | 0 | 0 | 0 | 0 | 0 | | | 0 | 0 | 0 | |
| Nov | 7 | 0 | 0 | 145 | 145 | | | 0 | 3 | 3 | |
| Dec | 16 | 0 | 0 | 475 | 475 | | | 0 | 12 | 12 | |
| 2000 Jan | 70 | 0 | 976 | 3,330 | 4,306 | | | 32 | 92 | 124 | |
| Feb | 128 | 0 | 3,645 | 5,468 | 9,113 | | | 120 | 166 | 287 | |
| Mar | 171 | 700 | 2,044 | 4,336 | 6,380 | | | 70 | 134 | 204 | |
| Apr | 183 | 0 | 3,731 | 3,722 | 7,453 | | | 116 | 110 | 226 | |
| May | 173 | 0 | 2,218 | 3,001 | 5,219 | | | 70 | 107 | 177 | |
| Jun | 151 | 0 | 3,278 | 2,491 | 5,769 | | | 98 | 73 | 171 | |
| Jul | 60 | 0 | 1,633 | 368 | 2,001 | | | 48 | 11 | 59 | |
| Aug | 34 | 0 | 538 | 606 | 1,144 | | | 13 | 17 | 29 | |
| Sep | 75 | 0 | 648 | 852 | 1,500 | 4587.50% | | 17 | 22 | 40 | 6321.40% |
| 2000 Total | 1,045 | 700 | 18,711 | 24,174 | 42,885 | 133915.63% | | 585 | 732 | 1,316 | 212487.85% |

2.12.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|-------|--------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 4.22% | 0.00% | 95.78% | 0 | 415 | 415 | | 0 | 11 | 11 | |
| 2000 1. Quarter | 37.51% | 5.86% | 56.62% | 4,609 | 7,709 | 12,318 | | 152 | 233 | 385 | |
| 2. Quarter | 36.77% | 0.44% | 62.79% | 1,824 | 985 | 2,809 | | 55 | 30 | 84 | |
| 3. Quarter | 34.90% | 5.11% | 59.98% | 873 | 797 | 1,670 | 15081.82% | 23 | 21 | 44 | 20876.76% |
| 1999 Sep | 31.25% | 0.00% | 68.75% | 11 | 0 | 11 | | 0 | 0 | 0 | |
| Oct | | | | 11 | 0 | 11 | | 0 | 0 | 0 | |
| Nov | 0.00% | 0.00% | 100.00% | 11 | 145 | 156 | | 0 | 3 | 3 | |
| Dec | 3.68% | 0.00% | 96.32% | 0 | 415 | 415 | | 0 | 11 | 11 | |
| 2000 Jan | 11.61% | 23.22% | 65.16% | 836 | 2,953 | 3,789 | | 27 | 82 | 110 | |
| Feb | 45.31% | 1.37% | 53.32% | 3,770 | 7,459 | 11,229 | | 124 | 219 | 343 | |
| Mar | 43.69% | 0.69% | 55.62% | 4,609 | 7,709 | 12,318 | | 152 | 233 | 385 | |
| Apr | 40.79% | 0.40% | 58.80% | 5,247 | 6,471 | 11,718 | | 171 | 194 | 366 | |
| May | 36.36% | 0.38% | 63.27% | 5,793 | 6,824 | 12,617 | | 188 | 205 | 394 | |
| Jun | 31.93% | 0.55% | 67.52% | 1,824 | 985 | 2,809 | | 55 | 30 | 84 | |
| Jul | 37.22% | 5.82% | 56.96% | 2,035 | 777 | 2,812 | | 60 | 23 | 82 | |
| Aug | 43.40% | 9.27% | 47.33% | 1,272 | 790 | 2,062 | | 36 | 22 | 59 | |
| Sep | 25.33% | 1.00% | 73.67% | 873 | 797 | 1,670 | 15081.82% | 23 | 21 | 44 | 20876.76% |
| 2000 Total | 36.91% | 3.41% | 59.68% | 873 | 797 | 1,670 | 15081.82% | 23 | 21 | 44 | 20876.76% |

2.12.3 Paid Premiums

| | Paid Premiums - 0 Contract in CHF | | | Paid Premiums in CHF | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|------------|------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 322 | 400 | 397 | 10,312 | 248,210 | 258,522 | |
| 2000 1. Quarter | 1,944 | 1,182 | 1,439 | 12,954,059 | 15,530,705 | 28,484,764 | |
| 2. Quarter | 1,330 | 1,557 | 1,443 | 12,269,158 | 14,344,691 | 26,613,849 | |
| 3. Quarter | 1,384 | 1,319 | 1,359 | 3,902,490 | 2,408,495 | 6,310,985 | 61100.40% |
| 1999 Sep | 322 | | 322 | 10,312 | 0 | 10,312 | |
| Oct | | | | 0 | 0 | 0 | |
| Nov | | 297 | 297 | 0 | 43,110 | 43,110 | |
| Dec | | 432 | 432 | 0 | 205,100 | 205,100 | |
| 2000 Jan | 1,461 | 594 | 790 | 1,425,960 | 1,977,620 | 3,403,580 | |
| Feb | 1,980 | 1,345 | 1,599 | 7,215,865 | 7,352,015 | 14,567,880 | |
| Mar | 2,110 | 1,430 | 1,648 | 4,312,234 | 6,201,070 | 10,513,304 | |
| Apr | 1,657 | 2,192 | 1,924 | 6,182,140 | 8,157,886 | 14,340,026 | |
| May | 1,147 | 1,376 | 1,279 | 2,543,580 | 4,129,210 | 6,672,790 | |
| Jun | 1,081 | 826 | 971 | 3,543,438 | 2,057,595 | 5,601,033 | |
| Jul | 913 | 1,177 | 962 | 1,491,745 | 433,215 | 1,924,960 | |
| Aug | 3,227 | 2,122 | 2,642 | 1,736,105 | 1,286,170 | 3,022,275 | |
| Sep | 1,041 | 809 | 909 | 674,640 | 689,110 | 1,363,750 | 13124.88% |
| 2000 Total | 1,557 | 1,335 | 1,432 | 29,125,707 | 32,283,891 | 61,409,598 | 595415.88% |

2.13 FOX Futures

2.13.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|--------|------------------|------------|-----------------------|-------------|
| | | Total | Change YoY | Total | Change YoY |
| 1999 Total | 82 | 741 | | 21 | |
| 2000 1. Quarter | 1,533 | 30,867 | | 1,016 | |
| 2. Quarter | 1,736 | 29,534 | | 879 | |
| 3. Quarter | 1,264 | 22,473 | 204200.00% | 609 | 289482.59% |
| 1999 Sep | 7 | 11 | | 0 | |
| Oct | 4 | 4 | | 0 | |
| Nov | 22 | 192 | | 5 | |
| Dec | 49 | 534 | | 16 | |
| 2000 Jan | 159 | 1,675 | | 58 | |
| Feb | 381 | 9,879 | | 319 | |
| Mar | 993 | 19,313 | | 639 | |
| Apr | 567 | 6,661 | | 197 | |
| May | 576 | 7,232 | | 218 | |
| Jun | 593 | 15,641 | | 463 | |
| Jul | 366 | 4,777 | | 139 | |
| Aug | 289 | 3,563 | | 93 | |
| Sep | 609 | 14,133 | 128381.82% | 378 | 179468.71% |
| 2000 Total | 4,533 | 82,874 | 753300.00% | 2,504 | 1190446.67% |

2.13.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1999 Total | 4.52% | 0.40% | 95.07% | 238 | | 8 | |
| 2000 1. Quarter | 44.23% | 2.66% | 53.11% | 6,612 | | 208 | |
| 2. Quarter | 45.58% | 3.16% | 51.26% | 6,380 | | 179 | |
| 3. Quarter | 52.79% | 1.56% | 45.64% | 5,813 | 96783.33% | 144 | 126439.71% |
| 1999 Sep | 31.82% | 4.55% | 63.64% | 6 | | 0 | |
| Oct | 0.00% | 12.50% | 87.50% | 8 | | 0 | |
| Nov | 7.55% | 1.04% | 91.41% | 67 | | 2 | |
| Dec | 2.90% | 0.00% | 97.10% | 238 | | 8 | |
| 2000 Jan | 11.56% | 0.54% | 87.90% | 306 | | 10 | |
| Feb | 44.03% | 0.95% | 55.02% | 7,067 | | 229 | |
| Mar | 47.44% | 3.74% | 48.82% | 6,612 | | 208 | |
| Apr | 39.81% | 4.01% | 56.17% | 6,356 | | 201 | |
| May | 38.23% | 3.39% | 58.38% | 7,212 | | 207 | |
| Jun | 51.44% | 2.69% | 45.88% | 6,380 | | 179 | |
| Jul | 45.46% | 1.26% | 53.29% | 6,048 | | 163 | |
| Aug | 57.87% | 4.11% | 38.02% | 6,782 | | 180 | |
| Sep | 53.99% | 1.03% | 44.98% | 5,813 | 96783.33% | 144 | 126439.71% |
| 2000 Total | 47.02% | 2.54% | 50.44% | 5,813 | 96783.33% | 144 | 126439.71% |

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2.14 DAX Options Odd Lot

2.14.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------|------------------|---------|---------|------------|-----------------------|------|-------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 5,471 | 3,862 | 189,715 | 129,917 | 319,632 | | 111 | 65 | 177 | |
| 2000 1. Quarter | 5 | 0 | 5 | 8 | 13 | -100.00% | 0 | 0 | 0 | -99.99% |
| 2. Quarter | 1 | 0 | 3 | 0 | 3 | -99.98% | 0 | 0 | 0 | -99.97% |
| 3. Quarter | 1 | 0 | 0 | 1 | 1 | -99.79% | 0 | 0 | 0 | -99.80% |
| 1999 Jan | 4,420 | 3,862 | 158,280 | 90,743 | 249,023 | | 94 | 45 | 138 | |
| Feb | 509 | 0 | 11,149 | 13,818 | 24,967 | | 6 | 7 | 13 | |
| Mar | 360 | 0 | 12,713 | 18,787 | 31,500 | | 7 | 11 | 18 | |
| Apr | 52 | 0 | 3,074 | 4,661 | 7,735 | | 2 | 2 | 4 | |
| May | 30 | 0 | 263 | 171 | 434 | | 0 | 0 | 0 | |
| Jun | 53 | 0 | 3,896 | 1,359 | 5,255 | | 2 | 1 | 3 | |
| Jul | 1 | 0 | 5 | 0 | 5 | | 0 | 0 | 0 | |
| Aug | 4 | 0 | 5 | 30 | 35 | | 0 | 0 | 0 | |
| Sep | 11 | 0 | 142 | 289 | 431 | | 0 | 0 | 0 | |
| Oct | 11 | 0 | 20 | 53 | 73 | | 0 | 0 | 0 | |
| Nov | 6 | 0 | 22 | 1 | 23 | | 0 | 0 | 0 | |
| Dec | 14 | 0 | 146 | 5 | 151 | | 0 | 0 | 0 | |
| 2000 Jan | 4 | 0 | 3 | 8 | 11 | -100.00% | 0 | 0 | 0 | -99.99% |
| Feb | 1 | 0 | 2 | 0 | 2 | -99.99% | 0 | 0 | 0 | -99.99% |
| Mar | 0 | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Apr | 1 | 0 | 3 | 0 | 3 | -99.96% | 0 | 0 | 0 | -99.94% |
| May | 0 | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jun | 0 | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jul | 0 | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Aug | 0 | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Sep | 1 | 0 | 0 | 1 | 1 | -99.77% | 0 | 0 | 0 | -99.77% |
| 2000 Total | 7 | 0 | 8 | 9 | 17 | -99.99% | 0 | 0 | 0 | -99.99% |

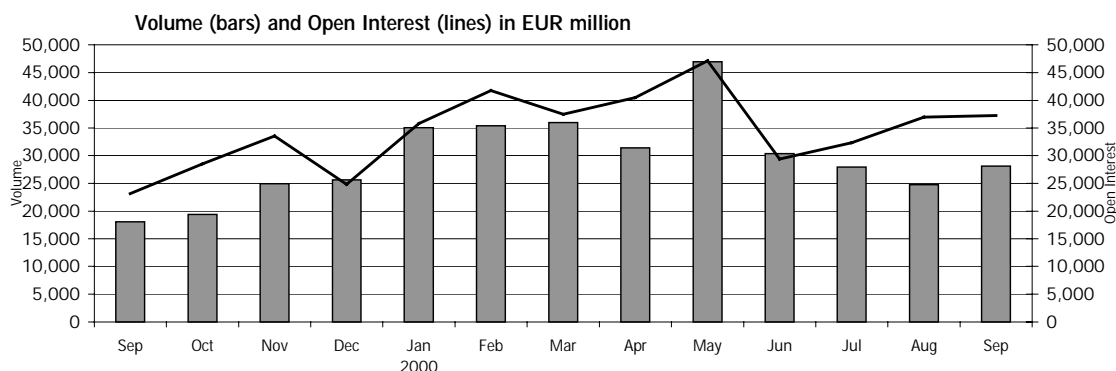
2.14.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|---------|---------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 27.08% | 3.73% | 69.19% | 19,013 | 9,404 | 28,417 | | 12 | 5 | 17 | |
| 2000 1. Quarter | 50.00% | 0.00% | 50.00% | 19,013 | 9,404 | 28,417 | -91.79% | 12 | 5 | 17 | -91.19% |
| 2. Quarter | 50.00% | 0.00% | 50.00% | 0 | 1,808 | 1,808 | -98.66% | 0 | 1 | 1 | -98.78% |
| 3. Quarter | 0.00% | 0.00% | 100.00% | 0 | 1,808 | 1,808 | -98.39% | 0 | 1 | 1 | -98.55% |
| 1999 Jan | 28.83% | 2.75% | 68.42% | 370,763 | 311,634 | 682,397 | | 224 | 156 | 380 | |
| Feb | 22.69% | 7.07% | 70.23% | 354,531 | 283,707 | 638,238 | | 215 | 143 | 357 | |
| Mar | 20.15% | 0.32% | 79.53% | 200,750 | 145,360 | 346,110 | | 122 | 73 | 194 | |
| Apr | 24.51% | 11.32% | 64.17% | 199,411 | 145,120 | 344,531 | | 121 | 72 | 193 | |
| May | 52.30% | 0.00% | 47.70% | 199,170 | 145,073 | 344,243 | | 121 | 72 | 193 | |
| Jun | 5.09% | 44.72% | 50.19% | 75,508 | 59,402 | 134,910 | | 45 | 28 | 74 | |
| Jul | 50.00% | 0.00% | 50.00% | 75,503 | 59,402 | 134,905 | | 45 | 28 | 74 | |
| Aug | 50.00% | 0.00% | 50.00% | 75,503 | 59,402 | 134,905 | | 45 | 28 | 74 | |
| Sep | 50.00% | 0.00% | 50.00% | 64,770 | 47,608 | 112,378 | | 40 | 23 | 62 | |
| Oct | 50.00% | 0.00% | 50.00% | 64,765 | 47,594 | 112,359 | | 40 | 23 | 62 | |
| Nov | 50.00% | 0.00% | 50.00% | 64,774 | 47,594 | 112,368 | | 40 | 23 | 62 | |
| Dec | 48.34% | 0.00% | 51.66% | 19,013 | 9,404 | 28,417 | | 12 | 5 | 17 | |
| 2000 Jan | 50.00% | 0.00% | 50.00% | 19,013 | 9,404 | 28,417 | -95.84% | 12 | 5 | 17 | -95.50% |
| Feb | 50.00% | 0.00% | 50.00% | 19,013 | 9,404 | 28,417 | -95.55% | 12 | 5 | 17 | -95.21% |
| Mar | | | | 19,013 | 9,404 | 28,417 | -91.79% | 12 | 5 | 17 | -91.19% |
| Apr | 50.00% | 0.00% | 50.00% | 19,010 | 9,404 | 28,414 | -91.75% | 12 | 5 | 17 | -91.15% |
| May | | | | 19,010 | 9,404 | 28,414 | -91.75% | 12 | 5 | 17 | -91.14% |
| Jun | | | | 0 | 1,808 | 1,808 | -98.66% | 0 | 1 | 1 | -98.78% |
| Jul | | | | 0 | 1,808 | 1,808 | -98.66% | 0 | 1 | 1 | -98.78% |
| Aug | | | | 0 | 1,808 | 1,808 | -98.66% | 0 | 1 | 1 | -98.78% |
| Sep | 0.00% | 0.00% | 100.00% | 0 | 1,808 | 1,808 | -98.39% | 0 | 1 | 1 | -98.55% |
| 2000 Total | 47.06% | 0.00% | 52.94% | 0 | 1,808 | 1,808 | -98.39% | 0 | 1 | 1 | -98.55% |

3 Eurex – Equity Products
 3.1 Options on DAX Component Equities
 3.1.1 Traded Contracts

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|-----------|----------------------------|------------------|------------|------------|------------|-----------------------|---------|---------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 739,767 | | 6,084,694 | 3,933,436 | 10,018,130 | - | | | 152,627 | - |
| 1997 Total | 934,721 | | 6,303,327 | 3,329,362 | 9,632,689 | -3.85% | 124,814 | 62,499 | 187,314 | 30.67% |
| 1998 Total | 1,037,799 | | 19,234,980 | 11,340,880 | 30,575,860 | 217.42% | 195,737 | 104,734 | 308,145 | 64.51% |
| 1999 Total | 932,291 | 5,737,880 | 20,824,415 | 15,298,902 | 36,123,317 | 18.14% | 157,062 | 110,180 | 267,242 | -13.27% |
| 2000 1. Quarter | 291,908 | 2,688,355 | 7,026,078 | 5,040,232 | 12,066,310 | 50.14% | 61,773 | 44,664 | 106,437 | 46.58% |
| 2. Quarter | 228,436 | 3,469,070 | 8,310,551 | 5,598,637 | 13,909,188 | 46.19% | 64,041 | 44,740 | 108,781 | 60.99% |
| 3. Quarter | 247,900 | 6,011,820 | 6,388,405 | 4,792,568 | 11,180,973 | 32.35% | 47,463 | 33,337 | 80,800 | 41.60% |
| 1999 Jan | 71,522 | 6,950 | 1,391,348 | 1,091,373 | 2,482,721 | 273.92% | 12,797 | 10,093 | 22,889 | 49.79% |
| Feb | 64,774 | 38,140 | 1,376,595 | 1,084,221 | 2,460,816 | 259.68% | 14,432 | 10,562 | 24,994 | 55.77% |
| Mar | 85,903 | 117,650 | 1,752,378 | 1,340,854 | 3,093,232 | 190.00% | 14,569 | 10,159 | 24,728 | 11.92% |
| Apr | 79,370 | 152,850 | 1,937,052 | 1,169,712 | 3,106,764 | -16.41% | 12,563 | 8,236 | 20,799 | -2.46% |
| May | 69,248 | 402,216 | 2,012,477 | 1,549,178 | 3,561,655 | -13.02% | 14,852 | 11,989 | 26,841 | -37.58% |
| Jun | 75,819 | 441,843 | 1,600,474 | 1,245,586 | 2,846,060 | -6.92% | 11,424 | 8,504 | 19,929 | -57.59% |
| Jul | 79,498 | 512,736 | 1,616,766 | 1,134,320 | 2,751,086 | -19.37% | 12,703 | 8,663 | 21,366 | -40.40% |
| Aug | 69,282 | 650,105 | 1,397,595 | 1,235,493 | 2,633,088 | -15.78% | 9,718 | 7,897 | 17,615 | -35.25% |
| Sep | 83,690 | 648,838 | 1,678,327 | 1,385,420 | 3,063,747 | 0.58% | 10,213 | 7,869 | 18,082 | -24.09% |
| Oct | 70,745 | 814,716 | 1,691,474 | 1,284,662 | 2,976,136 | 2.43% | 11,457 | 7,968 | 19,424 | -4.09% |
| Nov | 84,810 | 1,045,003 | 1,994,645 | 1,494,034 | 3,488,679 | 33.64% | 15,257 | 9,680 | 24,937 | 27.56% |
| Dec | 97,630 | 906,833 | 2,375,284 | 1,284,049 | 3,659,333 | 66.98% | 17,078 | 8,559 | 25,637 | 53.25% |
| 2000 Jan | 95,045 | 952,585 | 2,217,089 | 1,633,952 | 3,851,041 | 55.11% | 20,128 | 14,937 | 35,065 | 53.19% |
| Feb | 93,350 | 886,058 | 2,383,906 | 1,552,986 | 3,936,892 | 59.98% | 20,992 | 14,388 | 35,380 | 41.55% |
| Mar | 103,513 | 849,712 | 2,425,083 | 1,853,294 | 4,278,377 | 38.31% | 20,653 | 15,339 | 35,992 | 45.55% |
| Apr | 66,594 | 825,556 | 2,207,200 | 1,667,040 | 3,874,240 | 24.70% | 17,520 | 13,889 | 31,409 | 51.01% |
| May | 85,543 | 1,332,137 | 3,567,425 | 2,371,942 | 5,939,367 | 66.76% | 27,739 | 19,228 | 46,967 | 74.98% |
| Jun | 76,299 | 1,311,377 | 2,535,926 | 1,559,655 | 4,095,581 | 43.90% | 18,783 | 11,623 | 30,406 | 52.57% |
| Jul | 82,338 | 1,697,771 | 1,943,190 | 1,620,639 | 3,563,829 | 29.54% | 15,717 | 12,257 | 27,974 | 30.93% |
| Aug | 81,388 | 1,984,522 | 2,178,405 | 1,468,117 | 3,646,522 | 38.49% | 15,225 | 9,520 | 24,745 | 40.48% |
| Sep | 84,174 | 2,329,527 | 2,266,810 | 1,703,812 | 3,970,622 | 29.60% | 16,520 | 11,560 | 28,081 | 55.30% |
| 2000 Total | 768,244 | 12,169,245 | 21,725,034 | 15,431,437 | 37,156,471 | 42.91% | 173,277 | 122,741 | 296,019 | 50.08% |

On March 30, 1998, the number of underlying shares have been reduced from 500 to 100 and from 50 to 10, except of Allianz and Münchener Ruck VNA still having 50 underlying shares.



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3.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|-----------|-----------|------------|------------------------------|--------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 26.01% | 13.10% | 60.89% | 277,576 | 194,173 | 471,749 | - | | | | |
| 1997 Total | 28.48% | 11.72% | 59.80% | 268,590 | 147,871 | 416,461 | -11.72% | 23,162 | 11,927 | 35,089 | - |
| 1998 Total | 24.91% | 13.99% | 61.10% | 1,228,506 | 812,996 | 2,041,502 | 390.20% | 6,782 | 3,846 | 10,627 | -36.97% |
| 1999 Total | 22.94% | 17.62% | 59.44% | 2,089,313 | 1,751,394 | 3,840,707 | 88.13% | 14,366 | 10,495 | 24,861 | 133.93% |
| 2000 1. Quarter | 26.49% | 15.44% | 58.07% | 2,769,624 | 2,336,900 | 5,106,524 | 68.76% | 20,951 | 16,511 | 37,462 | 128.38% |
| 2. Quarter | 26.91% | 16.19% | 56.90% | 2,417,309 | 1,756,322 | 4,173,631 | 42.11% | 17,723 | 11,677 | 29,400 | 79.63% |
| 3. Quarter | 23.24% | 16.31% | 60.45% | 3,146,604 | 2,261,155 | 5,407,759 | 31.84% | 23,025 | 14,223 | 37,248 | 60.81% |
| 1999 Jan | 23.46% | 18.42% | 58.12% | 1,777,092 | 1,299,333 | 3,076,425 | 434.73% | 9,999 | 6,396 | 16,395 | -25.47% |
| Feb | 23.95% | 15.89% | 60.16% | 1,901,252 | 1,459,732 | 3,360,984 | 440.57% | 10,507 | 6,849 | 17,356 | -25.31% |
| Mar | 23.93% | 17.61% | 58.46% | 1,642,709 | 1,383,141 | 3,025,850 | 9.12% | 9,343 | 7,060 | 16,403 | -29.30% |
| Apr | 26.47% | 21.59% | 51.94% | 2,141,110 | 1,791,970 | 3,933,080 | 16.16% | 12,376 | 9,334 | 21,710 | -26.52% |
| May | 25.76% | 23.55% | 50.69% | 1,989,586 | 1,861,338 | 3,850,924 | 16.59% | 12,003 | 9,828 | 21,831 | -30.67% |
| Jun | 23.16% | 17.59% | 59.25% | 1,506,535 | 1,430,370 | 2,936,905 | 16.81% | 8,938 | 7,430 | 16,367 | -39.50% |
| Jul | 20.83% | 19.59% | 59.58% | 1,866,889 | 1,707,115 | 3,574,004 | 14.39% | 11,280 | 9,108 | 20,388 | 9.64% |
| Aug | 18.16% | 15.94% | 65.90% | 2,122,125 | 1,991,792 | 4,113,917 | 23.21% | 12,552 | 10,357 | 22,908 | 18.36% |
| Sep | 20.08% | 16.35% | 63.56% | 2,106,866 | 1,994,978 | 4,101,844 | 46.47% | 12,536 | 10,627 | 23,163 | 46.84% |
| Oct | 24.60% | 14.32% | 61.07% | 2,518,120 | 2,341,470 | 4,859,590 | 51.21% | 15,595 | 12,959 | 28,555 | 63.43% |
| Nov | 22.11% | 15.81% | 62.08% | 2,808,202 | 2,571,559 | 5,379,761 | 63.75% | 18,691 | 14,835 | 33,526 | 86.99% |
| Dec | 21.99% | 14.37% | 63.64% | 2,089,313 | 1,751,394 | 3,840,707 | 88.13% | 14,366 | 10,495 | 24,861 | 133.93% |
| 2000 Jan | 25.41% | 14.46% | 60.13% | 2,568,055 | 2,193,957 | 4,762,012 | 54.79% | 20,061 | 15,702 | 35,762 | 118.13% |
| Feb | 25.15% | 15.85% | 59.00% | 2,919,445 | 2,507,097 | 5,426,542 | 61.46% | 22,974 | 18,795 | 41,769 | 140.65% |
| Mar | 28.69% | 15.95% | 55.35% | 2,769,624 | 2,336,900 | 5,106,524 | 68.76% | 20,951 | 16,511 | 37,462 | 128.38% |
| Apr | 31.48% | 15.14% | 53.38% | 3,038,433 | 2,561,449 | 5,599,882 | 42.38% | 22,926 | 17,551 | 40,477 | 86.44% |
| May | 28.05% | 18.29% | 53.66% | 3,555,659 | 2,708,977 | 6,264,636 | 62.68% | 29,029 | 18,128 | 47,157 | 116.01% |
| Jun | 20.94% | 14.13% | 64.93% | 2,417,309 | 1,756,322 | 4,173,631 | 42.11% | 17,723 | 11,677 | 29,400 | 79.63% |
| Jul | 23.66% | 15.06% | 61.28% | 2,787,677 | 2,033,356 | 4,821,033 | 34.89% | 19,572 | 12,727 | 32,299 | 58.42% |
| Aug | 21.67% | 15.61% | 62.72% | 3,267,785 | 2,289,565 | 5,557,350 | 35.09% | 22,808 | 14,133 | 36,941 | 61.25% |
| Sep | 24.30% | 18.08% | 57.62% | 3,146,604 | 2,261,155 | 5,407,759 | 31.84% | 23,025 | 14,223 | 37,248 | 60.81% |
| 2000 Total | 25.67% | 15.98% | 58.35% | 3,146,604 | 2,261,155 | 5,407,759 | 31.84% | 23,025 | 14,223 | 37,248 | 60.81% |

3.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|----------------|----------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 413 | 455 | 429 | 2,510,993,611 | 1,791,241,004 | 4,302,234,614 | - |
| 1997 Total | 912 | 801 | 874 | 5,748,784,808 | 2,667,335,249 | 8,416,120,057 | 95.62% |
| 1998 Total | 382 | 442 | 404 | 7,350,683,369 | 5,011,951,704 | 12,362,635,072 | 46.89% |
| 1999 Total | 318 | 496 | 394 | 6,631,469,653 | 7,589,710,070 | 14,221,179,723 | 15.03% |
| 2000 1. Quarter | 749 | 993 | 851 | 5,263,248,746 | 5,005,241,811 | 10,268,490,557 | 241.72% |
| 2. Quarter | 645 | 1,655 | 1,052 | 5,361,561,790 | 9,266,197,454 | 14,627,759,244 | 275.10% |
| 3. Quarter | 399 | 556 | 466 | 2,549,479,177 | 2,662,891,705 | 5,212,370,882 | 98.68% |
| 1999 Jan | 305 | 575 | 424 | 424,829,015 | 627,221,358 | 1,052,050,373 | 45.06% |
| Feb | 222 | 527 | 356 | 305,493,501 | 570,910,990 | 876,404,491 | 26.89% |
| Mar | 216 | 521 | 348 | 378,344,993 | 698,142,628 | 1,076,487,621 | 3.31% |
| Apr | 259 | 492 | 347 | 501,283,168 | 575,850,810 | 1,077,133,978 | -16.49% |
| May | 260 | 937 | 555 | 523,140,294 | 1,452,243,291 | 1,975,383,585 | -18.99% |
| Jun | 226 | 390 | 298 | 361,715,434 | 485,453,252 | 847,168,686 | -6.73% |
| Jul | 283 | 311 | 295 | 457,149,405 | 353,230,012 | 810,379,417 | -19.91% |
| Aug | 276 | 332 | 302 | 385,093,224 | 410,014,896 | 795,108,120 | -1.71% |
| Sep | 222 | 465 | 332 | 373,317,479 | 644,640,683 | 1,017,958,162 | 2.50% |
| Oct | 260 | 559 | 389 | 440,152,498 | 718,188,280 | 1,158,340,778 | 21.98% |
| Nov | 432 | 396 | 416 | 861,077,395 | 591,180,922 | 1,452,258,317 | 71.24% |
| Dec | 682 | 360 | 569 | 1,619,873,247 | 462,632,948 | 2,082,506,195 | 217.27% |
| 2000 Jan | 625 | 888 | 736 | 1,385,044,040 | 1,450,517,030 | 2,835,561,070 | 169.53% |
| Feb | 1,089 | 799 | 975 | 2,596,701,198 | 1,240,267,192 | 3,836,968,390 | 337.81% |
| Mar | 528 | 1,249 | 840 | 1,281,503,508 | 2,314,457,589 | 3,595,961,097 | 234.05% |
| Apr | 523 | 1,856 | 1,097 | 1,155,134,599 | 3,093,948,242 | 4,249,082,841 | 294.48% |
| May | 416 | 2,095 | 1,087 | 1,485,110,575 | 4,969,445,711 | 6,454,556,286 | 226.75% |
| Jun | 1,073 | 771 | 958 | 2,721,316,616 | 1,202,803,501 | 3,924,120,117 | 363.20% |
| Jul | 442 | 626 | 526 | 858,839,863 | 1,014,338,189 | 1,873,178,052 | 131.15% |
| Aug | 420 | 343 | 389 | 915,713,977 | 503,842,542 | 1,419,556,519 | 78.54% |
| Sep | 342 | 672 | 483 | 774,925,337 | 1,144,710,974 | 1,919,636,311 | 88.58% |
| 2000 Total | 606 | 1,097 | 810 | 13,174,289,713 | 16,934,330,970 | 30,108,620,683 | 216.00% |

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3.2 Options on DAX Component Equities – Breakdown by Individual Securities

3.2.1 Traded Contracts - September 2000

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | | |
|------------------------|--------|----------------------------|------------------|---------|-----------|------------|-----------------------|-------|-------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 610 | 2,000 | 6,478 | 4,890 | 11,368 | -15.78% | 41 | 30 | 71 | -38.50% |
| Allianz | 2,725 | 33,479 | 49,013 | 26,840 | 75,853 | 28.65% | 952 | 492 | 1,444 | 86.53% |
| BASF | 3,301 | 90,186 | 90,384 | 74,721 | 165,105 | 27.01% | 405 | 301 | 706 | 26.28% |
| Bayer | 2,790 | 44,900 | 72,000 | 32,706 | 104,706 | -19.45% | 332 | 141 | 473 | -5.95% |
| BMW (*) | 795 | 22,000 | 21,060 | 18,047 | 39,107 | 32.49% | 80 | 63 | 144 | 67.24% |
| Commerzbank | 3,996 | 105,006 | 116,017 | 86,308 | 202,325 | -44.15% | 416 | 294 | 710 | -44.58% |
| DaimlerChrysler | 8,769 | 212,680 | 255,167 | 198,157 | 453,324 | -4.80% | 1,573 | 1,083 | 2,655 | -22.86% |
| Degussa-Huls | 445 | 0 | 5,050 | 2,785 | 7,835 | -16.71% | 16 | 9 | 25 | -25.07% |
| Deutsche Bank | 5,059 | 206,650 | 194,605 | 168,223 | 362,828 | 40.16% | 1,909 | 1,496 | 3,405 | 107.05% |
| Deutsche Telekom | 14,296 | 904,497 | 688,706 | 358,120 | 1,046,826 | 297.77% | 3,503 | 1,599 | 5,101 | 385.57% |
| Dresdner Bank | 1,446 | 27,800 | 26,466 | 44,927 | 71,393 | -34.80% | 139 | 216 | 355 | -25.35% |
| E.ON | 2,330 | 56,740 | 53,860 | 58,561 | 112,421 | 5.86% | 316 | 310 | 626 | 2.62% |
| Epcos | 1,714 | 6,040 | 8,671 | 22,239 | 30,910 | | 103 | 221 | 324 | |
| Fresenius Medical Care | 206 | 0 | 2,528 | 1,030 | 3,558 | 7.36% | 25 | 10 | 35 | 49.75% |
| Henkel Pr. | 334 | 0 | 6,800 | 3,293 | 10,093 | 185.44% | 41 | 22 | 63 | 165.30% |
| Hypo-Vereinsbank | 1,187 | 11,600 | 20,701 | 21,715 | 42,416 | 29.39% | 138 | 138 | 276 | 45.92% |
| Infineon Technologies | 3,419 | 16,650 | 38,141 | 33,704 | 71,845 | | 272 | 210 | 482 | |
| Karstadt | 479 | 0 | 7,242 | 6,096 | 13,338 | 274.24% | 26 | 20 | 47 | 219.20% |
| Linde | 624 | 1,000 | 8,812 | 5,521 | 14,333 | 50.37% | 40 | 25 | 65 | 22.18% |
| Lufthansa VNA | 1,538 | 6,700 | 24,740 | 23,059 | 47,799 | -31.90% | 60 | 52 | 112 | -13.43% |
| MAN | 786 | 0 | 10,319 | 9,323 | 19,642 | 33.46% | 33 | 29 | 62 | 29.20% |
| Mannesmann | 89 | 250 | 483 | 2,532 | 3,015 | -95.88% | 12 | 52 | 64 | -94.00% |
| Metro | 1,204 | 17,500 | 24,839 | 25,464 | 50,303 | 91.81% | 115 | 106 | 221 | 54.83% |
| Münchener Rück VNA | 1,455 | 8,999 | 19,903 | 15,093 | 34,996 | 96.02% | 344 | 237 | 581 | 239.82% |
| Preussag | 1,114 | 7,000 | 18,226 | 13,403 | 31,629 | 249.53% | 71 | 49 | 120 | 153.78% |
| RWE | 1,573 | 362,500 | 178,634 | 176,347 | 354,981 | 387.40% | 1,315 | 1,221 | 2,536 | 695.95% |
| SAP Pr. | 3,696 | 16,950 | 27,529 | 18,177 | 45,706 | 178.76% | 821 | 461 | 1,282 | 93.72% |
| Schering | 766 | 2,000 | 11,347 | 7,939 | 19,286 | 75.41% | 76 | 49 | 124 | 7.48% |
| Siemens | 11,601 | 95,950 | 155,866 | 146,350 | 302,216 | 56.91% | 2,847 | 2,305 | 5,152 | 241.16% |
| Thyssen Krupp | 2,087 | 19,200 | 41,236 | 48,436 | 89,672 | 18.01% | 73 | 81 | 154 | -4.65% |
| VIAG | 23 | 0 | 1,011 | 310 | 1,321 | -96.06% | 5 | 2 | 7 | 89.78% |
| Volkswagen (*) | 3,717 | 51,250 | 80,976 | 49,496 | 130,472 | -25.69% | 422 | 235 | 657 | -36.79% |

(*) The company has not accepted the take over code.

3.2.2 Open Interest and Market Share per Account Group - September 2000

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|------------------------|--------------------------------|-----------|--------------|----------------------------|---------|-----------|------------|------------------------------|-------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 18.93% | 48.95% | 32.12% | 6,970 | 5,075 | 12,045 | -8.14% | 46 | 30 | 76 | -33.90% |
| Allianz | 30.07% | 26.32% | 43.60% | 72,929 | 42,087 | 115,016 | 38.95% | 1,382 | 722 | 2,104 | 90.68% |
| BASF | 18.50% | 17.67% | 63.83% | 107,258 | 112,328 | 219,586 | -0.76% | 492 | 454 | 946 | 7.57% |
| Bayer | 26.95% | 13.01% | 60.04% | 193,354 | 108,210 | 301,564 | 26.01% | 882 | 436 | 1,317 | 45.49% |
| BMW (*) | 25.93% | 9.21% | 64.86% | 30,293 | 19,319 | 49,612 | 40.83% | 109 | 65 | 173 | 1728.00% |
| Commerzbank | 17.20% | 12.09% | 70.70% | 153,794 | 106,876 | 260,670 | -24.87% | 589 | 374 | 962 | -15.49% |
| DaimlerChrysler | 16.88% | 15.75% | 67.37% | 443,525 | 262,119 | 705,644 | 23.48% | 3,235 | 1,551 | 4,786 | 8.06% |
| Degussa-Huls | 33.84% | 17.95% | 48.21% | 4,730 | 4,488 | 9,218 | -33.56% | 16 | 13 | 29 | -44.24% |
| Deutsche Bank | 16.27% | 18.90% | 64.83% | 368,033 | 273,140 | 641,173 | 18.37% | 3,287 | 2,146 | 5,433 | 65.41% |
| Deutsche Telekom | 29.99% | 11.41% | 58.60% | 757,414 | 455,328 | 1,212,742 | 189.76% | 4,555 | 2,202 | 6,757 | 326.04% |
| Dresdner Bank | 16.27% | 14.07% | 69.67% | 51,829 | 84,989 | 136,818 | -9.29% | 264 | 379 | 643 | 5.07% |
| E.ON | 12.36% | 21.42% | 66.22% | 70,394 | 72,047 | 142,441 | -0.75% | 408 | 367 | 775 | -4.32% |
| Epcos | 30.60% | 30.39% | 39.01% | 11,946 | 23,468 | 35,414 | | 148 | 228 | 376 | |
| Fresenius Medical Care | 12.69% | 17.61% | 69.70% | 1,800 | 1,165 | 2,965 | -5.45% | 18 | 10 | 28 | 27.20% |
| Henkel Pr. | 13.69% | 29.34% | 56.97% | 3,116 | 2,810 | 5,926 | 94.87% | 21 | 18 | 39 | 92.67% |
| Hypo-Vereinsbank | 20.53% | 27.24% | 52.23% | 18,032 | 23,203 | 41,235 | -2.34% | 124 | 144 | 268 | 9.85% |
| Infineon Technologies | 23.90% | 36.57% | 39.53% | 49,399 | 32,498 | 81,897 | | 383 | 208 | 591 | |
| Karstadt | 19.06% | 27.88% | 53.07% | 4,821 | 10,756 | 15,577 | 274.00% | 18 | 34 | 52 | 204.36% |
| Linde | 28.93% | 17.72% | 53.36% | 8,250 | 4,397 | 12,647 | 42.20% | 40 | 20 | 60 | 1082.95% |
| Lufthansa VNA | 26.99% | 16.03% | 56.99% | 22,710 | 28,055 | 50,765 | -55.09% | 58 | 64 | 121 | -42.18% |
| MAN | 25.53% | 12.91% | 61.57% | 9,304 | 11,903 | 21,207 | 34.26% | 31 | 38 | 70 | 1273.74% |
| Mannesmann | 6.61% | 62.05% | 31.34% | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Metro | 21.97% | 33.07% | 44.96% | 34,725 | 19,632 | 54,357 | 64.66% | 165 | 85 | 250 | 35.62% |
| Münchener Rück VNA | 32.85% | 35.95% | 31.20% | 16,859 | 11,689 | 28,548 | 47.63% | 293 | 180 | 473 | 163.44% |
| Preussag | 23.61% | 12.95% | 63.44% | 29,197 | 25,835 | 55,032 | 358.49% | 124 | 97 | 221 | 3454.57% |
| RWE | 37.90% | 39.49% | 22.61% | 149,376 | 176,984 | 326,360 | 235.46% | 1,013 | 1,191 | 2,204 | 432.28% |
| SAP Pr. | 21.10% | 36.29% | 42.61% | 22,300 | 17,238 | 39,538 | 146.27% | 645 | 398 | 1,043 | 69.35% |
| Schering | 29.96% | 20.96% | 49.07% | 7,598 | 8,387 | 15,985 | 8.99% | 51 | 49 | 101 | -34.41% |
| Siemens | 20.32% | 9.83% | 69.85% | 210,058 | 148,944 | 359,002 | 40.35% | 3,425 | 2,147 | 5,572 | 209.09% |
| Thyssen Krupp | 31.86% | 15.69% | 52.45% | 108,056 | 72,545 | 180,601 | 111.13% | 216 | 125 | 341 | 84.21% |
| VIAG | 3.07% | 1.97% | 94.97% | 1,508 | 2,027 | 3,535 | -91.03% | 8 | 10 | 18 | 133.49% |
| Volkswagen (*) | 20.40% | 15.04% | 64.56% | 177,026 | 93,613 | 270,639 | 10.04% | 980 | 437 | 1,417 | -9.73% |

Options on DAX Component Equities – Breakdown by Individual Securities

3.2.3 Paid Premiums - September 2000

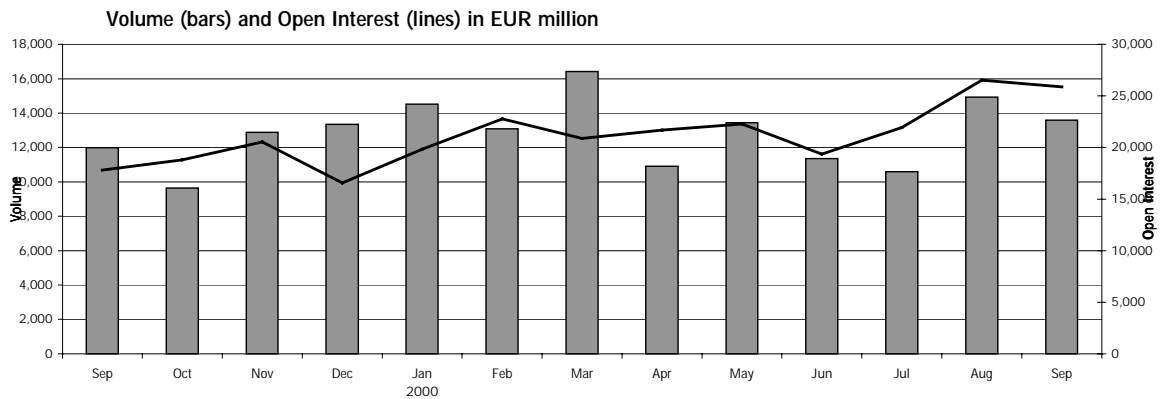
| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|------------------------|-----------------------------------|-------|-------|----------------------|-------------|-------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 237 | 250 | 243 | 1,538,427 | 1,220,085 | 2,758,512 | -39.36% |
| Allianz | 957 | 689 | 862 | 46,884,198 | 18,487,836 | 65,372,034 | 104.86% |
| BASF | 187 | 201 | 193 | 16,867,136 | 15,046,763 | 31,913,899 | 89.13% |
| Bayer | 181 | 198 | 187 | 13,061,505 | 6,475,333 | 19,536,838 | -11.31% |
| BMW (*) | 258 | 195 | 229 | 5,435,482 | 3,514,441 | 8,949,923 | 72.94% |
| Commerzbank | 146 | 229 | 182 | 16,990,679 | 19,802,337 | 36,793,016 | -30.01% |
| DaimlerChrysler | 188 | 396 | 279 | 47,960,908 | 78,470,867 | 126,431,775 | -24.63% |
| Degussa-Huls | 185 | 283 | 220 | 933,036 | 788,247 | 1,721,283 | 14.83% |
| Deutsche Bank | 644 | 330 | 498 | 125,333,305 | 55,432,329 | 180,765,634 | 139.28% |
| Deutsche Telekom | 295 | 477 | 357 | 203,136,225 | 170,674,270 | 373,810,495 | 652.53% |
| Dresdner Bank | 234 | 181 | 201 | 6,195,322 | 8,120,849 | 14,316,171 | -32.40% |
| E.ON | 175 | 218 | 197 | 9,415,459 | 12,751,567 | 22,167,026 | 5.13% |
| Epcos | 359 | 703 | 606 | 3,111,159 | 15,627,731 | 18,738,890 | |
| Fresenius Medical Care | 655 | 361 | 570 | 1,654,858 | 371,880 | 2,026,738 | 128.46% |
| Henkel Pr. | 1,169 | 374 | 910 | 7,951,381 | 1,233,070 | 9,184,451 | 1122.66% |
| Hypo-Vereinsbank | 268 | 273 | 271 | 5,544,870 | 5,937,653 | 11,482,523 | 43.22% |
| Infineon Technologies | 327 | 410 | 366 | 12,481,630 | 13,828,427 | 26,310,057 | |
| Karstadt | 240 | 131 | 190 | 1,737,855 | 800,895 | 2,538,750 | 241.63% |
| Linde | 366 | 158 | 286 | 3,224,077 | 872,360 | 4,096,437 | 128.94% |
| Lufthansa VNA | 132 | 94 | 113 | 3,257,522 | 2,160,559 | 5,418,081 | -0.68% |
| MAN | 151 | 171 | 160 | 1,555,774 | 1,590,039 | 3,145,813 | 40.07% |
| Mannesmann | 530 | 460 | 471 | 255,855 | 1,164,945 | 1,420,800 | -96.49% |
| Metro | 200 | 149 | 175 | 4,978,500 | 3,801,278 | 8,779,778 | 46.05% |
| Münchener Rück VNA | 598 | 591 | 595 | 11,894,074 | 8,917,404 | 20,811,478 | 332.24% |
| Preussag | 234 | 210 | 224 | 4,269,723 | 2,810,897 | 7,080,620 | 303.91% |
| RWE | 25 | 3,098 | 1,552 | 4,540,322 | 546,263,299 | 550,803,621 | 2447.96% |
| SAP Pr. | 2,006 | 1,462 | 1,790 | 55,235,410 | 26,567,191 | 81,802,601 | 184.75% |
| Schering | 386 | 165 | 295 | 4,377,239 | 1,312,151 | 5,689,390 | 48.38% |
| Siemens | 834 | 714 | 776 | 130,061,970 | 104,542,978 | 234,604,948 | 356.95% |
| Thyssen Krupp | 70 | 128 | 102 | 2,882,698 | 6,222,540 | 9,105,238 | -13.29% |
| VIAG | 122 | 120 | 121 | 123,018 | 37,172 | 160,190 | -96.86% |
| Volkswagen (*) | 272 | 199 | 244 | 22,035,720 | 9,863,581 | 31,899,301 | -23.16% |

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3.3 Options on SMI Component Equities

3.3.1 Traded Contracts

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|---------|----------------------------|------------------|------------|------------|------------|-----------------------|--------|---------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | 21,099,449 | 11,928,476 | 33,027,925 | | 68,041 | 43,547 | 111,588 | |
| 1998 Total | 300,862 | | 17,128,777 | 12,976,211 | 30,104,988 | -8.85% | 75,824 | 62,144 | 137,924 | 23.60% |
| 1999 Total | 549,148 | 1,772,621 | 16,782,505 | 11,788,023 | 28,570,528 | -5.10% | 79,232 | 55,130 | 134,362 | -2.58% |
| 2000 1. Quarter | 156,738 | 1,645,024 | 5,197,253 | 4,291,517 | 9,488,770 | 42.42% | 24,046 | 19,986 | 44,032 | 40.71% |
| 2. Quarter | 132,224 | 1,574,261 | 4,494,784 | 3,762,073 | 8,256,857 | 22.45% | 20,411 | 15,292 | 35,703 | 10.15% |
| 3. Quarter | 129,124 | 2,101,464 | 4,653,673 | 4,266,220 | 8,919,893 | 22.31% | 20,751 | 18,352 | 39,102 | 12.35% |
| 1999 Jan | 52,085 | | 1,357,006 | 962,657 | 2,319,663 | -2.23% | 6,588 | 4,703 | 11,291 | 6.23% |
| Feb | 39,148 | | 1,014,650 | 805,191 | 1,819,841 | -37.49% | 4,760 | 3,493 | 8,253 | -28.98% |
| Mar | 52,519 | 30,599 | 1,548,146 | 974,869 | 2,523,015 | -19.09% | 7,277 | 4,473 | 11,750 | -12.03% |
| Apr | 46,966 | 191,997 | 1,629,117 | 850,986 | 2,480,103 | -19.40% | 7,191 | 3,990 | 11,181 | -13.68% |
| May | 39,641 | 38,230 | 1,034,816 | 1,009,323 | 2,044,139 | -0.58% | 5,224 | 4,626 | 9,850 | 2.05% |
| Jun | 43,223 | 43,400 | 1,280,281 | 938,686 | 2,218,967 | -14.09% | 6,582 | 4,801 | 11,384 | -2.59% |
| Jul | 45,696 | 72,954 | 1,437,070 | 947,012 | 2,384,082 | -15.64% | 7,032 | 5,023 | 12,055 | -11.60% |
| Aug | 46,187 | 119,785 | 1,371,302 | 1,070,593 | 2,441,895 | -17.76% | 6,229 | 4,541 | 10,770 | -6.86% |
| Sep | 47,644 | 133,368 | 1,477,750 | 989,338 | 2,467,088 | 2.56% | 7,186 | 4,792 | 11,978 | -33.84% |
| Oct | 39,677 | 315,532 | 1,497,582 | 962,371 | 2,459,953 | 17.46% | 5,716 | 3,925 | 9,641 | 9.59% |
| Nov | 47,944 | 363,339 | 1,607,514 | 1,144,266 | 2,751,780 | 34.39% | 7,778 | 5,094 | 12,872 | 47.26% |
| Dec | 48,418 | 463,417 | 1,527,271 | 1,132,731 | 2,660,002 | 61.82% | 7,669 | 5,669 | 13,338 | 85.64% |
| 2000 Jan | 48,765 | 516,308 | 1,575,403 | 1,380,093 | 2,955,496 | 27.41% | 7,773 | 6,750 | 14,523 | 28.63% |
| Feb | 44,850 | 504,698 | 1,607,206 | 1,337,887 | 2,945,093 | 61.83% | 7,125 | 5,970 | 13,094 | 58.66% |
| Mar | 63,123 | 624,018 | 2,014,644 | 1,573,537 | 3,588,181 | 42.22% | 9,149 | 7,267 | 16,415 | 39.70% |
| Apr | 42,971 | 369,337 | 1,202,493 | 1,081,477 | 2,283,970 | -7.91% | 6,178 | 4,724 | 10,903 | -2.49% |
| May | 47,334 | 682,042 | 1,865,542 | 1,366,016 | 3,231,558 | 58.09% | 8,175 | 5,268 | 13,443 | 36.48% |
| Jun | 41,919 | 522,882 | 1,426,749 | 1,314,580 | 2,741,329 | 23.54% | 6,058 | 5,300 | 11,358 | -0.23% |
| Jul | 38,519 | 668,113 | 1,352,107 | 1,250,779 | 2,602,886 | 9.18% | 5,600 | 4,996 | 10,595 | -12.11% |
| Aug | 46,353 | 804,771 | 1,849,463 | 1,457,728 | 3,307,191 | 35.44% | 8,215 | 6,713 | 14,927 | 38.60% |
| Sep | 44,252 | 628,580 | 1,452,103 | 1,557,713 | 3,009,816 | 22.00% | 6,936 | 6,643 | 13,580 | 13.37% |
| 2000 Total | 418,086 | 5,320,749 | 14,345,710 | 12,319,810 | 26,665,520 | 28.83% | 65,208 | 53,630 | 118,838 | 20.63% |



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3.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|-----------|-----------|------------|------------------------------|--------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | 1,330,079 | 1,880,293 | 3,210,372 | | 8,416 | 5,402 | 13,818 | |
| 1998 Total | 32.39% | 3.80% | 63.80% | 1,473,977 | 1,032,373 | 2,506,350 | -8.74% | 8,630 | 5,038 | 13,668 | -1.08% |
| 1999 Total | 28.14% | 6.46% | 65.40% | 1,935,839 | 1,866,449 | 3,802,288 | 51.71% | 8,873 | 7,697 | 16,570 | 21.23% |
| 2000 1. Quarter | 22.83% | 7.04% | 70.14% | 2,547,443 | 2,238,186 | 4,785,629 | 55.56% | 11,667 | 9,204 | 20,871 | 43.11% |
| 2. Quarter | 25.18% | 8.92% | 65.91% | 2,478,519 | 2,292,820 | 4,771,339 | 33.09% | 10,982 | 8,377 | 19,359 | 9.57% |
| 3. Quarter | 25.66% | 10.64% | 63.70% | 3,011,808 | 3,001,380 | 6,013,188 | 53.08% | 13,875 | 12,008 | 25,883 | 45.32% |
| 1999 Jan | 30.68% | 4.27% | 65.05% | 1,496,622 | 1,185,844 | 2,682,466 | 26.16% | 7,507 | 5,194 | 12,701 | 11.54% |
| Feb | 30.90% | 5.23% | 63.87% | 1,667,376 | 1,374,816 | 3,042,192 | 24.04% | 8,436 | 5,872 | 14,307 | 2.57% |
| Mar | 31.68% | 5.13% | 63.19% | 1,710,115 | 1,366,290 | 3,076,405 | 9.26% | 8,531 | 6,052 | 14,583 | -9.94% |
| Apr | 30.52% | 5.18% | 64.29% | 1,996,837 | 1,514,133 | 3,510,970 | 25.75% | 9,899 | 6,819 | 16,718 | 5.67% |
| May | 28.30% | 4.10% | 67.60% | 2,110,685 | 1,802,142 | 3,912,827 | 37.80% | 10,748 | 7,928 | 18,676 | 15.81% |
| Jun | 26.32% | 7.20% | 66.49% | 1,906,320 | 1,678,803 | 3,585,123 | 10.02% | 10,252 | 7,415 | 17,667 | 14.12% |
| Jul | 27.70% | 6.63% | 65.67% | 1,958,193 | 1,617,247 | 3,575,440 | 50.81% | 9,087 | 7,058 | 16,145 | 16.45% |
| Aug | 28.43% | 7.66% | 63.91% | 2,253,766 | 1,856,474 | 4,110,240 | 59.55% | 10,457 | 7,813 | 18,270 | 50.74% |
| Sep | 26.43% | 8.84% | 64.72% | 2,140,908 | 1,787,297 | 3,928,205 | 68.81% | 10,142 | 7,668 | 17,811 | 0.90% |
| Oct | 27.02% | 6.50% | 66.48% | 2,449,404 | 1,962,977 | 4,412,381 | 77.47% | 10,803 | 7,986 | 18,789 | 38.54% |
| Nov | 25.95% | 7.25% | 66.80% | 2,485,392 | 2,156,304 | 4,641,696 | 62.41% | 11,662 | 8,864 | 20,526 | 36.48% |
| Dec | 24.87% | 8.53% | 66.60% | 1,935,839 | 1,866,449 | 3,802,288 | 51.71% | 8,873 | 7,697 | 16,570 | 21.23% |
| 2000 Jan | 22.65% | 8.00% | 69.35% | 2,229,029 | 2,183,013 | 4,412,042 | 64.48% | 10,540 | 9,292 | 19,832 | 56.14% |
| Feb | 20.12% | 5.83% | 74.05% | 2,692,219 | 2,496,699 | 5,188,918 | 70.57% | 12,357 | 10,417 | 22,774 | 59.18% |
| Mar | 25.19% | 7.23% | 67.58% | 2,547,443 | 2,238,186 | 4,785,629 | 55.56% | 11,667 | 9,204 | 20,871 | 43.11% |
| Apr | 23.52% | 6.62% | 69.86% | 2,619,826 | 2,347,493 | 4,967,319 | 41.48% | 12,195 | 9,489 | 21,684 | 29.70% |
| May | 26.44% | 10.89% | 62.66% | 2,893,068 | 2,684,898 | 5,577,966 | 42.56% | 12,501 | 9,773 | 22,274 | 19.27% |
| Jun | 25.07% | 8.50% | 66.43% | 2,478,519 | 2,292,820 | 4,771,339 | 33.09% | 10,982 | 8,377 | 19,359 | 9.57% |
| Jul | 28.68% | 8.78% | 62.54% | 2,720,806 | 2,604,616 | 5,325,422 | 48.94% | 12,136 | 9,790 | 21,926 | 35.81% |
| Aug | 26.39% | 9.16% | 64.46% | 3,241,896 | 2,915,455 | 6,157,351 | 49.81% | 14,780 | 11,752 | 26,532 | 45.22% |
| Sep | 22.24% | 13.89% | 63.87% | 3,011,808 | 3,001,380 | 6,013,188 | 53.08% | 13,875 | 12,008 | 25,883 | 45.32% |
| 2000 Total | 24.50% | 8.83% | 66.67% | 3,011,808 | 3,001,380 | 6,013,188 | 53.08% | 13,875 | 12,008 | 25,883 | 45.32% |

3.3.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|------|-------|----------------------|---------------|---------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 373 | 235 | 323 | 4,902,553,129 | 1,745,729,099 | 6,648,282,227 | - |
| 1998 Total | 340 | 260 | 306 | 5,825,180,933 | 3,378,040,060 | 9,203,220,987 | 40.55% |
| 1999 Total | 247 | 217 | 234 | 4,137,860,587 | 2,559,002,744 | 6,696,863,325 | -27.23% |
| 2000 1. Quarter | 208 | 240 | 223 | 1,081,262,605 | 1,031,433,587 | 2,112,696,193 | 16.61% |
| 2. Quarter | 230 | 164 | 200 | 1,032,514,929 | 616,264,100 | 1,648,779,030 | -5.06% |
| 3. Quarter | 262 | 148 | 207 | 1,217,008,293 | 633,260,065 | 1,850,268,358 | 19.54% |
| 1999 Jan | 360 | 314 | 341 | 488,249,761 | 301,862,047 | 790,111,808 | -9.26% |
| Feb | 260 | 225 | 245 | 263,604,453 | 181,412,165 | 445,016,618 | -35.05% |
| Mar | 236 | 217 | 229 | 364,957,872 | 211,723,753 | 576,681,625 | -31.54% |
| Apr | 250 | 213 | 237 | 406,955,317 | 181,512,750 | 588,468,068 | -49.04% |
| May | 228 | 233 | 231 | 235,671,496 | 235,545,745 | 471,217,241 | -24.82% |
| Jun | 359 | 232 | 305 | 459,368,214 | 217,643,418 | 677,011,631 | -9.47% |
| Jul | 242 | 241 | 242 | 347,258,429 | 228,645,482 | 575,903,905 | -28.17% |
| Aug | 192 | 189 | 191 | 262,882,662 | 202,316,228 | 465,198,891 | -39.99% |
| Sep | 210 | 198 | 205 | 310,695,306 | 196,045,524 | 506,740,830 | -41.70% |
| Oct | 172 | 170 | 172 | 258,077,562 | 163,853,867 | 421,931,430 | -48.81% |
| Nov | 228 | 162 | 201 | 366,305,237 | 185,690,530 | 551,995,767 | -1.23% |
| Dec | 245 | 223 | 236 | 373,834,277 | 252,751,235 | 626,585,512 | 40.37% |
| 2000 Jan | 228 | 226 | 227 | 359,852,588 | 312,493,500 | 672,346,089 | -14.90% |
| Feb | 175 | 249 | 208 | 280,587,734 | 332,685,681 | 613,273,415 | 37.81% |
| Mar | 219 | 245 | 231 | 440,822,283 | 386,254,407 | 827,076,690 | 43.42% |
| Apr | 240 | 188 | 215 | 288,339,442 | 203,474,941 | 491,814,383 | -16.42% |
| May | 241 | 153 | 204 | 450,221,904 | 209,258,764 | 659,480,668 | 39.95% |
| Jun | 206 | 155 | 181 | 293,953,584 | 203,530,395 | 497,483,979 | -26.52% |
| Jul | 207 | 133 | 171 | 279,306,449 | 166,791,391 | 446,097,839 | -22.54% |
| Aug | 264 | 145 | 212 | 487,875,019 | 211,956,453 | 699,831,471 | 50.44% |
| Sep | 310 | 163 | 234 | 449,826,826 | 254,512,221 | 704,339,047 | 38.99% |
| 2000 Total | 232 | 185 | 210 | 3,330,785,828 | 2,280,957,752 | 5,611,743,580 | 10.11% |

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3.4 Options on SMI Component Equities – Breakdown by Individual Securities

3.4.1 Traded Contracts - September 2000

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in CHF million | | | |
|-----------------------------|--------|----------------------------|------------------|---------|---------|------------|-----------------------|-------|-------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 3,417 | 124,973 | 251,160 | 334,456 | 585,616 | 398.78% | 435 | 562 | 997 | 357.01% |
| Adecco N | 831 | 4,410 | 7,110 | 8,522 | 15,632 | 1426.56% | 88 | 103 | 191 | 2141.90% |
| Alusuisse-Lonza Holding R | 1 | 0 | 0 | 5 | 5 | -99.97% | 0 | 0 | 0 | -99.97% |
| Ciba Speciality Chemicals R | 784 | 9,000 | 65,417 | 48,072 | 113,489 | -14.26% | 78 | 49 | 127 | -18.60% |
| Clariant R | 1,217 | 4,500 | 20,953 | 29,591 | 50,544 | 44.61% | 129 | 173 | 302 | 18.57% |
| Credit Suisse Group R | 5,074 | 224,060 | 373,196 | 459,708 | 832,904 | -4.84% | 1,317 | 1,512 | 2,829 | 13.93% |
| Givaudan | 174 | 0 | 1,534 | 3,901 | 5,435 | | 7 | 18 | 25 | |
| Holderbank B | 907 | 1,000 | 4,846 | 7,775 | 12,621 | 57.76% | 102 | 154 | 256 | 75.05% |
| Lonza Group | 263 | 0 | 3,146 | 2,536 | 5,682 | | 28 | 21 | 50 | |
| Nestlé R | 3,619 | 5,500 | 34,787 | 39,829 | 74,616 | -29.85% | 1,248 | 1,351 | 2,599 | -14.88% |
| Novartis R | 4,197 | 31,700 | 76,430 | 65,196 | 141,626 | -24.07% | 1,994 | 1,583 | 3,577 | -16.77% |
| Roche Holding | 924 | 0 | 7,568 | 10,013 | 17,581 | | 130 | 174 | 304 | |
| Roche NES | 5,172 | 25,585 | 59,402 | 84,802 | 144,204 | -8.02% | 986 | 1,310 | 2,296 | -17.26% |
| SAir Group R | 344 | 10,786 | 5,922 | 16,268 | 22,190 | -23.03% | 17 | 41 | 57 | -41.78% |
| Sulzer R | 1,317 | 4,500 | 20,494 | 11,799 | 32,293 | 458.80% | 250 | 129 | 379 | 593.40% |
| Swatch Group R | 468 | 3,000 | 8,742 | 6,873 | 15,615 | -49.17% | 46 | 33 | 79 | 3.36% |
| Swiss Life R | 2,254 | 17,750 | 56,784 | 17,358 | 74,142 | 354.50% | 819 | 235 | 1,054 | 592.36% |
| Swiss Re R | 2,297 | 18,500 | 33,582 | 33,300 | 66,882 | 72.85% | 1,103 | 1,059 | 2,162 | 79.91% |
| Swisscom N | 2,564 | 14,250 | 62,729 | 62,866 | 125,595 | 137.47% | 326 | 318 | 644 | 148.89% |
| UBS R | 3,352 | 108,766 | 260,470 | 214,992 | 475,462 | -3.43% | 636 | 498 | 1,133 | -46.37% |
| Zurich Insurance R | 5,076 | 20,300 | 97,831 | 99,851 | 197,682 | 19.58% | 852 | 822 | 1,674 | 13.47% |

3.4.2 Open Interest and Market Share per Account Group - September 2000

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|-----------------------------|--------------------------------|-----------|--------------|----------------------------|---------|-----------|------------|------------------------------|-------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 23.28% | 27.16% | 49.56% | 309,578 | 415,155 | 724,733 | 382.25% | 561 | 715 | 1,277 | 461.05% |
| Adecco N | 30.74% | 4.06% | 65.20% | 10,497 | 11,960 | 22,457 | 2268.88% | 144 | 153 | 297 | 3662.94% |
| Alusuisse-Lonza Holding R | 50.00% | 0.00% | 50.00% | 201 | 324 | 525 | -98.00% | 4 | 6 | 9 | -97.97% |
| Ciba Speciality Chemicals R | 28.50% | 9.02% | 62.48% | 222,586 | 160,953 | 383,539 | 15.54% | 261 | 167 | 428 | 5.36% |
| Clariant R | 35.27% | 13.19% | 51.53% | 54,931 | 55,807 | 110,738 | 82.78% | 379 | 333 | 713 | 64.74% |
| Credit Suisse Group R | 15.64% | 11.37% | 72.99% | 1,001,000 | 981,370 | 1,982,370 | 42.09% | 3,444 | 3,006 | 6,449 | 73.66% |
| Givaudan | 44.47% | 20.75% | 34.78% | 7,511 | 10,496 | 18,007 | | 39 | 49 | 88 | |
| Holderbank B | 30.07% | 16.91% | 53.02% | 4,257 | 9,711 | 13,968 | 41.91% | 91 | 188 | 279 | 57.55% |
| Lonza Group | 34.46% | 13.09% | 52.46% | 8,249 | 4,470 | 12,719 | | 74 | 38 | 112 | |
| Nestlé R | 17.64% | 11.04% | 71.33% | 86,189 | 88,362 | 174,551 | 54.71% | 2,924 | 2,734 | 5,658 | 72.81% |
| Novartis R | 19.26% | 13.06% | 67.68% | 135,020 | 98,676 | 233,696 | -3.61% | 3,462 | 2,261 | 5,722 | 3.51% |
| Roche Holding | 26.23% | 12.34% | 61.43% | 118,380 | 85,221 | 203,601 | | 2,226 | 1,410 | 3,636 | |
| Roche NES | 32.86% | 10.45% | 56.69% | 106,111 | 133,421 | 239,532 | -30.56% | 1,799 | 2,085 | 3,885 | -34.56% |
| SAir Group R | 41.54% | 22.85% | 35.61% | 14,394 | 18,991 | 33,385 | 2.00% | 43 | 50 | 93 | -15.03% |
| Sulzer R | 24.28% | 12.19% | 63.53% | 16,607 | 11,482 | 28,089 | 223.57% | 200 | 125 | 325 | 296.88% |
| Swatch Group R | 40.18% | 1.05% | 58.77% | 12,432 | 11,642 | 24,074 | -14.14% | 65 | 55 | 121 | 74.53% |
| Swiss Life R | 29.50% | 23.28% | 47.22% | 42,098 | 17,130 | 59,228 | 91.14% | 573 | 213 | 786 | 171.78% |
| Swiss Re R | 14.01% | 10.03% | 75.96% | 45,111 | 55,829 | 100,940 | 121.85% | 1,490 | 1,706 | 3,196 | 134.66% |
| Swisscom N | 24.76% | 10.85% | 64.39% | 126,128 | 94,189 | 220,317 | 284.87% | 761 | 496 | 1,257 | 335.10% |
| UBS R | 22.26% | 7.17% | 70.56% | 538,487 | 578,053 | 1,116,540 | 46.37% | 1,288 | 1,280 | 2,568 | -23.14% |
| Zurich Insurance R | 28.09% | 9.09% | 62.82% | 152,041 | 158,138 | 310,179 | 8.08% | 1,357 | 1,266 | 2,622 | -4.66% |

3.4.3 Paid Premiums - September 2000

| | Paid Premiums - Ø Contract in EUR | | | | Paid Premiums in CHF | | | |
|-----------------------------|-----------------------------------|-------|-------|-------------|----------------------|-------------|------------|--|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY | |
| ABB Asea Brown Boveri B | 171 | 91 | 125 | 42,870,261 | 30,371,516 | 73,241,777 | 407.12% | |
| Adecco N | 847 | 607 | 716 | 6,019,205 | 5,168,664 | 11,187,869 | 2538.16% | |
| Alusuisse-Lonza Holding R | | 150 | 150 | 0 | 750 | 750 | -99.99% | |
| Ciba Speciality Chemicals R | 29 | 76 | 49 | 1,898,046 | 3,640,009 | 5,538,055 | -46.16% | |
| Clariant R | 191 | 438 | 336 | 4,010,038 | 12,967,543 | 16,977,581 | 112.89% | |
| Credit Suisse Group R | 300 | 125 | 203 | 111,804,265 | 57,585,332 | 169,389,597 | 47.53% | |
| Givaudan | 198 | 190 | 193 | 304,071 | 742,326 | 1,046,397 | | |
| Holderbank B | 404 | 1,023 | 785 | 1,959,189 | 7,952,538 | 9,911,727 | 4.10% | |
| Lonza Group | 180 | 309 | 237 | 565,932 | 782,949 | 1,348,881 | | |
| Nestlé R | 2,747 | 795 | 1,705 | 95,560,395 | 31,647,540 | 127,207,935 | -22.48% | |
| Novartis R | 1,555 | 421 | 1,033 | 118,817,600 | 27,427,541 | 146,245,141 | 3.66% | |
| Roche Holding | 222 | 1,401 | 893 | 1,679,322 | 14,029,238 | 15,708,560 | | |
| Roche NES | 424 | 750 | 616 | 25,213,512 | 63,637,848 | 88,851,360 | -11.16% | |
| SAir Group R | 55 | 86 | 78 | 322,983 | 1,401,662 | 1,724,645 | -62.49% | |
| Sulzer R | 504 | 528 | 512 | 10,324,318 | 6,225,539 | 16,549,857 | 752.86% | |
| Swatch Group R | 217 | 150 | 188 | 1,901,160 | 1,031,610 | 2,932,770 | -2.41% | |
| Swiss Life R | 650 | 348 | 580 | 36,923,935 | 6,045,951 | 42,969,886 | 679.70% | |
| Swiss Re R | 3,469 | 569 | 2,025 | 116,505,297 | 18,953,122 | 135,458,419 | 194.06% | |
| Swisscom N | 131 | 640 | 386 | 8,229,723 | 40,259,043 | 48,488,766 | 287.85% | |
| UBS R | 286 | 93 | 199 | 74,462,325 | 20,010,852 | 94,473,177 | -2.01% | |
| Zurich Insurance R | 281 | 388 | 335 | 27,469,003 | 38,733,138 | 66,202,141 | -0.69% | |

3.5 Options on DJ Euro-STOXX 50 Component Equities – Breakdown by Individual Securities

3.5.1 Traded Contracts - September 2000

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | | |
|----------------|--------|----------------------------|------------------|-------|-------|------------|-----------------------|------|-------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 15 | 0 | 170 | 112 | 282 | | 0 | 0 | 1 | |
| Aegon | 21 | 0 | 153 | 490 | 643 | | 1 | 2 | 3 | |
| ENI | 4 | 0 | 40 | 6 | 46 | | 0 | 0 | 0 | |
| Generali | 4 | 0 | 209 | 0 | 209 | | 1 | 0 | 1 | |
| ING | 46 | 0 | 804 | 2,020 | 2,824 | | 6 | 15 | 21 | |
| Phillips St. | 66 | 0 | 723 | 1,379 | 2,102 | | 4 | 7 | 11 | |
| Royal Dutch | 95 | 8,220 | 5,711 | 1,716 | 7,427 | | 39 | 12 | 50 | |
| Telecom Italia | 3 | 0 | 12 | 0 | 12 | | 0 | 0 | 0 | |
| Unilever | 44 | 0 | 1,002 | 140 | 1,142 | | 6 | 1 | 6 | |

3.5.2 Open Interest and Market Share per Account Group - September 2000

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|----------------|--------------------------------|-----------|--------------|----------------------------|--------|--------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 23.40% | 31.91% | 44.68% | 23,407 | 12,637 | 36,044 | | 57 | 28 | 86 | |
| Aegon | 29.78% | 11.66% | 58.55% | 979 | 848 | 1,827 | | 4 | 3 | 8 | |
| ENI | 6.52% | 43.48% | 50.00% | 5,323 | 59 | 5,382 | | 14 | 0 | 14 | |
| Generali | 0.00% | 50.00% | 50.00% | 3,428 | 950 | 4,378 | | 11 | 3 | 14 | |
| ING | 5.13% | 60.52% | 34.35% | 9,938 | 2,677 | 12,615 | | 66 | 19 | 85 | |
| Phillips St. | 35.13% | 14.96% | 49.90% | 2,864 | 3,531 | 6,395 | | 15 | 17 | 32 | |
| Royal Dutch | 42.63% | 15.09% | 42.28% | 12,077 | 14,763 | 26,840 | | 81 | 91 | 172 | |
| Telecom Italia | 50.00% | 33.33% | 16.67% | 71 | 66 | 137 | | 1 | 0 | 1 | |
| Unilever | 19.57% | 23.12% | 57.31% | 4,926 | 1,477 | 6,403 | | 28 | 7 | 36 | |

3.5.3 Paid Premiums - September 2000

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|----------------|-----------------------------------|------|-------|----------------------|---------|-----------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| ABN Amro | 111 | 39 | 82 | 18,825 | 4,330 | 23,155 | |
| Aegon | 101 | 154 | 141 | 15,504 | 75,295 | 90,799 | |
| ENI | 146 | 160 | 148 | 5,850 | 960 | 6,810 | |
| Generali | 127 | | 127 | 26,566 | 0 | 26,566 | |
| ING | 124 | 241 | 208 | 99,439 | 487,126 | 586,565 | |
| Phillips St. | 272 | 222 | 239 | 196,524 | 306,031 | 502,555 | |
| Royal Dutch | 566 | 164 | 473 | 3,229,920 | 281,960 | 3,511,880 | |
| Telecom Italia | 475 | | 475 | 5,700 | 0 | 5,700 | |
| Unilever | 227 | 269 | 232 | 227,205 | 37,721 | 264,926 | |

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3.6 Options on Neuer Markt Component Equities

3.6.1 Traded Contracts

| | Trades | | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|----------------------------|------------------|---------|---------|------------|-----------------------|-------|-------|------------|
| | | OTC-Trades In Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 5,012 | 1,300 | 34,841 | 22,839 | 57,680 | | 235 | 120 | 355 | |
| 2000 1. Quarter | 5,346 | 6,250 | 42,381 | 31,968 | 74,349 | | 455 | 299 | 754 | |
| 2. Quarter | 9,884 | 7,800 | 41,289 | 47,612 | 88,901 | | 479 | 371 | 849 | |
| 3. Quarter | 16,981 | 18,150 | 108,597 | 102,744 | 211,341 | 4311.21% | 876 | 641 | 1,516 | 6083.41% |
| 1999 Sep | 430 | 0 | 2,122 | 2,669 | 4,791 | | 12 | 13 | 25 | |
| Oct | 1,420 | 800 | 6,611 | 6,686 | 13,297 | | 35 | 31 | 66 | |
| Nov | 1,789 | 0 | 8,281 | 7,845 | 16,126 | | 49 | 40 | 89 | |
| Dec | 1,373 | 500 | 17,827 | 5,639 | 23,466 | | 139 | 37 | 176 | |
| 2000 Jan | 1,533 | 1,000 | 14,369 | 8,883 | 23,252 | | 122 | 69 | 191 | |
| Feb | 1,770 | 4,250 | 14,985 | 12,914 | 27,899 | | 158 | 119 | 277 | |
| Mar | 2,043 | 1,000 | 13,027 | 10,171 | 23,198 | | 175 | 111 | 286 | |
| Apr | 2,393 | 250 | 11,408 | 10,074 | 21,482 | | 130 | 93 | 223 | |
| May | 3,589 | 3,550 | 16,004 | 17,700 | 33,704 | | 204 | 142 | 345 | |
| Jun | 3,902 | 4,000 | 13,877 | 19,838 | 33,715 | | 145 | 136 | 281 | |
| Jul | 4,683 | 1,000 | 25,572 | 21,937 | 47,509 | | 254 | 163 | 417 | |
| Aug | 6,404 | 12,850 | 43,928 | 36,479 | 80,407 | | 343 | 235 | 578 | |
| Sep | 5,894 | 4,300 | 39,097 | 44,328 | 83,425 | 1641.29% | 279 | 242 | 521 | 2025.55% |
| 2000 Total | 32,211 | 32,200 | 192,267 | 182,324 | 374,591 | 7718.64% | 1,809 | 1,311 | 3,120 | 12622.17% |

3.6.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|--------|---------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 24.40% | 13.24% | 62.36% | 18,118 | 7,073 | 25,191 | | 132 | 39 | 172 | |
| 2000 1. Quarter | 20.51% | 15.21% | 64.28% | 25,875 | 15,620 | 41,495 | | 252 | 140 | 392 | |
| 2. Quarter | 23.44% | 30.44% | 46.12% | 33,025 | 29,635 | 62,660 | | 339 | 199 | 538 | |
| 3. Quarter | 19.58% | 34.50% | 45.92% | 56,241 | 54,925 | 111,166 | 2570.33% | 453 | 290 | 744 | 3423.63% |
| 1999 Sep | 14.69% | 21.35% | 63.96% | 1,780 | 2,383 | 4,163 | | 10 | 11 | 21 | |
| Oct | 24.80% | 13.58% | 61.62% | 5,401 | 5,468 | 10,869 | | 28 | 25 | 53 | |
| Nov | 30.00% | 12.93% | 57.06% | 7,181 | 7,335 | 14,516 | | 41 | 36 | 77 | |
| Dec | 22.34% | 11.60% | 66.06% | 18,118 | 7,073 | 25,191 | | 132 | 39 | 172 | |
| 2000 Jan | 19.56% | 16.77% | 63.67% | 23,536 | 10,518 | 34,054 | | 183 | 69 | 252 | |
| Feb | 21.85% | 15.06% | 63.10% | 27,598 | 15,262 | 42,860 | | 236 | 119 | 355 | |
| Mar | 19.88% | 13.83% | 66.29% | 25,875 | 15,620 | 41,495 | | 252 | 140 | 392 | |
| Apr | 22.79% | 29.15% | 48.06% | 28,497 | 17,435 | 45,932 | | 275 | 143 | 418 | |
| May | 22.57% | 32.53% | 44.91% | 33,953 | 25,079 | 59,032 | | 347 | 182 | 529 | |
| Jun | 24.72% | 29.18% | 46.11% | 33,025 | 29,635 | 62,660 | | 339 | 199 | 538 | |
| Jul | 19.08% | 28.86% | 52.06% | 43,220 | 37,025 | 80,245 | | 434 | 246 | 680 | |
| Aug | 20.39% | 34.52% | 45.09% | 64,484 | 51,274 | 115,758 | | 537 | 288 | 824 | |
| Sep | 19.09% | 37.71% | 43.20% | 56,241 | 54,925 | 111,166 | 2570.33% | 453 | 290 | 744 | 3423.63% |
| 2000 Total | 20.68% | 29.70% | 49.62% | 56,241 | 54,925 | 111,166 | 2570.33% | 453 | 290 | 744 | 3423.63% |

3.6.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|-------------|-------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 706 | 367 | 572 | 24,612,916 | 8,374,536 | 32,987,452 | |
| 2000 1. Quarter | 1,678 | 730 | 1,270 | 71,106,817 | 23,330,447 | 94,437,264 | |
| 2. Quarter | 1,251 | 845 | 1,034 | 51,672,757 | 40,252,357 | 91,925,114 | |
| 3. Quarter | 520 | 524 | 522 | 56,467,494 | 53,848,948 | 110,316,442 | 5254.87% |
| 1999 Sep | 343 | 499 | 430 | 728,186 | 1,331,928 | 2,060,114 | |
| Oct | 752 | 384 | 567 | 4,970,683 | 2,567,917 | 7,538,600 | |
| Nov | 583 | 252 | 422 | 4,829,550 | 1,973,138 | 6,802,688 | |
| Dec | 790 | 444 | 707 | 14,084,497 | 2,501,553 | 16,586,050 | |
| 2000 Jan | 1,001 | 550 | 828 | 14,377,399 | 4,884,827 | 19,262,226 | |
| Feb | 1,936 | 711 | 1,369 | 29,013,908 | 9,187,926 | 38,201,834 | |
| Mar | 2,128 | 910 | 1,594 | 27,715,510 | 9,257,694 | 36,973,204 | |
| Apr | 1,251 | 943 | 1,107 | 14,276,426 | 9,501,103 | 23,777,529 | |
| May | 1,576 | 1,061 | 1,305 | 25,220,264 | 18,772,368 | 43,992,632 | |
| Jun | 877 | 604 | 716 | 12,176,067 | 11,978,886 | 24,154,953 | |
| Jul | 542 | 615 | 576 | 13,863,224 | 13,494,099 | 27,357,323 | |
| Aug | 519 | 613 | 562 | 22,796,274 | 22,377,110 | 45,173,384 | |
| Sep | 507 | 406 | 453 | 19,807,996 | 17,977,739 | 37,785,735 | 1734.16% |
| 2000 Total | 932 | 644 | 792 | 179,247,068 | 117,431,752 | 296,678,820 | 14301.09% |

3.7 Options on Neuer Markt Component Equities – Breakdown by Individual Securities

3.7.1 Traded Contracts – September 2000

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | | |
|-------------------------|--------|----------------------------|------------------|--------|--------|------------|-----------------------|------|-------|------------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Consors Discount-Broker | 398 | 500 | 1,936 | 1,415 | 3,351 | 129.99% | 24 | 16 | 40 | 396.80% |
| EM.TV & Merchandising | 2,473 | 0 | 17,777 | 17,124 | 34,901 | 2487.18% | 124 | 97 | 221 | 3393.00% |
| Intershop | 614 | 800 | 4,740 | 1,842 | 6,582 | | 44 | 16 | 60 | |
| Mobilcom | 956 | 500 | 4,203 | 5,685 | 9,888 | 398.14% | 52 | 60 | 112 | 999.18% |
| T-Online | 1,453 | 2,500 | 10,441 | 18,262 | 28,703 | | 34 | 54 | 88 | |

3.7.2 Open Interest and Market Share per Account Group – September 2000

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-------------------------|--------------------------------|-----------|--------------|----------------------------|--------|--------|------------|------------------------------|------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Consors Discount-Broker | 14.93% | 17.52% | 67.55% | 3,274 | 2,551 | 5,825 | 319.97% | 38 | 26 | 64 | 762.86% |
| EM.TV & Merchandising | 12.20% | 52.59% | 35.21% | 24,833 | 17,222 | 42,055 | 3525.43% | 197 | 100 | 297 | 5401.43% |
| Intershop | 26.05% | 22.84% | 51.11% | 4,046 | 1,794 | 5,840 | | 38 | 15 | 53 | |
| Mobilcom | 25.74% | 16.32% | 57.94% | 8,795 | 5,614 | 14,409 | 791.65% | 127 | 64 | 191 | 2212.94% |
| T-Online | 24.05% | 32.79% | 43.16% | 15,293 | 27,744 | 43,037 | | 52 | 86 | 139 | |

3.7.3 Paid Premiums – September 2000

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-------------------------|-----------------------------------|-------|-------|----------------------|-----------|------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Consors Discount-Broker | 1,821 | 894 | 1,429 | 3,524,769 | 1,264,830 | 4,789,599 | 435.70% |
| EM.TV & Merchandising | 372 | 207 | 291 | 6,612,839 | 3,539,907 | 10,152,746 | 1722.10% |
| Intershop | 1,080 | 1,053 | 1,072 | 5,117,985 | 1,940,498 | 7,058,483 | |
| Mobilcom | 630 | 1,082 | 890 | 2,648,653 | 6,151,379 | 8,800,032 | 1345.41% |
| T-Online | 182 | 278 | 243 | 1,903,750 | 5,081,125 | 6,984,875 | |

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3.8 Options on Nordic Equities

3.8.1 Traded Contracts

| | Trades | | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|----------------------------|------------------|---------|-----------|------------|-----------------------|-------|--------|------------|
| | | OTC-Trades in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 1,442 | 11,148 | 30,164 | 23,488 | 53,652 | | 399 | 259 | 658 | |
| 2000 1. Quarter | 3,732 | 11,628 | 111,138 | 85,257 | 196,395 | | 1,492 | 1,009 | 2,502 | |
| 2. Quarter | 8,976 | 61,554 | 267,630 | 207,484 | 475,114 | | 1,676 | 1,085 | 2,761 | |
| 3. Quarter | 20,322 | 1,168,623 | 797,423 | 457,145 | 1,254,568 | 96256.99% | 4,323 | 2,120 | 6,443 | 58788.26% |
| 1999 Sep | 55 | 0 | 74 | 1,228 | 1,302 | | 1 | 10 | 11 | |
| Oct | 582 | 1,000 | 7,748 | 9,305 | 17,053 | | 62 | 74 | 136 | |
| Nov | 439 | 1,500 | 7,355 | 5,614 | 12,969 | | 92 | 59 | 151 | |
| Dec | 366 | 8,648 | 14,987 | 7,341 | 22,328 | | 245 | 116 | 360 | |
| 2000 Jan | 961 | 4,528 | 20,560 | 17,687 | 38,247 | | 318 | 271 | 589 | |
| Feb | 1,032 | 2,000 | 37,664 | 20,581 | 58,245 | | 553 | 248 | 801 | |
| Mar | 1,739 | 5,100 | 52,914 | 46,989 | 99,903 | | 621 | 490 | 1,112 | |
| Apr | 2,076 | 9,396 | 59,685 | 38,759 | 98,444 | | 403 | 234 | 637 | |
| May | 3,682 | 14,700 | 87,726 | 91,626 | 179,352 | | 520 | 458 | 978 | |
| Jun | 3,218 | 37,458 | 120,219 | 77,099 | 197,318 | | 754 | 392 | 1,146 | |
| Jul | 5,899 | 256,092 | 213,134 | 110,198 | 323,332 | | 1,244 | 551 | 1,795 | |
| Aug | 7,300 | 268,250 | 221,440 | 148,650 | 370,090 | | 1,142 | 654 | 1,795 | |
| Sep | 7,123 | 644,281 | 362,849 | 198,297 | 561,146 | 42998.77% | 1,937 | 916 | 2,852 | 25969.02% |
| 2000 Total | 33,030 | 1,241,805 | 1,176,191 | 749,886 | 1,926,077 | 147832.18% | 7,491 | 4,214 | 11,705 | 106883.34% |

3.8.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | Change YoY | Open Interest in EUR million | | | Change YoY |
|-----------------|--------------------------------|-----------|--------------|----------------------------|---------|---------|------------|------------------------------|-------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | | Calls | Puts | Total | |
| 1999 Total | 41.13% | 5.83% | 53.04% | 13,767 | 12,078 | 25,845 | | 183 | 144 | 327 | |
| 2000 1. Quarter | 45.68% | 7.12% | 47.20% | 66,138 | 50,776 | 116,914 | | 877 | 559 | 1,436 | |
| 2. Quarter | 46.35% | 8.04% | 45.62% | 143,342 | 105,018 | 248,360 | | 862 | 511 | 1,373 | |
| 3. Quarter | 47.25% | 18.50% | 34.25% | 440,031 | 242,304 | 682,335 | 53374.53% | 2,398 | 1,113 | 3,511 | 32627.35% |
| 1999 Sep | 90.25% | 1.88% | 7.87% | 50 | 1,226 | 1,276 | | 0 | 10 | 11 | |
| Oct | 47.04% | 6.99% | 45.97% | 6,573 | 7,726 | 14,299 | | 50 | 59 | 110 | |
| Nov | 50.03% | 2.40% | 47.57% | 10,838 | 10,569 | 21,407 | | 109 | 93 | 201 | |
| Dec | 28.40% | 7.13% | 64.47% | 13,767 | 12,078 | 25,845 | | 183 | 144 | 327 | |
| 2000 Jan | 36.62% | 10.59% | 52.80% | 26,962 | 21,596 | 48,558 | | 378 | 290 | 668 | |
| Feb | 53.92% | 8.43% | 37.66% | 51,984 | 31,811 | 83,795 | | 738 | 369 | 1,107 | |
| Mar | 44.38% | 5.01% | 50.61% | 66,138 | 50,776 | 116,914 | | 877 | 559 | 1,436 | |
| Apr | 45.71% | 7.39% | 46.90% | 86,042 | 65,176 | 151,218 | | 506 | 301 | 807 | |
| May | 43.00% | 4.57% | 52.43% | 123,804 | 104,012 | 227,816 | | 720 | 492 | 1,212 | |
| Jun | 49.72% | 11.52% | 38.75% | 143,342 | 105,018 | 248,360 | | 862 | 511 | 1,373 | |
| Jul | 44.51% | 18.06% | 37.43% | 262,869 | 158,669 | 421,538 | | 1,534 | 767 | 2,301 | |
| Aug | 45.91% | 21.03% | 33.06% | 377,551 | 226,576 | 604,127 | | 2,098 | 1,034 | 3,132 | |
| Sep | 49.72% | 17.09% | 33.20% | 440,031 | 242,304 | 682,335 | 53374.53% | 2,398 | 1,113 | 3,511 | 32627.35% |
| 2000 Total | 46.87% | 14.75% | 38.38% | 440,031 | 242,304 | 682,335 | 53374.53% | 2,398 | 1,113 | 3,511 | 32627.35% |

3.8.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|-----------------|-----------------------------------|-------|-------|----------------------|-------------|---------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 1,634 | 856 | 1,294 | 49,298,072 | 20,108,350 | 69,406,422 | |
| 2000 1. Quarter | 1,592 | 904 | 1,294 | 176,981,521 | 77,072,876 | 254,054,397 | |
| 2. Quarter | 794 | 480 | 657 | 212,539,610 | 99,500,419 | 312,040,029 | |
| 3. Quarter | 455 | 465 | 459 | 362,859,038 | 212,462,583 | 575,321,621 | 43456.82% |
| 1999 Sep | 680 | 1,035 | 1,014 | 50,321 | 1,270,532 | 1,320,853 | |
| Oct | 730 | 555 | 635 | 5,656,586 | 5,164,801 | 10,821,387 | |
| Nov | 1,224 | 454 | 891 | 9,005,522 | 2,550,165 | 11,555,687 | |
| Dec | 2,308 | 1,515 | 2,047 | 34,585,643 | 11,122,852 | 45,708,495 | |
| 2000 Jan | 2,273 | 1,239 | 1,795 | 46,740,789 | 21,908,354 | 68,649,143 | |
| Feb | 1,879 | 893 | 1,531 | 70,774,421 | 18,374,201 | 89,148,622 | |
| Mar | 1,124 | 783 | 964 | 59,466,311 | 36,790,321 | 96,256,632 | |
| Apr | 1,100 | 743 | 960 | 65,662,991 | 28,798,077 | 94,461,068 | |
| May | 607 | 423 | 513 | 53,216,425 | 38,744,516 | 91,960,941 | |
| Jun | 779 | 415 | 637 | 93,660,194 | 31,957,826 | 125,618,020 | |
| Jul | 649 | 447 | 580 | 138,303,060 | 49,262,931 | 187,565,991 | |
| Aug | 416 | 489 | 445 | 92,167,228 | 72,635,503 | 164,802,731 | |
| Sep | 365 | 457 | 397 | 132,388,750 | 90,564,149 | 222,952,899 | 16779.46% |
| 2000 Total | 640 | 519 | 593 | 752,380,169 | 389,035,878 | 1,141,416,047 | 86315.07% |

3.9 Options on Nordic Equities – Breakdown by Individual Securities

3.9.1 Traded Contracts – September 2000

| | Trades | OTC-Trades in Contracts | Traded Contracts | | | | Volume in EUR million | | |
|--------------------------|--------|----------------------------|------------------|---------|---------|------------|-----------------------|------|-------|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| Elisa Communications | 9 | 926 | 1,983 | 150 | 2,133 | | 9 | 1 | 10 |
| Fortum Corporation | 1 | 0 | 200 | 0 | 200 | | 0 | 0 | 0 |
| Huhtamäki Van Leer Oyj | 0 | | 0 | 0 | 0 | | | | |
| Metsä-Serla Oyj B | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 |
| Metso Corporation | 0 | | 0 | 0 | 0 | | | | |
| Nokia Oyj A | 6,358 | 618,955 | 325,325 | 170,437 | 495,762 | 37976.96% | 1,791 | 814 | 2,605 |
| Sampo Insurance | 1 | 0 | 150 | 0 | 150 | | 1 | 0 | 1 |
| Sonera-Yhtymä Oyj | 679 | 24,400 | 30,182 | 15,250 | 45,432 | | 117 | 61 | 178 |
| Stora-Enso Oyj R | 12 | 0 | 640 | 860 | 1,500 | | 4 | 5 | 8 |
| Tieto Enator Corporation | 22 | 0 | 1,430 | 1,330 | 2,760 | | 6 | 5 | 10 |
| UPM-Kymmene Oyj | 41 | 0 | 2,939 | 10,270 | 13,209 | | 9 | 31 | 40 |

3.9.2 Open Interest and Market Share per Account Group – September 2000

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | |
|--------------------------|--------------------------------|-----------|--------------|----------------------------|---------|---------|------------|------------------------------|------|-------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| Elisa Communications | 42.50% | 42.50% | 15.00% | 2,603 | 1,250 | 3,853 | | 12 | 6 | 18 |
| Fortum Corporation | 50.00% | 50.00% | 0.00% | 200 | 4 | 204 | | 0 | 0 | 0 |
| Huhtamäki Van Leer Oyj | | | | 0 | 0 | 0 | | 0 | 0 | 0 |
| Metsä-Serla Oyj B | | | | 50 | 0 | 50 | | 0 | 0 | 0 |
| Metso Corporation | | | | 0 | 0 | 0 | | 0 | 0 | 0 |
| Nokia Oyj A | 48.65% | 18.49% | 32.86% | 383,793 | 208,647 | 592,440 | 46329.47% | 2,098 | 979 | 3,077 |
| Sampo Insurance | 50.00% | 50.00% | 0.00% | 0 | 0 | 0 | | 0 | 0 | 0 |
| Sonera-Yhtymä Oyj | 50.43% | 5.14% | 44.44% | 47,841 | 22,929 | 70,770 | | 266 | 94 | 361 |
| Stora-Enso Oyj R | 44.67% | 12.00% | 43.33% | 1,374 | 1,986 | 3,360 | | 7 | 10 | 17 |
| Tieto Enator Corporation | 73.55% | 0.00% | 26.45% | 571 | 2,233 | 2,804 | | 2 | 7 | 9 |
| UPM-Kymmene Oyj | 84.18% | 4.43% | 11.39% | 3,599 | 5,255 | 8,854 | | 12 | 16 | 28 |

3.9.3 Paid Premiums – September 2000

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|--------------------------|-----------------------------------|------|-------|----------------------|------------|-------------|------------|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Elisa Communications | 503 | 270 | 486 | 996,612 | 40,500 | 1,037,112 | |
| Fortum Corporation | 100 | | 100 | 20,000 | 0 | 20,000 | |
| Huhtamäki Van Leer Oyj | | | | 0 | 0 | 0 | |
| Metsä-Serla Oyj B | | | | 0 | 0 | 0 | |
| Metso Corporation | | | | 0 | 0 | 0 | |
| Nokia Oyj A | 380 | 437 | 400 | 123,589,513 | 74,516,758 | 198,106,271 | 14898.36% |
| Sampo Insurance | 170 | | 170 | 25,500 | 0 | 25,500 | |
| Sonera-Yhtymä Oyj | 230 | 885 | 450 | 6,938,439 | 13,492,001 | 20,430,440 | |
| Stora-Enso Oyj R | 126 | 346 | 252 | 80,400 | 297,650 | 378,050 | |
| Tieto Enator Corporation | 187 | 306 | 244 | 266,750 | 407,220 | 673,970 | |
| UPM-Kymmene Oyj | 160 | 176 | 173 | 471,536 | 1,810,020 | 2,281,556 | |

4 Eurex - Money Market Products

4.1 One-Month-Euribor Futures

4.1.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|--------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 466 | 47,229 | -71.71% | 84,690 | -65.80% |
| 1999 Total | 826 | 64,019 | 35.55% | 187,410 | 121.29% |
| 2000 1. Quarter | 25 | 1,796 | -93.67% | 5,206 | -93.69% |
| 2. Quarter | 1 | 100 | -99.25% | 287 | -99.26% |
| 3. Quarter | 0 | 0 | -100.00% | | |
| 1999 Jan | 163 | 11,721 | 160.35% | 34,068 | 411.21% |
| Feb | 73 | 5,141 | -60.27% | 14,945 | -21.97% |
| Mar | 143 | 11,507 | 20.92% | 33,479 | 137.69% |
| Apr | 102 | 10,121 | 421.97% | 29,561 | 930.95% |
| May | 32 | 1,847 | -5.77% | 5,399 | 86.18% |
| Jun | 24 | 1,296 | -10.62% | 3,787 | 76.45% |
| Jul | 40 | 3,010 | 51.64% | 8,791 | 199.18% |
| Aug | 18 | 885 | -32.44% | 2,585 | 33.26% |
| Sep | 114 | 10,674 | 205.50% | 31,171 | 267.85% |
| Oct | 63 | 4,444 | 214.73% | 13,821 | 243.78% |
| Nov | 49 | 3,143 | 95.34% | 9,136 | 96.10% |
| Dec | 5 | 230 | -95.50% | 667 | -95.50% |
| 2000 Jan | 5 | 155 | -98.68% | 450 | -98.68% |
| Feb | 18 | 1,331 | -74.11% | 3,859 | -74.18% |
| Mar | 2 | 310 | -97.31% | 897 | -97.32% |
| Apr | 0 | 0 | -100.00% | 0 | -100.00% |
| May | 0 | 0 | -100.00% | 0 | -100.00% |
| Jun | 1 | 100 | -92.28% | 287 | -92.43% |
| Jul | 0 | 0 | -100.00% | | |
| Aug | 0 | 0 | -100.00% | | |
| Sep | 0 | 0 | -100.00% | | |
| 2000 Total | 26 | 1,896 | -96.63% | 5,493 | -96.65% |

The Contract Size is 3 million EUR nominal. Before September 18, 1998, only One-Month Euromark Future. The contract size of the One-Month Euromark Future was 3 million DM. The One-Month EURIBOR Future was introduced on September 18, 1998.

4.1.2 Open Interest and Market Share per Account Group

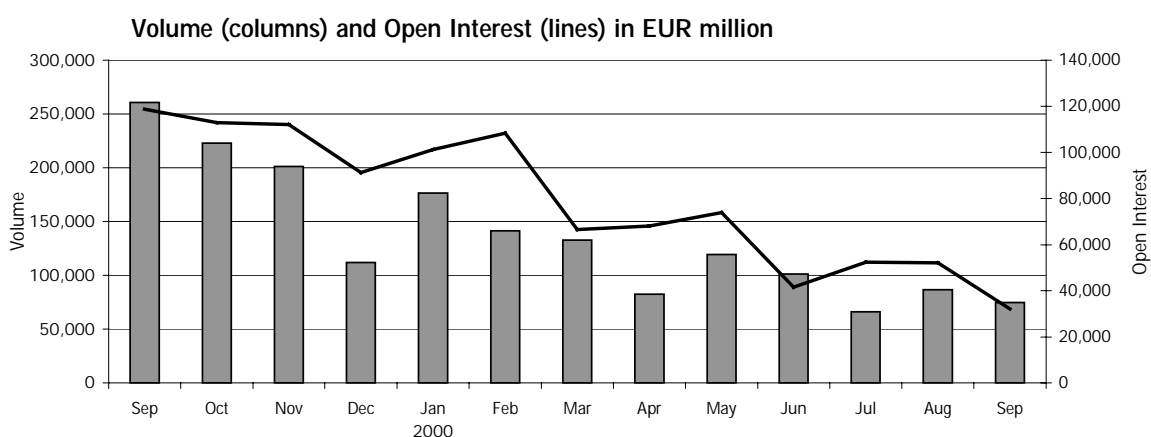
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48.64% | 23.71% | 27.65% | 3,321 | -33.96% | 9,648 | 29.79% |
| 1999 Total | 51.13% | 17.05% | 31.82% | 411 | -87.62% | 1,194 | -87.62% |
| 2000 1. Quarter | 28.03% | 71.97% | 0.00% | 310 | -94.82% | 895 | -94.87% |
| 2. Quarter | 0.00% | 100.00% | 0.00% | 0 | -100.00% | 0 | -100.00% |
| 3. Quarter | | | | 0 | -100.00% | 0 | -100.00% |
| 1999 Jan | 31.74% | 23.22% | 45.04% | 6,125 | 35.48% | 17,828 | 166.50% |
| Feb | 48.94% | 9.53% | 41.53% | 4,737 | -61.34% | 13,778 | -24.03% |
| Mar | 34.55% | 18.91% | 46.54% | 5,988 | 35.87% | 17,452 | 167.76% |
| Apr | 47.21% | 10.68% | 42.12% | 6,409 | 200.75% | 18,732 | 494.76% |
| May | 29.70% | 26.66% | 43.64% | 4,861 | 154.77% | 14,207 | 403.31% |
| Jun | 66.47% | 4.24% | 29.28% | 3,820 | 189.39% | 11,153 | 471.52% |
| Jul | 57.48% | 5.96% | 36.56% | 4,059 | 60.82% | 11,820 | 217.33% |
| Aug | 73.16% | 8.19% | 18.64% | 2,971 | 5.73% | 8,645 | 108.01% |
| Sep | 78.31% | 21.08% | 0.61% | 9,115 | 242.67% | 26,569 | 552.01% |
| Oct | 76.76% | 16.33% | 6.91% | 6,682 | 87.85% | 19,413 | 175.35% |
| Nov | 59.75% | 21.48% | 18.77% | 2,055 | -42.03% | 5,952 | -18.29% |
| Dec | 100.00% | 0.00% | 0.00% | 411 | -87.62% | 1,194 | -87.62% |
| 2000 Jan | 94.19% | 5.81% | 0.00% | 155 | -97.47% | 449 | -97.48% |
| Feb | 26.86% | 73.14% | 0.00% | 50 | -98.94% | 145 | -98.95% |
| Mar | 0.00% | 100.00% | 0.00% | 310 | -94.82% | 895 | -94.87% |
| Apr | | | | 140 | -97.82% | 403 | -97.85% |
| May | | | | 0 | -100.00% | 0 | -100.00% |
| Jun | 0.00% | 100.00% | 0.00% | 0 | -100.00% | 0 | -100.00% |
| Jul | | | | 0 | -100.00% | 0 | -100.00% |
| Aug | | | | 0 | -100.00% | 0 | -100.00% |
| Sep | | | | 0 | -100.00% | 0 | -100.00% |
| 2000 Total | 26.56% | 73.44% | 0.00% | 0 | -100.00% | 0 | -100.00% |

4.2 Three-Month Euribor Futures

4.2.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|-----------------|--------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | 12,219 | 964,096 | | 476,262 | |
| 1998 Total | 12,040 | 778,588 | -19.24% | 562,776 | 18.17% |
| 1999 Total | 56,124 | 3,037,374 | 290.11% | 2,945,460 | 423.38% |
| 2000 1. Quarter | 10,913 | 466,299 | -56.59% | 450,951 | -56.57% |
| 2. Quarter | 6,589 | 316,924 | -54.36% | 303,195 | -55.14% |
| 3. Quarter | 4,699 | 239,797 | -66.51% | 227,663 | -67.24% |
| 1999 Jan | 7,785 | 385,067 | 747.68% | 372,026 | 1561.54% |
| Feb | 5,955 | 348,597 | 904.95% | 336,160 | 1864.92% |
| Mar | 5,424 | 340,513 | 623.51% | 330,255 | 1323.30% |
| Apr | 3,375 | 205,080 | 332.91% | 199,763 | 756.67% |
| May | 3,539 | 215,113 | 441.48% | 209,491 | 970.88% |
| Jun | 4,207 | 274,169 | 706.05% | 266,636 | 1491.09% |
| Jul | 3,580 | 232,346 | 486.75% | 225,661 | 1056.20% |
| Aug | 3,679 | 214,736 | 278.30% | 208,315 | 644.41% |
| Sep | 4,917 | 268,997 | 131.48% | 260,875 | 178.10% |
| Oct | 5,553 | 230,145 | 85.65% | 222,982 | 94.46% |
| Nov | 5,431 | 207,644 | 105.92% | 201,342 | 108.58% |
| Dec | 2,679 | 114,967 | 23.73% | 111,954 | 27.32% |
| 2000 Jan | 4,166 | 181,610 | -52.84% | 176,619 | -52.53% |
| Feb | 3,619 | 146,490 | -57.98% | 141,402 | -57.94% |
| Mar | 3,128 | 138,199 | -59.41% | 132,930 | -59.75% |
| Apr | 1,943 | 86,008 | -58.06% | 82,574 | -58.66% |
| May | 2,461 | 124,785 | -41.99% | 119,410 | -43.00% |
| Jun | 2,185 | 106,131 | -61.29% | 101,210 | -62.04% |
| Jul | 1,331 | 69,756 | -69.98% | 66,331 | -70.61% |
| Aug | 1,750 | 91,289 | -57.49% | 86,725 | -58.37% |
| Sep | 1,618 | 78,752 | -70.72% | 74,606 | -71.40% |
| 2000 Total | 22,201 | 1,023,020 | -58.83% | 981,809 | -59.25% |

The Contract Size is 1 million EUR nominal. Before September 1998, only Three-Month Euromark Future. The contract size of the Three-Month Euromark Future was 1 million DM. The Three-Month EURIBOR Future was introduced on September 18, 1998.



Three-Month-Euribor Futures

4.2.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 8.46% | 21.24% | 70.29% | 49,906 | | 24,507 | |
| 1998 Total | 23.88% | 24.71% | 51.41% | 66,320 | 32.89% | 55,430 | 126.18% |
| 1999 Total | 27.51% | 34.47% | 38.02% | 96,448 | 45.43% | 91,253 | 64.63% |
| 2000 1. Quarter | 21.04% | 33.26% | 45.69% | 70,365 | -52.62% | 66,600 | -52.22% |
| 2. Quarter | 14.24% | 44.30% | 41.46% | 44,068 | -69.30% | 41,530 | -69.44% |
| 3. Quarter | 12.37% | 53.86% | 33.77% | 34,030 | -72.87% | 32,116 | -72.95% |
| 1999 Jan | 42.56% | 26.99% | 30.45% | 160,711 | 228.53% | 147,542 | 512.92% |
| Feb | 36.43% | 31.62% | 31.95% | 179,837 | 232.65% | 166,259 | 524.59% |
| Mar | 29.96% | 38.33% | 31.71% | 148,500 | 273.73% | 139,382 | 613.91% |
| Apr | 30.42% | 31.73% | 37.85% | 156,523 | 217.28% | 147,560 | 509.12% |
| May | 21.90% | 30.99% | 47.10% | 166,228 | 201.46% | 156,929 | 478.80% |
| Jun | 21.04% | 35.97% | 42.99% | 143,522 | 252.44% | 135,908 | 579.07% |
| Jul | 22.90% | 42.40% | 34.70% | 165,878 | 330.29% | 157,307 | 729.51% |
| Aug | 23.97% | 35.78% | 40.25% | 162,345 | 291.80% | 153,836 | 652.98% |
| Sep | 22.41% | 31.59% | 46.00% | 125,426 | 201.06% | 118,740 | 368.75% |
| Oct | 23.39% | 34.72% | 41.89% | 119,736 | 145.54% | 112,931 | 253.41% |
| Nov | 14.27% | 40.46% | 45.27% | 118,788 | 106.05% | 112,049 | 169.08% |
| Dec | 23.79% | 41.43% | 34.78% | 96,448 | 45.43% | 91,253 | 64.63% |
| 2000 Jan | 21.76% | 31.83% | 46.41% | 106,988 | -33.43% | 101,259 | -31.37% |
| Feb | 20.55% | 33.55% | 45.90% | 114,403 | -36.39% | 108,374 | -34.82% |
| Mar | 20.61% | 34.86% | 44.53% | 70,365 | -52.62% | 66,600 | -52.22% |
| Apr | 17.59% | 36.49% | 45.92% | 72,050 | -53.97% | 68,091 | -53.86% |
| May | 14.26% | 44.33% | 41.41% | 78,394 | -52.84% | 73,898 | -52.91% |
| Jun | 11.50% | 50.60% | 37.89% | 44,068 | -69.30% | 41,530 | -69.44% |
| Jul | 12.06% | 54.33% | 33.62% | 55,539 | -66.52% | 52,385 | -66.70% |
| Aug | 12.36% | 57.44% | 30.20% | 55,240 | -65.97% | 52,070 | -66.15% |
| Sep | 12.66% | 49.30% | 38.04% | 34,030 | -72.87% | 32,116 | -72.95% |
| 2000 Total | 16.91% | 41.50% | 41.59% | 34,030 | -72.87% | 32,116 | -72.95% |

4.3 Options on Three-Month-Euribor Futures

4.3.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------------|-------|-------|------------|-----------------------|-------|-------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 27 | 3,300 | 1,810 | 5,110 | | 1,815 | 1,127 | 2,942 | |
| 1999 Total | 25 | 876 | 2,090 | 2,966 | -41.96% | 851 | 2,028 | 2,879 | -2.14% |
| 2000 1. Quarter | 1 | 0 | 10 | 10 | -99.55% | 0 | 10 | 10 | -99.55% |
| 2. Quarter | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 3. Quarter | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 1999 Jan | 4 | 0 | 500 | 500 | | 0 | 485 | 485 | |
| Feb | 4 | 120 | 700 | 820 | | 117 | 679 | 796 | |
| Mar | 8 | 250 | 640 | 890 | -72.70% | 243 | 620 | 863 | -46.25% |
| Apr | 5 | 0 | 250 | 250 | -16.67% | 0 | 243 | 243 | 64.68% |
| May | 2 | 500 | 0 | 500 | 11.11% | 487 | 0 | 487 | 119.88% |
| Jun | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jul | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Aug | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Sep | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Oct | 2 | 6 | 0 | 6 | -98.50% | 6 | 0 | 6 | -98.50% |
| Nov | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Dec | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2000 Jan | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Feb | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Mar | 1 | 0 | 10 | 10 | -98.88% | 0 | 10 | 10 | -98.89% |
| Apr | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| May | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jun | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Jul | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Aug | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Sep | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2000 Total | 1 | 0 | 10 | 10 | -99.66% | 0 | 10 | 10 | -99.67% |

Before October 1998 only Options on the Three-Month Euromark Future. The Option on the Three-Month EURIBOR Future was introduced on September 22, 1998.

4.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|-------|-------|------------|------------------------------|-------|-------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 2.94% | 21.58% | 75.49% | 200 | 0 | 200 | | 98 | 0 | 98 | |
| 1999 Total | 20.50% | 26.97% | 52.53% | 550 | 40 | 590 | 195.00% | 535 | 38 | 573 | 483.49% |
| 2000 1. Quarter | 0.00% | 50.00% | 50.00% | 0 | 10 | 10 | -99.50% | 0 | 10 | 10 | -99.51% |
| 2. Quarter | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| 3. Quarter | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 1999 Jan | 60.00% | 20.00% | 20.00% | 200 | 500 | 700 | | 98 | 485 | 583 | |
| Feb | 19.51% | 30.49% | 50.00% | 320 | 1,200 | 1,520 | | 215 | 1,164 | 1,379 | |
| Mar | 2.25% | 22.47% | 75.28% | 370 | 1,640 | 2,010 | -6.73% | 359 | 1,591 | 1,950 | 83.95% |
| Apr | 50.00% | 0.00% | 50.00% | 370 | 1,890 | 2,260 | -7.94% | 359 | 1,834 | 2,193 | 81.59% |
| May | 0.00% | 50.00% | 50.00% | 870 | 1,890 | 2,760 | 5.95% | 846 | 1,834 | 2,679 | 109.14% |
| Jun | | | | 570 | 440 | 1,010 | -8.60% | 554 | 427 | 981 | 80.42% |
| Jul | | | | 570 | 440 | 1,010 | -8.60% | 554 | 427 | 981 | 80.42% |
| Aug | | | | 570 | 440 | 1,010 | -8.60% | 554 | 427 | 981 | 80.42% |
| Sep | | | | 550 | 40 | 590 | 187.80% | 535 | 38 | 573 | 469.33% |
| Oct | 50.00% | 0.00% | 50.00% | 556 | 40 | 596 | -0.67% | 541 | 38 | 579 | 19.40% |
| Nov | | | | 556 | 40 | 596 | -0.67% | 541 | 38 | 579 | 19.40% |
| Dec | | | | 550 | 40 | 590 | 195.00% | 535 | 38 | 573 | 483.49% |
| 2000 Jan | | | | 550 | 40 | 590 | -15.71% | 535 | 38 | 573 | -1.73% |
| Feb | | | | 550 | 40 | 590 | -61.18% | 535 | 38 | 573 | -58.43% |
| Mar | 0.00% | 50.00% | 50.00% | 0 | 10 | 10 | -99.50% | 0 | 10 | 10 | -99.51% |
| Apr | | | | 0 | 10 | 10 | -99.56% | 0 | 10 | 10 | -99.56% |
| May | | | | 0 | 10 | 10 | -99.64% | 0 | 10 | 10 | -99.64% |
| Jun | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Jul | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Aug | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Sep | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2000 Total | 0.00% | 50.00% | 50.00% | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |

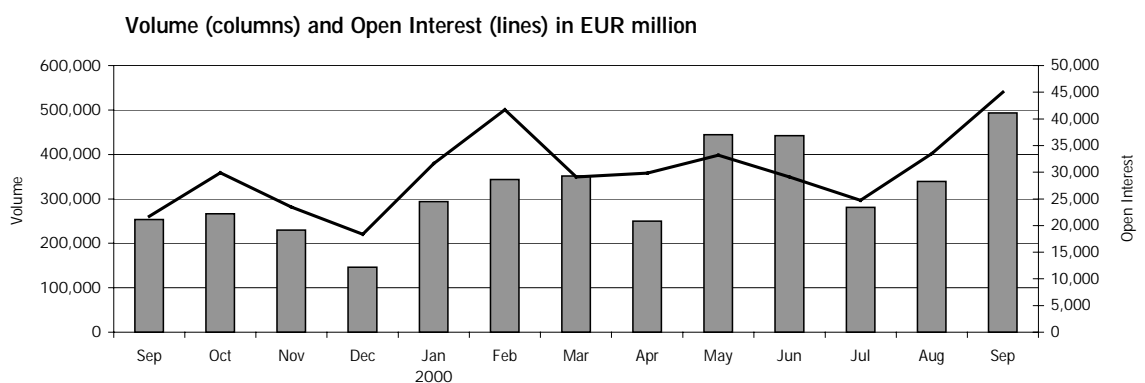
5 Eurex - Capital Market Products

5.1 Euro-SCHATZ Futures

5.1.1 Traded Contracts

| | Trades | Basis Trades in Contracts | Traded Contracts | | Volume in EUR million | |
|-----------------|---------|------------------------------|------------------|------------|-----------------------|------------|
| | | | Total | Change YoY | Total | Change YoY |
| 1997 Total | 92,529 | 187,142 | 4,805,755 | - | 634,109 | - |
| 1998 Total | 177,885 | 490,628 | 10,043,087 | 108.98% | 1,332,163 | 110.08% |
| 1999 Total | 410,755 | 799,374 | 19,647,339 | 95.63% | 2,118,678 | 59.04% |
| 2000 1. Quarter | 248,760 | 246,188 | 9,656,774 | 225.37% | 989,911 | 158.29% |
| 2. Quarter | 285,664 | 260,466 | 11,150,814 | 189.10% | 1,137,496 | 180.18% |
| 3. Quarter | 215,849 | 230,888 | 10,986,819 | 66.54% | 1,113,664 | 62.06% |
| 1999 Jan | 13,123 | 34,404 | 733,969 | -14.56% | 97,569 | -14.09% |
| Feb | 16,374 | 29,276 | 922,672 | 59.28% | 124,940 | 62.89% |
| Mar | 23,569 | 66,084 | 1,311,290 | 30.24% | 160,753 | 20.80% |
| Apr | 12,844 | 47,616 | 866,225 | -2.73% | 91,462 | -22.07% |
| May | 14,536 | 48,323 | 1,068,224 | 40.43% | 112,803 | 12.44% |
| Jun | 31,562 | 57,562 | 1,922,642 | 93.29% | 201,719 | 53.64% |
| Jul | 37,386 | 85,312 | 2,139,711 | 186.81% | 223,536 | 126.62% |
| Aug | 39,898 | 87,395 | 2,013,563 | 66.02% | 209,861 | 30.18% |
| Sep | 58,366 | 143,502 | 2,443,834 | 147.96% | 253,805 | 93.07% |
| Oct | 61,573 | 84,578 | 2,584,288 | 201.15% | 266,261 | 132.03% |
| Nov | 63,292 | 73,445 | 2,223,463 | 254.69% | 229,915 | 174.58% |
| Dec | 38,232 | 41,877 | 1,417,458 | 171.26% | 146,055 | 108.53% |
| 2000 Jan | 83,427 | 67,097 | 2,863,251 | 290.11% | 293,772 | 201.09% |
| Feb | 85,219 | 70,513 | 3,357,551 | 263.89% | 344,249 | 175.53% |
| Mar | 80,114 | 108,578 | 3,435,972 | 162.03% | 351,890 | 118.90% |
| Apr | 71,885 | 81,453 | 2,443,933 | 182.14% | 250,454 | 173.83% |
| May | 114,219 | 100,728 | 4,367,564 | 308.86% | 444,607 | 294.14% |
| Jun | 99,560 | 78,285 | 4,339,317 | 125.70% | 442,435 | 119.33% |
| Jul | 65,669 | 56,125 | 2,767,840 | 29.36% | 280,593 | 25.52% |
| Aug | 65,944 | 58,328 | 3,351,808 | 66.46% | 339,576 | 61.81% |
| Sep | 84,236 | 116,435 | 4,867,171 | 99.16% | 493,494 | 94.44% |
| 2000 Total | 750,273 | 737,542 | 31,794,407 | 136.88% | 3,241,070 | 119.52% |

Before January 1999 only SCHATZ Future which was delisted on March 8, 1999. The successive product is the Euro-SCHATZ Future with a contract size of 100,000 EUR.



Euro-SCHATZ Futures

5.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 52.04% | 25.98% | 21.98% | 117,492 | - | 15,461 | - |
| 1998 Total | 54.23% | 28.97% | 16.80% | 72,431 | -38.35% | 9,715 | -37.17% |
| 1999 Total | 46.02% | 36.74% | 17.24% | 178,681 | 146.69% | 18,351 | 88.89% |
| 2000 1. Quarter | 43.74% | 38.70% | 17.57% | 284,144 | 158.07% | 29,122 | 150.99% |
| 2. Quarter | 40.55% | 45.00% | 14.45% | 286,713 | 96.61% | 29,116 | 90.82% |
| 3. Quarter | 40.44% | 44.97% | 14.59% | 443,428 | 111.43% | 45,012 | 107.22% |
| 1999 Jan | 52.06% | 34.03% | 13.91% | 141,929 | 13.28% | 18,650 | 12.45% |
| Feb | 50.67% | 38.81% | 10.51% | 130,731 | -3.40% | 16,626 | -7.17% |
| Mar | 47.60% | 35.79% | 16.61% | 110,103 | -19.33% | 11,603 | -35.53% |
| Apr | 49.83% | 34.56% | 15.61% | 151,648 | -12.49% | 16,016 | -29.83% |
| May | 49.77% | 38.10% | 12.14% | 154,013 | -19.56% | 16,243 | -35.77% |
| Jun | 44.73% | 41.22% | 14.05% | 145,831 | -11.65% | 15,258 | -30.00% |
| Jul | 44.45% | 38.02% | 17.53% | 174,371 | -5.32% | 18,170 | -25.39% |
| Aug | 41.14% | 38.38% | 20.47% | 192,423 | -7.27% | 20,024 | -27.67% |
| Sep | 48.60% | 36.31% | 15.09% | 209,728 | 58.83% | 21,722 | 23.06% |
| Oct | 44.66% | 35.28% | 20.06% | 289,653 | 158.57% | 29,905 | 99.58% |
| Nov | 42.40% | 36.34% | 21.26% | 227,727 | 110.71% | 23,515 | 62.59% |
| Dec | 47.75% | 31.76% | 20.49% | 178,681 | 146.69% | 18,351 | 88.89% |
| 2000 Jan | 40.26% | 41.90% | 17.84% | 309,140 | 117.81% | 31,678 | 69.85% |
| Feb | 44.34% | 38.74% | 16.92% | 407,597 | 211.78% | 41,761 | 151.19% |
| Mar | 46.05% | 35.98% | 17.97% | 284,144 | 158.07% | 29,122 | 150.99% |
| Apr | 40.95% | 41.07% | 17.98% | 292,007 | 92.56% | 29,844 | 86.35% |
| May | 39.80% | 46.83% | 13.37% | 326,590 | 112.05% | 33,206 | 104.44% |
| Jun | 41.07% | 45.38% | 13.55% | 286,713 | 96.61% | 29,116 | 90.82% |
| Jul | 38.30% | 47.02% | 14.68% | 244,198 | 40.05% | 24,749 | 36.21% |
| Aug | 39.74% | 44.00% | 16.25% | 330,698 | 71.86% | 33,483 | 67.21% |
| Sep | 42.14% | 44.46% | 13.40% | 443,428 | 111.43% | 45,012 | 107.22% |
| 2000 Total | 41.48% | 43.07% | 15.45% | 443,428 | 111.43% | 45,012 | 107.22% |

Eurex
Monthly Statistics Derivatives Market
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5.2 Options on Euro-SCHATZ Futures

5.2.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------------|---------|-----------|------------|-----------------------|--------|---------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,213 | 209,945 | 168,503 | 378,448 | | 27,964 | 22,301 | 50,266 | |
| 1999 Total | 2,233 | 271,101 | 215,281 | 486,382 | 28.52% | 29,064 | 23,010 | 52,073 | 3.60% |
| 2000 1. Quarter | 1,020 | 161,054 | 130,350 | 291,404 | 249.98% | 16,529 | 13,511 | 30,040 | 206.32% |
| 2. Quarter | 1,685 | 316,559 | 272,521 | 589,080 | 646.20% | 32,777 | 27,781 | 60,559 | 629.08% |
| 3. Quarter | 1,012 | 301,560 | 239,002 | 540,562 | 313.46% | 30,779 | 24,177 | 54,956 | 297.67% |
| 1999 Jan | 90 | 13,781 | 7,085 | 20,866 | | 1,856 | 940 | 2,796 | |
| Feb | 81 | 13,270 | 8,970 | 22,240 | 215.42% | 1,626 | 1,159 | 2,784 | 198.14% |
| Mar | 136 | 26,915 | 13,242 | 40,157 | 295.60% | 2,838 | 1,388 | 4,226 | 215.45% |
| Apr | 95 | 17,047 | 18,297 | 35,344 | 89.88% | 1,799 | 1,928 | 3,727 | 52.07% |
| May | 30 | 3,550 | 5,400 | 8,950 | -73.04% | 374 | 569 | 943 | -78.43% |
| Jun | 120 | 18,300 | 16,350 | 34,650 | 1.17% | 1,922 | 1,714 | 3,636 | -19.46% |
| Jul | 154 | 30,125 | 18,110 | 48,235 | 29.47% | 3,157 | 1,891 | 5,048 | 2.60% |
| Aug | 164 | 23,336 | 22,428 | 45,764 | -52.02% | 2,530 | 2,433 | 4,962 | -60.84% |
| Sep | 229 | 17,038 | 19,703 | 36,741 | -48.13% | 1,769 | 2,040 | 3,809 | -59.74% |
| Oct | 540 | 60,613 | 45,332 | 105,945 | 324.87% | 6,326 | 4,775 | 11,101 | 232.39% |
| Nov | 388 | 30,159 | 24,250 | 54,409 | 65.45% | 3,120 | 2,515 | 5,635 | 28.18% |
| Dec | 206 | 16,967 | 16,114 | 33,081 | 138.23% | 1,748 | 1,657 | 3,405 | 82.67% |
| 2000 Jan | 281 | 33,803 | 34,210 | 68,013 | 225.95% | 3,501 | 3,549 | 7,049 | 152.10% |
| Feb | 356 | 65,745 | 44,233 | 109,978 | 394.51% | 6,732 | 4,618 | 11,349 | 307.59% |
| Mar | 383 | 61,506 | 51,907 | 113,413 | 182.42% | 6,296 | 5,345 | 11,641 | 175.46% |
| Apr | 362 | 53,617 | 36,142 | 89,759 | 153.96% | 5,501 | 3,694 | 9,195 | 146.73% |
| May | 714 | 152,632 | 114,852 | 267,484 | 2888.65% | 15,555 | 11,662 | 27,217 | 2785.02% |
| Jun | 609 | 110,310 | 121,527 | 231,837 | 569.08% | 11,721 | 12,426 | 24,147 | 564.08% |
| Jul | 310 | 63,375 | 62,093 | 125,468 | 160.12% | 6,586 | 6,282 | 12,868 | 154.92% |
| Aug | 375 | 108,193 | 75,837 | 184,030 | 302.13% | 10,968 | 7,674 | 18,641 | 275.65% |
| Sep | 327 | 129,992 | 101,072 | 231,064 | 528.90% | 13,225 | 10,221 | 23,446 | 515.57% |
| 2000 Total | 3,717 | 779,173 | 641,873 | 1,421,046 | 385.09% | 80,084 | 65,470 | 145,554 | 355.82% |

Before January 1999, only the option on the SCHATZ Future which was delisted on March 8, 1999. The successive product is the option on the Euro-SCHATZ Future.

5.2.2 Open Interest and Market Share per Account Group

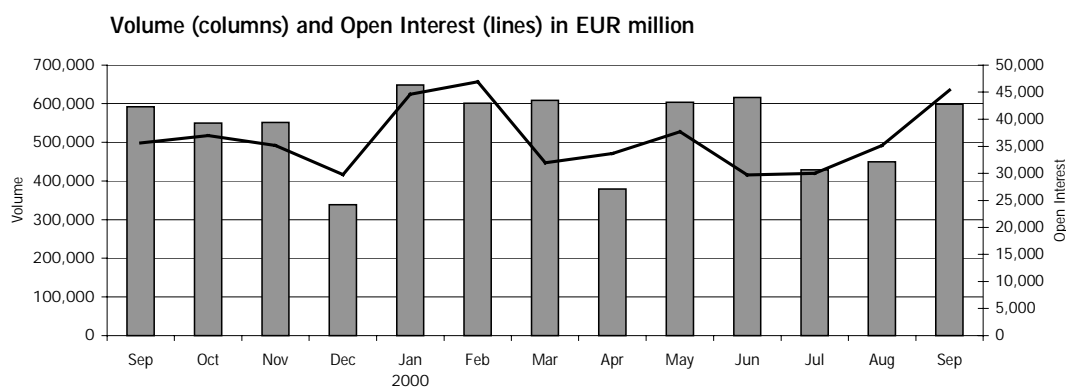
| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|--------|---------|------------|------------------------------|-------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 57.80% | 8.47% | 33.73% | 5,926 | 3,750 | 9,676 | | 796 | 503 | 1,299 | |
| 1999 Total | 76.44% | 9.36% | 14.20% | 10,473 | 7,080 | 17,553 | 81.41% | 1,081 | 727 | 1,808 | 39.22% |
| 2000 1. Quarter | 71.78% | 11.74% | 16.48% | 31,665 | 41,337 | 73,002 | 180.99% | 3,242 | 4,212 | 7,454 | 172.38% |
| 2. Quarter | 77.31% | 7.55% | 15.14% | 57,768 | 66,191 | 123,959 | 407.82% | 5,890 | 6,700 | 12,590 | 391.47% |
| 3. Quarter | 71.06% | 7.54% | 21.40% | 81,851 | 54,379 | 136,230 | 299.75% | 8,315 | 5,497 | 13,812 | 291.43% |
| 1999 Jan | 59.91% | 22.10% | 17.99% | 11,917 | 8,295 | 20,212 | | 1,603 | 1,113 | 2,717 | |
| Feb | 75.31% | 15.65% | 9.04% | 4,650 | 1,560 | 6,210 | 125.74% | 493 | 164 | 657 | 80.45% |
| Mar | 87.16% | 3.75% | 9.09% | 17,710 | 8,270 | 25,980 | 190.28% | 1,870 | 867 | 2,737 | 131.68% |
| Apr | 87.76% | 0.00% | 12.24% | 11,547 | 16,720 | 28,267 | 90.98% | 1,220 | 1,758 | 2,978 | 52.81% |
| May | 69.27% | 14.80% | 15.92% | 2,550 | 760 | 3,310 | -85.88% | 269 | 80 | 349 | -88.71% |
| Jun | 73.30% | 6.42% | 20.27% | 15,800 | 8,610 | 24,410 | -24.78% | 1,660 | 902 | 2,562 | -40.16% |
| Jul | 76.66% | 10.28% | 13.06% | 18,300 | 8,360 | 26,660 | -20.78% | 1,921 | 874 | 2,795 | -37.03% |
| Aug | 80.64% | 4.16% | 15.20% | 13,525 | 7,435 | 20,960 | -63.65% | 1,403 | 770 | 2,173 | -71.65% |
| Sep | 75.15% | 6.60% | 18.25% | 18,229 | 15,850 | 34,079 | -55.53% | 1,891 | 1,637 | 3,529 | -65.45% |
| Oct | 81.06% | 12.09% | 6.85% | 31,329 | 21,910 | 53,239 | -28.97% | 3,240 | 2,256 | 5,496 | -45.00% |
| Nov | 67.23% | 13.13% | 19.65% | 14,254 | 5,315 | 19,569 | 130.47% | 1,474 | 548 | 2,022 | 77.54% |
| Dec | 62.96% | 9.67% | 27.36% | 10,473 | 7,080 | 17,553 | 81.41% | 1,081 | 727 | 1,808 | 39.22% |
| 2000 Jan | 65.98% | 15.89% | 18.13% | 18,728 | 23,147 | 41,875 | 107.18% | 1,924 | 2,368 | 4,292 | 59.00% |
| Feb | 75.03% | 7.67% | 17.30% | 31,792 | 22,677 | 54,469 | 777.12% | 3,251 | 2,309 | 5,560 | 746.48% |
| Mar | 72.13% | 13.19% | 14.68% | 31,665 | 41,337 | 73,002 | 180.99% | 3,242 | 4,212 | 7,454 | 172.38% |
| Apr | 75.61% | 10.48% | 13.90% | 39,801 | 35,292 | 75,093 | 165.66% | 4,080 | 3,598 | 7,678 | 157.85% |
| May | 76.42% | 6.83% | 16.75% | 52,500 | 41,786 | 94,286 | 2748.52% | 5,355 | 4,229 | 9,584 | 2647.55% |
| Jun | 78.95% | 7.26% | 13.79% | 57,768 | 66,191 | 123,959 | 407.82% | 5,890 | 6,700 | 12,590 | 391.47% |
| Jul | 64.52% | 11.75% | 23.73% | 52,225 | 54,526 | 106,751 | 300.42% | 5,323 | 5,512 | 10,835 | 287.58% |
| Aug | 70.10% | 6.70% | 23.20% | 35,480 | 28,966 | 64,446 | 207.47% | 3,593 | 2,925 | 6,517 | 199.89% |
| Sep | 75.41% | 5.90% | 18.69% | 81,851 | 54,379 | 136,230 | 299.75% | 8,315 | 5,497 | 13,812 | 291.43% |
| 2000 Total | 73.81% | 8.41% | 17.79% | 81,851 | 54,379 | 136,230 | 299.75% | 8,315 | 5,497 | 13,812 | 291.43% |

5.3 Euro-BOBL Futures

5.3.1 Traded Contracts

| | Trades | Basis Trades in Contracts | Traded Contracts | | Volume in EUR million | |
|-----------------|-----------|------------------------------|------------------|------------|-----------------------|------------|
| | | | Total | Change YoY | Total | Change YoY |
| 1996 Total | 772,841 | 198,608 | 18,269,169 | - | 2,410,314 | - |
| 1997 Total | 866,197 | 1,094,855 | 24,299,906 | 33.01% | 3,244,151 | 34.59% |
| 1998 Total | 1,093,532 | 1,630,466 | 31,683,256 | 30.38% | 4,313,488 | 32.96% |
| 1999 Total | 1,950,731 | 2,049,413 | 51,955,163 | 63.98% | 5,797,199 | 34.40% |
| 2000 1. Quarter | 703,608 | 613,681 | 18,016,760 | 87.08% | 1,858,963 | 42.79% |
| 2. Quarter | 616,631 | 552,178 | 15,503,880 | 24.43% | 1,599,781 | 18.09% |
| 3. Quarter | 530,879 | 493,764 | 14,353,645 | -10.56% | 1,478,103 | -13.05% |
| 1999 Jan | 108,439 | 127,061 | 2,566,347 | -15.62% | 359,203 | -12.03% |
| Feb | 125,371 | 143,381 | 3,020,481 | 46.38% | 423,288 | 52.24% |
| Mar | 164,090 | 205,779 | 4,043,683 | 48.91% | 519,401 | 42.13% |
| Apr | 100,019 | 193,924 | 3,053,359 | 20.76% | 334,624 | -1.30% |
| May | 99,048 | 181,106 | 3,535,966 | 76.12% | 386,899 | 43.60% |
| Jun | 180,362 | 167,595 | 5,870,416 | 129.42% | 633,167 | 83.65% |
| Jul | 200,028 | 161,802 | 5,451,659 | 141.94% | 581,432 | 90.61% |
| Aug | 187,738 | 218,742 | 4,966,988 | 47.77% | 526,380 | 14.18% |
| Sep | 213,617 | 196,568 | 5,630,279 | 44.29% | 592,057 | 9.85% |
| Oct | 224,415 | 177,710 | 5,298,268 | 59.53% | 549,781 | 19.72% |
| Nov | 217,422 | 191,883 | 5,269,555 | 134.20% | 552,046 | 77.75% |
| Dec | 130,182 | 83,862 | 3,248,162 | 93.35% | 338,921 | 45.05% |
| 2000 Jan | 258,949 | 176,398 | 6,295,215 | 145.30% | 648,413 | 80.51% |
| Feb | 225,173 | 233,694 | 5,827,549 | 92.93% | 601,114 | 42.01% |
| Mar | 219,486 | 203,589 | 5,893,996 | 45.76% | 609,437 | 17.33% |
| Apr | 169,860 | 104,101 | 3,660,679 | 19.89% | 379,561 | 13.43% |
| May | 224,233 | 228,599 | 5,884,870 | 66.43% | 603,915 | 56.09% |
| Jun | 222,538 | 219,478 | 5,958,331 | 1.50% | 616,305 | -2.66% |
| Jul | 173,683 | 120,735 | 4,172,073 | -23.47% | 429,288 | -26.17% |
| Aug | 161,255 | 172,520 | 4,368,750 | -12.04% | 449,733 | -14.56% |
| Sep | 195,941 | 200,509 | 5,812,822 | 3.24% | 599,082 | 1.19% |
| 2000 Total | 1,851,118 | 1,659,623 | 47,874,285 | 25.53% | 4,936,848 | 13.32% |

Before January 1999, only BOBL Future which was delisted on March 8, 1999. The successive product is the Euro-BOBL Future with a contract size of 100,000 EUR.



Euro-BOBL Futures

5.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 47.18% | 36.51% | 16.31% | 222,638 | - | | |
| 1997 Total | 45.68% | 34.29% | 20.03% | 188,525 | -15.32% | 25,088 | - |
| 1998 Total | 45.19% | 34.26% | 20.55% | 165,118 | -12.42% | 22,951 | -8.52% |
| 1999 Total | 41.58% | 37.26% | 21.16% | 288,017 | 74.43% | 29,756 | 29.65% |
| 2000 1. Quarter | 38.72% | 40.43% | 20.86% | 307,824 | 33.44% | 31,921 | 26.88% |
| 2. Quarter | 40.44% | 43.54% | 16.02% | 288,100 | -16.59% | 29,738 | -19.68% |
| 3. Quarter | 41.57% | 40.54% | 17.89% | 439,002 | 29.29% | 45,384 | 27.50% |
| 1999 Jan | 41.17% | 34.90% | 23.94% | 185,239 | -26.02% | 25,945 | -22.97% |
| Feb | 40.91% | 34.12% | 24.97% | 212,621 | -16.08% | 28,896 | -15.38% |
| Mar | 43.78% | 32.37% | 23.86% | 230,683 | 6.98% | 25,158 | -13.12% |
| Apr | 43.62% | 35.79% | 20.59% | 254,030 | -13.96% | 27,844 | -29.62% |
| May | 43.12% | 33.62% | 23.26% | 273,256 | -2.79% | 29,805 | -21.26% |
| Jun | 43.33% | 35.97% | 20.70% | 345,387 | 37.56% | 37,022 | 9.20% |
| Jul | 42.93% | 37.79% | 19.28% | 378,860 | 34.00% | 40,160 | 4.87% |
| Aug | 39.11% | 40.65% | 20.24% | 386,831 | 11.27% | 40,883 | -14.83% |
| Sep | 41.24% | 39.58% | 19.19% | 339,542 | 27.94% | 35,595 | -3.36% |
| Oct | 39.97% | 38.24% | 21.79% | 354,566 | 23.99% | 36,999 | -6.23% |
| Nov | 39.65% | 40.75% | 19.61% | 336,671 | 28.90% | 35,176 | -2.91% |
| Dec | 40.61% | 39.23% | 20.16% | 288,017 | 74.43% | 29,756 | 29.65% |
| 2000 Jan | 36.02% | 42.02% | 21.95% | 433,632 | 134.09% | 44,609 | 71.94% |
| Feb | 41.03% | 38.37% | 20.61% | 454,816 | 113.91% | 46,924 | 62.39% |
| Mar | 39.31% | 40.76% | 19.93% | 307,824 | 33.44% | 31,921 | 26.88% |
| Apr | 34.79% | 47.45% | 17.76% | 326,141 | 28.39% | 33,680 | 20.96% |
| May | 39.55% | 43.60% | 16.85% | 365,699 | 33.83% | 37,671 | 26.39% |
| Jun | 44.79% | 41.09% | 14.12% | 288,100 | -16.59% | 29,738 | -19.68% |
| Jul | 39.35% | 42.49% | 18.16% | 291,077 | -23.17% | 29,998 | -25.31% |
| Aug | 39.25% | 40.34% | 20.41% | 342,735 | -11.40% | 35,181 | -13.95% |
| Sep | 44.92% | 39.28% | 15.80% | 439,002 | 29.29% | 45,384 | 27.50% |
| 2000 Total | 40.13% | 41.47% | 18.40% | 439,002 | 29.29% | 45,384 | 27.50% |

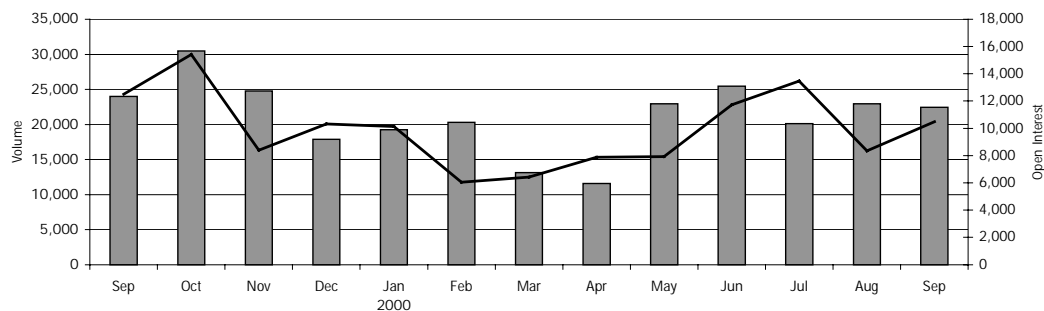
5.4 Options on Euro-BOBL Futures

5.4.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|--------|------------------|---------|-----------|------------|-----------------------|---------|---------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 5,274 | 320,260 | 343,242 | 663,502 | - | | | 87,364 | - |
| 1997 Total | 9,287 | 760,154 | 945,080 | 1,705,234 | 157.01% | 101,568 | 125,501 | 227,069 | 159.91% |
| 1998 Total | 6,406 | 624,652 | 618,106 | 1,242,758 | -27.12% | 85,079 | 83,422 | 168,501 | -25.79% |
| 1999 Total | 8,999 | 893,981 | 988,497 | 1,882,478 | 51.48% | 96,464 | 106,486 | 202,951 | 20.44% |
| 2000 1. Quarter | 2,317 | 264,575 | 245,817 | 510,392 | 199.10% | 27,458 | 25,228 | 52,686 | 145.28% |
| 2. Quarter | 1,968 | 261,541 | 320,007 | 581,548 | 65.21% | 27,143 | 32,873 | 60,016 | 56.84% |
| 3. Quarter | 1,275 | 404,855 | 230,097 | 634,952 | -4.17% | 41,868 | 23,618 | 65,485 | -6.51% |
| 1999 Jan | 259 | 32,421 | 27,289 | 59,710 | -57.68% | 4,522 | 3,792 | 8,315 | -56.02% |
| Feb | 302 | 19,214 | 36,824 | 56,038 | -52.22% | 2,448 | 4,757 | 7,206 | -54.23% |
| Mar | 269 | 30,977 | 23,915 | 54,892 | -38.90% | 3,372 | 2,587 | 5,960 | -50.64% |
| Apr | 291 | 27,359 | 28,397 | 55,756 | -70.40% | 3,002 | 3,102 | 6,103 | -75.84% |
| May | 487 | 40,830 | 92,350 | 133,180 | 28.73% | 4,469 | 10,073 | 14,542 | 4.88% |
| Jun | 715 | 90,608 | 72,459 | 163,067 | 150.65% | 9,816 | 7,804 | 17,620 | 101.36% |
| Jul | 767 | 83,106 | 82,908 | 166,014 | 85.49% | 8,899 | 8,817 | 17,716 | 46.53% |
| Aug | 1,177 | 138,369 | 130,037 | 268,406 | 194.32% | 14,689 | 13,662 | 28,351 | 128.05% |
| Sep | 1,370 | 91,047 | 137,100 | 228,147 | 38.42% | 9,629 | 14,349 | 23,978 | 5.29% |
| Oct | 1,565 | 143,753 | 149,321 | 293,074 | 127.80% | 15,032 | 15,468 | 30,500 | 71.27% |
| Nov | 1,164 | 125,553 | 111,407 | 236,960 | 503.17% | 13,187 | 11,584 | 24,771 | 356.22% |
| Dec | 633 | 70,744 | 96,490 | 167,234 | 590.91% | 7,398 | 10,492 | 17,890 | 430.80% |
| 2000 Jan | 869 | 96,158 | 90,313 | 186,471 | 212.29% | 9,972 | 9,273 | 19,245 | 131.46% |
| Feb | 832 | 104,194 | 92,342 | 196,536 | 250.72% | 10,842 | 9,469 | 20,311 | 181.87% |
| Mar | 616 | 64,223 | 63,162 | 127,385 | 132.06% | 6,644 | 6,487 | 13,131 | 120.32% |
| Apr | 509 | 50,324 | 61,335 | 111,659 | 100.26% | 5,263 | 6,336 | 11,599 | 90.04% |
| May | 821 | 103,067 | 120,783 | 223,850 | 68.08% | 10,603 | 12,348 | 22,952 | 57.83% |
| Jun | 638 | 108,150 | 137,889 | 246,039 | 50.88% | 11,276 | 14,189 | 25,465 | 44.53% |
| Jul | 426 | 133,015 | 62,050 | 195,065 | 17.50% | 13,765 | 6,350 | 20,115 | 13.54% |
| Aug | 436 | 134,643 | 87,718 | 222,361 | -17.15% | 13,905 | 9,022 | 22,927 | -19.13% |
| Sep | 413 | 137,197 | 80,329 | 217,526 | -4.66% | 14,197 | 8,246 | 22,443 | -6.40% |
| 2000 Total | 5,560 | 930,971 | 795,921 | 1,726,892 | 45.70% | 96,468 | 81,719 | 178,187 | 37.29% |

Before January 1999, only the Option on the BOBL Future which was delisted on March 8, 1999. The successive product is the Option on the Euro-BOBL Future.

Volume (columns) and Open Interest (lines) in EUR million



Eurex
Monthly Statistics Derivatives Market
September 2000

5.4.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|--------|---------|------------|------------------------------|-------|--------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 31.00% | 31.33% | 37.68% | 18,331 | 14,367 | 32,698 | - | | | | |
| 1997 Total | 39.26% | 20.90% | 39.85% | 33,797 | 25,018 | 58,815 | 79.87% | 4,483 | 3,295 | 7,778 | - |
| 1998 Total | 56.05% | 11.87% | 32.08% | 9,177 | 4,671 | 13,848 | -76.45% | 1,281 | 645 | 1,927 | -75.23% |
| 1999 Total | 87.62% | 3.67% | 8.71% | 42,522 | 56,953 | 99,475 | 618.33% | 4,448 | 5,876 | 10,324 | 435.90% |
| 2000 1. Quarter | 84.38% | 5.57% | 10.06% | 29,085 | 33,480 | 62,565 | 109.24% | 2,998 | 3,431 | 6,429 | 98.13% |
| 2. Quarter | 89.30% | 2.50% | 8.20% | 69,598 | 43,797 | 113,395 | 3.97% | 7,224 | 4,500 | 11,725 | -0.70% |
| 3. Quarter | 89.86% | 1.42% | 8.72% | 62,925 | 38,647 | 101,572 | -15.03% | 6,517 | 3,959 | 10,476 | -16.16% |
| 1999 Jan | 82.41% | 10.35% | 7.24% | 15,495 | 14,406 | 29,901 | -67.82% | 2,171 | 2,003 | 4,174 | -66.28% |
| Feb | 84.48% | 6.78% | 8.73% | 6,145 | 9,392 | 15,537 | -73.08% | 669 | 1,022 | 1,691 | -78.15% |
| Mar | 93.09% | 1.32% | 5.59% | 11,272 | 18,629 | 29,901 | -55.72% | 1,229 | 2,016 | 3,245 | -64.20% |
| Apr | 90.08% | 2.74% | 7.18% | 22,473 | 26,224 | 48,697 | -63.42% | 2,460 | 2,849 | 5,310 | -70.25% |
| May | 89.70% | 3.96% | 6.35% | 25,423 | 38,702 | 64,125 | 16.21% | 2,783 | 4,213 | 6,995 | -5.45% |
| Jun | 88.54% | 3.74% | 7.72% | 59,333 | 49,736 | 109,069 | 140.99% | 6,438 | 5,369 | 11,807 | 94.17% |
| Jul | 89.40% | 2.84% | 7.76% | 62,640 | 70,573 | 133,213 | 74.90% | 6,773 | 7,564 | 14,338 | 39.81% |
| Aug | 90.99% | 1.88% | 7.14% | 34,601 | 45,133 | 79,734 | 17.72% | 3,662 | 4,717 | 8,379 | -9.04% |
| Sep | 88.42% | 4.54% | 7.04% | 38,175 | 81,364 | 119,539 | -5.37% | 4,030 | 8,466 | 12,496 | -28.06% |
| Oct | 92.41% | 1.82% | 5.78% | 67,412 | 80,592 | 148,004 | 6.99% | 7,052 | 8,355 | 15,407 | -19.10% |
| Nov | 89.44% | 3.01% | 7.55% | 36,298 | 44,524 | 80,822 | 732.87% | 3,789 | 4,597 | 8,386 | 524.95% |
| Dec | 66.75% | 7.56% | 25.69% | 42,522 | 56,953 | 99,475 | 618.33% | 4,448 | 5,876 | 10,324 | 435.90% |
| 2000 Jan | 87.20% | 4.10% | 8.69% | 46,120 | 52,113 | 98,233 | 228.53% | 4,785 | 5,360 | 10,145 | 143.07% |
| Feb | 79.58% | 7.52% | 12.90% | 28,200 | 30,907 | 59,107 | 280.43% | 2,901 | 3,150 | 6,052 | 257.89% |
| Mar | 87.67% | 4.68% | 7.65% | 29,085 | 33,480 | 62,565 | 109.24% | 2,998 | 3,431 | 6,429 | 98.13% |
| Apr | 86.03% | 4.39% | 9.58% | 37,637 | 38,843 | 76,480 | 57.05% | 3,895 | 3,995 | 7,890 | 48.60% |
| May | 87.73% | 2.69% | 9.58% | 34,959 | 42,487 | 77,446 | 20.77% | 3,600 | 4,340 | 7,941 | 13.52% |
| Jun | 92.22% | 1.48% | 6.31% | 69,598 | 43,797 | 113,395 | 3.97% | 7,224 | 4,500 | 11,725 | -0.70% |
| Jul | 93.35% | 1.47% | 5.17% | 78,968 | 51,659 | 130,627 | -1.94% | 8,181 | 5,290 | 13,470 | -6.05% |
| Aug | 88.14% | 1.16% | 10.70% | 44,331 | 36,914 | 81,245 | 1.90% | 4,574 | 3,786 | 8,360 | -0.22% |
| Sep | 88.49% | 1.63% | 9.88% | 62,925 | 38,647 | 101,572 | -15.03% | 6,517 | 3,959 | 10,476 | -16.16% |
| 2000 Total | 88.05% | 3.01% | 8.94% | 62,925 | 38,647 | 101,572 | -15.03% | 6,517 | 3,959 | 10,476 | -16.16% |

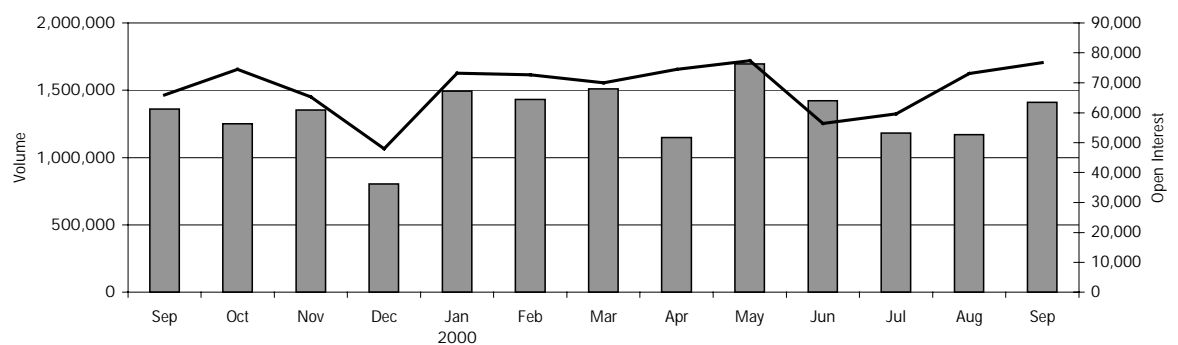
5.5 Euro-BUND Futures

5.5.1 Traded Contracts

| | Trades | Basis Trades in Contracts | Traded Contracts | | Volume in EUR million | |
|-----------------|-----------|------------------------------|------------------|------------|-----------------------|------------|
| | | | Total | Change YoY | Total | Change YoY |
| 1996 Total | 988,047 | 6,154 | 16,496,809 | - | 2,069,084 | - |
| 1997 Total | 1,536,385 | 198,091 | 31,337,633 | 89.96% | 4,092,225 | 97.78% |
| 1998 Total | 3,754,764 | 2,354,590 | 89,877,842 | 186.80% | 12,661,897 | 209.41% |
| 1999 Total | 6,587,027 | 4,200,714 | 144,158,040 | 60.39% | 16,825,466 | 32.88% |
| 2000 1. Quarter | 1,928,589 | 1,177,346 | 42,783,805 | 25.43% | 4,434,446 | -7.76% |
| 2. Quarter | 1,689,212 | 1,270,676 | 40,590,834 | 4.53% | 4,266,338 | -3.21% |
| 3. Quarter | 1,404,357 | 1,006,030 | 35,815,625 | -8.08% | 3,764,144 | -10.44% |
| 1999 Jan | 463,270 | 253,762 | 8,773,112 | 63.48% | 1,312,739 | 80.29% |
| Feb | 553,924 | 254,218 | 11,354,452 | 122.52% | 1,681,113 | 140.44% |
| Mar | 637,841 | 477,786 | 13,983,102 | 94.08% | 1,813,698 | 83.38% |
| Apr | 447,342 | 446,683 | 10,468,984 | 53.75% | 1,209,575 | 29.64% |
| May | 473,491 | 371,525 | 11,899,124 | 107.73% | 1,363,356 | 73.85% |
| Jun | 694,376 | 449,639 | 16,461,800 | 117.14% | 1,835,018 | 75.03% |
| Jul | 678,851 | 399,731 | 14,205,545 | 61.09% | 1,551,106 | 26.32% |
| Aug | 563,189 | 319,303 | 11,947,117 | 6.52% | 1,291,251 | -19.44% |
| Sep | 595,216 | 292,041 | 12,812,290 | 19.40% | 1,360,587 | -12.61% |
| Oct | 539,952 | 331,830 | 11,998,280 | 21.39% | 1,250,912 | -12.23% |
| Nov | 596,063 | 398,618 | 12,682,111 | 91.27% | 1,352,262 | 41.25% |
| Dec | 343,512 | 205,578 | 7,572,123 | 57.53% | 803,850 | 13.30% |
| 2000 Jan | 668,448 | 408,049 | 14,516,161 | 65.46% | 1,492,776 | 13.71% |
| Feb | 638,113 | 352,862 | 13,826,139 | 21.77% | 1,431,704 | -14.84% |
| Mar | 622,028 | 416,435 | 14,441,505 | 3.28% | 1,509,965 | -16.75% |
| Apr | 484,357 | 279,377 | 10,881,368 | 3.94% | 1,148,026 | -5.09% |
| May | 642,449 | 599,717 | 16,259,360 | 36.64% | 1,695,255 | 24.34% |
| Jun | 562,406 | 391,582 | 13,450,106 | -18.30% | 1,423,057 | -22.45% |
| Jul | 468,889 | 301,364 | 11,261,895 | -20.72% | 1,182,092 | -23.79% |
| Aug | 442,535 | 275,863 | 11,099,745 | -7.09% | 1,169,935 | -9.40% |
| Sep | 492,933 | 428,803 | 13,453,985 | 5.01% | 1,412,117 | 3.79% |
| 2000 Total | 5,022,158 | 3,454,052 | 119,190,264 | 6.51% | 12,464,928 | -7.11% |

Before January 1999, only BUND Future which was delisted on March 8, 1999. The successive product is the Euro-BUND Future with a contract size of 100,000 EUR.

Volume (columns) and Open Interest (lines) in EUR million



Eurex
Monthly Statistics Derivatives Market
September 2000

Euro-BUND Futures

5.5.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest In Contracts | | Open Interest in EUR million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 25.83% | 49.05% | 25.12% | 145,834 | | | |
| 1997 Total | 29.54% | 42.56% | 27.90% | 145,606 | -0.16% | 19,418 | |
| 1998 Total | 47.17% | 28.58% | 24.26% | 261,459 | 79.57% | 38,694 | 99.27% |
| 1999 Total | 50.55% | 26.48% | 22.97% | 460,971 | 76.31% | 47,993 | 24.03% |
| 2000 1. Quarter | 47.83% | 27.03% | 25.13% | 663,551 | 19.84% | 69,934 | 10.79% |
| 2. Quarter | 45.76% | 29.54% | 24.70% | 536,594 | -22.84% | 56,373 | -26.55% |
| 3. Quarter | 45.79% | 30.57% | 23.64% | 729,306 | 17.04% | 76,797 | 16.46% |
| 1999 Jan | 46.95% | 27.97% | 25.08% | 412,120 | 91.04% | 60,823 | 106.96% |
| Feb | 50.25% | 25.01% | 24.74% | 562,568 | 75.73% | 79,059 | 79.59% |
| Mar | 52.11% | 26.00% | 21.89% | 553,685 | 62.40% | 63,121 | 34.91% |
| Apr | 51.69% | 28.40% | 19.91% | 617,809 | 21.68% | 71,255 | 2.66% |
| May | 48.57% | 28.78% | 22.65% | 591,490 | 5.90% | 67,430 | -12.44% |
| Jun | 52.56% | 24.10% | 23.33% | 695,389 | 37.92% | 76,754 | 9.92% |
| Jul | 53.51% | 25.59% | 20.90% | 741,670 | 9.29% | 80,312 | -15.32% |
| Aug | 50.89% | 26.02% | 23.09% | 681,482 | -23.82% | 73,294 | -43.41% |
| Sep | 49.62% | 26.82% | 23.56% | 623,147 | -8.17% | 65,943 | -33.67% |
| Oct | 49.00% | 26.25% | 24.75% | 703,765 | -3.87% | 74,503 | -29.11% |
| Nov | 49.19% | 27.56% | 23.25% | 615,263 | 11.72% | 65,260 | -19.06% |
| Dec | 49.56% | 27.16% | 23.28% | 460,971 | 76.31% | 47,993 | 24.03% |
| 2000 Jan | 47.76% | 27.14% | 25.10% | 710,558 | 72.42% | 73,169 | 20.30% |
| Feb | 47.55% | 26.79% | 25.65% | 702,137 | 24.81% | 72,714 | -8.03% |
| Mar | 48.18% | 27.15% | 24.67% | 663,551 | 19.84% | 69,934 | 10.79% |
| Apr | 45.54% | 26.32% | 28.15% | 709,949 | 14.91% | 74,546 | 4.62% |
| May | 45.29% | 30.49% | 24.22% | 734,639 | 24.20% | 77,462 | 14.88% |
| Jun | 46.50% | 31.00% | 22.49% | 536,594 | -22.84% | 56,373 | -26.55% |
| Jul | 42.74% | 31.42% | 25.84% | 565,313 | -23.78% | 59,576 | -25.82% |
| Aug | 44.11% | 29.87% | 26.02% | 697,662 | 2.37% | 73,120 | -0.24% |
| Sep | 49.73% | 30.44% | 19.83% | 729,306 | 17.04% | 76,797 | 16.46% |
| 2000 Total | 46.51% | 28.95% | 24.54% | 729,306 | 17.04% | 76,797 | 16.46% |

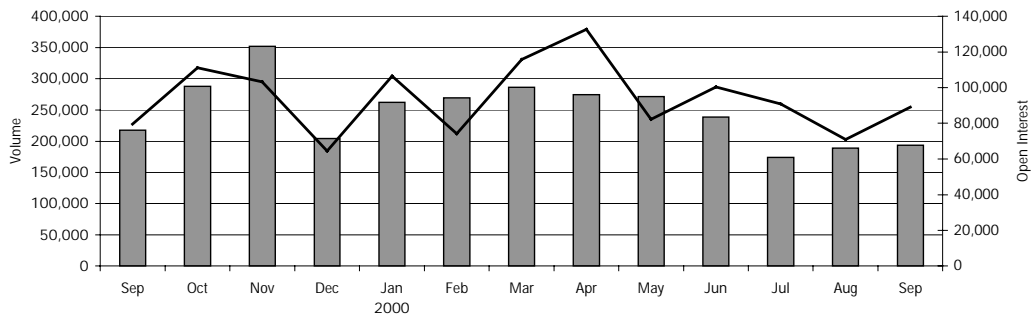
5.6 Options on Euro-BUND Futures

5.6.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|-----------------|---------|------------------|------------|------------|------------|-----------------------|-----------|-----------|------------|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 8,059 | 89,568 | 115,952 | 205,520 | - | | | 25,706 | - |
| 1997 Total | 7,792 | 256,592 | 381,267 | 637,859 | 210.36% | 33,612 | 49,411 | 83,024 | 222.97% |
| 1998 Total | 57,003 | 3,541,590 | 3,290,613 | 6,832,203 | 971.11% | 506,542 | 463,295 | 969,837 | 1068.15% |
| 1999 Total | 180,552 | 13,260,545 | 13,479,185 | 26,739,730 | 291.38% | 1,502,127 | 1,496,138 | 2,998,264 | 209.15% |
| 2000 1. Quarter | 47,955 | 4,262,247 | 3,628,047 | 7,890,294 | 55.56% | 447,472 | 370,764 | 818,236 | 27.52% |
| 2. Quarter | 44,624 | 3,900,005 | 3,570,312 | 7,470,317 | 13.87% | 414,485 | 370,503 | 784,988 | 5.51% |
| 3. Quarter | 27,757 | 2,790,602 | 2,502,309 | 5,292,911 | -25.74% | 296,116 | 259,913 | 556,029 | -27.63% |
| 1999 Jan | 7,656 | 614,975 | 484,776 | 1,099,751 | 481.17% | 88,265 | 68,192 | 156,457 | 512.42% |
| Feb | 13,591 | 826,017 | 1,030,115 | 1,856,132 | 783.77% | 109,809 | 134,958 | 244,767 | 754.64% |
| Mar | 14,752 | 942,212 | 1,174,099 | 2,116,311 | 1037.09% | 108,295 | 132,110 | 240,405 | 842.07% |
| Apr | 13,473 | 963,820 | 837,136 | 1,800,956 | 755.52% | 112,207 | 95,587 | 207,793 | 620.51% |
| May | 14,827 | 951,959 | 1,110,067 | 2,062,026 | 656.11% | 109,940 | 125,809 | 235,749 | 532.81% |
| Jun | 18,159 | 1,184,090 | 1,513,568 | 2,697,658 | 661.15% | 133,491 | 166,979 | 300,470 | 513.76% |
| Jul | 19,988 | 1,450,289 | 1,442,174 | 2,892,463 | 319.17% | 160,007 | 155,797 | 315,805 | 229.42% |
| Aug | 15,633 | 1,046,667 | 1,141,040 | 2,187,707 | 100.44% | 114,025 | 121,141 | 235,166 | 52.54% |
| Sep | 16,157 | 1,045,448 | 1,002,269 | 2,047,717 | 112.15% | 112,388 | 105,005 | 217,392 | 55.74% |
| Oct | 17,126 | 1,431,838 | 1,321,420 | 2,753,258 | 117.70% | 151,747 | 136,412 | 288,159 | 58.25% |
| Nov | 19,189 | 1,762,727 | 1,541,077 | 3,303,804 | 287.05% | 189,858 | 162,042 | 351,899 | 185.61% |
| Dec | 10,001 | 1,040,503 | 881,444 | 1,921,947 | 253.17% | 112,095 | 92,106 | 204,201 | 154.75% |
| 2000 Jan | 16,052 | 1,317,928 | 1,224,686 | 2,542,614 | 131.20% | 137,704 | 124,665 | 262,369 | 67.69% |
| Feb | 16,067 | 1,378,650 | 1,229,936 | 2,608,586 | 40.54% | 144,108 | 125,289 | 269,396 | 10.06% |
| Mar | 15,836 | 1,565,669 | 1,173,425 | 2,739,094 | 29.43% | 165,660 | 120,811 | 286,471 | 19.16% |
| Apr | 14,878 | 1,390,102 | 1,210,923 | 2,601,025 | 44.42% | 148,427 | 126,089 | 274,517 | 32.11% |
| May | 17,087 | 1,248,923 | 1,361,826 | 2,610,749 | 26.61% | 131,185 | 140,433 | 271,618 | 15.21% |
| Jun | 12,659 | 1,260,980 | 997,563 | 2,258,543 | -16.28% | 134,873 | 103,981 | 238,853 | -20.51% |
| Jul | 9,905 | 891,903 | 761,222 | 1,653,125 | -42.85% | 94,740 | 79,040 | 173,780 | -44.97% |
| Aug | 9,535 | 923,951 | 867,776 | 1,791,727 | -18.10% | 98,121 | 90,445 | 188,566 | -19.82% |
| Sep | 8,317 | 974,748 | 873,311 | 1,848,059 | -9.75% | 103,255 | 90,429 | 193,683 | -10.91% |
| 2000 Total | 120,336 | 10,952,854 | 9,700,668 | 20,653,522 | 10.09% | 1,158,073 | 1,001,181 | 2,159,254 | 0.24% |

Before December 1998, only the Option on the BUND Future which was delisted on March 8, 1999. The successive product is the Option on the Euro-BUND Future.

Volume (columns) and Open Interest (lines) in EUR million



Eurex
Monthly Statistics Derivatives Market
September 2000

5.6.2 Open Interest and Market Share per Account Group

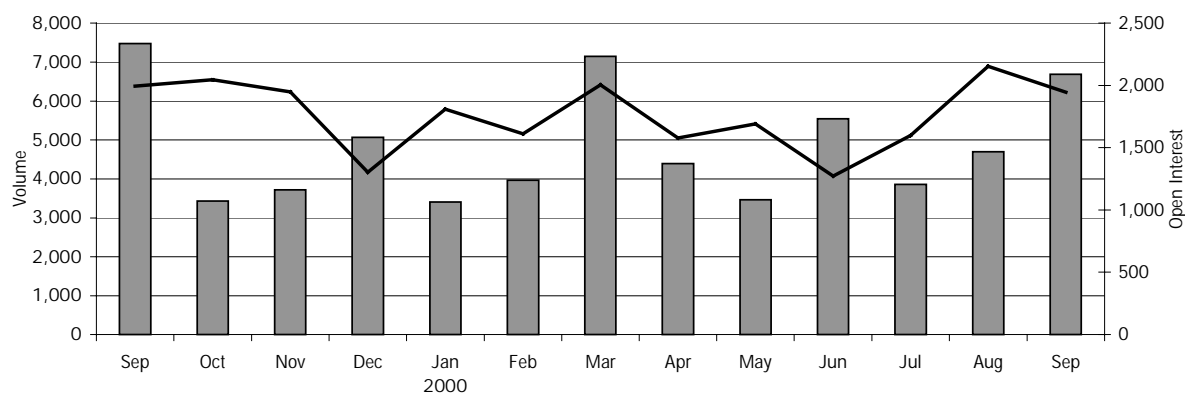
| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|---------|-----------|------------|------------------------------|--------|---------|------------|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 34.36% | 21.22% | 44.42% | 6,822 | 8,461 | 15,283 | - | | | | |
| 1997 Total | 26.21% | 45.00% | 28.79% | 13,283 | 16,587 | 29,870 | 95.45% | 1,767 | 2,177 | 3,944 | |
| 1998 Total | 54.78% | 24.24% | 20.98% | 100,125 | 101,074 | 201,199 | 573.58% | 14,772 | 14,560 | 29,332 | 643.63% |
| 1999 Total | 74.54% | 9.38% | 16.08% | 321,917 | 289,424 | 611,341 | 203.85% | 34,677 | 29,881 | 64,558 | 120.09% |
| 2000 1. Quarter | 74.05% | 9.34% | 16.61% | 624,654 | 486,122 | 1,110,776 | 49.91% | 66,235 | 49,664 | 115,900 | 36.63% |
| 2. Quarter | 74.00% | 8.32% | 17.68% | 554,710 | 397,184 | 951,894 | 6.60% | 59,451 | 40,865 | 100,316 | 0.51% |
| 3. Quarter | 71.96% | 8.66% | 19.38% | 403,627 | 447,323 | 850,950 | 14.13% | 43,114 | 46,027 | 89,142 | 12.10% |
| 1999 Jan | 80.15% | 10.48% | 9.37% | 291,212 | 279,192 | 570,404 | 664.59% | 41,873 | 39,554 | 81,427 | 712.72% |
| Feb | 76.49% | 11.34% | 12.17% | 269,291 | 280,744 | 550,035 | 793.17% | 31,422 | 31,961 | 63,383 | 656.47% |
| Mar | 74.23% | 12.99% | 12.78% | 374,202 | 366,773 | 740,975 | 861.76% | 43,366 | 41,462 | 84,828 | 705.82% |
| Apr | 71.83% | 12.56% | 15.61% | 460,682 | 355,603 | 816,285 | 738.75% | 53,704 | 40,364 | 94,068 | 609.05% |
| May | 72.38% | 11.26% | 16.36% | 264,540 | 307,138 | 571,678 | 474.93% | 30,603 | 34,630 | 65,233 | 379.25% |
| Jun | 73.49% | 8.92% | 17.59% | 430,117 | 462,844 | 892,961 | 485.82% | 48,760 | 51,049 | 99,809 | 374.61% |
| Jul | 73.92% | 10.33% | 15.75% | 403,995 | 421,679 | 825,674 | 168.83% | 45,427 | 45,993 | 91,420 | 114.61% |
| Aug | 76.44% | 8.01% | 15.55% | 297,036 | 290,789 | 587,825 | 52.49% | 32,547 | 30,815 | 63,362 | 16.58% |
| Sep | 75.68% | 7.33% | 16.99% | 369,965 | 375,623 | 745,588 | 61.90% | 40,170 | 39,351 | 79,521 | 20.48% |
| Oct | 77.72% | 6.80% | 15.48% | 560,659 | 493,481 | 1,054,140 | 107.28% | 60,083 | 51,105 | 111,188 | 52.48% |
| Nov | 72.92% | 7.94% | 19.14% | 531,051 | 443,948 | 974,999 | 321.10% | 57,022 | 46,109 | 103,130 | 206.92% |
| Dec | 71.90% | 7.01% | 21.09% | 321,917 | 289,424 | 611,341 | 203.85% | 34,677 | 29,881 | 64,558 | 120.09% |
| 2000 Jan | 74.10% | 9.20% | 16.70% | 528,035 | 497,942 | 1,025,977 | 79.87% | 55,791 | 50,600 | 106,391 | 30.66% |
| Feb | 72.70% | 9.79% | 17.52% | 384,575 | 335,297 | 719,872 | 30.88% | 40,324 | 33,849 | 74,173 | 17.02% |
| Mar | 75.31% | 9.03% | 15.66% | 624,654 | 486,122 | 1,110,776 | 49.91% | 66,235 | 49,664 | 115,900 | 36.63% |
| Apr | 74.66% | 8.14% | 17.20% | 696,228 | 571,120 | 1,267,348 | 55.26% | 74,102 | 58,670 | 132,773 | 41.14% |
| May | 71.62% | 9.14% | 19.24% | 412,811 | 374,652 | 787,463 | 37.75% | 43,913 | 38,388 | 82,301 | 26.16% |
| Jun | 76.00% | 7.57% | 16.43% | 554,710 | 397,184 | 951,894 | 6.60% | 59,451 | 40,865 | 100,316 | 0.51% |
| Jul | 71.98% | 9.14% | 18.88% | 495,376 | 367,564 | 862,940 | 4.51% | 53,095 | 37,763 | 90,857 | -0.62% |
| Aug | 70.57% | 8.38% | 21.06% | 356,016 | 317,677 | 673,693 | 14.61% | 38,077 | 32,820 | 70,897 | 11.89% |
| Sep | 73.30% | 8.51% | 18.19% | 403,627 | 447,323 | 850,950 | 14.13% | 43,114 | 46,027 | 89,142 | 12.10% |
| 2000 Total | 73.50% | 8.80% | 17.70% | 403,627 | 447,323 | 850,950 | 14.13% | 43,114 | 46,027 | 89,142 | 12.10% |

5.7 CONF Futures

5.7.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in CHF million | |
|-----------------|--------|------------------|------------|-----------------------|------------|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | 180,668 | | 75,854 | |
| 1998 Total | 8,081 | 722,066 | 13.06% | 90,377 | 18.37% |
| 1999 Total | 42,430 | 577,030 | -20.09% | 72,387 | -19.91% |
| 2000 1. Quarter | 8,325 | 122,573 | -32.77% | 14,504 | -38.33% |
| 2. Quarter | 7,814 | 115,445 | -26.58% | 13,401 | -33.15% |
| 3. Quarter | 8,147 | 130,708 | -3.31% | 15,240 | -8.26% |
| 1999 Jan | 3,015 | 44,258 | -18.94% | 5,707 | -14.42% |
| Feb | 3,835 | 55,826 | 13.12% | 7,206 | 16.74% |
| Mar | 5,179 | 82,224 | -16.09% | 10,604 | -13.73% |
| Apr | 4,010 | 50,125 | -33.21% | 6,478 | -30.20% |
| May | 4,070 | 48,203 | -22.89% | 6,166 | -20.56% |
| Jun | 4,014 | 58,903 | -25.54% | 7,403 | -24.71% |
| Jul | 2,975 | 36,633 | -39.34% | 4,545 | -38.70% |
| Aug | 3,052 | 37,200 | -19.30% | 4,595 | -20.99% |
| Sep | 3,936 | 61,350 | -20.06% | 7,472 | -22.84% |
| Oct | 2,699 | 29,133 | -32.74% | 3,429 | -37.54% |
| Nov | 2,906 | 31,036 | 31.91% | 3,717 | 23.03% |
| Dec | 2,739 | 42,139 | -21.05% | 5,066 | -27.05% |
| 2000 Jan | 2,448 | 28,560 | -35.47% | 3,402 | -40.38% |
| Feb | 2,783 | 33,229 | -40.48% | 3,961 | -45.04% |
| Mar | 3,094 | 60,784 | -26.08% | 7,141 | -32.65% |
| Apr | 2,757 | 37,630 | -24.93% | 4,391 | -32.22% |
| May | 2,024 | 30,153 | -37.45% | 3,462 | -43.85% |
| Jun | 3,033 | 47,662 | -19.08% | 5,548 | -25.06% |
| Jul | 2,249 | 33,119 | -9.59% | 3,859 | -15.09% |
| Aug | 2,470 | 40,254 | 8.21% | 4,693 | 2.15% |
| Sep | 3,428 | 57,335 | -6.54% | 6,687 | -10.51% |
| 2000 Total | 24,286 | 368,726 | -22.33% | 43,145 | -28.30% |

Volume (columns) and Open Interest (lines) in EUR million



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5.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|-----------------|--------------------------------|-----------|--------------|----------------------------|------------|------------------------------|------------|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | | | | 14,378 | | 1,730 | |
| 1998 Total | 48.85% | 31.27% | 19.88% | 10,577 | -26.44% | 1,353 | -21.79% |
| 1999 Total | 47.55% | 32.53% | 19.91% | 10,881 | 2.87% | 1,304 | -3.60% |
| 2000 1. Quarter | 43.27% | 34.19% | 22.54% | 17,455 | 8.91% | 2,005 | -2.13% |
| 2. Quarter | 48.58% | 34.05% | 17.38% | 11,004 | -33.65% | 1,273 | -38.16% |
| 3. Quarter | 44.07% | 21.85% | 34.08% | 16,808 | 1.30% | 1,946 | -2.39% |
| 1999 Jan | 38.73% | 42.99% | 18.28% | 12,242 | -29.98% | 1,589 | -26.41% |
| Feb | 42.61% | 41.19% | 16.20% | 16,248 | -9.93% | 2,110 | -6.59% |
| Mar | 57.98% | 24.46% | 17.56% | 16,027 | 5.70% | 2,048 | 8.20% |
| Apr | 42.62% | 42.57% | 14.81% | 17,857 | -20.80% | 2,310 | -16.86% |
| May | 44.39% | 36.70% | 18.91% | 16,406 | -40.73% | 2,093 | -39.93% |
| Jun | 55.60% | 26.10% | 18.31% | 16,584 | -8.56% | 2,059 | -7.39% |
| Jul | 40.17% | 39.80% | 20.03% | 16,676 | -28.45% | 2,070 | -28.51% |
| Aug | 43.83% | 36.04% | 20.13% | 16,569 | -43.98% | 2,036 | -44.61% |
| Sep | 50.95% | 26.15% | 22.89% | 16,593 | -1.17% | 1,994 | -5.97% |
| Oct | 41.89% | 36.90% | 21.21% | 17,227 | 13.35% | 2,045 | 5.52% |
| Nov | 42.44% | 25.71% | 31.85% | 16,394 | 17.20% | 1,949 | 7.20% |
| Dec | 53.72% | 20.03% | 26.25% | 10,881 | 2.87% | 1,304 | -3.60% |
| 2000 Jan | 37.30% | 34.52% | 28.18% | 15,226 | 24.38% | 1,809 | 13.87% |
| Feb | 36.09% | 40.79% | 23.12% | 13,625 | -16.14% | 1,611 | -23.63% |
| Mar | 49.99% | 30.44% | 19.57% | 17,455 | 8.91% | 2,005 | -2.13% |
| Apr | 42.23% | 40.17% | 17.60% | 13,683 | -23.37% | 1,576 | -31.76% |
| May | 45.81% | 36.40% | 17.79% | 14,771 | -9.97% | 1,692 | -19.15% |
| Jun | 55.30% | 27.75% | 16.95% | 11,004 | -33.65% | 1,273 | -38.16% |
| Jul | 35.39% | 26.61% | 38.01% | 13,801 | -17.24% | 1,600 | -22.72% |
| Aug | 42.59% | 18.43% | 38.98% | 18,466 | 11.45% | 2,155 | 5.86% |
| Sep | 50.12% | 21.50% | 28.38% | 16,808 | 1.30% | 1,946 | -2.39% |
| 2000 Total | 45.22% | 29.77% | 25.01% | 16,808 | 1.30% | 1,946 | -2.39% |

5.8 Deliverable Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---------|-------------|--------------|--------------|---------------------------------|-------------------|
| FGBS | 2000 | 9 | DE0001090009 | 7,75 % TREUHAND ANL.V.92/2002 | 1.032792 |
| FGBS | 2000 | 9 | DE0001090017 | 7,375% TREUHAND ANL.V.92/2002 | 1.027479 |
| FGBS | 2000 | 9 | DE0001134864 | 8,00 % BUND ANL.V.92/2002 | 1.033964 |
| FGBS | 2000 | 9 | DE0001134872 | 7,25 % BUND ANL.V.92/2002 | 1.023887 |
| FGBS | 2000 | 9 | DE0001136901 | 5,00 % BUND ANL.V.00/02 | 0.983521 |
| FGBS | 2000 | 9 | DE0001141240 | 4,50 % BUNDESUBL. S. 124 97/02 | 0.973241 |
| FGBS | 2000 | 9 | DE0001141257 | 5,00 % BUNDESUBL. S. 125 97/02 | 0.980003 |
| FGBS | 2000 | 12 | DE0001090009 | 7,75 % TREUHAND ANL.V.92/2002 | 1.028774 |
| FGBS | 2000 | 12 | DE0001090017 | 7,375% TREUHAND ANL.V.92/2002 | 1.024865 |
| FGBS | 2000 | 12 | DE0001090025 | 7,125% TREUHAND ANL.V.93/2003 | 1.021680 |
| FGBS | 2000 | 12 | DE0001134872 | 7,25 % BUND ANL.V.92/2002 | 1.021150 |
| FGBS | 2000 | 12 | DE0001134880 | 7,125% BUND ANL.V.92/2002 | 1.020814 |
| FGBS | 2000 | 12 | DE0001136919 | 5,00 % BUND ANL.V.00/02 | 0.983521 |
| FGBS | 2000 | 12 | DE0001141257 | 5,00 % BUNDESUBL. S. 125 97/02 | 0.982249 |
| FGBS | 2000 | 12 | DE0001141265 | 4,50 % BUNDESUBL. S.126 V.98/03 | 0.969867 |
| FGBS | 2001 | 3 | DE0001090025 | 7,125% TREUHAND ANL.V.93/2003 | 1.019293 |
| FGBS | 2001 | 3 | DE0001090033 | 6,50 % TREUHAND ANL.V.93/2003 | 1.009468 |
| FGBS | 2001 | 3 | DE0001090041 | 6,875% TREUHAND ANLEIHE 93/03 | 1.017537 |
| FGBS | 2001 | 3 | DE0001134880 | 7,125% BUND ANL.V.92/2002 | 1.018067 |
| FGBS | 2001 | 3 | DE0001134898 | 6,75 % BUND ANL.V.93/2003 | 1.014279 |
| FGBS | 2001 | 3 | DE0001141265 | 4,50 % BUNDESUBL. S.126 V.98/03 | 0.973208 |
| FGBS | 2001 | 3 | DE0001141273 | 4,50 % BUNDESUBL. S.127 V.98/03 | 0.969897 |
| FGBS | 2001 | 6 | DE0001090033 | 6,50 % TREUHAND ANL.V.93/2003 | 1.008366 |
| FGBS | 2001 | 6 | DE0001090041 | 6,875% TREUHAND ANLEIHE 93/03 | 1.016042 |
| FGBS | 2001 | 6 | DE0001090058 | 6,625% TREUHAND ANLEIHE 93/03 | 1.011734 |
| FGBS | 2001 | 6 | DE0001134898 | 6,75 % BUND ANL.V.93/2003 | 1.012628 |
| FGBS | 2001 | 6 | DE0001134906 | 6,50 % BUND ANL.V.93/2003 | 1.009407 |
| FGBS | 2001 | 6 | DE0001141273 | 4,50 % BUNDESUBL. S.127 V.98/03 | 0.973241 |
| FGBS | 2001 | 6 | DE0001141281 | 3,75 % BUNDESUBL. S.128 V.98/03 | 0.954543 |
| FGBM | 2000 | 9 | DE0001134971 | 6,875% BUND ANL. 95/05 | 1.034271 |
| FGBM | 2000 | 9 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 1.021232 |
| FGBM | 2000 | 9 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 0.999620 |
| FGBM | 2000 | 9 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 0.999571 |
| FGBM | 2000 | 9 | DE0001141356 | 5,00 % BUND ANLEIHE 00/05 | 0.959348 |
| FGBM | 2000 | 9 | DE0001141364 | 5,00 % BUND ANL. S.136 00/05 | 0.957567 |
| FGBM | 2000 | 12 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 1.020231 |
| FGBM | 2000 | 12 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 0.999888 |
| FGBM | 2000 | 12 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 0.999737 |
| FGBM | 2000 | 12 | DE0001135010 | 6,25 % BUND ANL. 96/06 | 1.010773 |
| FGBM | 2000 | 12 | DE0001141364 | 5,00 % BUND ANL. S.136 00/05 | 0.959348 |
| FGBM | 2001 | 3 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 1.019106 |
| FGBM | 2001 | 3 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 0.999743 |
| FGBM | 2001 | 3 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 0.999894 |
| FGBM | 2001 | 3 | DE0001135010 | 6,25 % BUND ANL. 96/06 | 1.010556 |
| FGBM | 2001 | 6 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 0.999572 |
| FGBM | 2001 | 6 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 0.999624 |
| FGBM | 2001 | 6 | DE0001135010 | 6,25 % BUND ANL. 96/06 | 1.010102 |

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| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---------|-------------|--------------|--------------|----------------------------|-------------------|
| FGBL | 2000 | 9 | DE0001135119 | 4,00 % BUND ANL. V.99/09 | 0.865974 |
| FGBL | 2000 | 9 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 0.899414 |
| FGBL | 2000 | 9 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 0.955835 |
| FGBL | 2000 | 9 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.944942 |
| FGBL | 2000 | 12 | DE0001135119 | 4,00 % BUND ANL. V.99/09 | 0.868784 |
| FGBL | 2000 | 12 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 0.901481 |
| FGBL | 2000 | 12 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 0.957116 |
| FGBL | 2000 | 12 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.945952 |
| FGBL | 2001 | 3 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 0.957919 |
| FGBL | 2001 | 3 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.947168 |
| FGBL | 2001 | 6 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 0.958680 |
| FGBL | 2001 | 6 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.948594 |
| CONF | 2000 | 9 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.818128 |
| CONF | 2000 | 9 | CH0008055649 | 2,75 % EIDG. 12 | 0.732627 |
| CONF | 2000 | 9 | CH0008435551 | 3,25 % EIDG. 09 | 0.822103 |
| CONF | 2000 | 9 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.828066 |
| CONF | 2000 | 9 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.845448 |
| CONF | 2000 | 12 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.821468 |
| CONF | 2000 | 12 | CH0008055649 | 2,75 % EIDG. 12 | 0.736637 |
| CONF | 2000 | 12 | CH0008435551 | 3,25 % EIDG. 09 | 0.826319 |
| CONF | 2000 | 12 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.830559 |
| CONF | 2000 | 12 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.848050 |
| CONF | 2001 | 3 | CH0001480083 | 4,25% EIDG. 14 | 0.846854 |
| CONF | 2001 | 3 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.824986 |
| CONF | 2001 | 3 | CH0008055649 | 2,75 % EIDG. 12 | 0.740807 |
| CONF | 2001 | 3 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.833779 |
| CONF | 2001 | 3 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.850836 |
| CONF | 2001 | 6 | CH0001480083 | 4,25% EIDG. 14 | 0.848811 |
| CONF | 2001 | 6 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.828685 |
| CONF | 2001 | 6 | CH0008055649 | 2,75 % EIDG. 12 | 0.745005 |
| CONF | 2001 | 6 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.835314 |
| CONF | 2001 | 6 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.853616 |
| FGBX | 2000 | 9 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.030563 |
| FGBX | 2000 | 9 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.065573 |
| FGBX | 2000 | 9 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.949871 |
| FGBX | 2000 | 9 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.832664 |
| FGBX | 2000 | 9 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033723 |
| FGBX | 2000 | 12 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.030688 |
| FGBX | 2000 | 12 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.065140 |
| FGBX | 2000 | 12 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.950310 |
| FGBX | 2000 | 12 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.833137 |
| FGBX | 2000 | 12 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033894 |
| FGBX | 2001 | 3 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.030370 |
| FGBX | 2001 | 3 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.064938 |
| FGBX | 2001 | 3 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.950356 |
| FGBX | 2001 | 3 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.833791 |
| FGBX | 2001 | 3 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033623 |
| FGBX | 2001 | 6 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.030033 |
| FGBX | 2001 | 6 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.064970 |
| FGBX | 2001 | 6 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.950390 |
| FGBX | 2001 | 6 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.834628 |
| FGBX | 2001 | 6 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033334 |

5.9 Delivered Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Delivery Date | Bond ISIN | Bond Name | Settlement Price | Conversion Factor | Delivered Contracts |
|---------|-------------|--------------|---------------|--------------|---------------------------------|------------------|-------------------|---------------------|
| FGBS | 1999 | 3 | 08.03.1999 | DE0001136844 | 3 % BUND SCHATZANW. 98/00 | 104.88 | 0.951365 | 1,226 |
| FGBS | 1999 | 6 | 08.06.1999 | DE0001136851 | 3.00 % BUND SCHATZANW. 99/01 | 105.30 | 0.951365 | 28,997 |
| FGBS | 1999 | 9 | 08.09.1999 | DE0001136869 | 3.00 % BUND SCHATZANW. 99/01 | 104.26 | 0.951365 | 11,851 |
| FGBS | 1999 | 12 | 08.12.1999 | DE0001134856 | 8.25 % BUND ANL. 91/01 | 103.32 | 1.036508 | 12,885 |
| FGBS | 2000 | 3 | 08.03.2000 | DE0001030039 | 8.00 % BUND ANL. 92/2002 F.D.E. | 102.49 | 1.034076 | 34,480 |
| FGBS | 2000 | 3 | 08.03.2000 | DE0001136885 | 4.00 % BUNDESSCHATZ.V.99/01 | 102.49 | 0.967260 | 202 |
| FGBS | 2000 | 6 | 08.06.2000 | DE0001136893 | 4.50 % BUND SCHATZANW. 00/02 | 102.00 | 0.975442 | 19,279 |
| FGBS | 2000 | 9 | 07.09.2000 | DE0001134864 | 8.00 % BUND ANL.V.92/2002 | 101.22 | 1.033964 | 9,376 |
| SHAZ | 1999 | 3 | 08.03.1999 | XX0001136847 | 3.00 % BUND SCHATZANW. 98/00 | 104.88 | 0.951365 | 9,867 |
| BOBL | 1998 | 12 | 04.01.1999 | DE0001134864 | 8.00 % BUND ANL.V.92/2002 | 108.66 | 1.062248 | 29,422 |
| BOBL | 1999 | 3 | 08.03.1999 | XX0001090002 | 7.75 % TREUHAND ANL.V.92/2002 | 108.54 | 1.053245 | 17,807 |
| BOBL | 1999 | 3 | 08.03.1999 | XX0001134875 | 7.25 % BUND ANL.V.92/2002 | 108.54 | 1.038746 | 400 |
| FGBM | 1999 | 3 | 08.03.1999 | DE0001090009 | 7.75 % TREUHAND ANL.V.92/2002 | 108.54 | 1.053245 | 653 |
| FGBM | 1999 | 6 | 08.06.1999 | DE0001090025 | 7.125% TREUHAND ANL.V.93/2003 | 108.69 | 1.034829 | 515 |
| FGBM | 1999 | 6 | 08.06.1999 | DE0001134880 | 7.125% BUND ANL.V.92/2002 | 108.69 | 1.034073 | 16,309 |
| FGBM | 1999 | 9 | 08.09.1999 | DE0001090033 | 6.50 % TREUHAND ANL.V.93/2003 | 105.89 | 1.015244 | 23,016 |
| FGBM | 1999 | 9 | 08.09.1999 | DE0001090041 | 6.875% TREUHAND ANLEIHE 93/03 | 105.89 | 1.028251 | 5,062 |
| FGBM | 1999 | 9 | 08.09.1999 | DE0001090058 | 6.625% TREUHAND ANLEIHE 93/03 | 105.89 | 1.020086 | 3,770 |
| FGBM | 1999 | 9 | 08.09.1999 | DE0001134898 | 6.75 % BUND ANL.V.93/2003 | 105.89 | 1.023078 | 12,808 |
| FGBM | 1999 | 9 | 08.09.1999 | DE0001134906 | 6.50 % BUND ANL.V.93/2003 | 105.89 | 1.016420 | 1,570 |
| FGBM | 1999 | 12 | 08.12.1999 | DE0001090041 | 6.875% TREUHAND ANLEIHE 93/03 | 104.98 | 1.026423 | 3,790 |
| FGBM | 1999 | 12 | 08.12.1999 | DE0001090058 | 6.625% TREUHAND ANLEIHE 93/03 | 104.98 | 1.019139 | 1,496 |
| FGBM | 2000 | 3 | 08.03.2000 | DE0001090066 | 6.00 % TREUHAND ANLEIHE 93/03 | 103.58 | 0.999618 | 12,239 |
| FGBM | 2000 | 3 | 08.03.2000 | DE0001090082 | 6.75 % TREUHAND ANLEIHE 94/04 | 103.58 | 1.026706 | 332 |
| FGBM | 2000 | 3 | 08.03.2000 | DE0001090090 | 7.50 % TREUHAND ANLEIHE 94/04 | 103.58 | 1.057116 | 6,440 |
| FGBM | 2000 | 3 | 08.03.2000 | DE0001134914 | 6.00 % BUND ANL.V.93/2003 | 103.58 | 0.999564 | 7,029 |
| FGBM | 2000 | 6 | 08.06.2000 | DE0001090074 | 6.25 % TREUHAND ANLEIHE 94/04 | 103.51 | 1.007771 | 8,282 |
| FGBM | 2000 | 6 | 08.06.2000 | DE0001090082 | 6.75 % TREUHAND ANLEIHE 94/04 | 103.51 | 1.025366 | 5,172 |
| FGBM | 2000 | 9 | 07.09.2000 | DE0001134971 | 6.875% BUND ANL. 95/05 | 102.64 | 1.034271 | 22,778 |
| BUND | 1999 | 3 | 08.03.1999 | XX0001135054 | 5.25 % BUND ANL. 98/08 | 114.68 | 0.949788 | 19,385 |
| BUND | 1999 | 3 | 08.03.1999 | XX0001135104 | 3.75 % BUNDANL. V. 99/09 | 114.68 | 0.837267 | 11 |
| FGBL | 1999 | 3 | 08.03.1999 | DE0001135051 | 5.25 % BUND ANL. 98/08 | 114.68 | 0.949788 | 5,743 |
| FGBL | 1999 | 6 | 08.06.1999 | DE0001135051 | 5.25 % BUND ANL. 98/08 | 112.77 | 0.950792 | 54,413 |
| FGBL | 1999 | 9 | 08.09.1999 | DE0001135077 | 4.75 % BUNDESANL. V. 98/08 | 106.90 | 0.916530 | 10,503 |
| FGBL | 1999 | 9 | 08.09.1999 | DE0001135093 | 4.125% BUNDESANL. V.98/08 | 106.90 | 0.874958 | 200 |
| FGBL | 1999 | 12 | 08.12.1999 | DE0001135077 | 4.75 % BUNDESANL. V.98/08 | 107.16 | 0.917801 | 7,482 |
| FGBL | 1999 | 12 | 08.12.1999 | DE0001135093 | 4.125% BUNDESANL. V.98/08 | 107.16 | 0.876915 | 2 |
| FGBL | 2000 | 3 | 08.03.2000 | DE0001135101 | 3.75 % BUND ANL. V.99/09 | 104.10 | 0.849146 | 1,076 |
| FGBL | 2000 | 3 | 08.03.2000 | DE0001135119 | 4.00 % BUND ANL. V.99/09 | 104.10 | 0.859902 | 50 |
| FGBL | 2000 | 3 | 08.03.2000 | DE0001135127 | 4.50 % BUND ANL. V.99/09 | 104.10 | 0.894982 | 13,662 |
| FGBL | 2000 | 6 | 08.06.2000 | DE0001135101 | 3.75 % BUND ANL. V.99/09 | 106.13 | 0.852420 | 43,292 |
| FGBL | 2000 | 6 | 08.06.2000 | DE0001135127 | 4.50 % BUND ANL. V.99/09 | 106.13 | 0.897383 | 100 |
| FGBL | 2000 | 6 | 08.06.2000 | DE0001135135 | 5.375% BUND ANL. V.99/10 | 106.13 | 0.954764 | 52 |
| FGBL | 2000 | 9 | 07.09.2000 | DE0001135127 | 4.50 % BUND ANL. V.99/09 | 104.96 | 0.899414 | 21,277 |
| CONF | 1999 | 3 | 08.03.1999 | CH0001085460 | 4.25 % EIDG. 08 | 129.36 | 0.883273 | 250 |
| CONF | 1999 | 3 | 08.03.1999 | CH0004704588 | 4.50 % EIDG. 07 | 129.36 | 0.904338 | 2,002 |
| CONF | 1999 | 6 | 08.06.1999 | CH0004704588 | 4.50 % EIDG. 07 | 125.90 | 0.906853 | 4,093 |
| CONF | 1999 | 9 | 08.09.1999 | CH0001085460 | 4.25 % EIDG. 08 | 122.35 | 0.888449 | 524 |
| CONF | 1999 | 12 | 08.12.1999 | CH0001085460 | 4.25 % EIDG. 08 | 119.70 | 0.891329 | 2,770 |
| CONF | 2000 | 3 | 08.03.2000 | CH0008435551 | 3.25 % EIDG. 09 | 118.53 | 0.814202 | 1,272 |
| CONF | 2000 | 6 | 08.06.2000 | CH0008435551 | 3.25 % EIDG. 09 | 116.38 | 0.819391 | 3,288 |
| CONF | 2000 | 6 | 08.06.2000 | CH0010379300 | 4.00 % EIDG. ANLEIHE 00/13 | 116.38 | 0.826504 | 5 |
| CONF | 2000 | 9 | 07.09.2000 | CH0008435551 | 3.25 % EIDG. 09 | 116.62 | 0.822103 | 3,609 |
| FGBX | 1999 | 3 | 08.03.1999 | DE0001134922 | 6.25 % BUND ANL.V.94/2024 | 114.55 | 1.031476 | 274 |

6 International Options and Futures Exchanges

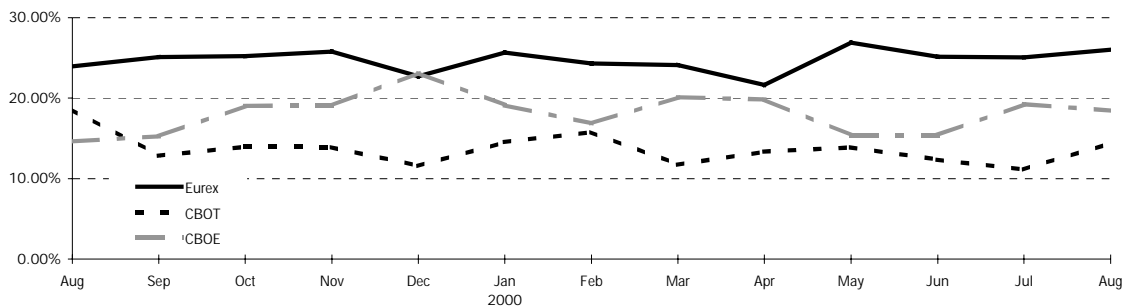
6.1 Total Turnover

6.1.1 Traded Contracts – Part I

| | Eurex | | CBOT | | CBOE | | CME | | LIFFE | | MATIF/MONEP | | OM | |
|-----------------|-------------|--------|-------------|--------|-------------|--------|-------------|--------|-------------|--------|-------------|--------|------------|-------|
| | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share |
| 1997 Total | 151,983,100 | 11.82% | 242,718,939 | 18.88% | 187,243,741 | 14.57% | 200,714,428 | 15.61% | 209,427,578 | 16.29% | 78,514,548 | 6.11% | 42,542,133 | 3.31% |
| 1998 Total | 248,222,487 | 16.48% | 281,189,378 | 18.67% | 214,662,909 | 14.41% | 226,618,831 | 15.21% | 186,569,532 | 12.52% | 89,438,514 | 6.00% | 49,552,384 | 3.33% |
| 1999 Total | 379,148,639 | 23.76% | 254,561,215 | 15.95% | 254,083,746 | 15.92% | 200,737,123 | 12.58% | 119,908,119 | 7.51% | 185,571,802 | 11.63% | 56,810,013 | 3.56% |
| 2000 1. Quarter | 121,534,459 | 24.67% | 68,708,615 | 13.95% | 92,311,932 | 18.74% | 59,312,855 | 12.04% | 32,902,767 | 6.68% | 63,043,304 | 12.80% | 14,917,095 | 3.03% |
| 2. Quarter | 115,766,045 | 24.69% | 61,948,820 | 13.21% | 78,558,351 | 16.76% | 60,842,305 | 12.98% | 34,281,977 | 7.31% | 64,142,064 | 13.68% | 13,948,620 | 2.98% |
| 3. Quarter | 64,895,211 | 25.55% | 32,549,555 | 12.82% | 47,875,354 | 18.85% | 31,132,292 | 12.26% | 19,224,646 | 7.57% | 28,875,794 | 11.37% | 9,176,848 | 3.61% |
| 1999 Jan | 23,595,669 | 18.42% | 20,348,759 | 15.89% | 19,467,259 | 15.20% | 15,467,382 | 12.08% | 12,882,499 | 10.06% | 20,401,055 | 15.93% | 4,687,987 | 3.66% |
| Feb | 26,328,069 | 22.12% | 25,599,314 | 21.51% | 15,497,540 | 13.02% | 15,826,560 | 13.30% | 10,608,168 | 8.91% | 11,204,400 | 9.41% | 4,167,005 | 3.50% |
| Mar | 33,813,189 | 23.52% | 23,401,000 | 16.28% | 20,051,961 | 13.95% | 19,587,294 | 13.63% | 11,964,890 | 8.32% | 16,408,368 | 11.41% | 4,500,964 | 3.13% |
| Apr | 26,492,857 | 21.30% | 19,570,395 | 15.73% | 21,468,269 | 17.26% | 15,435,933 | 12.41% | 9,116,613 | 7.33% | 17,516,199 | 14.08% | 4,166,522 | 3.35% |
| May | 28,836,258 | 22.81% | 24,541,588 | 19.42% | 17,871,237 | 14.14% | 17,867,782 | 14.14% | 9,255,370 | 7.32% | 14,064,242 | 11.13% | 3,986,249 | 3.15% |
| Jun | 38,405,297 | 25.67% | 23,804,397 | 15.91% | 18,745,477 | 12.53% | 20,340,792 | 13.59% | 13,270,193 | 8.87% | 15,502,643 | 10.36% | 4,873,491 | 3.26% |
| Jul | 35,582,764 | 27.36% | 21,428,907 | 16.48% | 18,838,239 | 14.48% | 15,786,660 | 12.14% | 9,681,223 | 7.44% | 12,165,324 | 9.35% | 4,246,915 | 3.27% |
| Aug | 32,041,260 | 23.97% | 24,863,506 | 18.60% | 19,536,851 | 14.61% | 17,795,437 | 13.31% | 9,351,144 | 7.00% | 13,303,693 | 9.95% | 5,309,910 | 3.97% |
| Sep | 35,878,558 | 25.08% | 18,365,836 | 12.84% | 21,847,963 | 15.27% | 18,024,011 | 12.60% | 10,602,330 | 7.41% | 18,238,920 | 12.75% | 5,343,204 | 3.74% |
| Oct | 34,080,550 | 25.23% | 18,880,893 | 13.98% | 25,716,989 | 19.04% | 16,209,587 | 12.00% | 8,757,440 | 6.48% | 14,947,519 | 11.06% | 5,459,883 | 4.04% |
| Nov | 36,701,536 | 25.78% | 19,818,308 | 13.92% | 27,162,658 | 19.08% | 14,293,880 | 10.04% | 9,122,244 | 6.41% | 17,417,794 | 12.24% | 6,058,539 | 4.26% |
| Dec | 27,392,632 | 22.73% | 13,938,312 | 11.56% | 27,879,303 | 23.13% | 14,101,805 | 11.70% | 5,296,005 | 4.39% | 14,401,645 | 11.95% | 4,009,344 | 3.33% |
| 2000 Jan | 40,278,377 | 25.67% | 22,820,812 | 14.54% | 30,026,976 | 19.14% | 18,067,659 | 11.51% | 9,828,971 | 6.26% | 19,037,272 | 12.13% | 4,563,200 | 2.91% |
| Feb | 39,083,764 | 24.31% | 25,369,025 | 15.78% | 27,108,192 | 16.86% | 18,879,519 | 11.74% | 11,372,167 | 7.07% | 21,976,595 | 13.67% | 4,827,683 | 3.00% |
| Mar | 42,172,318 | 24.11% | 20,518,778 | 11.73% | 35,176,764 | 20.11% | 22,365,677 | 12.79% | 11,701,629 | 6.69% | 22,029,437 | 12.60% | 5,526,212 | 3.16% |
| Apr | 30,979,948 | 21.63% | 19,155,133 | 13.38% | 28,413,006 | 19.84% | 19,427,407 | 13.57% | 8,845,962 | 6.18% | 20,455,055 | 14.28% | 4,069,900 | 2.84% |
| May | 44,979,548 | 26.90% | 23,221,303 | 13.89% | 25,732,520 | 15.39% | 20,896,915 | 12.50% | 12,577,181 | 7.52% | 22,379,444 | 13.38% | 5,074,508 | 3.03% |
| Jun | 39,806,549 | 25.13% | 19,572,384 | 12.36% | 24,412,825 | 15.41% | 20,517,983 | 12.95% | 12,858,834 | 8.12% | 21,307,565 | 13.45% | 4,804,212 | 3.03% |
| Jul | 31,214,717 | 25.07% | 13,859,085 | 11.13% | 23,990,023 | 19.27% | 15,535,145 | 12.48% | 9,059,178 | 7.28% | 14,773,192 | 11.86% | 3,910,929 | 3.14% |
| Aug | 33,680,494 | 26.02% | 18,690,470 | 14.44% | 23,885,331 | 18.45% | 15,597,147 | 12.05% | 10,165,468 | 7.85% | 14,102,602 | 10.90% | 5,265,919 | 4.07% |
| 2000 Total | 302,195,715 | 24.86% | 163,206,990 | 13.43% | 218,745,637 | 18.00% | 151,287,452 | 12.45% | 86,409,390 | 7.11% | 156,061,162 | 12.84% | 38,042,563 | 3.13% |

MONEP changed the contract size of stock options on July 1, 1998, from 100 to 10. In January 1999, Monep introduced the mini CAC 40 index futures contract with a lot size of 1 EUR as compared to 10 EUR in the regular version and reduced the contract size of the CAC 40 index option from 50 FF to 1 EUR. Eurex changed the contract size on March 30, 1998, from 500 to 100 and 50 to 10, except for Allianz and Münchener Rück VNA.

Share of Some Options and Futures Exchanges at total Turnover



Eurex
Monthly Statistics Derivatives Market
September 2000

6.1.2

Traded Contracts – Part II

| | AEX | | IDEM/ MIF | | MEFF RF/RV | | TIFFE | | Osaca SE | | HKFE | | SFE | |
|-----------------|------------|-------|------------|-------|------------|-------|------------|-------|------------|-------|-----------|-------|------------|-------|
| | Share | | Share | | Share | | Share | | Share | | Share | | Share | |
| 1997 Total | 48,771,157 | 3.84% | 11,212,732 | 0.88% | 35,561,816 | 2.80% | 26,123,233 | 2.05% | 14,150,971 | 1.11% | 8,081,880 | 0.64% | 28,409,539 | 2.23% |
| 1998 Total | 64,626,030 | 4.34% | 21,578,328 | 1.45% | 31,912,738 | 2.14% | 21,708,963 | 1.46% | 15,328,802 | 1.03% | 8,413,160 | 0.56% | 30,154,878 | 2.02% |
| 1999 Total | 49,530,755 | 3.14% | 9,283,628 | 0.59% | 17,697,725 | 1.12% | 14,929,902 | 0.95% | 16,978,415 | 1.08% | 6,358,400 | 0.40% | 30,443,201 | 1.93% |
| 2000 1. Quarter | 13,588,545 | 2.78% | 3,518,018 | 0.72% | 5,068,580 | 1.04% | 3,933,742 | 0.80% | 3,500,907 | 0.72% | 1,287,294 | 0.26% | 8,962,606 | 1.83% |
| 2. Quarter | 12,904,909 | 2.78% | 3,253,655 | 0.70% | 5,185,992 | 1.12% | 5,313,296 | 1.14% | 3,923,527 | 0.84% | 1,057,955 | 0.23% | 7,673,553 | 1.65% |
| 3. Quarter | 5,104,058 | 2.03% | 1,698,547 | 0.67% | 2,459,411 | 0.98% | 3,224,185 | 1.28% | 2,099,526 | 0.83% | 1,319,899 | 0.52% | 4,321,278 | 1.72% |
| 1999 Jan | 4,666,250 | 3.67% | 677,567 | 0.53% | 1,124,279 | 0.88% | 1,030,959 | 0.81% | 994,568 | 0.78% | 679,900 | 0.53% | 2,069,249 | 1.63% |
| Feb | 3,129,882 | 2.65% | 609,838 | 0.52% | 1,062,584 | 0.90% | 1,419,515 | 1.20% | 1,028,071 | 0.87% | 545,366 | 0.46% | 2,011,616 | 1.70% |
| Mar | 3,744,471 | 2.64% | 766,376 | 0.54% | 1,751,759 | 1.24% | 1,111,907 | 0.79% | 2,116,830 | 1.49% | 707,040 | 0.50% | 3,819,618 | 2.70% |
| Apr | 4,373,691 | 3.55% | 507,285 | 0.41% | 1,080,814 | 0.88% | 735,489 | 0.60% | 1,278,992 | 1.04% | 575,508 | 0.47% | 2,061,942 | 1.67% |
| May | 3,254,129 | 2.60% | 578,152 | 0.46% | 1,148,514 | 0.92% | 669,686 | 0.53% | 1,144,638 | 0.91% | 573,876 | 0.46% | 2,608,167 | 2.08% |
| Jun | 4,121,326 | 2.79% | 667,196 | 0.45% | 1,951,131 | 1.32% | 2,218,775 | 1.50% | 1,900,988 | 1.29% | 554,551 | 0.38% | 3,276,117 | 2.22% |
| Jul | 4,919,719 | 3.82% | 804,960 | 0.62% | 1,000,015 | 0.78% | 1,621,964 | 1.26% | 1,190,014 | 0.92% | 541,868 | 0.42% | 2,256,315 | 1.75% |
| Aug | 4,363,761 | 3.29% | 701,701 | 0.53% | 1,153,436 | 0.87% | 1,266,539 | 0.96% | 1,126,286 | 0.85% | 483,549 | 0.36% | 2,382,167 | 1.80% |
| Sep | 3,909,794 | 2.77% | 1,049,920 | 0.74% | 2,640,304 | 1.87% | 1,365,716 | 0.97% | 2,038,332 | 1.45% | 454,317 | 0.32% | 3,279,667 | 2.33% |
| Oct | 4,540,037 | 3.39% | 843,037 | 0.63% | 942,152 | 0.70% | 788,694 | 0.59% | 1,070,999 | 0.80% | 392,651 | 0.29% | 2,466,742 | 1.84% |
| Nov | 4,633,412 | 3.28% | 966,978 | 0.68% | 1,181,212 | 0.84% | 1,396,792 | 0.99% | 1,142,166 | 0.81% | 486,975 | 0.34% | 1,966,151 | 1.39% |
| Dec | 3,874,283 | 3.27% | 1,110,618 | 0.94% | 2,661,525 | 2.24% | 1,303,866 | 1.10% | 1,946,531 | 1.64% | 362,799 | 0.31% | 2,245,450 | 1.89% |
| 2000 Jan | 4,871,748 | 3.12% | 1,261,253 | 0.81% | 1,415,315 | 0.91% | 1,339,264 | 0.86% | 1,005,143 | 0.64% | 467,747 | 0.30% | 1,931,792 | 1.24% |
| Feb | 4,401,302 | 2.75% | 1,124,496 | 0.70% | 1,237,373 | 0.77% | 1,154,482 | 0.72% | 963,594 | 0.60% | 363,421 | 0.23% | 2,923,677 | 1.83% |
| Mar | 4,315,495 | 2.49% | 1,132,269 | 0.65% | 2,415,892 | 1.39% | 1,439,996 | 0.83% | 1,532,170 | 0.88% | 456,126 | 0.26% | 4,107,137 | 2.37% |
| Apr | 4,483,507 | 3.16% | 815,142 | 0.57% | 988,944 | 0.70% | 1,602,663 | 1.13% | 1,357,264 | 0.96% | 342,351 | 0.24% | 2,274,733 | 1.60% |
| May | 4,162,436 | 2.51% | 1,235,211 | 0.74% | 1,467,236 | 0.88% | 1,407,930 | 0.85% | 1,171,365 | 0.71% | 376,348 | 0.23% | 2,522,389 | 1.52% |
| Jun | 4,258,966 | 2.71% | 1,203,302 | 0.77% | 2,729,812 | 1.74% | 2,302,703 | 1.47% | 1,394,898 | 0.89% | 339,256 | 0.22% | 2,876,431 | 1.83% |
| Jul | 5,104,058 | 4.13% | 863,426 | 0.70% | 1,495,252 | 1.21% | 1,268,376 | 1.03% | 960,673 | 0.78% | 398,428 | 0.32% | 2,089,511 | 1.69% |
| Aug | n.a. | - | 835,121 | 0.65% | 964,159 | 0.75% | 1,955,809 | 1.52% | 1,138,853 | 0.89% | 921,471 | 0.72% | 2,231,767 | 1.74% |
| 2000 Total | 31,597,512 | 2.62% | 8,470,220 | 0.70% | 12,713,983 | 1.05% | 12,471,223 | 1.03% | 9,523,960 | 0.79% | 3,665,148 | 0.30% | 20,957,437 | 1.74% |

**Eurex
Monthly Statistics Derivatives Market
September 2000**

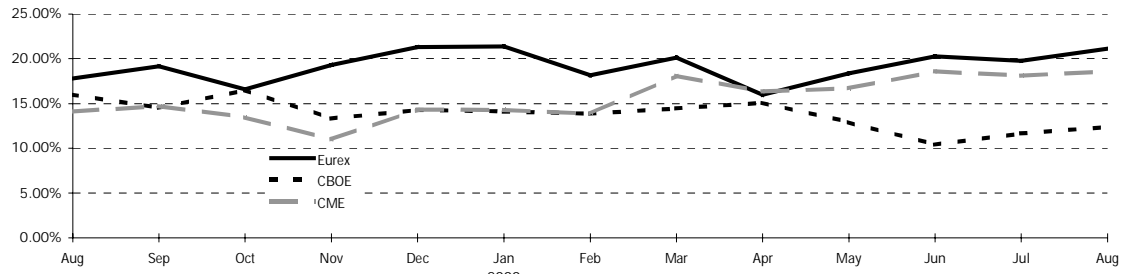
6.2 Index Products

6.2.1 Traded Contracts – Part I

| | Eurex | | CBOT | | CBOE | | CME | | LIFFE | | MATIF/MONEP | | OM | |
|-----------------|------------|--------|-----------|-------|------------|--------|------------|--------|------------|-------|-------------|--------|------------|-------|
| | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share |
| 1997 Total | 44,455,743 | 19.40% | 2,106,475 | 0.92% | 71,136,728 | 31.04% | 33,292,872 | 14.53% | 10,987,982 | 4.79% | 11,411,417 | 4.98% | 5,709,573 | 2.49% |
| 1998 Total | 45,455,822 | 16.85% | 4,915,724 | 1.82% | 68,283,858 | 25.31% | 44,059,637 | 16.33% | 11,603,829 | 4.30% | 24,871,530 | 9.22% | 14,212,996 | 5.27% |
| 1999 Total | 65,608,952 | 17.94% | 4,957,997 | 1.36% | 56,224,365 | 15.38% | 48,065,981 | 13.15% | 14,736,571 | 4.03% | 107,832,872 | 29.49% | 18,932,328 | 5.18% |
| 2000 1. Quarter | 19,964,055 | 19.89% | 1,206,880 | 1.20% | 14,214,329 | 14.16% | 15,571,378 | 15.51% | 4,679,411 | 4.66% | 28,510,132 | 28.41% | 4,550,793 | 4.53% |
| 2. Quarter | 16,601,290 | 18.22% | 1,049,365 | 1.15% | 11,665,799 | 12.80% | 15,682,066 | 17.21% | 4,180,211 | 4.59% | 26,853,635 | 29.47% | 4,132,955 | 4.54% |
| 3. Quarter | 9,469,047 | 20.49% | 508,131 | 1.10% | 5,564,149 | 12.04% | 8,493,328 | 18.38% | 2,245,838 | 4.86% | 12,071,238 | 26.12% | 2,425,130 | 5.25% |
| 1999 Jan | 5,096,175 | 14.56% | 351,713 | 1.00% | 4,570,100 | 13.06% | 3,236,014 | 9.25% | 1,049,370 | 3.00% | 15,335,263 | 43.82% | 1,414,727 | 4.04% |
| Feb | 4,390,430 | 18.08% | 355,631 | 1.46% | 4,316,448 | 17.78% | 3,387,905 | 13.95% | 964,960 | 3.97% | 6,196,069 | 25.52% | 1,250,913 | 5.15% |
| Mar | 6,044,924 | 18.23% | 450,067 | 1.36% | 5,373,591 | 16.20% | 4,647,634 | 14.01% | 1,465,300 | 4.42% | 8,814,285 | 26.58% | 1,137,183 | 3.43% |
| Apr | 4,359,642 | 16.26% | 426,606 | 1.59% | 4,770,859 | 17.79% | 3,508,707 | 13.09% | 1,024,360 | 3.82% | 7,662,009 | 28.58% | 1,415,539 | 5.28% |
| May | 4,257,331 | 16.49% | 470,442 | 1.82% | 4,542,824 | 17.60% | 3,557,274 | 13.78% | 1,107,728 | 4.29% | 6,780,196 | 26.26% | 1,466,251 | 5.68% |
| Jun | 5,855,669 | 18.05% | 449,695 | 1.39% | 4,471,911 | 13.78% | 4,564,240 | 14.07% | 1,580,718 | 4.87% | 9,055,491 | 27.91% | 1,785,241 | 5.50% |
| Jul | 5,271,980 | 19.50% | 334,966 | 1.24% | 4,160,775 | 15.39% | 3,395,107 | 12.55% | 1,124,452 | 4.16% | 7,283,214 | 26.93% | 1,511,528 | 5.59% |
| Aug | 5,283,911 | 17.81% | 476,761 | 1.61% | 4,748,076 | 16.01% | 4,188,524 | 14.12% | 1,109,820 | 3.74% | 8,270,030 | 27.88% | 1,851,239 | 6.24% |
| Sep | 6,801,601 | 19.16% | 483,940 | 1.36% | 5,153,491 | 14.52% | 5,223,272 | 14.71% | 1,648,092 | 4.64% | 9,755,187 | 27.48% | 1,748,274 | 4.92% |
| Oct | 5,317,270 | 16.58% | 465,404 | 1.45% | 5,294,742 | 16.51% | 4,322,367 | 13.47% | 1,208,159 | 3.77% | 9,727,537 | 30.33% | 2,037,487 | 6.35% |
| Nov | 6,419,857 | 19.31% | 338,237 | 1.02% | 4,430,449 | 13.32% | 3,658,869 | 11.00% | 1,314,592 | 3.95% | 11,196,385 | 33.67% | 1,971,977 | 5.93% |
| Dec | 6,510,162 | 21.32% | 354,535 | 1.16% | 4,366,207 | 14.30% | 4,376,068 | 14.33% | 1,139,020 | 3.73% | 7,757,206 | 25.40% | 1,341,969 | 4.39% |
| 2000 Jan | 6,728,291 | 21.40% | 345,930 | 1.10% | 4,440,482 | 14.12% | 4,491,646 | 14.29% | 1,189,877 | 3.78% | 9,102,531 | 28.95% | 1,561,465 | 4.97% |
| Feb | 6,008,246 | 18.18% | 364,171 | 1.10% | 4,585,907 | 13.88% | 4,586,009 | 13.88% | 1,565,462 | 4.74% | 10,856,643 | 32.85% | 1,525,972 | 4.62% |
| Mar | 7,227,518 | 20.14% | 496,779 | 1.38% | 5,187,940 | 14.46% | 6,493,723 | 18.10% | 1,924,072 | 5.36% | 8,550,958 | 23.83% | 1,463,356 | 4.08% |
| Apr | 4,768,267 | 16.00% | 343,951 | 1.15% | 4,498,683 | 15.09% | 4,875,315 | 16.35% | 1,045,659 | 3.51% | 9,067,149 | 30.42% | 1,449,279 | 4.86% |
| May | 5,762,257 | 18.37% | 366,782 | 1.17% | 4,052,980 | 12.92% | 5,240,341 | 16.70% | 1,331,970 | 4.25% | 9,546,927 | 30.43% | 1,502,696 | 4.79% |
| Jun | 6,070,766 | 20.27% | 338,632 | 1.13% | 3,114,136 | 10.40% | 5,566,410 | 18.59% | 1,802,582 | 6.02% | 8,239,559 | 27.52% | 1,180,980 | 3.94% |
| Jul | 4,378,083 | 19.78% | 248,983 | 1.13% | 2,582,339 | 11.67% | 4,011,892 | 18.13% | 1,104,767 | 4.99% | 5,810,876 | 26.26% | 1,099,958 | 4.97% |
| Aug | 5,090,964 | 21.13% | 259,148 | 1.08% | 2,981,810 | 12.38% | 4,481,436 | 18.60% | 1,141,071 | 4.74% | 6,260,362 | 25.99% | 1,325,172 | 5.50% |
| 2000 Total | 46,034,392 | 19.37% | 2,764,376 | 1.16% | 31,444,277 | 13.23% | 39,746,772 | 16.72% | 11,105,460 | 4.67% | 67,435,005 | 28.37% | 11,108,878 | 4.67% |

MONEP changed the contract size of index derivatives on July 1, 1998. In January 1999, Monep introduced the mini CAC 40 index futures contract with a lot size of 1 EUR as compared to 10 EUR in the regular version and reduced the contract size of the CAC 40 index option from 50 FF to 1 EUR.

Share of Some Options and Futures Exchanges at Index Products Turnover



6.2.2 Traded Contracts – Part II

| | AEX | | IDEM/ MIF | | MEFF RF/RV | | TIFFE | | Osaca SE | | HKFE | | SFE | |
|-----------------|------------|-------|-----------|-------|------------|-------|-------|-------|------------|-------|-----------|-------|-----------|-------|
| | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share |
| 1997 Total | 11,273,768 | 4.92% | 5,622,082 | 2.45% | 7,444,392 | 3.25% | - | - | 13,928,877 | 6.08% | 7,738,382 | 1.65% | 4,100,606 | 1.39% |
| 1998 Total | 11,428,454 | 4.24% | 7,233,015 | 2.68% | 10,308,570 | 3.82% | - | - | 14,964,901 | 5.55% | 7,886,113 | 1.65% | 4,525,666 | 1.39% |
| 1999 Total | 8,553,701 | 2.34% | 7,335,697 | 2.01% | 5,962,843 | 1.63% | - | - | 16,294,637 | 4.46% | 6,025,290 | 1.65% | 5,084,410 | 1.39% |
| 2000 1. Quarter | 1,861,673 | 1.85% | 2,208,228 | 2.20% | 1,533,342 | 1.53% | - | - | 3,423,336 | 3.41% | 1,230,067 | 1.23% | 1,410,479 | 1.41% |
| 2. Quarter | 1,622,208 | 1.78% | 1,782,973 | 1.96% | 1,206,040 | 1.32% | - | - | 3,909,762 | 4.29% | 990,158 | 1.09% | 1,453,546 | 1.60% |
| 3. Quarter | 509,550 | 1.10% | 921,712 | 1.99% | 612,042 | 1.32% | - | - | 2,095,307 | 4.53% | 758,358 | 1.64% | 547,145 | 1.18% |
| 1999 Jan | 750,276 | 2.14% | 621,491 | 1.78% | 637,101 | 1.82% | - | - | 966,235 | 2.76% | 629,068 | 1.80% | 340,455 | 0.97% |
| Feb | 539,447 | 2.22% | 541,059 | 2.23% | 518,673 | 2.14% | - | - | 999,210 | 4.11% | 513,560 | 2.11% | 308,678 | 1.27% |
| Mar | 648,621 | 1.96% | 688,814 | 2.08% | 544,345 | 1.64% | - | - | 2,088,292 | 6.30% | 675,768 | 2.04% | 385,722 | 1.77% |
| Apr | 588,508 | 2.20% | 439,785 | 1.64% | 476,681 | 1.78% | - | - | 1,265,127 | 4.72% | 558,145 | 2.08% | 314,298 | 1.17% |
| May | 623,466 | 2.42% | 501,552 | 1.94% | 479,240 | 1.86% | - | - | 1,109,857 | 4.30% | 542,896 | 2.10% | 376,272 | 1.46% |
| Jun | 778,309 | 2.40% | 580,671 | 1.79% | 475,474 | 1.47% | - | - | 1,855,629 | 5.72% | 527,894 | 1.63% | 460,967 | 1.42% |
| Jul | 861,200 | 3.18% | 616,752 | 2.28% | 436,440 | 1.61% | - | - | 1,170,466 | 4.33% | 510,991 | 1.89% | 364,801 | 1.35% |
| Aug | 789,028 | 2.66% | 576,101 | 1.94% | 427,238 | 1.44% | - | - | 1,110,981 | 3.75% | 465,395 | 1.57% | 367,438 | 1.24% |
| Sep | 839,321 | 2.36% | 737,378 | 2.08% | 503,229 | 1.42% | - | - | 1,650,044 | 4.65% | 422,183 | 1.19% | 536,795 | 1.51% |
| Oct | 853,672 | 2.66% | 612,379 | 1.91% | 446,145 | 1.39% | - | - | 1,043,549 | 3.25% | 372,417 | 1.16% | 375,882 | 1.17% |
| Nov | 707,618 | 2.13% | 662,552 | 1.99% | 523,899 | 1.58% | - | - | 1,108,641 | 3.33% | 463,165 | 1.39% | 457,003 | 1.37% |
| Dec | 574,235 | 1.88% | 757,163 | 2.48% | 494,378 | 1.62% | - | - | 1,926,246 | 6.31% | 343,808 | 1.13% | 596,099 | 1.95% |
| 2000 Jan | 503,021 | 1.60% | 766,210 | 2.44% | 495,604 | 1.58% | - | - | 979,962 | 3.12% | 444,111 | 1.41% | 389,123 | 1.24% |
| Feb | 676,041 | 2.05% | 712,968 | 2.16% | 526,818 | 1.59% | - | - | 939,543 | 2.84% | 352,663 | 1.07% | 344,171 | 1.04% |
| Mar | 682,611 | 1.90% | 729,050 | 2.03% | 510,920 | 1.42% | - | - | 1,503,831 | 4.19% | 433,293 | 1.21% | 677,185 | 1.89% |
| Apr | 587,096 | 1.97% | 548,723 | 1.84% | 372,676 | 1.25% | - | - | 1,352,481 | 4.54% | 323,782 | 1.09% | 577,487 | 1.94% |
| May | 542,271 | 1.73% | 690,200 | 2.20% | 451,811 | 1.44% | - | - | 1,165,592 | 3.72% | 355,244 | 1.13% | 365,622 | 1.17% |
| Jun | 492,841 | 1.65% | 544,050 | 1.82% | 381,553 | 1.27% | - | - | 1,391,689 | 4.65% | 311,132 | 1.04% | 510,437 | 1.70% |
| Jul | 509,550 | 2.30% | 466,432 | 2.11% | 297,746 | 1.35% | - | - | 958,844 | 4.33% | 368,795 | 1.67% | 292,430 | 1.32% |
| Aug | n.a. | - | 455,280 | 1.89% | 314,296 | 1.30% | - | - | 1,136,463 | 4.72% | 389,563 | 1.62% | 254,715 | 1.06% |
| 2000 Total | 3,993,431 | 1.68% | 4,912,913 | 2.07% | 3,351,424 | 1.41% | - | - | 9,428,405 | 3.97% | 2,978,583 | 1.25% | 3,411,170 | 1.43% |

6.3 International Index Derivatives

6.3.1 Index Options – Volume

| | | Traded Contracts | | | | Volume in EUR millions | | | |
|----------------------|----------|------------------|-----------|------------|----------|------------------------|---------|-----------|----------|
| | | Aug 00 | Aug 99 | Y-T-D | Chg YoY | Aug 00 | Aug 99 | Y-T-D | Chg YoY |
| North America | | | | | | | | | |
| S&P 500 | CBOE | 1,509,913 | 2,016,268 | 14,634,176 | -25.11% | 258,088 | 251,969 | 2,242,324 | 2.43% |
| Dow Jones IA | CBoT | 10,480 | 29,207 | 136,332 | -64.12% | 1,324 | 2,993 | 15,457 | -55.78% |
| Nasdaq 100 | CBOE | 125,385 | 90,425 | 1,578,137 | 38.66% | 57,582 | 20,513 | 640,747 | 180.71% |
| Pan Europe | | | | | | | | | |
| Euro STOXX 50 | Eurex | 671,350 | 341,659 | 4,937,686 | 96.50% | 35,042 | 12,522 | 255,069 | 179.84% |
| Euro STOXX 50 | Monep | 2,434 | 16,123 | 28,461 | -84.90% | 126 | 621 | 1,464 | -79.73% |
| STOXX 50 | Eurex | 3,103 | 6,479 | 38,424 | -52.11% | 160 | 230 | 1,677 | -30.50% |
| Eurotop 100 | Liffe | 250 | 0 | 2,510 | - | 10 | 0 | 94 | - |
| €Stars | Liffe | 0 | 0 | 0 | - | 0 | 0 | 0 | - |
| MSCI Euro | Liffe | 0 | 0 | 0 | - | 0 | 0 | 0 | - |
| MSCI Pan-Euro | Liffe | 0 | 50 | 0 | -100.00% | 0 | 1 | 0 | -100.00% |
| Europe | | | | | | | | | |
| DAX | Eurex | 2,197,926 | 2,817,090 | 19,595,425 | -21.98% | 78,733 | 72,590 | 700,369 | 8.46% |
| SMI | Eurex | 301,951 | 298,817 | 2,463,771 | 1.05% | 15,731 | 12,830 | 117,294 | 22.61% |
| CAC 40 | Monep | 5,025,417 | 6,627,049 | 54,795,638 | -24.17% | 33,295 | 30,413 | 345,049 | 9.48% |
| FTSE 100 | Liffe | 494,551 | 455,143 | 3,968,037 | 8.66% | 53,781 | 43,151 | 414,459 | 24.63% |
| MIB 30 | IDEM | 194,534 | 225,547 | 1,929,755 | -13.75% | 23,331 | 18,688 | 222,583 | 24.84% |
| AEX | AEX | n.a. | 512,436 | 2,422,081 | - | n.a. | 29,333 | 159,544 | - |
| IBEX 35 | MEFF RV | 44,182 | 59,410 | 559,351 | -25.63% | 4,809 | 5,826 | 63,347 | -17.45% |
| OMX | OM | 285,324 | 588,513 | 2,723,266 | -51.52% | 4,554 | 5,659 | 44,024 | -19.53% |
| KFX | Futop | 11 | 2,070 | 8,425 | -99.47% | 0 | 6 | 32 | -99.18% |
| ATX | VEX | 9,594 | 33,239 | 160,589 | -71.14% | 56 | 200 | 903 | -71.99% |
| BEL 20 | BELFOX | 67,199 | 107,779 | 703,031 | -37.65% | 421 | 691 | 4,035 | -39.10% |
| Pacific | | | | | | | | | |
| Nikkei 225 | Osaca SE | 488,930 | 440,270 | 3,783,191 | 11.05% | 87,017 | 66,185 | 676,362 | 31.48% |
| Nikkei 300 | Osaca SE | 0 | 0 | 314 | - | 0 | 0 | 10 | - |
| Hang Seng | HKFE | 1,648 | 45,959 | 306,818 | -96.41% | 2 | 33 | 296 | -94.63% |
| All Ords | SFE | 39,956 | 89,656 | 863,419 | -55.43% | 2,118 | 4,004 | 43,055 | -47.10% |

6.3.2 Index Options – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|----------------------|----------|----------------------------|-----------|----------|-------------------------------|---------|----------|-----------------|--------|
| | | Aug 00 | Aug 99 | Chg YoY | Aug 00 | Aug 99 | Chg YoY | Aug 00 | Aug 99 |
| North America | | | | | | | | | |
| S&P 500 | CBOE | 1,884,723 | 2,255,163 | -16.43% | 322,154 | 281,823 | 14.31% | 15.0 | 13.4 |
| Dow Jones IA | CBoT | 12,832 | 24,389 | -47.39% | 1,621 | 2,500 | -35.16% | 14.7 | 10.0 |
| Nasdaq 100 | CBOE | 55,928 | 39,759 | 40.67% | 25,684 | 9,019 | 184.77% | 5.4 | 5.3 |
| Pan Europe | | | | | | | | | |
| Euro STOXX 50 | Eurex | 1,568,231 | 514,184 | 204.99% | 78,687 | 18,606 | 322.91% | 28.0 | 18.1 |
| Euro STOXX 50 | Monep | 17,044 | 31,125 | -45.24% | 882 | 1,199 | -26.46% | 84.0 | 23.2 |
| STOXX 50 | Eurex | 16,938 | 12,174 | 39.13% | 746 | 428 | 74.12% | 65.5 | 22.5 |
| Eurotop 100 | Liffe | 2,510 | 0 | - | 97 | 0 | - | 120.5 | - |
| €Stars | Liffe | 0 | 0 | - | 0 | 0 | - | - | - |
| MSCI Euro | Liffe | 0 | 0 | - | 0 | 0 | - | - | - |
| MSCI Pan-Euro | Liffe | 0 | 50 | -100.00% | 0 | 1 | -100.00% | - | 12.0 |
| Europe | | | | | | | | | |
| DAX | Eurex | 1,714,532 | 1,579,429 | 8.55% | 60,682 | 40,548 | 49.65% | 9.4 | 6.7 |
| SMI | Eurex | 406,776 | 287,030 | 41.72% | 20,019 | 12,285 | 62.96% | 16.2 | 11.5 |
| CAC 40 | Monep | 9,629,856 | 9,939,005 | -3.11% | 63,802 | 45,612 | 39.88% | 23.0 | 18.0 |
| FTSE 100 | Liffe | 713,222 | 575,432 | 23.95% | 77,561 | 54,555 | 42.17% | 17.3 | 15.2 |
| MIB 30 | IDEM | 277,071 | 260,414 | 6.40% | 33,230 | 21,577 | 54.01% | 17.1 | 13.9 |
| AEX | AEX | n.a. | 731,855 | - | n.a. | 41,893 | - | - | 17.1 |
| IBEX 35 | MEFF RV | 78,633 | 81,107 | -3.05% | 8,559 | 7,953 | 7.61% | 21.4 | 16.4 |
| OMX | OM | 96,926 | 334,194 | -71.00% | 1,547 | 3,214 | -51.86% | 4.1 | 6.8 |
| KFX | Futop | 0 | 650 | -100.00% | 0 | 2 | -100.00% | 0.0 | 3.8 |
| ATX | VEX | 7,843 | 20,528 | -61.79% | 46 | 123 | -62.92% | 9.8 | 7.4 |
| BEL 20 | BELFOX | 273,430 | 310,253 | -11.87% | 1,713 | 1,990 | -13.92% | 48.8 | 34.5 |
| Pacific | | | | | | | | | |
| Nikkei 225 | Osaca SE | 119,794 | 123,903 | -3.32% | 21,320 | 18,626 | 14.46% | 2.9 | 3.4 |
| Nikkei 300 | Osaca SE | 60 | 102 | -41.18% | 2 | 3 | -24.25% | - | - |
| Hang Seng | HKFE | 13,574 | 32,043 | -57.64% | 15 | 23 | -36.56% | 98.8 | 8.4 |
| All Ords | SFE | 158,222 | 232,140 | -31.84% | 8,389 | 10,368 | -19.09% | 47.5 | 31.1 |

Eurex
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6.3.3

Index Futures – Volume

| | | Traded Contracts | | | | Volume in EUR millions | | | |
|----------------------|----------|------------------|-----------|------------|----------|------------------------|---------|-----------|----------|
| | | Aug 00 | Aug 99 | Y-T-D | Chg YoY | Aug 00 | Aug 99 | Y-T-D | Chg YoY |
| North America | | | | | | | | | |
| S&P 500 | CME | 1,358,481 | 2,199,826 | 14,787,582 | -38.25% | 580,510 | 687,269 | 5,667,026 | -15.53% |
| Dow Jones IA | CBoT | 211,614 | 342,843 | 2,440,613 | -38.28% | 26,729 | 35,139 | 276,875 | -23.93% |
| Nasdaq 100 | CME | 310,549 | 186,906 | 3,292,979 | 66.15% | 142,616 | 42,399 | 1,355,002 | 236.37% |
| Pan Europe | | | | | | | | | |
| Euro STOXX 50 | Eurex | 940,738 | 358,664 | 7,746,604 | 162.29% | 48,568 | 13,273 | 400,922 | 265.90% |
| Euro STOXX 50 | Monep | 27,172 | 11,897 | 566,549 | 128.39% | 1,406 | 458 | 29,361 | 206.73% |
| STOXX 50 | Eurex | 14,984 | 13,788 | 217,327 | 8.67% | 748 | 500 | 10,718 | 49.70% |
| Eurotop 100 | Liffe | 14,394 | 11,852 | 91,336 | 21.45% | 1,111 | 706 | 6,844 | 57.24% |
| €Stars | Liffe | 0 | 9 | 268 | -100.00% | 0 | 0 | 1 | -100.00% |
| MSCI Euro | Liffe | 335 | 0 | 38,361 | - | 10 | 0 | 1,140 | - |
| MSCI Pan-Euro | Liffe | 10,659 | 2,312 | 55,659 | 361.03% | 303 | 50 | 1,551 | 500.69% |
| Europe | | | | | | | | | |
| DAX | Eurex | 623,552 | 970,506 | 7,650,721 | -35.75% | 112,847 | 126,063 | 1,408,146 | -10.48% |
| SMI | Eurex | 239,033 | 476,819 | 3,124,494 | -49.87% | 12,783 | 20,665 | 148,042 | -38.14% |
| CAC 40 | Monep | 1,202,956 | 1,599,788 | 12,015,002 | -24.81% | 79,701 | 73,418 | 756,597 | 8.56% |
| FTSE 100 | Liffe | 582,118 | 581,957 | 6,480,793 | 0.03% | 63,303 | 55,174 | 677,267 | 14.73% |
| MIB 30 | IDEM | 215,291 | 350,359 | 2,888,439 | -38.55% | 51,641 | 57,991 | 671,173 | -10.95% |
| AEX | AEX | n.a. | 266,978 | 1,520,521 | - | n.a. | 30,565 | 199,204 | - |
| IBEX 35 | MEFF RV | 270,114 | 367,828 | 2,823,287 | -26.57% | 29,401 | 36,070 | 317,988 | -18.49% |
| OMX | OM | 875,373 | 1,100,441 | 7,272,696 | -20.45% | 13,972 | 10,582 | 117,601 | 32.04% |
| KFX | Futop | 88,673 | 135,644 | 605,939 | -34.63% | 395 | 390 | 2,383 | 1.23% |
| ATX | VEX | 24,850 | 52,669 | 301,054 | -52.82% | 145 | 317 | 1,698 | -54.21% |
| BEL 20 | BELFOX | 53,296 | 65,394 | 540,608 | -18.50% | 3,339 | 4,195 | 31,092 | -20.40% |
| Pacific | | | | | | | | | |
| Nikkei 225 | Osaca SE | 602,271 | 596,294 | 4,864,154 | 1.00% | 107,189 | 89,640 | 876,136 | 19.58% |
| Nikkei 300 | Osaca SE | 45,262 | 74,281 | 780,400 | -39.07% | 1,429 | 1,821 | 24,584 | -21.53% |
| Hang Seng | HKFE | 385,519 | 403,357 | 2,634,806 | -4.42% | 415 | 290 | 2,577 | 43.13% |
| All Ords | SFE | 205,145 | 277,782 | 2,510,682 | -26.15% | 10,876 | 12,407 | 125,639 | -12.33% |

6.3.4

Index Futures – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|----------------------|----------|----------------------------|---------|---------|-------------------------------|---------|---------|-----------------|--------|
| | | Aug 00 | Aug 99 | Chg YoY | Aug 00 | Aug 99 | Chg YoY | Aug 00 | Aug 99 |
| North America | | | | | | | | | |
| S&P 500 | CME | 410,372 | 399,117 | 2.82% | 175,361 | 124,692 | 40.64% | 3.6 | 2.2 |
| Dow Jones IA | CBoT | 17,181 | 26,077 | -34.11% | 2,170 | 2,673 | -18.80% | 1.0 | 0.9 |
| Nasdaq 100 | CME | 36,292 | 23,511 | 54.36% | 16,667 | 5,333 | 212.50% | 1.4 | 1.5 |
| Pan Europe | | | | | | | | | |
| Euro STOXX 50 | Eurex | 577,904 | 227,323 | 154.22% | 29,973 | 8,573 | 249.62% | 7.4 | 7.6 |
| Euro STOXX 50 | Monep | 27,943 | 17,534 | 59.36% | 1,446 | 676 | 114.02% | 12.3 | 17.7 |
| STOXX 50 | Eurex | 20,106 | 28,167 | -28.62% | 1,012 | 1,047 | -3.37% | 16.1 | 24.5 |
| Eurotop 100 | Liffe | 15,711 | 14,365 | 9.37% | 1,212 | 856 | 41.60% | 13.1 | 14.5 |
| €Stars | Liffe | 80 | 391 | -79.54% | 0 | 1 | -71.88% | - | 521.3 |
| MSCI Euro | Liffe | 8,335 | 8,050 | 3.54% | 249 | 174 | 43.08% | 298.6 | - |
| MSCI Pan-Euro | Liffe | 6,695 | 1,874 | 257.26% | 190 | 41 | 365.48% | 7.5 | 9.7 |
| Europe | | | | | | | | | |
| DAX | Eurex | 172,900 | 191,540 | -9.73% | 31,393 | 25,339 | 23.89% | 3.3 | 2.4 |
| SMI | Eurex | 141,836 | 158,856 | -10.71% | 7,557 | 6,979 | 8.29% | 7.1 | 4.0 |
| CAC 40 | Monep | 313,297 | 231,915 | 35.09% | 20,757 | 10,643 | 95.03% | 3.1 | 1.7 |
| FTSE 100 | Liffe | 303,687 | 185,125 | 64.04% | 33,025 | 17,551 | 88.16% | 6.3 | 3.8 |
| MIB 30 | IDEM | 26,092 | 24,964 | 4.52% | 6,259 | 4,197 | 49.11% | 1.5 | 0.9 |
| AEX | AEX | n.a. | 47,086 | - | n.a. | 5,391 | - | - | 2.1 |
| IBEX 35 | MEFF RV | 45,905 | 45,218 | 1.52% | 4,997 | 4,434 | 12.69% | 2.0 | 1.5 |
| OMX | OM | 193,981 | 189,058 | 2.60% | 3,096 | 1,818 | 70.31% | 2.7 | 2.1 |
| KFX | Futop | 13,974 | 13,480 | 3.66% | 62 | 39 | 60.52% | 1.9 | 1.2 |
| ATX | VEX | 13,246 | 28,113 | -52.88% | 77 | 169 | -54.27% | 6.4 | 6.4 |
| BEL 20 | BELFOX | 17,926 | 15,546 | 15.31% | 1,123 | 997 | 12.62% | 4.0 | 2.9 |
| Pacific | | | | | | | | | |
| Nikkei 225 | Osaca SE | 169,646 | 211,559 | -19.81% | 30,193 | 31,803 | -5.06% | 3.4 | 4.3 |
| Nikkei 300 | Osaca SE | 104,298 | 103,031 | 1.23% | 3,293 | 2,526 | 30.36% | 27.7 | 16.6 |
| Hang Seng | HKFE | 32,860 | 41,076 | -20.00% | 35 | 30 | 19.80% | 1.0 | 1.2 |
| All Ords | SFE | 150,599 | 209,744 | -28.20% | 7,985 | 9,368 | -14.77% | 8.8 | 9.1 |

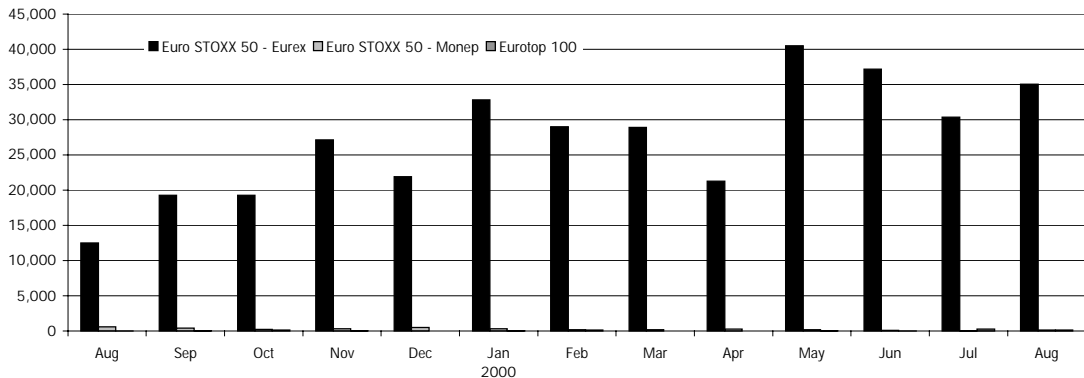
Eurex
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6.3.5

Pan European Index Options – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | | |
|-----------------|-----------------------|--------|----------|--------|---------------|--------|-------------|--------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | AEX/LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 3,815 | 24.72% | 2,293 | 14.86% | 3,135 | 20.31% | 6,192 | 40.12% | 0 | 0.00% | 1 | 0.00% |
| 1999 Total | 144,750 | 94.25% | 2,954 | 1.92% | 4,958 | 3.23% | 920 | 0.60% | 0 | 0.00% | 0 | 0.00% |
| 2000 1. Quarter | 90,713 | 97.60% | 1,238 | 1.33% | 758 | 0.82% | 237 | 0.26% | 0 | 0.00% | 0 | 0.00% |
| 2. Quarter | 98,949 | 99.19% | 212 | 0.21% | 534 | 0.54% | 59 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| 3. Quarter | 65,407 | 98.73% | 228 | 0.34% | 172 | 0.26% | 444 | 0.67% | 0 | 0.00% | 0 | 0.00% |
| 1999 Jan | 1,664 | 79.14% | 295 | 14.01% | 118 | 5.60% | 26 | 1.26% | 0 | 0.00% | 0 | 0.00% |
| Feb | 3,398 | 86.85% | 84 | 2.16% | 398 | 10.17% | 32 | 0.82% | 0 | 0.00% | 0 | 0.00% |
| Mar | 2,638 | 68.84% | 214 | 5.59% | 692 | 18.05% | 288 | 7.52% | 0 | 0.00% | 0 | 0.00% |
| Apr | 5,723 | 88.87% | 213 | 3.31% | 347 | 5.39% | 157 | 2.43% | 0 | 0.00% | 0 | 0.00% |
| May | 8,641 | 93.67% | 169 | 1.83% | 337 | 3.65% | 78 | 0.85% | 0 | 0.00% | 0 | 0.00% |
| Jun | 9,426 | 91.20% | 357 | 3.46% | 527 | 5.10% | 25 | 0.25% | 0 | 0.00% | 0 | 0.00% |
| Jul | 13,164 | 94.66% | 308 | 2.22% | 429 | 3.09% | 5 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Aug | 12,522 | 93.41% | 230 | 1.71% | 621 | 4.63% | 31 | 0.23% | 0 | 0.00% | 1 | 0.00% |
| Sep | 19,279 | 96.02% | 311 | 1.55% | 415 | 2.07% | 73 | 0.36% | 0 | 0.00% | 0 | 0.00% |
| Oct | 19,255 | 96.80% | 240 | 1.21% | 239 | 1.20% | 158 | 0.80% | 0 | 0.00% | 0 | 0.00% |
| Nov | 27,113 | 97.57% | 313 | 1.13% | 318 | 1.15% | 42 | 0.15% | 0 | 0.00% | 0 | 0.00% |
| Dec | 21,928 | 96.74% | 220 | 0.97% | 517 | 2.28% | 2 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 32,807 | 96.31% | 851 | 2.50% | 335 | 0.98% | 70 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| Feb | 28,980 | 98.13% | 174 | 0.59% | 211 | 0.71% | 167 | 0.57% | 0 | 0.00% | 0 | 0.00% |
| Mar | 28,925 | 98.56% | 212 | 0.72% | 212 | 0.72% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 21,265 | 98.58% | 42 | 0.20% | 265 | 1.23% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 40,491 | 99.19% | 110 | 0.27% | 174 | 0.43% | 47 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| Jun | 37,193 | 99.55% | 60 | 0.16% | 95 | 0.25% | 12 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| Jul | 30,366 | 98.66% | 68 | 0.22% | 46 | 0.15% | 297 | 0.97% | 0 | 0.00% | 0 | 0.00% |
| Aug | 35,042 | 98.78% | 160 | 0.45% | 126 | 0.36% | 146 | 0.41% | 0 | 0.00% | 0 | 0.00% |
| 2000 Total | 255,069 | 98.50% | 1,677 | 0.65% | 1,464 | 0.57% | 739 | 0.29% | 0 | 0.00% | 0 | 0.00% |

Volume in EUR million



6.3.6

Pan European Index Options – Traded Contracts

| | Traded Contracts | | | | | | | | | | | |
|-----------------|------------------|--------|----------|--------|---------------|--------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | AEX/LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 122,951 | 37.68% | 73,779 | 22.61% | 106,457 | 32.63% | 23,099 | 7.08% | 0 | 0.00% | 51 | 0.00% |
| 1999 Total | 3,791,738 | 94.00% | 80,254 | 1.99% | 131,049 | 3.25% | 30,780 | 0.76% | 0 | 0.00% | 0 | 0.00% |
| 2000 1. Quarter | 1,808,583 | 97.26% | 29,491 | 1.59% | 14,935 | 0.80% | 6,536 | 0.35% | 0 | 0.00% | 0 | 0.00% |
| 2. Quarter | 1,885,804 | 99.15% | 4,392 | 0.23% | 10,189 | 0.54% | 1,573 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| 3. Quarter | 1,243,299 | 98.45% | 4,541 | 0.36% | 3,337 | 0.26% | 11,738 | 0.93% | 0 | 0.00% | 0 | 0.00% |
| 1999 Jan | 47,911 | 78.92% | 8,526 | 14.04% | 3,319 | 5.47% | 949 | 1.56% | 0 | 0.00% | 0 | 0.00% |
| Feb | 96,746 | 86.50% | 2,536 | 2.27% | 11,425 | 10.21% | 1,144 | 1.02% | 0 | 0.00% | 0 | 0.00% |
| Mar | 75,301 | 68.03% | 6,081 | 5.49% | 19,427 | 17.55% | 9,874 | 8.92% | 0 | 0.00% | 0 | 0.00% |
| Apr | 158,777 | 88.71% | 5,845 | 3.27% | 9,242 | 5.16% | 5,123 | 2.86% | 0 | 0.00% | 0 | 0.00% |
| May | 242,580 | 93.53% | 4,745 | 1.83% | 9,348 | 3.60% | 2,674 | 1.03% | 0 | 0.00% | 0 | 0.00% |
| Jun | 256,525 | 91.28% | 9,759 | 3.47% | 13,907 | 4.95% | 843 | 0.30% | 0 | 0.00% | 0 | 0.00% |
| Jul | 353,704 | 94.62% | 8,118 | 2.17% | 11,800 | 3.16% | 175 | 0.05% | 0 | 0.00% | 0 | 0.00% |
| Aug | 341,659 | 93.51% | 6,479 | 1.77% | 16,123 | 4.41% | 1,051 | 0.29% | 0 | 0.00% | 50 | 0.01% |
| Sep | 527,253 | 95.92% | 8,600 | 1.56% | 11,300 | 2.06% | 2,509 | 0.46% | 0 | 0.00% | 0 | 0.00% |
| Oct | 523,649 | 96.64% | 6,598 | 1.22% | 6,509 | 1.20% | 5,105 | 0.94% | 0 | 0.00% | 1 | 0.00% |
| Nov | 667,730 | 97.49% | 7,804 | 1.14% | 8,116 | 1.18% | 1,268 | 0.19% | 0 | 0.00% | 0 | 0.00% |
| Dec | 499,903 | 96.94% | 5,163 | 1.00% | 10,533 | 2.04% | 65 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 691,978 | 95.95% | 20,332 | 2.82% | 6,840 | 0.95% | 2,015 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 579,276 | 97.88% | 3,951 | 0.67% | 4,062 | 0.69% | 4,521 | 0.76% | 0 | 0.00% | 0 | 0.00% |
| Mar | 537,329 | 98.31% | 5,208 | 0.95% | 4,033 | 0.74% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 409,149 | 98.58% | 915 | 0.22% | 4,993 | 1.20% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 776,995 | 99.12% | 2,255 | 0.29% | 3,352 | 0.43% | 1,260 | 0.16% | 0 | 0.00% | 0 | 0.00% |
| Jun | 699,660 | 99.52% | 1,222 | 0.17% | 1,844 | 0.26% | 313 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Jul | 571,949 | 98.23% | 1,438 | 0.25% | 903 | 0.16% | 7,948 | 1.37% | 0 | 0.00% | 0 | 0.00% |
| Aug | 671,350 | 98.63% | 3,103 | 0.46% | 2,434 | 0.36% | 3,790 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| 2000 Total | 4,937,686 | 98.27% | 38,424 | 0.76% | 28,461 | 0.57% | 19,847 | 0.40% | 0 | 0.00% | 0 | 0.00% |

Eurex
Monthly Statistics Derivatives Market
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6.3.7

Pan European Index Options – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | | |
|-----------------|---------------------------------------|--------|----------|--------|---------------|-------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | AEX/LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 1,526 | 70.37% | 379 | 17.48% | 117 | 5.40% | 146 | 6.75% | | | | |
| 1999 Total | 36,657 | 93.96% | 490 | 1.26% | 1,648 | 4.22% | 219 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| 2000 1. Quarter | 57,294 | 96.48% | 731 | 1.23% | 1,305 | 2.20% | 58 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| 2. Quarter | 60,015 | 97.22% | 623 | 1.01% | 821 | 1.33% | 270 | 0.44% | 0 | 0.00% | 0 | 0.00% |
| 3. Quarter | 78,687 | 97.77% | 746 | 0.93% | 882 | 1.10% | 164 | 0.20% | 0 | 0.00% | 0 | 0.00% |
| 1999 Jan | 2,493 | 78.71% | 325 | 10.27% | 187 | 5.90% | 162 | 5.12% | 0 | 0.00% | 0 | 0.00% |
| Feb | 4,683 | 82.63% | 252 | 4.44% | 543 | 9.58% | 189 | 3.34% | 0 | 0.00% | 0 | 0.00% |
| Mar | 4,438 | 78.78% | 223 | 3.96% | 534 | 9.48% | 439 | 7.79% | 0 | 0.00% | 0 | 0.00% |
| Apr | 6,676 | 82.31% | 330 | 4.06% | 678 | 8.36% | 427 | 5.27% | 0 | 0.00% | 0 | 0.00% |
| May | 9,602 | 86.98% | 383 | 3.47% | 674 | 6.10% | 381 | 3.45% | 0 | 0.00% | 0 | 0.00% |
| Jun | 11,099 | 88.83% | 390 | 3.12% | 789 | 6.32% | 217 | 1.74% | 0 | 0.00% | 0 | 0.00% |
| Jul | 14,915 | 91.08% | 407 | 2.48% | 842 | 5.14% | 211 | 1.29% | 0 | 0.00% | 0 | 0.00% |
| Aug | 18,606 | 90.86% | 428 | 2.09% | 1,199 | 5.86% | 243 | 1.19% | 0 | 0.00% | 1 | 0.00% |
| Sep | 22,513 | 92.69% | 427 | 1.76% | 1,141 | 4.70% | 207 | 0.85% | 0 | 0.00% | 1 | 0.00% |
| Oct | 27,891 | 93.65% | 463 | 1.56% | 1,191 | 4.00% | 236 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| Nov | 36,457 | 93.97% | 625 | 1.61% | 1,428 | 3.69% | 286 | 0.74% | 0 | 0.00% | 0 | 0.00% |
| Dec | 36,457 | 93.96% | 490 | 1.26% | 1,648 | 4.22% | 219 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 45,174 | 96.39% | 836 | 1.78% | 590 | 1.26% | 268 | 0.57% | 0 | 0.00% | 0 | 0.00% |
| Feb | 55,963 | 94.85% | 844 | 1.43% | 1,790 | 3.03% | 406 | 0.69% | 0 | 0.00% | 0 | 0.00% |
| Mar | 57,294 | 96.48% | 731 | 1.23% | 1,305 | 2.20% | 58 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| Apr | 60,604 | 96.12% | 735 | 1.17% | 1,438 | 2.28% | 271 | 0.43% | 0 | 0.00% | 0 | 0.00% |
| May | 67,226 | 96.35% | 791 | 1.13% | 1,457 | 2.09% | 302 | 0.43% | 0 | 0.00% | 0 | 0.00% |
| Jun | 60,015 | 97.22% | 623 | 1.01% | 821 | 1.33% | 270 | 0.44% | 0 | 0.00% | 0 | 0.00% |
| Jul | 68,236 | 97.40% | 642 | 0.92% | 763 | 1.09% | 418 | 0.60% | 0 | 0.00% | 0 | 0.00% |
| Aug | 78,687 | 97.77% | 746 | 0.93% | 882 | 1.10% | 164 | 0.20% | 0 | 0.00% | 0 | 0.00% |
| 2000 Total | 78,687 | 97.77% | 746 | 0.93% | 882 | 1.10% | 164 | 0.20% | 0 | 0.00% | 0 | 0.00% |

6.3.8

Pan European Index Options – Open Interest

| | Open Interest | | | | | | | | | | | |
|-----------------|---------------|--------|----------|--------|---------------|--------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | AEX/LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 49,547 | 70.10% | 12,261 | 17.35% | 3,497 | 4.95% | 5,375 | 7.60% | | | | |
| 1999 Total | 922,335 | 99.85% | 12,717 | 1.38% | 33,615 | -1.88% | 5,969 | 0.65% | 0 | 0.00% | 0 | 0.00% |
| 2000 1. Quarter | 1,235,151 | 96.55% | 17,728 | 1.39% | 24,864 | 1.94% | 1,510 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| 2. Quarter | 1,212,493 | 96.98% | 14,502 | 1.16% | 15,958 | 1.28% | 7,340 | 0.59% | 0 | 0.00% | 0 | 0.00% |
| 3. Quarter | 1,568,231 | 97.62% | 16,938 | 1.05% | 17,044 | 1.06% | 4,253 | 0.26% | 0 | 0.00% | 0 | 0.00% |
| 1999 Jan | 76,646 | 78.27% | 10,193 | 10.41% | 5,266 | 5.38% | 5,824 | 5.95% | 0 | 0.00% | 0 | 0.00% |
| Feb | 138,293 | 82.01% | 7,985 | 4.74% | 15,589 | 9.25% | 6,753 | 4.00% | 0 | 0.00% | 0 | 0.00% |
| Mar | 128,453 | 77.82% | 6,589 | 3.99% | 15,002 | 9.09% | 15,022 | 9.10% | 0 | 0.00% | 0 | 0.00% |
| Apr | 190,178 | 82.10% | 9,462 | 4.08% | 18,044 | 7.79% | 13,954 | 6.02% | 0 | 0.00% | 0 | 0.00% |
| May | 275,625 | 86.57% | 11,028 | 3.46% | 18,699 | 5.87% | 13,032 | 4.09% | 0 | 0.00% | 0 | 0.00% |
| Jun | 312,350 | 88.91% | 10,913 | 3.11% | 20,827 | 5.93% | 7,203 | 2.05% | 0 | 0.00% | 0 | 0.00% |
| Jul | 413,879 | 90.83% | 11,385 | 2.50% | 23,151 | 5.08% | 7,234 | 1.59% | 0 | 0.00% | 0 | 0.00% |
| Aug | 514,184 | 90.90% | 12,174 | 2.15% | 31,125 | 5.50% | 8,150 | 1.44% | 0 | 0.00% | 50 | 0.01% |
| Sep | 625,331 | 92.55% | 12,096 | 1.79% | 31,088 | 4.60% | 7,102 | 1.05% | 0 | 0.00% | 50 | 0.01% |
| Oct | 777,728 | 93.60% | 13,105 | 1.58% | 32,450 | 3.91% | 7,612 | 0.92% | 0 | 0.00% | 0 | 0.00% |
| Nov | 973,286 | 94.02% | 16,942 | 1.64% | 36,410 | 3.52% | 8,599 | 0.83% | 0 | 0.00% | 0 | 0.00% |
| Dec | 922,335 | 94.63% | 12,717 | 1.30% | 33,615 | 3.45% | 5,969 | 0.61% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 1,078,395 | 96.35% | 21,082 | 1.88% | 12,023 | 1.07% | 7,719 | 0.69% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,282,214 | 95.05% | 21,223 | 1.57% | 34,536 | 2.56% | 10,978 | 0.81% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,235,151 | 96.55% | 17,728 | 1.39% | 24,864 | 1.94% | 1,510 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| Apr | 1,296,153 | 96.14% | 17,809 | 1.32% | 27,106 | 2.01% | 7,072 | 0.52% | 0 | 0.00% | 0 | 0.00% |
| May | 1,428,105 | 96.29% | 18,941 | 1.28% | 28,021 | 1.89% | 8,072 | 0.54% | 0 | 0.00% | 0 | 0.00% |
| Jun | 1,212,493 | 96.98% | 14,502 | 1.16% | 15,958 | 1.28% | 7,340 | 0.59% | 0 | 0.00% | 0 | 0.00% |
| Jul | 1,368,051 | 97.09% | 14,924 | 1.06% | 14,892 | 1.06% | 11,185 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| Aug | 1,568,231 | 97.62% | 16,938 | 1.05% | 17,044 | 1.06% | 4,253 | 0.26% | 0 | 0.00% | 0 | 0.00% |
| 2000 Total | 1,568,231 | 97.62% | 16,938 | 1.05% | 17,044 | 1.06% | 4,253 | 0.26% | 0 | 0.00% | 0 | 0.00% |

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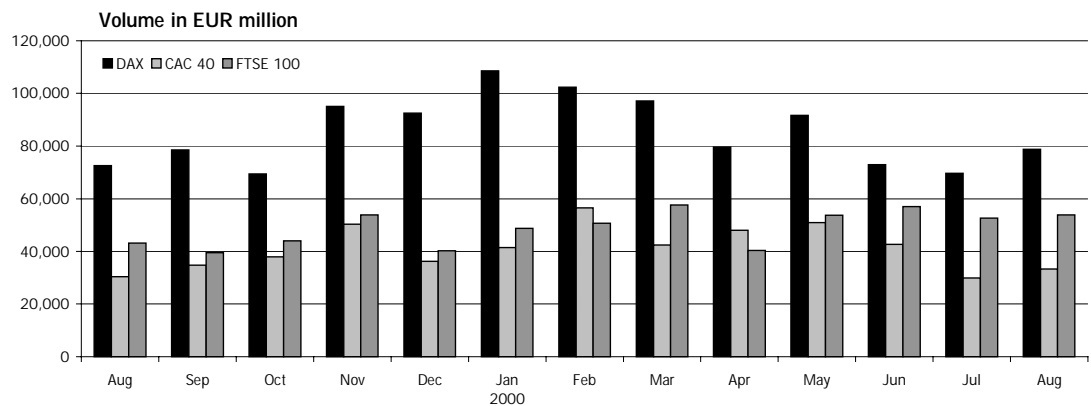
page 74

6.3.9

Index Options – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|-----------------|-----------------------|--------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CBOE | Nasdaq 100 CBOE | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1998 Total | 2,493,527 | 183,944 | 18,904 | 755,282 | 312,002 | 331,160 | 263,288 | 94,864 | 254,431 | 354,254 | 6,950 |
| 1999 Total | 2,950,819 | 318,667 | 22,911 | 860,679 | 355,281 | 472,775 | 399,031 | 87,569 | 230,480 | 289,954 | 149,707 |
| 2000 1. Quarter | 961,655 | 244,332 | 7,954 | 307,951 | 140,332 | 157,054 | 96,393 | 33,549 | 43,245 | 71,545 | 91,470 |
| 2. Quarter | 823,821 | 297,626 | 5,075 | 244,057 | 141,529 | 151,022 | 81,926 | 20,972 | 44,510 | 66,052 | 99,483 |
| 3. Quarter | 456,847 | 98,789 | 2,428 | 148,361 | 63,188 | 106,383 | 44,265 | 8,826 | 29,539 | 21,948 | 65,580 |
| 1999 Jul | 210,858 | 17,167 | 1,686 | 76,739 | 25,347 | 40,664 | 25,069 | 4,655 | 14,060 | 31,664 | 13,593 |
| Aug | 251,969 | 20,513 | 2,993 | 72,590 | 30,413 | 43,151 | 18,688 | 5,826 | 12,830 | 29,333 | 13,144 |
| Sep | 273,120 | 22,315 | 2,617 | 78,444 | 34,752 | 39,511 | 20,660 | 9,452 | 15,344 | 30,179 | 19,693 |
| Oct | 296,459 | 26,583 | 3,297 | 69,348 | 37,968 | 43,963 | 21,345 | 8,576 | 12,156 | 31,794 | 19,494 |
| Nov | 300,562 | 47,460 | 1,645 | 95,068 | 50,355 | 53,847 | 25,553 | 12,058 | 15,097 | 27,655 | 27,431 |
| Dec | 299,123 | 77,311 | 1,769 | 92,470 | 36,196 | 40,245 | 29,123 | 10,807 | 12,816 | 26,350 | 22,445 |
| 2000 Jan | 308,283 | 83,680 | 2,715 | 108,531 | 41,388 | 48,771 | 30,680 | 9,437 | 14,762 | 14,548 | 33,143 |
| Feb | 285,799 | 62,827 | 2,431 | 102,334 | 56,514 | 50,672 | 36,379 | 10,961 | 12,571 | 27,608 | 29,191 |
| Mar | 367,573 | 97,826 | 2,809 | 97,087 | 42,430 | 57,612 | 29,334 | 13,151 | 15,912 | 29,388 | 29,137 |
| Apr | 303,740 | 145,957 | 2,694 | 79,590 | 47,955 | 40,334 | 24,878 | 6,573 | 13,975 | 23,974 | 21,530 |
| May | 292,566 | 96,745 | 1,360 | 91,590 | 50,933 | 53,719 | 34,960 | 7,848 | 16,802 | 21,658 | 40,665 |
| Jun | 227,516 | 54,924 | 1,021 | 72,877 | 42,642 | 56,969 | 22,088 | 6,551 | 13,734 | 20,420 | 37,288 |
| Jul | 198,759 | 41,207 | 1,104 | 69,629 | 29,893 | 52,602 | 20,934 | 4,017 | 13,808 | 21,948 | 30,412 |
| Aug | 258,088 | 57,582 | 1,324 | 78,733 | 33,295 | 53,781 | 23,331 | 4,809 | 15,731 | n.a. | 35,168 |
| 2000 Total | 2,242,324 | 640,747 | 15,457 | 700,369 | 345,049 | 414,459 | 222,583 | 63,347 | 117,294 | 159,544 | 256,533 |

| | Market Share | | | | | | | | | | |
|----------|-----------------|--------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CBOE | Nasdaq 100 CBOE | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1999 Jul | 45.69% | 3.72% | 0.37% | 16.63% | 5.49% | 8.81% | 5.43% | 1.01% | 3.05% | 6.86% | 2.95% |
| Aug | 50.25% | 4.09% | 0.60% | 14.48% | 6.07% | 8.61% | 3.73% | 1.16% | 2.56% | 5.85% | 2.62% |
| Sep | 50.01% | 4.09% | 0.48% | 14.36% | 6.36% | 7.24% | 3.78% | 1.73% | 2.81% | 5.53% | 3.61% |
| Oct | 51.92% | 4.66% | 0.58% | 12.15% | 6.65% | 7.70% | 3.74% | 1.50% | 2.13% | 5.57% | 3.41% |
| Nov | 45.77% | 7.23% | 0.25% | 14.48% | 7.67% | 8.20% | 3.89% | 1.84% | 2.30% | 4.21% | 4.18% |
| Dec | 46.11% | 11.92% | 0.27% | 14.26% | 5.58% | 6.20% | 4.49% | 1.67% | 1.98% | 4.06% | 3.46% |
| 2000 Jan | 44.30% | 12.02% | 0.39% | 15.59% | 5.95% | 7.01% | 4.41% | 1.36% | 2.12% | 2.09% | 4.76% |
| Feb | 42.20% | 9.28% | 0.36% | 15.11% | 8.34% | 7.48% | 5.37% | 1.62% | 1.86% | 4.08% | 4.31% |
| Mar | 46.99% | 12.51% | 0.36% | 12.41% | 5.42% | 7.36% | 3.75% | 1.68% | 2.03% | 3.76% | 3.72% |
| Apr | 42.71% | 20.52% | 0.38% | 11.19% | 6.74% | 5.67% | 3.50% | 0.92% | 1.96% | 3.37% | 3.03% |
| May | 41.27% | 13.65% | 0.19% | 12.92% | 7.19% | 7.58% | 4.93% | 1.11% | 2.37% | 3.06% | 5.74% |
| Jun | 40.92% | 9.88% | 0.18% | 13.11% | 7.67% | 10.25% | 3.97% | 1.18% | 2.47% | 3.67% | 6.71% |
| Jul | 41.04% | 8.51% | 0.23% | 14.38% | 6.17% | 10.86% | 4.32% | 0.83% | 2.85% | 4.53% | 6.28% |
| Aug | 45.94% | 10.25% | 0.24% | 14.01% | 5.93% | 9.57% | 4.15% | 0.86% | 2.80% | - | 6.26% |



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6.3.10

Index Options – Traded Contracts

| | Traded Contracts | | | | | | | | | | |
|-----------------|------------------|------------|--------------|------------|------------|-----------|-----------|-----------|-----------|-----------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CBOE | CBOE | CBoT | Eurex | Monop | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monep |
| 1998 Total | 25,708,136 | 1,565,244 | 245,398 | 29,948,503 | 2,752,536 | 3,968,199 | 1,577,621 | 1,681,205 | 3,394,098 | 7,864,884 | 229,408 |
| 1999 Total | 23,313,805 | 1,273,270 | 229,560 | 32,613,783 | 75,652,724 | 4,897,934 | 2,236,241 | 861,255 | 3,669,386 | 5,532,409 | 3,922,787 |
| 2000 1. Quarter | 6,506,390 | 582,036 | 71,797 | 8,621,315 | 23,190,890 | 1,492,586 | 843,869 | 284,374 | 966,146 | 1,096,914 | 1,823,518 |
| 2. Quarter | 5,330,579 | 764,917 | 44,333 | 6,829,399 | 22,010,336 | 1,470,193 | 710,997 | 192,655 | 925,976 | 996,693 | 1,895,993 |
| 3. Quarter | 2,797,207 | 231,184 | 20,202 | 4,144,711 | 9,594,412 | 1,005,258 | 374,889 | 82,322 | 571,649 | 328,474 | 1,246,636 |
| 1999 Jan | 1,645,686 | 77,524 | 13,199 | 2,370,147 | 3,508,317 | 407,557 | 122,884 | 38,035 | 344,307 | 480,525 | 51,230 |
| Feb | 1,532,491 | 98,070 | 12,523 | 2,288,879 | 4,326,345 | 320,675 | 108,144 | 54,761 | 242,412 | 317,334 | 108,171 |
| Mar | 2,071,736 | 105,970 | 16,038 | 3,002,566 | 6,117,557 | 337,279 | 118,843 | 65,128 | 282,622 | 386,112 | 94,728 |
| Apr | 1,861,822 | 110,802 | 17,452 | 2,427,406 | 5,996,531 | 383,585 | 91,723 | 64,256 | 249,621 | 369,125 | 168,019 |
| May | 1,734,060 | 96,199 | 17,340 | 2,166,070 | 5,271,250 | 379,085 | 122,905 | 63,925 | 330,496 | 403,957 | 251,928 |
| Jun | 1,839,626 | 134,777 | 16,643 | 2,586,665 | 7,184,070 | 431,162 | 127,736 | 76,028 | 343,189 | 531,551 | 270,432 |
| Jul | 1,699,832 | 80,972 | 16,947 | 2,833,480 | 5,784,187 | 431,019 | 213,097 | 49,567 | 325,937 | 572,829 | 365,504 |
| Aug | 2,016,268 | 90,425 | 29,207 | 2,817,090 | 6,627,049 | 455,143 | 225,547 | 59,410 | 298,817 | 512,436 | 357,782 |
| Sep | 2,275,733 | 99,051 | 27,054 | 2,992,908 | 7,569,009 | 424,966 | 241,348 | 99,231 | 351,853 | 550,769 | 538,553 |
| Oct | 2,294,573 | 106,326 | 32,417 | 2,682,055 | 7,766,695 | 450,787 | 257,118 | 88,039 | 281,010 | 556,014 | 530,158 |
| Nov | 2,183,599 | 161,423 | 15,256 | 3,383,770 | 9,426,914 | 515,232 | 300,949 | 110,040 | 337,038 | 459,301 | 675,846 |
| Dec | 2,158,379 | 209,801 | 15,484 | 3,062,747 | 6,074,800 | 361,444 | 305,947 | 92,835 | 282,084 | 392,456 | 510,436 |
| 2000 Jan | 2,145,774 | 227,502 | 24,084 | 3,230,152 | 7,312,578 | 467,283 | 303,213 | 87,093 | 325,433 | 237,568 | 698,818 |
| Feb | 2,016,711 | 141,970 | 23,138 | 2,818,307 | 9,128,484 | 496,507 | 293,495 | 87,093 | 284,768 | 415,609 | 583,338 |
| Mar | 2,343,905 | 212,564 | 24,575 | 2,572,956 | 6,749,828 | 528,796 | 247,161 | 110,188 | 355,945 | 443,737 | 541,362 |
| Apr | 1,907,012 | 352,748 | 22,889 | 2,208,066 | 7,469,959 | 374,761 | 217,512 | 57,315 | 297,723 | 362,477 | 414,142 |
| May | 1,931,559 | 272,968 | 12,123 | 2,579,394 | 7,925,711 | 527,702 | 304,443 | 73,427 | 351,696 | 330,408 | 780,347 |
| Jun | 1,492,008 | 139,201 | 9,321 | 2,041,939 | 6,614,666 | 567,730 | 189,042 | 61,913 | 276,557 | 303,808 | 701,504 |
| Jul | 1,287,294 | 105,799 | 9,722 | 1,946,785 | 4,568,995 | 510,707 | 180,355 | 38,140 | 269,698 | 328,474 | 572,852 |
| Aug | 1,509,913 | 125,385 | 10,480 | 2,197,926 | 5,025,417 | 494,551 | 194,534 | 44,182 | 301,951 | n.a. | 673,784 |
| 2000 Total | 14,634,176 | 1,578,137 | 136,332 | 19,595,425 | 54,795,638 | 3,968,037 | 1,929,755 | 559,351 | 2,463,771 | 2,422,081 | 4,966,147 |

| | Market Share | | | | | | | | | | |
|----------|--------------|------------|--------------|--------|--------|----------|--------|---------|-------|-------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CBOE | CBOE | CBoT | Eurex | Monop | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monep |
| 1999 Jan | 18.17% | 0.86% | 0.15% | 26.16% | 38.73% | 4.50% | 1.36% | 0.42% | 3.80% | 5.30% | 0.57% |
| Feb | 16.29% | 1.04% | 0.13% | 24.32% | 45.98% | 3.41% | 1.15% | 0.58% | 2.58% | 3.37% | 1.15% |
| Mar | 16.44% | 0.84% | 0.13% | 23.83% | 48.56% | 2.68% | 0.94% | 0.52% | 2.24% | 3.06% | 0.75% |
| Apr | 15.86% | 0.94% | 0.15% | 20.68% | 51.08% | 3.27% | 0.78% | 0.55% | 2.13% | 3.14% | 1.43% |
| May | 16.00% | 0.89% | 0.16% | 19.99% | 48.64% | 3.50% | 1.13% | 0.59% | 3.05% | 3.73% | 2.32% |
| Jun | 13.58% | 1.00% | 0.12% | 19.10% | 53.05% | 3.18% | 0.94% | 0.56% | 2.53% | 3.93% | 2.00% |
| Jul | 13.74% | 0.65% | 0.14% | 22.90% | 46.75% | 3.48% | 1.72% | 0.40% | 2.63% | 4.63% | 2.95% |
| Aug | 14.95% | 0.67% | 0.22% | 20.88% | 49.13% | 3.37% | 1.67% | 0.44% | 2.22% | 3.80% | 2.65% |
| Sep | 15.00% | 0.65% | 0.18% | 19.73% | 49.89% | 2.80% | 1.59% | 0.65% | 2.32% | 3.63% | 3.55% |
| Oct | 15.25% | 0.71% | 0.22% | 17.83% | 51.62% | 3.00% | 1.71% | 0.59% | 1.87% | 3.70% | 3.52% |
| Nov | 12.43% | 0.92% | 0.09% | 19.26% | 53.66% | 2.93% | 1.71% | 0.63% | 1.92% | 2.61% | 3.85% |
| Dec | 16.03% | 1.56% | 0.11% | 22.74% | 45.11% | 2.68% | 2.27% | 0.69% | 2.09% | 2.91% | 3.79% |
| 2000 Jan | 14.25% | 1.51% | 0.16% | 21.45% | 48.56% | 3.10% | 2.01% | 0.58% | 2.16% | 1.58% | 4.64% |
| Feb | 12.38% | 0.87% | 0.14% | 17.30% | 56.04% | 3.05% | 1.80% | 0.53% | 1.75% | 2.55% | 3.58% |
| Mar | 16.59% | 1.50% | 0.17% | 18.21% | 47.77% | 3.74% | 1.75% | 0.78% | 2.52% | 3.14% | 3.83% |
| Apr | 13.94% | 2.58% | 0.17% | 16.14% | 54.59% | 2.74% | 1.59% | 0.42% | 2.18% | 2.65% | 3.03% |
| May | 12.80% | 1.81% | 0.08% | 17.09% | 52.52% | 3.50% | 2.02% | 0.49% | 2.33% | 2.19% | 5.17% |
| Jun | 12.03% | 1.12% | 0.08% | 16.47% | 53.35% | 4.58% | 1.52% | 0.50% | 2.23% | 2.45% | 5.66% |
| Jul | 13.11% | 1.08% | 0.10% | 19.83% | 46.53% | 5.20% | 1.84% | 0.39% | 2.75% | 3.35% | 5.83% |
| Aug | 14.27% | 1.19% | 0.10% | 20.78% | 47.51% | 4.68% | 1.84% | 0.42% | 2.85% | - | 6.37% |

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Monthly Statistics Derivatives Market
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Index Options – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | |
|-----------------|---------------------------------------|------------|--------------|--------|--------|----------|--------|---------|--------|--------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CBOE | CBOE | CBoT | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1998 Total | 181,510 | 3,191 | 1,079 | 24,317 | 27,641 | 29,921 | 7,081 | 161 | 19,392 | 28,571 | 1,643 |
| 1999 Total | 275,624 | 31,674 | 1,776 | 43,333 | 50,194 | 56,590 | 20,139 | 8,261 | 11,813 | 42,780 | 38,306 |
| 2000 1. Quarter | 299,360 | 36,788 | 1,870 | 49,022 | 51,289 | 53,635 | 23,359 | 7,712 | 13,395 | 46,900 | 58,599 |
| 2. Quarter | 231,231 | 16,551 | 1,044 | 44,202 | 53,144 | 57,264 | 27,034 | 6,209 | 15,122 | 43,283 | 60,836 |
| 3. Quarter | 322,154 | 25,684 | 1,621 | 60,682 | 63,802 | 77,561 | 33,230 | 8,559 | 20,019 | n.a. | 79,569 |
| 1999 Jan | 222,139 | 5,896 | 1,331 | 31,610 | 26,676 | 37,222 | 11,195 | 2,948 | 10,376 | 26,161 | 2,680 |
| Feb | 236,349 | 5,099 | 1,448 | 34,342 | 34,260 | 41,173 | 11,637 | 4,282 | 11,269 | 27,959 | 5,227 |
| Mar | 226,225 | 6,023 | 1,267 | 33,116 | 27,670 | 33,629 | 11,972 | 3,753 | 10,640 | 30,059 | 4,972 |
| Apr | 258,983 | 9,942 | 1,839 | 38,155 | 32,307 | 48,984 | 11,851 | 6,395 | 11,773 | 29,457 | 7,354 |
| May | 267,961 | 9,345 | 1,938 | 38,206 | 34,194 | 52,159 | 14,591 | 6,394 | 13,914 | 28,156 | 10,275 |
| Jun | 224,618 | 8,398 | 1,935 | 34,514 | 37,646 | 46,969 | 14,039 | 6,881 | 13,508 | 40,154 | 11,888 |
| Jul | 252,090 | 8,230 | 1,987 | 40,408 | 39,384 | 51,439 | 26,604 | 6,296 | 11,435 | 38,787 | 15,757 |
| Aug | 281,823 | 9,019 | 2,500 | 40,548 | 45,612 | 54,555 | 21,577 | 7,953 | 12,285 | 41,893 | 19,805 |
| Sep | 254,000 | 7,226 | 2,174 | 41,588 | 37,749 | 43,886 | 9,605 | 7,851 | 12,616 | 42,952 | 23,654 |
| Oct | 300,108 | 9,813 | 2,485 | 45,136 | 47,106 | 54,495 | 20,393 | 10,073 | 13,395 | 33,631 | 29,082 |
| Nov | 361,202 | 18,540 | 2,499 | 48,134 | 61,172 | 65,674 | 12,174 | 12,227 | 15,908 | 36,663 | 37,886 |
| Dec | 275,624 | 31,674 | 1,776 | 43,333 | 50,194 | 56,590 | 20,139 | 8,261 | 11,813 | 42,780 | 38,306 |
| 2000 Jan | 292,448 | 31,576 | 2,097 | 50,083 | 53,790 | 55,039 | 24,086 | 9,092 | 11,586 | 37,264 | 45,763 |
| Feb | 316,176 | 37,546 | 2,132 | 56,977 | 68,698 | 59,632 | 35,453 | 10,561 | 12,670 | 43,202 | 57,753 |
| Mar | 299,360 | 36,788 | 1,870 | 49,022 | 51,289 | 53,635 | 23,359 | 7,712 | 13,395 | 46,900 | 58,599 |
| Apr | 316,247 | 36,131 | 1,896 | 50,534 | 58,093 | 51,720 | 24,384 | 8,025 | 14,606 | 39,420 | 62,041 |
| May | 315,133 | 32,199 | 1,834 | 57,583 | 64,411 | 57,365 | 33,396 | 8,404 | 16,548 | 41,084 | 68,683 |
| Jun | 231,231 | 16,551 | 1,044 | 44,202 | 53,144 | 57,264 | 27,034 | 6,209 | 15,122 | 43,283 | 60,836 |
| Jul | 254,381 | 20,881 | 1,215 | 49,724 | 56,787 | 66,267 | 27,347 | 7,151 | 16,824 | 39,857 | 68,999 |
| Aug | 322,154 | 25,684 | 1,621 | 60,682 | 63,802 | 77,561 | 33,230 | 8,559 | 20,019 | n.a. | 79,569 |
| 2000 Total | 322,154 | 25,684 | 1,621 | 60,682 | 63,802 | 77,561 | 33,230 | 8,559 | 20,019 | n.a. | 79,569 |

| | Market Share | | | | | | | | | | |
|----------|--------------|------------|--------------|-------|--------|----------|--------|---------|-------|-------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CBOE | CBOE | CBoT | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1999 Jan | 58.73% | 1.56% | 0.35% | 8.36% | 7.05% | 9.84% | 2.96% | 0.78% | 2.74% | 6.92% | 0.71% |
| Feb | 57.22% | 1.23% | 0.35% | 8.31% | 8.29% | 9.97% | 2.82% | 1.04% | 2.73% | 6.77% | 1.27% |
| Mar | 58.11% | 1.55% | 0.33% | 8.51% | 7.11% | 8.64% | 3.07% | 0.96% | 2.73% | 7.72% | 1.28% |
| Apr | 56.67% | 2.18% | 0.40% | 8.35% | 7.07% | 10.72% | 2.59% | 1.40% | 2.58% | 6.45% | 1.61% |
| May | 56.16% | 1.96% | 0.41% | 8.01% | 7.17% | 10.93% | 3.06% | 1.34% | 2.92% | 5.90% | 2.15% |
| Jun | 50.99% | 1.91% | 0.44% | 7.83% | 8.55% | 10.66% | 3.19% | 1.56% | 3.07% | 9.11% | 2.70% |
| Jul | 51.19% | 1.67% | 0.40% | 8.21% | 8.00% | 10.45% | 5.40% | 1.28% | 2.32% | 7.88% | 3.20% |
| Aug | 52.43% | 1.68% | 0.46% | 7.54% | 8.48% | 10.15% | 4.01% | 1.48% | 2.29% | 7.79% | 3.68% |
| Sep | 52.56% | 1.50% | 0.45% | 8.60% | 7.81% | 9.08% | 1.99% | 1.62% | 2.61% | 8.89% | 4.89% |
| Oct | 53.05% | 1.73% | 0.44% | 7.98% | 8.33% | 9.63% | 3.60% | 1.78% | 2.37% | 5.94% | 5.14% |
| Nov | 53.74% | 2.76% | 0.37% | 7.16% | 9.10% | 9.77% | 1.81% | 1.82% | 2.37% | 5.46% | 5.64% |
| Dec | 47.48% | 5.46% | 0.31% | 7.46% | 8.65% | 9.75% | 3.47% | 1.42% | 2.04% | 7.37% | 6.60% |
| 2000 Jan | 47.72% | 5.15% | 0.34% | 8.17% | 8.78% | 8.98% | 3.93% | 1.48% | 1.89% | 6.08% | 7.47% |
| Feb | 45.12% | 5.36% | 0.30% | 8.13% | 9.80% | 8.51% | 5.06% | 1.51% | 1.81% | 6.16% | 8.24% |
| Mar | 46.63% | 5.73% | 0.29% | 7.64% | 7.99% | 8.36% | 3.64% | 1.20% | 2.09% | 7.31% | 9.13% |
| Apr | 47.69% | 5.45% | 0.29% | 7.62% | 8.76% | 7.80% | 3.68% | 1.21% | 2.20% | 5.94% | 9.36% |
| May | 45.24% | 4.62% | 0.26% | 8.27% | 9.25% | 8.23% | 4.79% | 1.21% | 2.38% | 5.90% | 9.86% |
| Jun | 41.59% | 2.98% | 0.19% | 7.95% | 9.56% | 10.30% | 4.86% | 1.12% | 2.72% | 7.79% | 10.94% |
| Jul | 41.74% | 3.43% | 0.20% | 8.16% | 9.32% | 10.87% | 4.49% | 1.17% | 2.76% | 6.54% | 11.32% |
| Aug | 46.49% | 3.71% | 0.23% | 8.76% | 9.21% | 11.19% | 4.80% | 1.24% | 2.89% | - | 11.48% |

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 Monthly Statistics Derivatives Market
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Index Options – Open Interest

| | Open Interest | | | | | | | | | | |
|-----------------|-----------------|--------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CBOE | Nasdaq 100 CBOE | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monep | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monep |
| 1998 Total | 1,730,794 | 20,375 | 13,775 | 957,284 | 658,008 | 357,532 | 39,004 | 27,284 | 458,173 | 584,752 | 53,044 |
| 1999 Total | 1,988,816 | 85,954 | 15,541 | 1,512,732 | 8,424,248 | 508,230 | 211,569 | 70,958 | 269,337 | 637,167 | 955,950 |
| 2000 1. Quarter | 1,908,927 | 79,937 | 16,361 | 1,463,865 | 8,159,208 | 492,297 | 200,109 | 64,616 | 302,999 | 708,155 | 1,260,015 |
| 2. Quarter | 1,516,370 | 41,947 | 9,533 | 1,260,869 | 8,243,844 | 570,670 | 231,374 | 58,678 | 318,350 | 643,964 | 1,228,451 |
| 3. Quarter | 1,884,723 | 55,928 | 12,832 | 1,714,532 | 9,629,856 | 713,222 | 277,071 | 78,633 | 406,776 | n.a. | 1,585,275 |
| 1999 Jan | 1,972,389 | 31,490 | 16,157 | 1,247,651 | 6,273,971 | 435,320 | 64,576 | 29,840 | 291,798 | 491,663 | 81,912 |
| Feb | 2,104,915 | 29,210 | 17,157 | 1,361,315 | 8,370,525 | 458,666 | 66,393 | 42,833 | 316,689 | 521,502 | 153,882 |
| Mar | 1,893,254 | 30,782 | 13,934 | 1,336,251 | 6,591,423 | 357,273 | 64,755 | 38,534 | 301,575 | 559,835 | 143,455 |
| Apr | 2,050,248 | 49,187 | 18,015 | 1,511,736 | 7,333,555 | 491,654 | 64,426 | 64,110 | 329,388 | 513,613 | 208,222 |
| May | 2,144,983 | 46,601 | 19,124 | 1,514,562 | 7,858,473 | 544,822 | 82,622 | 63,483 | 378,994 | 508,168 | 294,324 |
| Jun | 1,693,827 | 37,851 | 18,262 | 1,347,189 | 8,298,214 | 487,942 | 80,212 | 67,336 | 373,317 | 715,517 | 333,177 |
| Jul | 2,032,227 | 38,818 | 19,978 | 1,557,820 | 8,987,554 | 545,226 | 226,149 | 67,041 | 264,883 | 701,684 | 437,030 |
| Aug | 2,255,163 | 39,759 | 24,389 | 1,579,429 | 9,939,005 | 575,432 | 260,414 | 81,107 | 287,030 | 731,855 | 545,309 |
| Sep | 2,116,418 | 32,072 | 22,474 | 1,614,601 | 8,221,685 | 472,027 | 112,203 | 82,417 | 293,824 | 783,889 | 656,419 |
| Oct | 2,322,821 | 39,249 | 24,430 | 1,753,337 | 9,635,948 | 558,779 | 245,652 | 103,404 | 313,172 | 588,139 | 810,178 |
| Nov | 2,624,154 | 63,060 | 23,177 | 1,826,986 | 11,451,900 | 628,397 | 143,382 | 111,581 | 367,635 | 608,905 | 1,009,696 |
| Dec | 1,988,816 | 85,954 | 15,541 | 1,512,732 | 8,424,248 | 508,230 | 211,569 | 70,958 | 269,337 | 637,167 | 955,950 |
| 2000 Jan | 2,035,557 | 85,846 | 18,602 | 1,649,436 | 9,503,859 | 527,341 | 238,047 | 83,910 | 264,172 | 608,506 | 1,090,418 |
| Feb | 2,231,060 | 84,843 | 20,298 | 1,799,107 | 11,096,546 | 584,307 | 286,025 | 83,910 | 290,896 | 650,352 | 1,316,750 |
| Mar | 1,908,927 | 79,937 | 16,361 | 1,463,865 | 8,159,208 | 492,297 | 200,109 | 64,616 | 302,999 | 708,155 | 1,260,015 |
| Apr | 1,985,540 | 87,322 | 16,109 | 1,518,625 | 9,049,197 | 480,551 | 213,192 | 69,981 | 322,897 | 596,027 | 1,323,259 |
| May | 2,080,553 | 90,851 | 16,351 | 1,723,668 | 10,023,060 | 563,515 | 290,825 | 78,629 | 363,515 | 626,763 | 1,456,126 |
| Jun | 1,516,370 | 41,947 | 9,533 | 1,260,869 | 8,243,844 | 570,670 | 231,374 | 58,678 | 318,350 | 643,964 | 1,228,451 |
| Jul | 1,647,538 | 53,611 | 10,703 | 1,407,268 | 8,679,725 | 643,382 | 235,600 | 67,901 | 347,978 | 596,508 | 1,382,943 |
| Aug | 1,884,723 | 55,928 | 12,832 | 1,714,532 | 9,629,856 | 713,222 | 277,071 | 78,633 | 406,776 | n.a. | 1,585,275 |
| 2000 Total | 1,884,723 | 55,928 | 12,832 | 1,714,532 | 9,629,856 | 713,222 | 277,071 | 78,633 | 406,776 | n.a. | 1,585,275 |

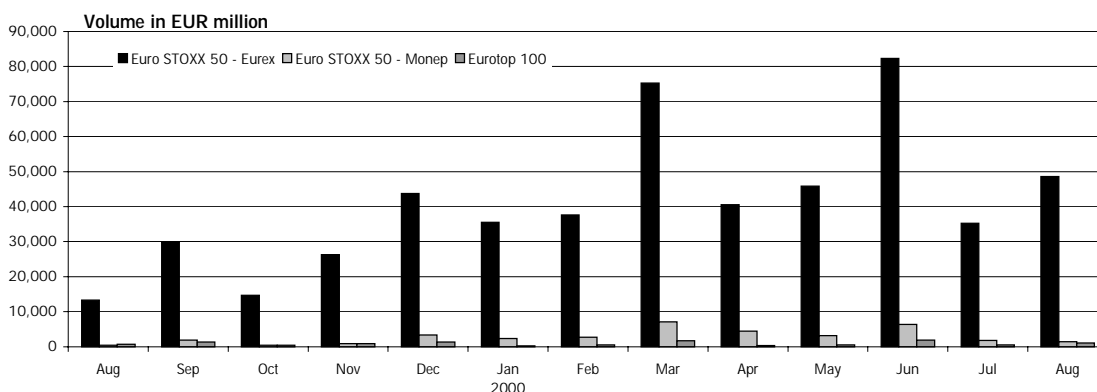
| | Market Share | | | | | | | | | | |
|----------|-----------------|--------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CBOE | Nasdaq 100 CBOE | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monep | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monep |
| 1999 Jan | 18.03% | 0.29% | 0.15% | 11.41% | 57.37% | 3.98% | 0.59% | 0.27% | 2.67% | 4.50% | 0.75% |
| Feb | 15.66% | 0.22% | 0.13% | 10.13% | 62.27% | 3.41% | 0.49% | 0.32% | 2.36% | 3.88% | 1.14% |
| Mar | 16.71% | 0.27% | 0.12% | 11.79% | 58.17% | 3.15% | 0.57% | 0.34% | 2.66% | 4.94% | 1.27% |
| Apr | 16.23% | 0.39% | 0.14% | 11.97% | 58.05% | 3.89% | 0.51% | 0.51% | 2.61% | 4.07% | 1.65% |
| May | 15.94% | 0.35% | 0.14% | 11.26% | 58.40% | 4.05% | 0.61% | 0.47% | 2.82% | 3.78% | 2.19% |
| Jun | 12.59% | 0.28% | 0.14% | 10.01% | 61.68% | 3.63% | 0.60% | 0.50% | 2.78% | 5.32% | 2.48% |
| Jul | 13.66% | 0.26% | 0.13% | 10.47% | 60.41% | 3.66% | 1.52% | 0.45% | 1.78% | 4.72% | 2.94% |
| Aug | 13.82% | 0.24% | 0.15% | 9.68% | 60.90% | 3.53% | 1.60% | 0.50% | 1.76% | 4.48% | 3.34% |
| Sep | 14.69% | 0.22% | 0.16% | 11.21% | 57.06% | 3.28% | 0.78% | 0.57% | 2.04% | 5.44% | 4.56% |
| Oct | 14.17% | 0.24% | 0.15% | 10.69% | 58.77% | 3.41% | 1.50% | 0.63% | 1.91% | 3.59% | 4.94% |
| Nov | 13.91% | 0.33% | 0.12% | 9.69% | 60.72% | 3.33% | 0.76% | 0.59% | 1.95% | 3.23% | 5.35% |
| Dec | 13.55% | 0.59% | 0.11% | 10.30% | 57.38% | 3.46% | 1.44% | 0.48% | 1.83% | 4.34% | 6.51% |
| 2000 Jan | 12.64% | 0.53% | 0.12% | 10.24% | 59.01% | 3.27% | 1.48% | 0.52% | 1.64% | 3.78% | 6.77% |
| Feb | 12.10% | 0.46% | 0.11% | 9.75% | 60.16% | 3.17% | 1.55% | 0.45% | 1.58% | 3.53% | 7.14% |
| Mar | 13.02% | 0.55% | 0.11% | 9.99% | 55.67% | 3.36% | 1.37% | 0.44% | 2.07% | 4.83% | 8.60% |
| Apr | 12.68% | 0.56% | 0.10% | 9.70% | 57.78% | 3.07% | 1.36% | 0.45% | 2.06% | 3.81% | 8.45% |
| May | 12.02% | 0.52% | 0.09% | 9.96% | 57.89% | 3.25% | 1.68% | 0.45% | 2.10% | 3.62% | 8.41% |
| Jun | 10.74% | 0.30% | 0.07% | 8.93% | 58.37% | 4.04% | 1.64% | 0.42% | 2.25% | 4.56% | 8.70% |
| Jul | 10.93% | 0.36% | 0.07% | 9.34% | 57.58% | 4.27% | 1.56% | 0.45% | 2.31% | 3.96% | 9.17% |
| Aug | 11.52% | 0.34% | 0.08% | 10.48% | 58.87% | 4.36% | 1.69% | 0.48% | 2.49% | - | 9.69% |

Eurex
Monthly Statistics Derivatives Market
September 2000

6.3.13

Pan European Index Futures – Volume in EUR million

| | Volume in EUR million | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
|-----------------|-----------------------|--------|----------|--------|---------------|--------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | Share | Euro | Share | Monep | Share | LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 11,231 | 42.40% | 2,930 | 11.06% | 10,042 | 37.91% | 2,288 | 8.64% | | | | |
| 1999 Total | 208,872 | 84.16% | 12,482 | 5.03% | 16,719 | 6.74% | 8,605 | 3.47% | 1,000 | 0.40% | 507 | 0.20% |
| 2000 1. Quarter | 148,411 | 87.78% | 5,186 | 3.07% | 12,164 | 7.19% | 2,437 | 1.44% | 533 | 0.32% | 338 | 0.20% |
| 2. Quarter | 168,741 | 88.42% | 4,119 | 2.16% | 13,956 | 7.31% | 2,793 | 1.46% | 568 | 0.30% | 666 | 0.35% |
| 3. Quarter | 83,769 | 92.40% | 1,413 | 1.56% | 3,240 | 3.57% | 1,654 | 1.82% | 39 | 0.04% | 547 | 0.60% |
| 1999 Jan | 6,363 | 54.97% | 707 | 6.11% | 4,330 | 37.41% | 175 | 1.51% | 0 | 0.00% | 0 | 0.00% |
| Feb | 6,268 | 67.09% | 680 | 7.28% | 2,106 | 22.54% | 289 | 3.09% | 0 | 0.00% | 0 | 0.00% |
| Mar | 15,861 | 81.60% | 1,272 | 6.54% | 1,149 | 5.91% | 1,156 | 5.95% | 0 | 0.00% | 0 | 0.00% |
| Apr | 7,459 | 85.74% | 729 | 8.37% | 295 | 3.39% | 217 | 2.50% | 0 | 0.00% | 0 | 0.00% |
| May | 10,078 | 89.26% | 577 | 5.11% | 163 | 1.44% | 277 | 2.46% | 166 | 1.47% | 29 | 0.26% |
| Jun | 23,355 | 86.00% | 1,323 | 4.87% | 1,221 | 4.49% | 1,119 | 4.12% | 4 | 0.01% | 135 | 0.50% |
| Jul | 11,520 | 87.26% | 585 | 4.43% | 451 | 3.41% | 604 | 4.57% | 9 | 0.06% | 33 | 0.25% |
| Aug | 13,273 | 88.56% | 500 | 3.33% | 458 | 3.06% | 706 | 4.71% | 0 | 0.00% | 50 | 0.34% |
| Sep | 29,953 | 84.64% | 1,805 | 5.10% | 1,860 | 5.26% | 1,334 | 3.77% | 351 | 0.99% | 87 | 0.25% |
| Oct | 14,724 | 89.70% | 726 | 4.42% | 459 | 2.79% | 461 | 2.81% | 7 | 0.04% | 39 | 0.24% |
| Nov | 24,290 | 90.08% | 1,119 | 3.83% | 865 | 2.96% | 881 | 3.02% | 2 | 0.01% | 28 | 0.09% |
| Dec | 43,728 | 84.90% | 2,459 | 4.78% | 3,364 | 6.53% | 1,386 | 2.69% | 462 | 0.90% | 105 | 0.20% |
| 2000 Jan | 35,536 | 90.17% | 1,186 | 3.01% | 2,363 | 5.99% | 277 | 0.70% | 13 | 0.03% | 37 | 0.09% |
| Feb | 37,635 | 89.76% | 1,095 | 2.61% | 2,687 | 6.41% | 487 | 1.16% | 5 | 0.01% | 19 | 0.05% |
| Mar | 75,241 | 85.76% | 2,905 | 3.31% | 7,115 | 8.11% | 1,674 | 1.91% | 515 | 0.59% | 282 | 0.32% |
| Apr | 40,529 | 87.77% | 849 | 1.84% | 4,411 | 9.55% | 306 | 0.66% | 18 | 0.04% | 62 | 0.13% |
| May | 45,868 | 89.87% | 1,078 | 2.11% | 3,130 | 6.13% | 563 | 1.10% | 20 | 0.04% | 377 | 0.74% |
| Jun | 82,345 | 87.94% | 2,191 | 2.34% | 6,416 | 6.85% | 1,924 | 2.06% | 530 | 0.57% | 227 | 0.24% |
| Jul | 35,201 | 91.39% | 665 | 1.73% | 1,834 | 4.76% | 544 | 1.41% | 29 | 0.08% | 244 | 0.63% |
| Aug | 48,568 | 93.14% | 748 | 1.43% | 1,406 | 2.70% | 1,111 | 2.13% | 10 | 0.02% | 303 | 0.58% |
| 2000 Total | 400,922 | 88.98% | 10,718 | 2.38% | 29,361 | 6.52% | 6,885 | 1.53% | 1,140 | 0.25% | 1,551 | 0.34% |



6.3.14

Pan European Index Futures – Traded Contracts

| | Traded Contracts | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
|-----------------|------------------|--------|----------|--------|---------------|--------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | Share | Euro | Share | Monep | Share | LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 366,435 | 44.08% | 94,771 | 11.40% | 325,948 | 39.21% | 44,082 | 5.30% | | | | |
| 1999 Total | 5,341,864 | 84.67% | 326,136 | 5.17% | 437,447 | 6.93% | 139,552 | 2.21% | 41,746 | 0.66% | 22,172 | 0.35% |
| 2000 1. Quarter | 2,914,446 | 87.81% | 106,583 | 3.21% | 235,551 | 7.10% | 32,522 | 0.98% | 17,703 | 0.53% | 12,065 | 0.36% |
| 2. Quarter | 3,221,862 | 88.18% | 82,494 | 2.26% | 268,029 | 7.34% | 37,703 | 1.03% | 19,326 | 0.53% | 24,131 | 0.66% |
| 3. Quarter | 1,610,296 | 92.34% | 28,250 | 1.62% | 62,969 | 3.61% | 21,659 | 1.24% | 1,332 | 0.08% | 19,463 | 1.12% |
| 1999 Jan | 179,106 | 55.16% | 20,379 | 6.28% | 122,057 | 37.59% | 3,141 | 0.97% | 0 | 0.00% | 0 | 0.00% |
| Feb | 181,887 | 68.01% | 19,970 | 7.47% | 60,436 | 22.60% | 5,146 | 1.92% | 0 | 0.00% | 0 | 0.00% |
| Mar | 446,802 | 83.54% | 35,927 | 6.72% | 32,290 | 6.04% | 19,794 | 3.70% | 0 | 0.00% | 0 | 0.00% |
| Apr | 203,487 | 86.68% | 19,876 | 8.47% | 7,850 | 3.34% | 3,552 | 1.51% | 0 | 0.00% | 0 | 0.00% |
| May | 276,203 | 88.89% | 15,978 | 5.14% | 4,516 | 1.45% | 4,747 | 1.53% | 7,915 | 2.55% | 1,363 | 0.44% |
| Jun | 621,060 | 87.08% | 35,062 | 4.92% | 32,217 | 4.52% | 18,570 | 2.60% | 172 | 0.02% | 6,148 | 0.86% |
| Jul | 301,065 | 88.26% | 15,339 | 4.50% | 12,383 | 3.63% | 10,333 | 3.03% | 409 | 0.12% | 1,569 | 0.46% |
| Aug | 358,664 | 90.00% | 13,788 | 3.46% | 11,897 | 5.44% | 11,852 | 2.97% | 0 | 0.00% | 2,312 | 0.58% |
| Sep | 789,611 | 84.70% | 48,532 | 5.21% | 50,685 | 5.44% | 22,854 | 2.45% | 16,470 | 1.77% | 4,058 | 0.44% |
| Oct | 391,414 | 90.44% | 19,453 | 4.49% | 12,499 | 2.89% | 7,433 | 1.72% | 301 | 0.07% | 1,702 | 0.39% |
| Nov | 627,596 | 90.85% | 26,650 | 3.86% | 22,044 | 3.19% | 13,247 | 1.92% | 101 | 0.01% | 1,135 | 0.16% |
| Dec | 964,969 | 85.56% | 55,182 | 4.89% | 68,573 | 6.08% | 18,883 | 1.67% | 16,378 | 1.45% | 3,885 | 0.34% |
| 2000 Jan | 751,259 | 90.38% | 25,828 | 3.11% | 48,173 | 5.80% | 3,982 | 0.48% | 486 | 0.06% | 1,452 | 0.17% |
| Feb | 737,668 | 89.97% | 22,929 | 2.80% | 51,839 | 6.32% | 6,582 | 0.80% | 165 | 0.02% | 690 | 0.08% |
| Mar | 1,425,519 | 85.47% | 57,826 | 3.47% | 135,539 | 8.13% | 21,958 | 1.32% | 17,052 | 1.02% | 9,923 | 0.59% |
| Apr | 788,420 | 88.03% | 17,238 | 1.92% | 83,158 | 9.29% | 3,991 | 0.45% | 596 | 0.07% | 2,174 | 0.24% |
| May | 886,895 | 89.52% | 21,839 | 2.20% | 60,181 | 6.07% | 7,536 | 0.76% | 674 | 0.07% | 13,633 | 1.38% |
| Jun | 1,546,547 | 87.51% | 43,417 | 2.46% | 124,690 | 7.06% | 26,176 | 1.48% | 18,056 | 1.02% | 8,324 | 0.47% |
| Jul | 669,558 | 91.01% | 13,266 | 1.80% | 35,797 | 4.87% | 7,265 | 0.99% | 997 | 0.14% | 8,804 | 1.20% |
| Aug | 940,738 | 93.30% | 14,984 | 1.49% | 27,172 | 2.69% | 14,394 | 1.43% | 335 | 0.03% | 10,659 | 1.06% |
| 2000 Total | 7,746,604 | 88.87% | 217,327 | 2.49% | 566,549 | 6.50% | 91,884 | 1.05% | 38,361 | 0.44% | 55,659 | 0.64% |

Eurex
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6.3.15 Pan European Index Futures – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | | |
|-----------------|---------------------------------------|--------|----------|--------|---------------|-------|-------------|--------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 2,022 | 72.05% | 439 | 15.66% | 18 | 0.63% | 327 | 11.67% | | | | |
| 1999 Total | 15,020 | 84.21% | 969 | 5.44% | 769 | 4.31% | 819 | 4.59% | 226 | 1.27% | 33 | 0.18% |
| 2000 1. Quarter | 17,617 | 84.83% | 1,007 | 4.85% | 1,281 | 6.17% | 560 | 2.69% | 238 | 1.15% | 64 | 0.31% |
| 2. Quarter | 21,265 | 86.80% | 738 | 3.01% | 1,258 | 5.13% | 898 | 3.66% | 241 | 0.98% | 99 | 0.40% |
| 3. Quarter | 29,973 | 87.94% | 1,012 | 2.97% | 1,446 | 4.24% | 1,212 | 3.56% | 249 | 0.73% | 190 | 0.56% |
| 1999 Jan | 4,534 | 82.03% | 631 | 11.42% | 32 | 0.58% | 330 | 5.97% | 0 | 0.00% | 0 | 0.00% |
| Feb | 5,033 | 82.09% | 546 | 8.90% | 136 | 2.21% | 417 | 6.80% | 0 | 0.00% | 0 | 0.00% |
| Mar | 5,797 | 87.32% | 489 | 7.37% | 26 | 0.39% | 327 | 4.93% | 0 | 0.00% | 0 | 0.00% |
| Apr | 7,154 | 86.19% | 672 | 8.10% | 50 | 0.60% | 424 | 5.11% | 0 | 0.00% | 0 | 0.00% |
| May | 7,716 | 82.86% | 888 | 9.53% | 47 | 0.50% | 480 | 5.15% | 165 | 1.78% | 17 | 0.18% |
| Jun | 7,963 | 78.60% | 881 | 8.69% | 642 | 6.34% | 419 | 4.13% | 172 | 1.70% | 54 | 0.53% |
| Jul | 8,194 | 75.80% | 1,013 | 9.37% | 666 | 6.16% | 697 | 6.45% | 168 | 1.55% | 72 | 0.66% |
| Aug | 8,573 | 75.42% | 1,047 | 9.21% | 676 | 5.94% | 856 | 7.53% | 174 | 1.53% | 41 | 0.36% |
| Sep | 8,124 | 74.57% | 1,004 | 9.21% | 735 | 6.75% | 825 | 7.57% | 171 | 1.57% | 36 | 0.33% |
| Oct | 9,510 | 76.49% | 1,098 | 8.83% | 760 | 6.11% | 847 | 6.81% | 181 | 1.45% | 37 | 0.30% |
| Nov | 12,722 | 79.83% | 1,134 | 7.12% | 822 | 5.16% | 1,009 | 6.33% | 197 | 1.27% | 53 | 0.33% |
| Dec | 15,020 | 84.21% | 969 | 5.44% | 769 | 4.31% | 819 | 4.59% | 226 | 1.27% | 33 | 0.18% |
| 2000 Jan | 15,618 | 83.36% | 1,189 | 6.35% | 882 | 4.71% | 776 | 4.14% | 230 | 1.23% | 40 | 0.21% |
| Feb | 19,783 | 85.34% | 1,265 | 5.46% | 995 | 4.29% | 827 | 3.57% | 255 | 1.10% | 57 | 0.24% |
| Mar | 17,617 | 84.83% | 1,007 | 4.85% | 1,281 | 6.17% | 560 | 2.69% | 238 | 1.15% | 64 | 0.31% |
| Apr | 20,875 | 86.10% | 1,053 | 4.34% | 1,383 | 5.71% | 605 | 2.50% | 238 | 0.98% | 89 | 0.37% |
| May | 23,169 | 84.60% | 1,047 | 3.82% | 1,971 | 7.20% | 877 | 3.20% | 233 | 0.85% | 89 | 0.33% |
| Jun | 21,265 | 86.80% | 738 | 3.01% | 1,258 | 5.13% | 898 | 3.66% | 241 | 0.98% | 99 | 0.40% |
| Jul | 23,190 | 86.74% | 807 | 3.02% | 1,202 | 4.50% | 1,022 | 3.82% | 241 | 0.90% | 272 | 1.02% |
| Aug | 29,973 | 87.94% | 1,012 | 2.97% | 1,446 | 4.24% | 1,212 | 3.56% | 249 | 0.73% | 190 | 0.56% |
| 2000 Total | 29,973 | 87.94% | 1,012 | 2.97% | 1,446 | 4.24% | 1,212 | 3.56% | 249 | 0.73% | 190 | 0.56% |

6.3.16 Pan European Index Futures – Open Interest

| | Open Interest | | | | | | | | | | | |
|-----------------|---------------|--------|----------|--------|---------------|-------|-------------|-------|-----------|-------|---------------|-------|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Monep | Share | LIFFE | Share | LIFFE | Share | LIFFE | Share |
| 1998 Total | 59,626 | 75.21% | 13,113 | 16.54% | 525 | 0.66% | 6,011 | 7.58% | | | | |
| 1999 Total | 302,933 | 84.31% | 20,302 | 5.65% | 15,684 | 4.37% | 11,162 | 3.11% | 8,027 | 2.23% | 1,200 | 0.33% |
| 1999 1. Quarter | 336,356 | 84.48% | 19,891 | 5.00% | 24,403 | 6.13% | 7,343 | 1.84% | 7,900 | 1.98% | 2,247 | 0.56% |
| 2. Quarter | 409,092 | 86.54% | 15,136 | 3.20% | 24,443 | 5.17% | 12,209 | 2.58% | 8,220 | 1.74% | 3,619 | 0.77% |
| 3. Quarter | 577,904 | 88.00% | 20,106 | 3.06% | 27,943 | 4.26% | 15,711 | 2.39% | 8,335 | 1.27% | 6,695 | 1.02% |
| 1999 Jan | 126,504 | 83.45% | 18,245 | 12.04% | 911 | 0.60% | 5,926 | 3.91% | 0 | 0.00% | 0 | 0.00% |
| Feb | 143,918 | 84.18% | 15,728 | 9.20% | 3,890 | 2.28% | 7,428 | 4.34% | 0 | 0.00% | 0 | 0.00% |
| Mar | 163,387 | 89.08% | 13,713 | 7.48% | 720 | 0.39% | 5,606 | 3.06% | 0 | 0.00% | 0 | 0.00% |
| Apr | 191,186 | 87.97% | 17,902 | 8.24% | 1,322 | 0.61% | 6,923 | 3.19% | 0 | 0.00% | 0 | 0.00% |
| May | 212,616 | 83.27% | 24,529 | 9.61% | 1,295 | 0.51% | 8,207 | 3.21% | 7,910 | 3.10% | 783 | 0.31% |
| Jun | 209,363 | 78.42% | 23,352 | 8.75% | 16,954 | 6.35% | 6,944 | 2.60% | 7,910 | 2.96% | 2,449 | 0.92% |
| Jul | 225,362 | 76.41% | 27,926 | 9.47% | 18,298 | 6.20% | 11,926 | 4.04% | 8,050 | 2.73% | 3,360 | 1.14% |
| Aug | 227,323 | 76.46% | 28,167 | 9.47% | 17,534 | 5.90% | 14,365 | 4.83% | 8,050 | 2.71% | 1,874 | 0.63% |
| Sep | 220,939 | 75.61% | 27,457 | 9.40% | 20,036 | 6.86% | 14,129 | 4.83% | 8,010 | 2.74% | 1,655 | 0.57% |
| Oct | 241,441 | 77.03% | 27,969 | 8.92% | 20,709 | 6.61% | 13,667 | 4.36% | 8,010 | 2.56% | 1,652 | 0.53% |
| Nov | 292,465 | 80.14% | 26,186 | 7.18% | 20,960 | 5.74% | 15,163 | 4.15% | 8,010 | 2.19% | 2,164 | 0.59% |
| Dec | 302,933 | 84.31% | 20,302 | 5.65% | 15,684 | 4.37% | 11,162 | 3.11% | 8,027 | 2.23% | 1,200 | 0.33% |
| 2000 Jan | 333,212 | 83.57% | 26,291 | 6.59% | 17,979 | 4.51% | 11,175 | 2.80% | 8,503 | 2.13% | 1,557 | 0.39% |
| Feb | 379,518 | 85.05% | 25,842 | 5.79% | 19,198 | 4.30% | 11,178 | 2.50% | 8,443 | 1.89% | 2,058 | 0.46% |
| Mar | 336,356 | 84.48% | 19,891 | 5.00% | 24,403 | 6.13% | 7,343 | 1.84% | 7,900 | 1.98% | 2,247 | 0.56% |
| Apr | 392,889 | 85.69% | 20,588 | 4.49% | 26,079 | 5.69% | 7,907 | 1.72% | 7,900 | 1.72% | 3,139 | 0.68% |
| May | 444,694 | 84.45% | 21,157 | 4.02% | 37,889 | 7.20% | 11,727 | 2.23% | 7,900 | 1.50% | 3,218 | 0.61% |
| Jun | 409,092 | 86.54% | 15,136 | 3.20% | 24,443 | 5.17% | 12,209 | 2.58% | 8,220 | 1.74% | 3,619 | 0.77% |
| Jul | 448,415 | 86.22% | 16,488 | 3.17% | 23,460 | 4.51% | 13,664 | 2.63% | 8,217 | 1.58% | 9,817 | 1.89% |
| Aug | 577,904 | 88.00% | 20,106 | 3.06% | 27,943 | 4.26% | 15,711 | 2.39% | 8,335 | 1.27% | 6,695 | 1.02% |
| 2000 Total | 577,904 | 88.00% | 20,106 | 3.06% | 27,943 | 4.26% | 15,711 | 2.39% | 8,335 | 1.27% | 6,695 | 1.02% |

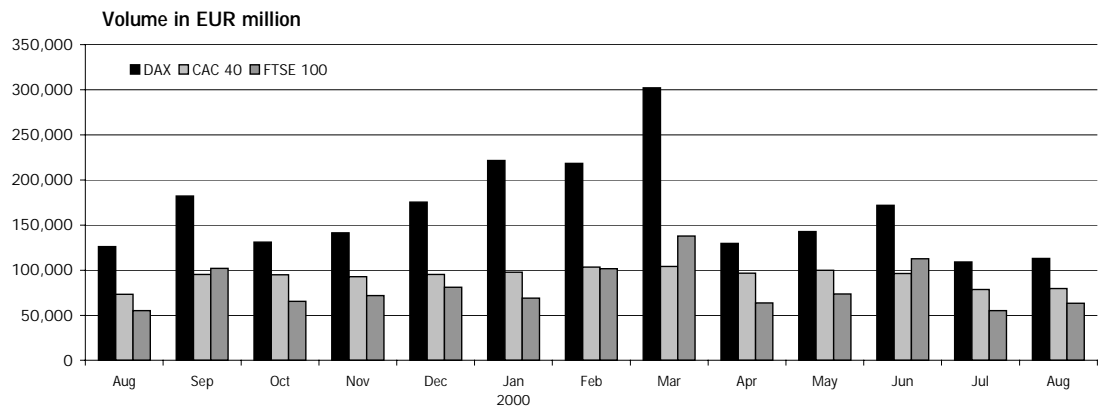
Eurex
Monthly Statistics Derivatives Market
September 2000

6.3.17

Index Futures – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|-----------------|-----------------------|------------|--------------|-----------|---------|----------|---------|---------|---------|---------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CME | CME | CBot | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1998 Total | 9,408,247 | 127,697 | 274,661 | 1,773,056 | 723,861 | 813,098 | 981,994 | 481,511 | 400,905 | 308,648 | 21,273 |
| 1999 Total | 8,481,568 | 569,787 | 386,665 | 1,718,259 | 969,548 | 839,404 | 905,842 | 513,897 | 290,683 | 330,735 | 225,591 |
| 2000 1. Quarter | 2,525,960 | 555,876 | 126,014 | 742,242 | 305,321 | 308,984 | 316,939 | 150,815 | 65,927 | 95,015 | 160,576 |
| 2. Quarter | 2,144,107 | 540,855 | 99,687 | 444,094 | 292,892 | 249,782 | 247,234 | 110,431 | 56,256 | 80,757 | 182,698 |
| 3. Quarter | 996,959 | 258,271 | 51,174 | 221,810 | 158,384 | 118,501 | 107,000 | 56,742 | 25,859 | 23,431 | 87,009 |
| 1999 Jul | 545,607 | 34,944 | 27,811 | 126,859 | 64,555 | 58,748 | 69,954 | 36,335 | 22,186 | 30,461 | 11,971 |
| Aug | 687,269 | 42,399 | 35,139 | 126,063 | 73,418 | 55,174 | 57,991 | 36,070 | 20,665 | 30,565 | 13,732 |
| Sep | 905,136 | 55,074 | 37,376 | 182,157 | 95,464 | 102,053 | 85,234 | 38,482 | 31,566 | 30,412 | 31,813 |
| Oct | 694,570 | 52,256 | 38,606 | 131,292 | 94,804 | 65,411 | 58,390 | 34,885 | 18,572 | 32,511 | 15,182 |
| Nov | 576,513 | 64,171 | 28,696 | 141,385 | 92,759 | 71,839 | 62,178 | 45,351 | 18,130 | 28,649 | 27,155 |
| Dec | 847,608 | 116,968 | 29,452 | 175,280 | 95,246 | 81,143 | 88,672 | 46,745 | 24,760 | 24,275 | 47,091 |
| 2000 Jan | 687,849 | 128,668 | 36,278 | 221,730 | 97,977 | 69,226 | 95,693 | 47,645 | 18,163 | 31,322 | 37,898 |
| Feb | 679,035 | 162,149 | 35,766 | 218,446 | 103,367 | 101,768 | 103,939 | 55,343 | 16,814 | 33,067 | 40,321 |
| Mar | 1,159,076 | 265,059 | 53,970 | 302,066 | 103,977 | 137,989 | 117,307 | 47,827 | 30,950 | 30,626 | 82,356 |
| Apr | 657,579 | 208,363 | 37,792 | 129,412 | 96,801 | 63,762 | 75,752 | 36,165 | 15,667 | 28,938 | 44,940 |
| May | 638,006 | 163,973 | 32,289 | 142,659 | 99,865 | 73,649 | 88,586 | 40,444 | 16,380 | 26,926 | 48,998 |
| Jun | 848,522 | 168,520 | 29,606 | 172,023 | 96,226 | 112,371 | 82,897 | 33,822 | 24,209 | 24,893 | 88,761 |
| Jul | 416,449 | 115,655 | 24,445 | 108,963 | 78,683 | 55,198 | 55,359 | 27,341 | 13,076 | 23,431 | 37,035 |
| Aug | 580,510 | 142,616 | 26,729 | 112,847 | 79,701 | 63,303 | 51,641 | 29,401 | 12,783 | n.a. | 49,974 |
| 2000 Total | 5,667,026 | 1,355,002 | 276,875 | 1,408,146 | 756,597 | 677,267 | 671,173 | 317,988 | 148,042 | 199,204 | 430,282 |

| | Market Share | | | | | | | | | | |
|----------|--------------|------------|--------------|--------|--------|----------|--------|---------|-------|-------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CME | CME | CBot | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1999 Jul | 53.00% | 3.39% | 2.70% | 12.32% | 6.27% | 5.71% | 6.80% | 3.53% | 2.16% | 2.96% | 1.16% |
| Aug | 58.32% | 3.60% | 2.98% | 10.70% | 6.23% | 4.68% | 4.92% | 3.06% | 1.75% | 2.59% | 1.17% |
| Sep | 56.76% | 3.45% | 2.34% | 11.42% | 5.99% | 6.40% | 5.34% | 2.41% | 1.98% | 1.91% | 1.99% |
| Oct | 56.17% | 4.23% | 3.12% | 10.62% | 7.67% | 5.29% | 4.72% | 2.82% | 1.50% | 2.63% | 1.23% |
| Nov | 49.84% | 5.55% | 2.48% | 12.22% | 8.02% | 6.21% | 5.37% | 3.92% | 1.57% | 2.48% | 2.35% |
| Dec | 53.74% | 7.42% | 1.87% | 11.11% | 6.04% | 5.14% | 5.62% | 2.96% | 1.57% | 1.54% | 2.99% |
| 2000 Jan | 46.71% | 8.74% | 2.46% | 15.06% | 6.65% | 4.70% | 6.50% | 3.24% | 1.23% | 2.13% | 2.57% |
| Feb | 43.81% | 10.46% | 2.31% | 14.09% | 6.67% | 6.57% | 6.71% | 3.57% | 1.08% | 2.13% | 2.60% |
| Mar | 49.72% | 11.37% | 2.32% | 12.96% | 4.46% | 5.92% | 5.03% | 2.05% | 1.33% | 1.31% | 3.53% |
| Apr | 47.13% | 14.93% | 2.71% | 9.28% | 6.94% | 4.57% | 5.43% | 2.59% | 1.12% | 2.07% | 3.22% |
| May | 46.51% | 11.95% | 2.35% | 10.40% | 7.28% | 5.37% | 6.46% | 2.95% | 1.19% | 1.96% | 3.57% |
| Jun | 50.45% | 10.02% | 1.76% | 10.23% | 5.72% | 6.68% | 4.93% | 2.01% | 1.44% | 1.48% | 5.28% |
| Jul | 43.58% | 12.10% | 2.56% | 11.40% | 8.23% | 5.78% | 5.79% | 2.86% | 1.37% | 2.45% | 3.88% |
| Aug | 50.50% | 12.41% | 2.33% | 9.82% | 6.93% | 5.51% | 4.49% | 2.56% | 1.11% | - | 4.35% |



Eurex
Monthly Statistics Derivatives Market
September 2000

6.3.18

Index Futures – Traded Contracts

| | Traded Contracts | | | | | | | | | | |
|-----------------|------------------|-------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CME | Nasdaq 100 CME | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1998 Total | 31,430,523 | 1,063,328 | 3,567,512 | 6,937,139 | 16,443,276 | 6,955,096 | 5,896,316 | 8,627,365 | 4,445,396 | 3,424,558 | 692,383 |
| 1999 Total | 27,003,387 | 2,360,938 | 3,896,086 | 12,876,982 | 20,959,158 | 8,704,574 | 5,094,312 | 5,101,588 | 6,515,036 | 2,926,552 | 5,779,311 |
| 2000 1. Quarter | 6,788,131 | 1,292,163 | 1,134,533 | 3,983,948 | 5,054,838 | 2,926,997 | 1,363,063 | 1,280,182 | 1,482,864 | 735,848 | 3,149,997 |
| 2. Quarter | 5,562,091 | 1,393,323 | 879,174 | 2,442,910 | 4,554,567 | 2,435,767 | 1,071,618 | 1,013,385 | 1,148,720 | 609,336 | 3,489,891 |
| 3. Quarter | 2,437,360 | 607,493 | 426,906 | 1,223,863 | 2,405,597 | 1,118,029 | 453,758 | 529,720 | 492,910 | 175,337 | 1,673,265 |
| 1999 Jan | 1,993,921 | 111,120 | 284,341 | 1,109,242 | 1,976,548 | 559,858 | 498,002 | 599,066 | 707,975 | 268,255 | 301,163 |
| Feb | 2,149,654 | 132,436 | 262,152 | 1,037,604 | 1,685,323 | 559,282 | 432,472 | 463,912 | 491,970 | 220,944 | 242,323 |
| Mar | 2,997,926 | 188,914 | 341,744 | 1,476,103 | 1,915,030 | 1,035,970 | 569,163 | 479,217 | 680,191 | 252,635 | 479,092 |
| Apr | 1,962,934 | 181,934 | 365,509 | 889,472 | 1,646,965 | 536,377 | 347,887 | 412,425 | 396,939 | 213,560 | 211,337 |
| May | 2,007,462 | 172,840 | 364,532 | 775,451 | 1,493,978 | 597,798 | 378,342 | 415,315 | 444,994 | 213,291 | 280,719 |
| Jun | 2,767,899 | 232,823 | 365,429 | 1,247,267 | 1,814,806 | 1,026,127 | 452,333 | 399,446 | 750,196 | 234,883 | 653,277 |
| Jul | 1,759,369 | 164,822 | 279,581 | 931,024 | 1,473,176 | 622,700 | 403,435 | 386,873 | 503,193 | 275,531 | 313,448 |
| Aug | 2,199,826 | 186,906 | 342,843 | 970,506 | 1,599,788 | 581,957 | 350,359 | 367,828 | 476,819 | 266,978 | 370,561 |
| Sep | 3,016,765 | 244,458 | 386,452 | 1,366,781 | 2,079,190 | 1,097,654 | 495,506 | 403,998 | 715,454 | 277,513 | 840,296 |
| Oct | 2,150,372 | 209,007 | 379,551 | 984,406 | 1,939,279 | 670,719 | 355,057 | 358,106 | 428,583 | 284,279 | 403,913 |
| Nov | 1,675,358 | 218,260 | 266,193 | 973,700 | 1,736,534 | 687,387 | 361,380 | 413,859 | 395,194 | 237,903 | 649,640 |
| Dec | 2,321,901 | 317,418 | 257,759 | 1,115,426 | 1,598,541 | 728,745 | 450,376 | 401,543 | 523,528 | 180,780 | 1,033,542 |
| 2000 Jan | 1,915,082 | 349,813 | 321,846 | 1,276,544 | 1,731,095 | 663,275 | 462,472 | 439,725 | 400,773 | 255,738 | 799,432 |
| Feb | 1,916,615 | 366,408 | 340,483 | 1,158,482 | 1,669,650 | 997,173 | 419,277 | 439,725 | 383,871 | 248,896 | 789,507 |
| Mar | 2,956,434 | 575,942 | 472,204 | 1,548,922 | 1,654,093 | 1,266,549 | 481,314 | 400,732 | 698,220 | 231,214 | 1,561,058 |
| Apr | 1,651,429 | 503,570 | 321,062 | 701,950 | 1,507,864 | 592,437 | 331,155 | 315,361 | 330,689 | 218,768 | 871,578 |
| May | 1,684,882 | 462,654 | 287,804 | 794,365 | 1,554,020 | 723,483 | 385,718 | 378,384 | 336,367 | 205,389 | 947,076 |
| Jun | 2,225,780 | 427,099 | 270,308 | 946,595 | 1,492,683 | 1,119,847 | 354,745 | 319,640 | 481,664 | 185,179 | 1,671,237 |
| Jul | 1,078,879 | 296,944 | 215,292 | 600,311 | 1,202,641 | 535,911 | 238,467 | 259,606 | 253,877 | 175,337 | 705,355 |
| Aug | 1,358,481 | 310,549 | 211,614 | 623,552 | 1,202,956 | 582,118 | 215,291 | 270,114 | 239,033 | n.a. | 967,910 |
| 2000 Total | 14,787,582 | 3,292,979 | 2,440,613 | 7,650,721 | 12,015,002 | 6,480,793 | 2,888,439 | 2,823,287 | 3,124,494 | 1,520,521 | 8,313,153 |

| | Market Share | | | | | | | | | | |
|----------|----------------|-------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CME | Nasdaq 100 CME | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1999 Jan | 23.71% | 1.32% | 3.38% | 13.19% | 23.50% | 6.66% | 5.92% | 7.12% | 8.42% | 3.19% | 3.58% |
| Feb | 28.00% | 1.72% | 3.41% | 13.51% | 21.95% | 7.28% | 5.63% | 6.04% | 6.41% | 2.88% | 3.16% |
| Mar | 28.78% | 1.81% | 3.28% | 14.17% | 18.39% | 9.95% | 5.46% | 4.60% | 6.53% | 2.43% | 4.60% |
| Apr | 27.39% | 2.54% | 5.10% | 12.41% | 22.99% | 7.49% | 4.86% | 5.76% | 5.84% | 2.98% | 2.95% |
| May | 28.10% | 2.42% | 5.10% | 10.85% | 20.91% | 8.37% | 5.30% | 5.81% | 6.23% | 2.99% | 3.93% |
| Jun | 27.83% | 2.34% | 3.67% | 12.54% | 18.25% | 10.32% | 4.55% | 4.02% | 7.54% | 2.36% | 6.57% |
| Jul | 24.73% | 2.32% | 3.93% | 13.09% | 20.71% | 8.75% | 5.67% | 5.44% | 7.07% | 3.87% | 4.41% |
| Aug | 28.52% | 2.42% | 4.44% | 12.58% | 20.74% | 7.54% | 4.54% | 4.77% | 6.18% | 3.46% | 4.80% |
| Sep | 27.62% | 2.24% | 3.54% | 12.51% | 19.03% | 10.05% | 4.54% | 3.70% | 6.55% | 2.54% | 7.69% |
| Oct | 26.34% | 2.56% | 4.65% | 12.06% | 23.76% | 8.22% | 4.35% | 4.39% | 5.25% | 3.48% | 4.95% |
| Nov | 22.00% | 2.87% | 3.50% | 12.79% | 22.80% | 9.03% | 4.75% | 5.43% | 5.19% | 3.12% | 8.53% |
| Dec | 26.00% | 3.55% | 2.89% | 12.49% | 17.90% | 8.16% | 5.04% | 4.50% | 5.86% | 2.02% | 11.57% |
| 2000 Jan | 22.23% | 4.06% | 3.74% | 14.82% | 20.09% | 7.70% | 5.37% | 5.10% | 4.65% | 2.97% | 9.28% |
| Feb | 21.95% | 4.20% | 3.90% | 13.27% | 19.13% | 11.42% | 4.80% | 5.04% | 4.40% | 2.85% | 9.04% |
| Mar | 24.96% | 4.86% | 3.99% | 13.07% | 13.96% | 10.69% | 4.06% | 3.38% | 5.89% | 1.95% | 13.18% |
| Apr | 22.48% | 6.86% | 4.37% | 9.56% | 20.53% | 8.06% | 4.51% | 4.29% | 4.50% | 2.98% | 11.86% |
| May | 21.71% | 5.96% | 3.71% | 10.24% | 20.03% | 9.32% | 4.97% | 4.88% | 4.33% | 2.65% | 12.20% |
| Jun | 23.44% | 4.50% | 2.85% | 9.97% | 15.72% | 11.79% | 3.74% | 3.37% | 5.07% | 1.95% | 17.60% |
| Jul | 19.40% | 5.34% | 3.87% | 10.79% | 21.62% | 9.63% | 4.29% | 4.67% | 4.56% | 3.15% | 12.68% |
| Aug | 22.71% | 5.19% | 3.54% | 10.42% | 20.11% | 9.73% | 3.60% | 4.52% | 4.00% | - | 16.18% |

Eurex
 Monthly Statistics Derivatives Market
 September 2000

6.3.19

Index Futures – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | |
|-----------------|---------------------------------------|------------|--------------|--------|--------|----------|--------|---------|-------|-------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CME | CME | CBoT | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1998 Total | 99,382 | 1,132 | 1,229 | 14,372 | 8,216 | 16,285 | 4,344 | 4,278 | 5,086 | 4,158 | 2,040 |
| 1999 Total | 135,047 | 8,629 | 1,317 | 23,680 | 12,881 | 21,361 | 3,916 | 6,513 | 5,830 | 5,070 | 15,789 |
| 2000 1. Quarter | 146,292 | 14,919 | 1,822 | 65,601 | 13,355 | 22,270 | 4,102 | 5,439 | 6,147 | 5,429 | 18,899 |
| 2. Quarter | 142,275 | 11,378 | 1,466 | 25,227 | 19,304 | 26,239 | 5,807 | 4,815 | 5,843 | 5,270 | 22,522 |
| 3. Quarter | 175,361 | 16,667 | 2,170 | 31,393 | 20,757 | 33,025 | 6,259 | 4,997 | 7,557 | n.a. | 31,419 |
| 1999 Jan | 114,444 | 2,563 | 1,422 | 29,069 | 8,361 | 15,555 | 4,970 | 4,137 | 5,832 | 5,060 | 4,567 |
| Feb | 115,690 | 2,686 | 1,671 | 40,804 | 7,385 | 17,184 | 4,693 | 4,322 | 6,583 | 4,384 | 5,168 |
| Mar | 111,310 | 3,872 | 1,457 | 35,725 | 7,821 | 18,192 | 4,227 | 4,225 | 4,657 | 4,804 | 5,823 |
| Apr | 122,275 | 4,432 | 2,470 | 46,092 | 10,242 | 20,525 | 4,955 | 4,328 | 5,003 | 4,996 | 7,203 |
| May | 124,719 | 5,117 | 2,417 | 45,430 | 10,059 | 19,489 | 4,997 | 4,549 | 5,745 | 4,729 | 7,762 |
| Jun | 121,983 | 5,150 | 2,136 | 20,231 | 11,293 | 20,324 | 4,167 | 4,862 | 5,104 | 5,801 | 8,605 |
| Jul | 117,201 | 4,685 | 2,294 | 23,196 | 11,635 | 18,985 | 4,150 | 4,227 | 5,753 | 6,106 | 8,860 |
| Aug | 124,692 | 5,333 | 2,673 | 25,339 | 10,643 | 17,551 | 4,197 | 4,434 | 6,979 | 5,391 | 9,249 |
| Sep | 115,626 | 4,053 | 2,206 | 18,343 | 12,449 | 16,120 | 2,415 | 4,383 | 5,713 | 5,820 | 8,859 |
| Oct | 131,886 | 5,691 | 2,544 | 22,618 | 15,035 | 19,700 | 2,524 | 4,332 | 6,827 | 6,031 | 10,270 |
| Nov | 144,626 | 7,548 | 2,273 | 27,741 | 14,685 | 23,784 | 3,304 | 5,331 | 7,865 | 5,848 | 13,545 |
| Dec | 135,047 | 8,629 | 1,317 | 23,680 | 12,881 | 21,361 | 3,916 | 6,513 | 5,830 | 5,070 | 15,789 |
| 2000 Jan | 133,541 | 12,469 | 1,570 | 31,583 | 11,942 | 21,859 | 4,321 | 5,583 | 6,261 | 5,491 | 16,500 |
| Feb | 137,622 | 15,678 | 2,266 | 54,820 | 13,353 | 23,741 | 6,618 | 6,485 | 6,848 | 6,051 | 20,778 |
| Mar | 146,292 | 14,919 | 1,822 | 65,601 | 13,355 | 22,270 | 4,102 | 5,439 | 6,147 | 5,429 | 18,899 |
| Apr | 152,101 | 15,437 | 2,225 | 71,238 | 14,305 | 23,361 | 4,644 | 5,142 | 6,169 | 4,969 | 22,259 |
| May | 150,823 | 13,766 | 2,283 | 76,266 | 17,864 | 24,592 | 6,133 | 4,692 | 7,215 | 5,679 | 25,139 |
| Jun | 142,275 | 11,378 | 1,466 | 25,227 | 19,304 | 26,239 | 5,807 | 4,815 | 5,843 | 5,270 | 22,522 |
| Jul | 149,274 | 12,330 | 1,770 | 29,367 | 20,816 | 28,312 | 5,763 | 4,837 | 7,664 | 4,596 | 24,391 |
| Aug | 175,361 | 16,667 | 2,170 | 31,393 | 20,757 | 33,025 | 6,259 | 4,997 | 7,557 | n.a. | 31,419 |
| 2000 Total | 175,361 | 16,667 | 2,170 | 31,393 | 20,757 | 33,025 | 6,259 | 4,997 | 7,557 | n.a. | 31,419 |

| | Market Share | | | | | | | | | | |
|----------|--------------|------------|--------------|--------|--------|----------|--------|---------|-------|-------|---------------|
| | S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
| | CME | CME | CBoT | Eurex | Monex | LIFFE | IDEM | MEFF RV | Eurex | AEX | Eurex/Monex |
| 1999 Jan | 58.40% | 1.31% | 0.73% | 14.83% | 4.27% | 7.94% | 2.54% | 2.11% | 2.98% | 2.58% | 2.33% |
| Feb | 54.94% | 1.28% | 0.79% | 19.38% | 3.51% | 8.16% | 2.23% | 2.05% | 3.13% | 2.08% | 2.45% |
| Mar | 55.07% | 1.92% | 0.72% | 17.68% | 3.87% | 9.00% | 2.09% | 2.09% | 2.30% | 2.38% | 2.88% |
| Apr | 52.59% | 1.91% | 1.06% | 19.82% | 4.40% | 8.83% | 2.13% | 1.86% | 2.15% | 2.15% | 3.10% |
| May | 53.07% | 2.18% | 1.03% | 19.33% | 4.28% | 8.29% | 2.13% | 1.94% | 2.44% | 2.01% | 3.30% |
| Jun | 58.18% | 2.46% | 1.02% | 9.65% | 5.39% | 9.69% | 1.99% | 2.32% | 2.43% | 2.77% | 4.10% |
| Jul | 56.59% | 2.26% | 1.11% | 11.20% | 5.62% | 9.17% | 2.00% | 2.04% | 2.78% | 2.95% | 4.28% |
| Aug | 57.60% | 2.46% | 1.23% | 11.70% | 4.92% | 8.11% | 1.94% | 2.05% | 3.22% | 2.49% | 4.27% |
| Sep | 59.00% | 2.07% | 1.13% | 9.36% | 6.35% | 8.23% | 1.23% | 2.24% | 2.91% | 2.97% | 4.52% |
| Oct | 57.98% | 2.50% | 1.12% | 9.94% | 6.61% | 8.66% | 1.11% | 1.90% | 3.00% | 2.65% | 4.52% |
| Nov | 56.37% | 2.94% | 0.89% | 10.81% | 5.72% | 9.27% | 1.29% | 2.08% | 3.07% | 2.28% | 5.28% |
| Dec | 56.26% | 3.59% | 0.55% | 9.87% | 5.37% | 8.90% | 1.63% | 2.71% | 2.43% | 2.11% | 6.58% |
| 2000 Jan | 53.18% | 4.97% | 0.63% | 12.58% | 4.76% | 8.70% | 1.72% | 2.22% | 2.49% | 2.19% | 6.57% |
| Feb | 46.77% | 5.33% | 0.77% | 18.63% | 4.54% | 8.07% | 2.25% | 2.20% | 2.33% | 2.06% | 7.06% |
| Mar | 48.08% | 4.90% | 0.60% | 21.56% | 4.39% | 7.32% | 1.35% | 1.79% | 2.02% | 1.78% | 6.21% |
| Apr | 47.26% | 4.80% | 0.69% | 22.13% | 4.44% | 7.26% | 1.44% | 1.60% | 1.92% | 1.54% | 6.92% |
| May | 45.10% | 4.12% | 0.68% | 22.80% | 5.34% | 7.35% | 1.83% | 1.40% | 2.16% | 1.70% | 7.52% |
| Jun | 52.67% | 4.21% | 0.54% | 9.34% | 7.15% | 9.71% | 2.15% | 1.78% | 2.16% | 1.95% | 8.34% |
| Jul | 51.63% | 4.26% | 0.61% | 10.16% | 7.20% | 9.79% | 1.99% | 1.67% | 2.65% | 1.59% | 8.44% |
| Aug | 53.20% | 5.06% | 0.66% | 9.52% | 6.30% | 10.02% | 1.90% | 1.52% | 2.29% | - | 9.53% |

Eurex
Monthly Statistics Derivatives Market
September 2000

6.3.20

Index Futures – Open Interest

| | Open Interest | | | | | | | | | | |
|-----------------|----------------|-------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CME | Nasdaq 100 CME | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1998 Total | 379,062 | 7,224 | 15,688 | 55,492 | 273,387 | 194,586 | 23,927 | 72,363 | 113,650 | 42,547 | 60,151 |
| 1999 Total | 369,941 | 23,416 | 11,523 | 134,707 | 216,191 | 191,839 | 18,216 | 55,949 | 123,273 | 37,757 | 318,617 |
| 2000 1. Quarter | 373,144 | 32,417 | 15,940 | 345,033 | 212,461 | 204,408 | 17,569 | 45,574 | 132,343 | 40,984 | 360,759 |
| 2. Quarter | 373,206 | 28,837 | 13,385 | 145,180 | 299,449 | 261,487 | 24,849 | 45,504 | 116,444 | 39,200 | 433,535 |
| 3. Quarter | 410,372 | 36,292 | 17,181 | 172,900 | 313,297 | 303,687 | 26,092 | 45,905 | 141,836 | n.a. | 605,847 |
| 1999 Jan | 406,460 | 13,689 | 17,260 | 223,460 | 196,642 | 181,917 | 28,669 | 41,878 | 129,888 | 47,551 | 127,415 |
| Feb | 412,131 | 15,384 | 19,799 | 332,018 | 180,441 | 191,433 | 26,773 | 43,234 | 148,465 | 40,891 | 147,808 |
| Mar | 372,618 | 19,791 | 16,024 | 293,661 | 186,298 | 193,264 | 22,864 | 43,376 | 104,997 | 44,733 | 164,107 |
| Apr | 387,198 | 21,928 | 24,198 | 341,739 | 232,481 | 206,012 | 26,936 | 43,383 | 110,195 | 43,559 | 192,508 |
| May | 399,341 | 25,516 | 23,850 | 358,442 | 231,164 | 203,568 | 28,295 | 45,161 | 133,052 | 42,677 | 213,911 |
| Jun | 367,946 | 23,210 | 20,155 | 150,143 | 248,922 | 211,138 | 23,811 | 47,584 | 118,199 | 51,681 | 226,317 |
| Jul | 377,927 | 22,099 | 23,058 | 181,186 | 265,518 | 201,229 | 25,471 | 45,008 | 133,895 | 55,231 | 243,660 |
| Aug | 399,117 | 23,511 | 26,077 | 191,540 | 231,915 | 185,125 | 24,964 | 45,218 | 158,856 | 47,086 | 244,857 |
| Sep | 385,375 | 17,992 | 22,808 | 142,233 | 271,145 | 173,385 | 14,284 | 46,018 | 131,660 | 53,104 | 240,975 |
| Oct | 408,317 | 22,764 | 25,008 | 163,247 | 307,557 | 201,998 | 15,290 | 44,472 | 152,735 | 52,733 | 262,150 |
| Nov | 420,286 | 25,672 | 21,089 | 188,061 | 274,919 | 227,578 | 18,338 | 48,652 | 169,784 | 48,561 | 313,425 |
| Dec | 369,941 | 23,416 | 11,523 | 134,707 | 216,191 | 191,839 | 18,216 | 55,949 | 123,273 | 37,757 | 318,617 |
| 2000 Jan | 371,800 | 33,900 | 13,930 | 184,013 | 210,999 | 209,438 | 20,511 | 51,528 | 144,882 | 44,836 | 351,191 |
| Feb | 388,445 | 35,428 | 21,571 | 284,606 | 215,691 | 232,625 | 26,695 | 51,528 | 158,819 | 45,549 | 398,716 |
| Mar | 373,144 | 32,417 | 15,940 | 345,033 | 212,461 | 204,408 | 17,569 | 45,574 | 132,343 | 40,984 | 360,759 |
| Apr | 381,983 | 37,308 | 18,903 | 381,909 | 222,834 | 217,058 | 20,303 | 44,840 | 130,071 | 37,564 | 418,968 |
| May | 398,302 | 38,841 | 20,349 | 427,837 | 277,977 | 241,578 | 26,705 | 43,897 | 146,553 | 43,320 | 482,583 |
| Jun | 373,206 | 28,837 | 13,385 | 145,180 | 299,449 | 261,487 | 24,849 | 45,504 | 116,444 | 39,200 | 433,535 |
| Jul | 386,719 | 31,658 | 15,590 | 161,501 | 318,164 | 274,877 | 24,826 | 45,933 | 147,090 | 34,395 | 471,875 |
| Aug | 410,372 | 36,292 | 17,181 | 172,900 | 313,297 | 303,687 | 26,092 | 45,905 | 141,836 | n.a. | 605,847 |
| 2000 Total | 410,372 | 36,292 | 17,181 | 172,900 | 313,297 | 303,687 | 26,092 | 45,905 | 141,836 | n.a. | 605,847 |

| | Market Share | | | | | | | | | | |
|----------|----------------|-------------------|----------------------|--------------|-----------------|-------------------|----------------|--------------------|--------------|------------|------------------------------|
| | S&P 500 CME | Nasdaq 100 CME | Dow Jones IA CBoT | DAX Eurex | CAC 40 Monop | FTSE 100 LIFFE | MIB 30 IDEM | IBEX 35 MEFF RV | SMI Eurex | AEX AEX | Euro STOXX 50 Eurex/Monop |
| 1999 Jan | 28.73% | 0.97% | 1.22% | 15.79% | 13.90% | 12.86% | 2.03% | 2.96% | 9.18% | 3.36% | 9.01% |
| Feb | 26.45% | 0.99% | 1.27% | 21.31% | 11.58% | 12.28% | 1.72% | 2.77% | 9.53% | 2.62% | 9.48% |
| Mar | 25.49% | 1.35% | 1.10% | 20.09% | 12.75% | 13.22% | 1.56% | 2.97% | 7.18% | 3.06% | 11.23% |
| Apr | 23.75% | 1.35% | 1.48% | 20.96% | 14.26% | 12.64% | 1.65% | 2.66% | 6.76% | 2.67% | 11.81% |
| May | 23.42% | 1.50% | 1.40% | 21.02% | 13.56% | 11.94% | 1.66% | 2.65% | 7.80% | 2.50% | 12.55% |
| Jun | 24.71% | 1.56% | 1.35% | 10.08% | 16.72% | 14.18% | 1.60% | 3.20% | 7.94% | 3.47% | 15.20% |
| Jul | 24.01% | 1.40% | 1.46% | 11.51% | 16.87% | 12.78% | 1.62% | 2.86% | 8.51% | 3.51% | 15.48% |
| Aug | 25.29% | 1.49% | 1.65% | 12.14% | 14.69% | 11.73% | 1.58% | 2.87% | 10.07% | 2.98% | 15.51% |
| Sep | 25.71% | 1.20% | 1.52% | 9.49% | 18.09% | 11.57% | 0.95% | 3.07% | 8.78% | 3.54% | 16.08% |
| Oct | 24.65% | 1.37% | 1.51% | 9.86% | 18.57% | 12.20% | 0.92% | 2.69% | 9.22% | 3.18% | 15.83% |
| Nov | 23.93% | 1.46% | 1.20% | 10.71% | 15.65% | 12.96% | 1.04% | 2.77% | 9.67% | 2.76% | 17.85% |
| Dec | 24.64% | 1.56% | 0.77% | 8.97% | 14.40% | 12.78% | 1.21% | 3.73% | 8.21% | 2.51% | 21.22% |
| 2000 Jan | 22.71% | 2.07% | 0.85% | 11.24% | 12.89% | 12.79% | 1.25% | 3.15% | 8.85% | 2.74% | 21.45% |
| Feb | 20.89% | 1.91% | 1.16% | 15.30% | 11.60% | 12.51% | 1.44% | 2.77% | 8.54% | 2.45% | 21.44% |
| Mar | 20.96% | 1.82% | 0.90% | 19.38% | 11.93% | 11.48% | 0.99% | 2.56% | 7.43% | 2.30% | 20.26% |
| Apr | 19.98% | 1.95% | 0.99% | 19.98% | 11.66% | 11.35% | 1.06% | 2.35% | 6.80% | 1.96% | 21.92% |
| May | 18.54% | 1.81% | 0.95% | 19.92% | 12.94% | 11.25% | 1.24% | 2.04% | 6.82% | 2.02% | 22.47% |
| Jun | 20.95% | 1.62% | 0.75% | 8.15% | 16.81% | 14.68% | 1.40% | 2.55% | 6.54% | 2.20% | 24.34% |
| Jul | 20.22% | 1.66% | 0.82% | 8.44% | 16.63% | 14.37% | 1.30% | 2.40% | 7.69% | 1.80% | 24.67% |
| Aug | 19.79% | 1.75% | 0.83% | 8.34% | 15.11% | 14.65% | 1.26% | 2.21% | 6.84% | - | 29.22% |

Eurex
Monthly Statistics Derivatives Market
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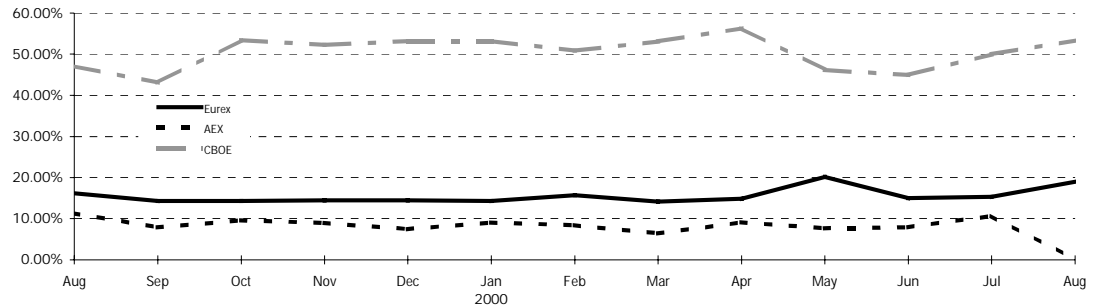
6.4 Equity Options

6.4.1 Traded Contracts – Part I

| | Eurex | | CBOT | | CBOE | | CME | | LIFFE | | MATIF/MONEP | | OM | |
|-----------------|------------|--------|-------|-------|-------------|--------|-------|-------|-----------|-------|-------------|--------|------------|-------|
| | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share |
| 1997 Total | 42,695,173 | 18.53% | - | - | 116,031,496 | 50.36% | - | - | 4,295,877 | 1.86% | 4,955,735 | 2.15% | 21,901,652 | 9.51% |
| 1998 Total | 60,958,770 | 18.93% | - | - | 146,302,288 | 45.44% | - | - | 3,307,913 | 1.03% | 28,953,142 | 8.99% | 25,270,382 | 7.85% |
| 1999 Total | 64,805,177 | 15.59% | - | - | 197,816,825 | 47.60% | - | - | 3,601,383 | 0.87% | 68,095,743 | 16.39% | 29,852,354 | 7.18% |
| 2000 1. Quarter | 21,830,297 | 14.67% | - | - | 78,071,209 | 52.47% | - | - | 1,228,903 | 0.83% | 23,199,580 | 15.59% | 8,627,913 | 5.80% |
| 2. Quarter | 22,845,813 | 16.70% | - | - | 66,884,911 | 48.89% | - | - | 1,302,600 | 0.95% | 20,883,093 | 15.27% | 8,510,002 | 6.22% |
| 3. Quarter | 13,997,859 | 17.07% | - | - | 42,308,566 | 51.60% | - | - | 820,317 | 1.00% | 11,174,120 | 13.63% | 6,116,859 | 7.46% |
| 1999 Jan | 4,802,384 | 15.61% | - | - | 14,895,026 | 48.43% | - | - | 367,214 | 1.19% | 3,978,897 | 12.94% | 2,650,431 | 8.62% |
| Feb | 4,280,657 | 17.37% | - | - | 11,179,391 | 45.36% | - | - | 333,744 | 1.35% | 3,712,634 | 15.06% | 2,333,357 | 9.47% |
| Mar | 5,616,247 | 16.89% | - | - | 14,675,569 | 44.13% | - | - | 352,548 | 1.06% | 6,254,040 | 18.81% | 2,487,918 | 7.48% |
| Apr | 5,586,867 | 14.67% | - | - | 16,695,327 | 43.85% | - | - | 373,638 | 0.98% | 9,008,977 | 23.66% | 2,260,959 | 5.94% |
| May | 5,605,794 | 18.33% | - | - | 13,322,415 | 43.57% | - | - | 274,654 | 0.90% | 6,498,626 | 21.25% | 1,831,364 | 5.99% |
| Jun | 5,065,027 | 16.15% | - | - | 14,267,549 | 45.51% | - | - | 236,641 | 0.75% | 5,047,708 | 16.10% | 2,259,048 | 7.21% |
| Jul | 5,135,168 | 16.61% | - | - | 14,673,468 | 47.45% | - | - | 260,009 | 0.84% | 4,221,904 | 13.65% | 2,029,149 | 6.56% |
| Aug | 5,074,983 | 16.16% | - | - | 14,785,707 | 47.09% | - | - | 213,320 | 0.68% | 4,574,551 | 14.57% | 2,507,004 | 7.98% |
| Sep | 5,536,928 | 14.29% | - | - | 16,692,367 | 43.09% | - | - | 301,423 | 0.78% | 7,890,031 | 20.37% | 2,736,282 | 7.06% |
| Oct | 5,466,439 | 14.31% | - | - | 20,416,067 | 53.46% | - | - | 336,105 | 0.88% | 4,925,509 | 12.90% | 2,861,458 | 7.49% |
| Nov | 6,269,554 | 14.42% | - | - | 22,729,285 | 52.26% | - | - | 338,320 | 0.78% | 5,966,772 | 13.72% | 3,507,291 | 8.06% |
| Dec | 6,365,129 | 14.42% | - | - | 23,484,654 | 53.19% | - | - | 213,767 | 0.48% | 6,016,094 | 13.63% | 2,388,093 | 5.41% |
| 2000 Jan | 6,868,036 | 14.30% | - | - | 25,576,107 | 53.24% | - | - | 375,436 | 0.78% | 6,930,043 | 14.43% | 2,642,048 | 5.50% |
| Feb | 6,968,129 | 15.73% | - | - | 22,513,704 | 50.83% | - | - | 420,376 | 0.95% | 6,873,760 | 15.52% | 2,797,536 | 6.32% |
| Mar | 7,994,132 | 14.16% | - | - | 29,981,398 | 53.09% | - | - | 433,091 | 0.77% | 9,395,777 | 16.64% | 3,188,329 | 5.65% |
| Apr | 6,299,620 | 14.84% | - | - | 23,911,619 | 56.32% | - | - | 359,900 | 0.85% | 4,901,555 | 11.54% | 2,289,898 | 5.39% |
| May | 9,448,476 | 20.12% | - | - | 21,676,699 | 46.16% | - | - | 508,078 | 1.08% | 7,282,334 | 15.51% | 2,996,983 | 6.38% |
| Jun | 7,097,717 | 14.98% | - | - | 21,296,593 | 44.94% | - | - | 434,622 | 0.92% | 8,699,204 | 18.36% | 3,223,121 | 6.80% |
| Jul | 6,558,293 | 15.32% | - | - | 21,406,548 | 50.01% | - | - | 428,448 | 1.00% | 5,687,982 | 13.29% | 2,604,477 | 6.08% |
| Aug | 7,439,566 | 18.98% | - | - | 20,902,018 | 53.33% | - | - | 391,869 | 1.00% | 5,486,138 | 14.00% | 3,512,382 | 8.96% |
| 2000 Total | 58,673,969 | 15.96% | - | - | 187,264,686 | 50.94% | - | - | 3,351,820 | 0.91% | 55,256,793 | 15.03% | 23,254,774 | 6.33% |

MONEP changed the contract size of Stock Options on July 1, 1998, from 100 to 10, Eurex changed the contract size on March 30, 1998, from 500 to 100 and 50 to 10, except for Allianz and Münchener Ruck VNA.

Share of Some Options and Futures Exchanges at Equity Options Turnover



Eurex
Monthly Statistics Derivatives Market
September 2000

6.4.2

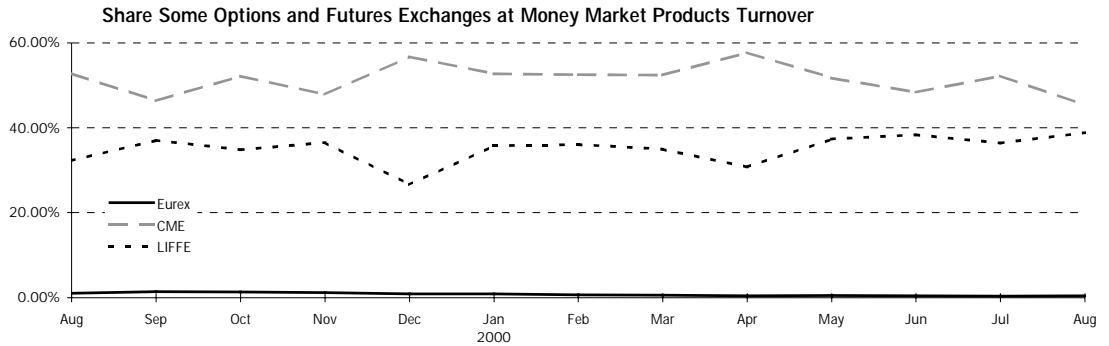
Traded Contracts – Part II

| | AEX | | IDEM/ MIF | | MEFF RF/RV | | TIFFE | | Osaca SE | | HKFE | | SFE | |
|-----------------|------------|--------|-----------|-------|------------|-------|-------|---|----------|-------|---------|-------|--------|-------|
| | Share | | Share | | Share | | Share | | Share | | Share | | Share | |
| 1997 Total | 36,340,078 | 15.77% | 2,443,819 | 1.06% | 1,485,066 | 0.64% | - | - | 222,094 | 0.10% | 4,453 | 0.00% | 29,157 | 0.01% |
| 1998 Total | 52,741,082 | 16.38% | 1,341,537 | 0.42% | 2,695,206 | 0.84% | - | - | 363,901 | 0.11% | 3,714 | 0.00% | 9,026 | 0.00% |
| 1999 Total | 40,653,543 | 9.78% | 1,947,931 | 0.47% | 8,091,728 | 1.95% | - | - | 683,778 | 0.16% | 5,696 | 0.00% | 8,658 | 0.00% |
| 2000 1. Quarter | 11,679,468 | 7.85% | 984,133 | 0.66% | 3,098,432 | 2.08% | - | - | 77,571 | 0.05% | 1,832 | 0.00% | 2,216 | 0.00% |
| 2. Quarter | 11,195,007 | 8.18% | 1,470,682 | 1.08% | 3,693,729 | 2.70% | - | - | 13,765 | 0.01% | 529 | 0.00% | 1,516 | 0.00% |
| 3. Quarter | 4,581,056 | 5.59% | 776,835 | 0.95% | 1,737,884 | 2.12% | - | - | 4,219 | 0.01% | 481,231 | 0.59% | 1,227 | 0.00% |
| 1999 Jan | 3,890,661 | 12.65% | 56,076 | 0.18% | 85,507 | 0.28% | - | - | 28,333 | 0.09% | 166 | 0.00% | 513 | 0.00% |
| Feb | 2,563,216 | 10.40% | 68,779 | 0.28% | 145,457 | 0.59% | - | - | 28,861 | 0.12% | 187 | 0.00% | 672 | 0.00% |
| Mar | 3,069,913 | 9.23% | 77,562 | 0.23% | 694,026 | 2.09% | - | - | 28,538 | 0.09% | 493 | 0.00% | 415 | 0.00% |
| Apr | 3,770,618 | 9.90% | 67,500 | 0.18% | 295,999 | 0.78% | - | - | 13,865 | 0.04% | 473 | 0.00% | 357 | 0.00% |
| May | 2,598,062 | 8.50% | 76,600 | 0.25% | 335,377 | 1.10% | - | - | 34,781 | 0.11% | 366 | 0.00% | 327 | 0.00% |
| Jun | 3,288,669 | 10.49% | 86,525 | 0.28% | 1,055,742 | 3.37% | - | - | 45,359 | 0.14% | 275 | 0.00% | 439 | 0.00% |
| Jul | 4,038,575 | 13.06% | 188,208 | 0.61% | 355,263 | 1.15% | - | - | 19,548 | 0.06% | 489 | 0.00% | 598 | 0.00% |
| Aug | 3,559,686 | 11.34% | 125,600 | 0.40% | 543,944 | 1.73% | - | - | 15,305 | 0.05% | 301 | 0.00% | 429 | 0.00% |
| Sep | 3,042,596 | 7.85% | 312,542 | 0.81% | 1,840,442 | 4.75% | - | - | 387,928 | 1.00% | 1,218 | 0.00% | 428 | 0.00% |
| Oct | 3,655,057 | 9.57% | 230,658 | 0.60% | 270,044 | 0.71% | - | - | 27,450 | 0.07% | 558 | 0.00% | 3,160 | 0.01% |
| Nov | 3,896,383 | 8.96% | 304,426 | 0.70% | 444,455 | 1.02% | - | - | 33,525 | 0.08% | 654 | 0.00% | 430 | 0.00% |
| Dec | 3,280,107 | 7.43% | 353,455 | 0.80% | 2,025,472 | 4.59% | - | - | 20,285 | 0.05% | 516 | 0.00% | 890 | 0.00% |
| 2000 Jan | 4,362,574 | 9.08% | 495,043 | 1.03% | 762,581 | 1.59% | - | - | 25,181 | 0.05% | 1,395 | 0.00% | 714 | 0.00% |
| Feb | 3,714,077 | 8.39% | 411,528 | 0.93% | 563,574 | 1.27% | - | - | 24,051 | 0.05% | 261 | 0.00% | 869 | 0.00% |
| Mar | 3,602,817 | 6.38% | 77,562 | 0.14% | 1,772,277 | 3.14% | - | - | 28,339 | 0.05% | 176 | 0.00% | 633 | 0.00% |
| Apr | 3,873,930 | 9.12% | 266,419 | 0.63% | 550,576 | 1.30% | - | - | 4,783 | 0.01% | 199 | 0.00% | 306 | 0.00% |
| May | 3,586,400 | 7.64% | 545,011 | 1.16% | 908,428 | 1.93% | - | - | 5,773 | 0.01% | 166 | 0.00% | 384 | 0.00% |
| Jun | 3,734,677 | 7.88% | 659,252 | 1.39% | 2,234,725 | 4.72% | - | - | 3,209 | 0.01% | 164 | 0.00% | 826 | 0.00% |
| Jul | 4,581,056 | 10.70% | 396,994 | 0.93% | 1,142,185 | 2.67% | - | - | 1,829 | 0.00% | 160 | 0.00% | 593 | 0.00% |
| Aug | n.a. | - | 379,841 | 0.97% | 595,699 | 1.52% | - | - | 2,390 | 0.01% | 481,071 | 1.23% | 634 | 0.00% |
| 2000 Total | 27,455,531 | 7.47% | 3,231,650 | 0.88% | 8,530,045 | 2.32% | - | - | 95,555 | 0.03% | 483,592 | 0.13% | 4,959 | 0.00% |

6.5 Money Market Products

6.5.1 Traded Contracts – Part I

| | Eurex | | CBOT | | CBOE | | CME | | LIFFE | | MATIF/MONEP | | OM | |
|-----------------|-----------|-------|---------|-------|-------|-------|-------------|--------|-------------|--------|-------------|-------|------------|-------|
| | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share | Share |
| 1997 Total | 1,131,032 | 0.36% | 910,474 | 0.29% | 3,378 | 0.00% | 149,613,663 | 48.26% | 93,470,175 | 30.15% | 17,205,436 | 5.55% | 11,718,104 | 3.78% |
| 1998 Total | 831,328 | 0.26% | 844,408 | 0.26% | 2,872 | 0.00% | 144,856,964 | 45.30% | 127,816,901 | 39.97% | 5,789,835 | 1.81% | 6,887,576 | 2.15% |
| 1999 Total | 3,104,457 | 1.29% | 63,346 | 0.03% | 516 | 0.00% | 120,180,904 | 49.84% | 85,962,832 | 35.65% | 3,061,135 | 1.27% | 5,890,821 | 2.44% |
| 2000 1. Quarter | 468,105 | 0.69% | 0 | 0.00% | 88 | 0.00% | 35,691,666 | 52.56% | 24,181,488 | 35.61% | 155,707 | 0.23% | 1,382,764 | 2.04% |
| 2. Quarter | 317,024 | 0.43% | 0 | 0.00% | 225 | 0.00% | 38,554,717 | 52.37% | 26,311,336 | 35.74% | 23,185 | 0.03% | 980,582 | 1.33% |
| 3. Quarter | 161,045 | 0.42% | 6 | 0.00% | 6 | 0.00% | 18,869,027 | 48.69% | 14,603,486 | 37.68% | 7,531 | 0.02% | 551,898 | 1.42% |
| 1999 Jan | 397,288 | 1.75% | 62,785 | 0.28% | 35 | 0.00% | 9,812,301 | 43.27% | 9,952,241 | 43.89% | 374,771 | 1.65% | 420,125 | 1.85% |
| Feb | 354,558 | 1.73% | 2 | 0.00% | 0 | 0.00% | 9,996,629 | 48.79% | 7,295,004 | 35.61% | 492,447 | 2.40% | 371,730 | 1.81% |
| Mar | 352,910 | 1.53% | 0 | 0.00% | 104 | 0.00% | 11,477,376 | 49.64% | 8,515,301 | 36.83% | 408,416 | 1.77% | 516,861 | 2.24% |
| Apr | 215,549 | 1.20% | 3 | 0.00% | 84 | 0.00% | 9,515,274 | 52.86% | 6,379,436 | 35.44% | 238,057 | 1.32% | 321,375 | 1.79% |
| May | 217,460 | 1.07% | 6 | 0.00% | 154 | 0.00% | 11,659,575 | 57.12% | 6,426,718 | 31.48% | 223,192 | 1.09% | 446,836 | 2.19% |
| Jun | 275,465 | 1.04% | 4 | 0.00% | 87 | 0.00% | 12,360,640 | 46.78% | 9,802,818 | 37.10% | 441,349 | 1.67% | 509,332 | 1.93% |
| Jul | 235,356 | 1.17% | 128 | 0.00% | 28 | 0.00% | 9,623,389 | 47.97% | 7,092,664 | 35.36% | 289,074 | 1.44% | 549,842 | 2.74% |
| Aug | 215,621 | 1.01% | 195 | 0.00% | 22 | 0.00% | 11,278,869 | 52.81% | 6,897,952 | 32.30% | 191,399 | 0.90% | 817,619 | 3.83% |
| Sep | 279,671 | 1.36% | 23 | 0.00% | 0 | 0.00% | 9,501,550 | 46.35% | 7,601,276 | 37.08% | 182,429 | 0.89% | 715,013 | 3.49% |
| Oct | 234,595 | 1.29% | 0 | 0.00% | 2 | 0.00% | 9,479,109 | 52.23% | 6,320,261 | 34.83% | 101,961 | 0.56% | 506,793 | 2.79% |
| Nov | 210,787 | 1.23% | 0 | 0.00% | 0 | 0.00% | 8,232,202 | 47.87% | 6,285,150 | 36.55% | 65,921 | 0.38% | 503,768 | 2.93% |
| Dec | 115,197 | 0.90% | 200 | 0.00% | 0 | 0.00% | 7,243,990 | 56.79% | 3,394,011 | 26.61% | 52,119 | 0.41% | 211,527 | 1.66% |
| 2000 Jan | 181,765 | 0.87% | 0 | 0.00% | 8 | 0.00% | 10,991,187 | 52.76% | 7,459,227 | 35.80% | 49,498 | 0.24% | 296,741 | 1.42% |
| Feb | 147,821 | 0.65% | 0 | 0.00% | 12 | 0.00% | 12,008,220 | 52.53% | 8,249,127 | 36.09% | 61,579 | 0.27% | 427,956 | 1.87% |
| Mar | 138,519 | 0.57% | 0 | 0.00% | 68 | 0.00% | 12,692,259 | 52.40% | 8,473,134 | 34.98% | 44,630 | 0.18% | 658,067 | 2.72% |
| Apr | 86,008 | 0.39% | 0 | 0.00% | 95 | 0.00% | 12,695,906 | 57.73% | 6,764,179 | 30.76% | 10,465 | 0.05% | 238,573 | 1.08% |
| May | 124,785 | 0.48% | 0 | 0.00% | 110 | 0.00% | 13,549,153 | 51.77% | 9,779,771 | 37.37% | 6,915 | 0.03% | 477,280 | 1.82% |
| Jun | 106,231 | 0.42% | 0 | 0.00% | 20 | 0.00% | 12,309,658 | 48.36% | 9,767,386 | 38.37% | 5,805 | 0.02% | 264,729 | 1.04% |
| Jul | 69,756 | 0.37% | 0 | 0.00% | 2 | 0.00% | 9,763,361 | 52.26% | 6,796,646 | 36.38% | 6,941 | 0.04% | 172,948 | 0.93% |
| Aug | 91,289 | 0.45% | 6 | 0.00% | 4 | 0.00% | 9,105,666 | 45.37% | 7,806,840 | 38.90% | 590 | 0.00% | 378,950 | 1.89% |
| 2000 Total | 946,174 | 0.52% | 6 | 0.00% | 319 | 0.00% | 93,115,410 | 51.65% | 65,096,310 | 36.11% | 186,423 | 0.10% | 2,915,244 | 1.62% |



Eurex
Monthly Statistics Derivatives Market
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6.5.2 Traded Contracts – Part II

| | AEX | | IDEM/ MIF | | MEFF RF/RV | | TIFFE | | Osaca SE | | HKFE | | SFE | |
|-----------------|-------|---|-----------|---|------------|-------|------------|--------|----------|---|---------|-------|-----------|-------|
| | Share | | Share | | Share | | Share | | Share | | Share | | Share | |
| 1997 Total | - | - | - | - | 2,943,759 | 0.95% | 26,059,478 | 8.41% | - | - | 87,819 | 0.03% | 6,902,810 | 2.23% |
| 1998 Total | - | - | - | - | 2,069,505 | 0.65% | 21,662,014 | 6.77% | - | - | 507,387 | 0.16% | 8,505,460 | 2.66% |
| 1999 Total | - | - | - | - | 25,051 | 0.01% | 14,901,221 | 6.18% | - | - | 318,372 | 0.13% | 7,637,496 | 3.17% |
| 2000 1. Quarter | - | - | - | - | 205 | 0.00% | 3,931,777 | 5.79% | - | - | 54,446 | 0.08% | 2,045,346 | 3.01% |
| 2. Quarter | - | - | - | - | 3 | 0.00% | 5,312,348 | 7.22% | - | - | 66,253 | 0.09% | 2,051,521 | 2.79% |
| 3. Quarter | - | - | - | - | 0 | 0.00% | 3,223,979 | 8.32% | - | - | 80,113 | 0.21% | 1,256,629 | 3.24% |
| 1999 Jan | - | - | - | - | 10,677 | 0.05% | 1,027,733 | 4.53% | - | - | 50,440 | 0.22% | 566,605 | 2.50% |
| Feb | - | - | - | - | 2,382 | 0.01% | 1,415,659 | 6.91% | - | - | 30,916 | 0.15% | 528,872 | 2.58% |
| Mar | - | - | - | - | 6,578 | 0.03% | 1,108,971 | 4.80% | - | - | 30,295 | 0.13% | 703,574 | 3.04% |
| Apr | - | - | - | - | 373 | 0.00% | 733,221 | 4.07% | - | - | 16,675 | 0.09% | 582,014 | 3.23% |
| May | - | - | - | - | 60 | 0.00% | 666,225 | 3.26% | - | - | 30,471 | 0.15% | 743,186 | 3.64% |
| Jun | - | - | - | - | 3,696 | 0.01% | 2,216,414 | 8.39% | - | - | 26,223 | 0.10% | 789,591 | 2.99% |
| Jul | - | - | - | - | 0 | 0.00% | 1,619,804 | 8.07% | - | - | 30,205 | 0.15% | 619,970 | 3.09% |
| Aug | - | - | - | - | 395 | 0.00% | 1,264,322 | 5.92% | - | - | 16,048 | 0.08% | 676,724 | 3.17% |
| Sep | - | - | - | - | 753 | 0.00% | 1,362,725 | 6.65% | - | - | 28,241 | 0.14% | 829,874 | 4.05% |
| Oct | - | - | - | - | 0 | 0.00% | 786,979 | 4.34% | - | - | 17,917 | 0.10% | 700,557 | 3.86% |
| Nov | - | - | - | - | 3 | 0.00% | 1,395,967 | 8.12% | - | - | 22,879 | 0.13% | 479,141 | 2.79% |
| Dec | - | - | - | - | 134 | 0.00% | 1,303,201 | 10.22% | - | - | 18,062 | 0.14% | 417,388 | 3.27% |
| 2000 Jan | - | - | - | - | 125 | 0.00% | 1,338,728 | 6.43% | - | - | 21,800 | 0.10% | 494,581 | 2.37% |
| Feb | - | - | - | - | 0 | 0.00% | 1,153,651 | 5.05% | - | - | 10,140 | 0.04% | 799,204 | 3.50% |
| Mar | - | - | - | - | 80 | 0.00% | 1,439,398 | 5.94% | - | - | 22,506 | 0.09% | 751,561 | 3.10% |
| Apr | - | - | - | - | 0 | 0.00% | 1,602,229 | 7.29% | - | - | 18,178 | 0.08% | 577,809 | 2.63% |
| May | - | - | - | - | 0 | 0.00% | 1,407,696 | 5.38% | - | - | 20,609 | 0.08% | 804,608 | 3.07% |
| Jun | - | - | - | - | 3 | 0.00% | 2,302,423 | 9.05% | - | - | 27,466 | 0.11% | 669,104 | 2.63% |
| Jul | - | - | - | - | 0 | 0.00% | 1,268,273 | 6.79% | - | - | 29,349 | 0.16% | 576,134 | 3.08% |
| Aug | - | - | - | - | 0 | 0.00% | 1,955,706 | 9.74% | - | - | 50,764 | 0.25% | 680,495 | 3.39% |
| 2000 Total | - | - | - | - | 208 | 0.00% | 12,468,104 | 6.92% | - | - | 200,812 | 0.11% | 5,353,496 | 2.97% |

6.5.3 Three-Month Euribor Futures – Traded Contracts

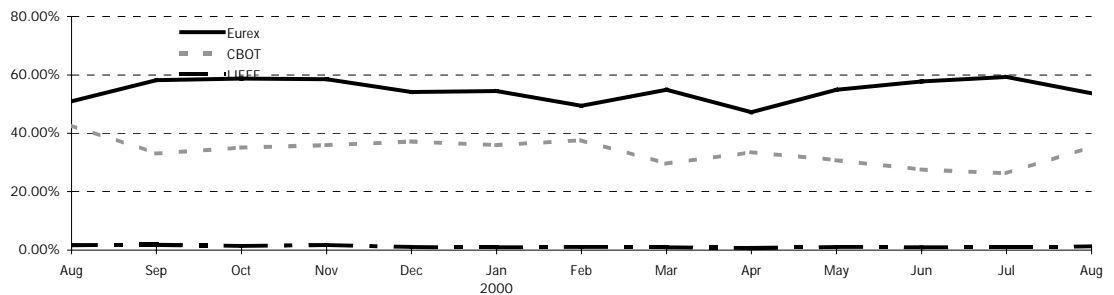
| | Eurex | LIFFE | MATIF/MONEP | MEFF RF/RV | Eurex Share |
|-----------------|-----------|------------|-------------|------------|-------------|
| 1999 Total | 3,033,636 | 35,657,690 | 3,023,195 | 8,812 | 7.27% |
| 2000 1. Quarter | 466,299 | 14,176,942 | 155,707 | 0 | 3.15% |
| 2. Quarter | 316,924 | 15,932,118 | 23,185 | 0 | 1.95% |
| 3. Quarter | 161,045 | 8,580,800 | 7,531 | 0 | 1.84% |
| 1999 Jan | 385,067 | 916,819 | 364,401 | 3,901 | 23.06% |
| Feb | 344,879 | 2,683,642 | 486,497 | 2,206 | 9.81% |
| Mar | 340,513 | 3,587,441 | 405,216 | 2,349 | 7.85% |
| Apr | 205,060 | 2,521,172 | 231,367 | 356 | 6.93% |
| May | 215,113 | 2,239,584 | 218,442 | 0 | 8.05% |
| Jun | 274,169 | 4,421,379 | 441,279 | 0 | 5.34% |
| Jul | 232,346 | 3,474,940 | 287,374 | 0 | 5.82% |
| Aug | 214,736 | 3,253,448 | 188,849 | 0 | 5.87% |
| Sep | 268,997 | 3,842,900 | 180,769 | 0 | 6.27% |
| Oct | 230,145 | 3,526,523 | 101,461 | 0 | 5.97% |
| Nov | 207,644 | 3,348,552 | 65,921 | 0 | 5.73% |
| Dec | 114,967 | 1,841,290 | 51,619 | 0 | 5.73% |
| 2000 Jan | 181,610 | 4,267,853 | 49,498 | 0 | 4.04% |
| Feb | 146,490 | 4,692,471 | 61,579 | 0 | 2.99% |
| Mar | 138,199 | 5,216,618 | 44,630 | 0 | 2.56% |
| Apr | 86,008 | 4,022,742 | 10,465 | 0 | 2.09% |
| May | 124,785 | 5,710,498 | 6,915 | 0 | 2.14% |
| Jun | 106,131 | 6,198,878 | 5,805 | 0 | 1.68% |
| Jul | 69,756 | 3,954,437 | 6,941 | 0 | 1.73% |
| Aug | 91,289 | 4,626,363 | 590 | 0 | 1.93% |
| 2000 Total | 944,268 | 38,689,860 | 186,423 | 0 | 2.37% |

6.6 Capital Market Products

6.6.1 Traded Contracts – Part I

| | Eurex | | CBOT | | CBOE | | CME | | LIFFE | | MATIF/MONEP | | OM | |
|-----------------|-------------|--------|-------------|--------|--------|-------|-------|---|------------|--------|-------------|--------|-----------|-------|
| | Share | | Share | | Share | | Share | | Share | | Share | | Share | |
| 1997 Total | 63,450,369 | 14.77% | 177,617,386 | 41.35% | 72,139 | 0.02% | - | - | 96,130,695 | 22.38% | 44,686,994 | 10.40% | 3,189,021 | 0.74% |
| 1998 Total | 140,962,300 | 29.79% | 216,623,010 | 45.79% | 73,891 | 0.02% | - | - | 47,290,514 | 10.00% | 29,570,958 | 6.25% | 3,141,345 | 0.66% |
| 1999 Total | 245,630,053 | 51.56% | 190,101,028 | 39.90% | 42,040 | 0.01% | - | - | 10,692,729 | 2.24% | 6,386,379 | 1.34% | 2,124,888 | 0.45% |
| 2000 1. Quarter | 79,272,002 | 52.84% | 51,719,868 | 34.48% | 26,306 | 0.02% | - | - | 1,560,640 | 1.04% | 11,131,665 | 7.42% | 353,283 | 0.24% |
| 2. Quarter | 76,001,918 | 53.57% | 43,359,364 | 30.56% | 7,416 | 0.01% | - | - | 1,383,332 | 0.97% | 16,342,020 | 11.52% | 322,764 | 0.23% |
| 3. Quarter | 41,267,260 | 56.30% | 22,868,987 | 31.20% | 2,633 | 0.00% | - | - | 860,747 | 1.17% | 5,587,044 | 7.62% | 82,754 | 0.11% |
| 1999 Jan | 13,299,822 | 40.42% | 16,122,762 | 49.00% | 2,098 | 0.01% | - | - | 1,031,178 | 3.13% | 684,929 | 2.08% | 201,042 | 0.61% |
| Feb | 17,302,424 | 41.56% | 20,278,951 | 48.71% | 1,701 | 0.00% | - | - | 1,469,150 | 3.53% | 786,634 | 1.89% | 210,064 | 0.50% |
| Mar | 21,799,108 | 48.52% | 17,623,078 | 39.23% | 2,697 | 0.01% | - | - | 1,185,292 | 2.64% | 917,650 | 2.04% | 357,632 | 0.80% |
| Apr | 16,330,799 | 48.22% | 14,432,659 | 42.62% | 1,999 | 0.01% | - | - | 864,595 | 2.55% | 593,857 | 1.75% | 168,295 | 0.50% |
| May | 18,755,673 | 43.82% | 20,285,297 | 47.39% | 5,844 | 0.01% | - | - | 1,123,874 | 2.63% | 552,853 | 1.29% | 240,928 | 0.56% |
| Jun | 27,209,136 | 54.61% | 17,725,212 | 35.58% | 5,930 | 0.01% | - | - | 1,152,266 | 2.31% | 938,446 | 1.88% | 318,941 | 0.64% |
| Jul | 24,940,260 | 59.51% | 14,112,193 | 33.67% | 3,968 | 0.01% | - | - | 869,634 | 2.08% | 345,742 | 0.83% | 155,780 | 0.37% |
| Aug | 21,466,745 | 51.00% | 17,990,965 | 42.74% | 3,046 | 0.01% | - | - | 725,745 | 1.72% | 253,234 | 0.60% | 133,478 | 0.32% |
| Sep | 23,260,358 | 58.21% | 13,223,598 | 33.09% | 2,105 | 0.01% | - | - | 721,464 | 1.81% | 398,423 | 1.00% | 142,765 | 0.36% |
| Oct | 23,062,246 | 58.76% | 13,778,263 | 35.11% | 6,178 | 0.02% | - | - | 544,070 | 1.39% | 173,459 | 0.44% | 54,145 | 0.14% |
| Nov | 23,801,338 | 58.56% | 14,625,484 | 35.98% | 2,924 | 0.01% | - | - | 713,958 | 1.76% | 178,351 | 0.44% | 74,525 | 0.18% |
| Dec | 14,402,144 | 54.14% | 9,902,566 | 37.23% | 3,550 | 0.01% | - | - | 291,503 | 1.10% | 562,801 | 2.12% | 67,293 | 0.25% |
| 2000 Jan | 26,500,285 | 54.45% | 17,493,783 | 35.95% | 10,379 | 0.02% | - | - | 460,445 | 0.95% | 2,935,127 | 6.03% | 62,946 | 0.13% |
| Feb | 25,959,568 | 49.44% | 19,766,045 | 37.65% | 8,569 | 0.02% | - | - | 594,601 | 1.13% | 4,175,406 | 7.95% | 75,004 | 0.14% |
| Mar | 26,812,149 | 54.90% | 14,460,040 | 29.61% | 7,358 | 0.02% | - | - | 505,594 | 1.04% | 4,021,132 | 8.23% | 215,333 | 0.44% |
| Apr | 19,826,053 | 47.27% | 14,063,220 | 33.53% | 2,609 | 0.01% | - | - | 310,665 | 0.74% | 6,461,576 | 15.41% | 91,173 | 0.22% |
| May | 29,644,030 | 54.91% | 16,626,836 | 30.80% | 2,731 | 0.01% | - | - | 618,507 | 1.15% | 5,531,517 | 10.25% | 96,997 | 0.18% |
| Jun | 26,531,835 | 57.73% | 12,669,308 | 27.57% | 2,076 | 0.00% | - | - | 454,160 | 0.99% | 4,348,927 | 9.46% | 134,594 | 0.29% |
| Jul | 20,208,585 | 59.29% | 8,960,917 | 26.29% | 1,134 | 0.00% | - | - | 359,496 | 1.05% | 3,243,422 | 9.52% | 33,339 | 0.10% |
| Aug | 21,058,675 | 53.71% | 13,908,070 | 35.47% | 1,499 | 0.00% | - | - | 501,251 | 1.28% | 2,343,622 | 5.98% | 49,415 | 0.13% |
| 2000 Total | 196,541,180 | 53.82% | 117,948,219 | 32.30% | 36,355 | 0.01% | - | - | 3,804,719 | 1.04% | 33,060,729 | 9.05% | 758,801 | 0.21% |

Share of European Options and Futures Exchanges at Capital Market Products Turnover



6.6.2 Traded Contracts – Part II

| | AEX | | IDEM/ MIF | | MEFF RF/RV | | TIFFE | | Osaca SE | | HKFE | | SFE | |
|-----------------|---------|-------|-----------|-------|------------|-------|-------|---|----------|---|-------|---|------------|-------|
| | Share | | Share | | Share | | Share | | Share | | Share | | Share | |
| 1997 Total | 292,860 | 0.07% | 3,018,323 | 0.70% | 23,688,599 | 5.52% | - | - | - | - | - | - | 17,354,831 | 4.04% |
| 1998 Total | 215,700 | 0.05% | 1,324,022 | 0.28% | 16,839,457 | 3.56% | - | - | - | - | - | - | 17,077,491 | 3.61% |
| 1999 Total | 134,539 | 0.03% | - | - | 3,618,103 | 0.76% | - | - | - | - | - | - | 17,674,913 | 3.71% |
| 2000 1. Quarter | 12,847 | 0.01% | - | - | 436,601 | 0.29% | - | - | - | - | - | - | 5,498,390 | 3.67% |
| 2. Quarter | 20,110 | 0.01% | - | - | 286,220 | 0.20% | - | - | - | - | - | - | 4,159,588 | 2.93% |
| 3. Quarter | 6,031 | 0.01% | - | - | 109,485 | 0.15% | - | - | - | - | - | - | 2,512,113 | 3.43% |
| 1999 Jan | 12,540 | 0.04% | - | - | 390,994 | 1.19% | - | - | - | - | - | - | 1,158,219 | 3.52% |
| Feb | 13,260 | 0.03% | - | - | 396,072 | 0.95% | - | - | - | - | - | - | 1,169,528 | 2.81% |
| Mar | 7,404 | 0.02% | - | - | 506,810 | 1.13% | - | - | - | - | - | - | 2,525,951 | 5.62% |
| Apr | 4,194 | 0.01% | - | - | 307,761 | 0.91% | - | - | - | - | - | - | 1,161,917 | 3.43% |
| May | 22,840 | 0.05% | - | - | 333,837 | 0.78% | - | - | - | - | - | - | 1,484,909 | 3.47% |
| Jun | 35,460 | 0.07% | - | - | 416,219 | 0.84% | - | - | - | - | - | - | 2,021,773 | 4.06% |
| Jul | 2,919 | 0.01% | - | - | 208,312 | 0.50% | - | - | - | - | - | - | 1,268,281 | 3.03% |
| Aug | 4,295 | 0.01% | - | - | 181,859 | 0.43% | - | - | - | - | - | - | 1,334,046 | 3.17% |
| Sep | 3,543 | 0.01% | - | - | 295,880 | 0.74% | - | - | - | - | - | - | 1,910,247 | 4.78% |
| Oct | 16,771 | 0.04% | - | - | 225,963 | 0.58% | - | - | - | - | - | - | 1,385,313 | 3.53% |
| Nov | 8,278 | 0.02% | - | - | 212,855 | 0.52% | - | - | - | - | - | - | 1,027,455 | 2.53% |
| Dec | 3,035 | 0.01% | - | - | 141,541 | 0.53% | - | - | - | - | - | - | 1,227,274 | 4.61% |
| 2000 Jan | 1,740 | 0.00% | - | - | 157,005 | 0.32% | - | - | - | - | - | - | 1,045,255 | 2.15% |
| Feb | 3,041 | 0.01% | - | - | 146,981 | 0.28% | - | - | - | - | - | - | 1,777,017 | 3.38% |
| Mar | 8,066 | 0.02% | - | - | 132,615 | 0.27% | - | - | - | - | - | - | 2,676,118 | 5.48% |
| Apr | 1,618 | 0.00% | - | - | 65,692 | 0.16% | - | - | - | - | - | - | 1,117,057 | 2.66% |
| May | 11,134 | 0.02% | - | - | 106,997 | 0.20% | - | - | - | - | - | - | 1,349,446 | 2.50% |
| Jun | 7,358 | 0.02% | - | - | 113,531 | 0.25% | - | - | - | - | - | - | 1,693,085 | 3.68% |
| Jul | 6,031 | 0.02% | - | - | 55,321 | 0.16% | - | - | - | - | - | - | 1,218,528 | 3.57% |
| Aug | n.a. | - | - | - | 54,164 | 0.14% | - | - | - | - | - | - | 1,293,585 | 3.30% |
| 2000 Total | 38,988 | 0.01% | - | - | 832,306 | 0.23% | - | - | - | - | - | - | 12,170,091 | 3.33% |

6.6.3 Ten Year Capital Market Futures – Traded Contracts

| | Euro-Bund Future | US T-Bond | Long Gilt | Euro Notional Future | Bono Nacional 10 Anos | Eurex-Share in % |
|-----------------|------------------|-------------|------------|----------------------|-----------------------|------------------|
| | Eurex | CBoT | LIFFE | MATIF/MONEP | MEFF RF/RV | |
| 1996 Total | | | | | | |
| 1997 Total | 31,337,633 | 99,827,659 | 19,653,565 | 33,752,483 | 23,657,790 | 15.05% |
| 1998 Total | 89,877,840 | 112,224,081 | 16,185,316 | 23,284,475 | 15,662,560 | 34.94% |
| 1999 Total | 144,158,040 | 90,042,282 | 8,421,533 | 6,130,969 | 3,614,750 | 57.12% |
| 2000 1. Quarter | 42,783,805 | 21,502,404 | 1,402,387 | 11,126,915 | 436,601 | 55.38% |
| 2. Quarter | 40,590,834 | 15,713,793 | 1,264,337 | 16,335,354 | 286,093 | 54.71% |
| 3. Quarter | 22,361,640 | 7,789,916 | 797,567 | 5,587,044 | 109,485 | 61.02% |
| 1999 Jan | 8,773,112 | 8,075,169 | 727,082 | 600,865 | 390,517 | 47.25% |
| Feb | 11,354,452 | 10,031,491 | 1,110,633 | 725,201 | 395,764 | 48.08% |
| Mar | 13,983,102 | 8,667,450 | 785,920 | 847,890 | 506,534 | 56.40% |
| Apr | 10,468,984 | 7,196,877 | 589,690 | 583,484 | 307,739 | 54.68% |
| May | 11,899,124 | 9,555,751 | 919,475 | 541,792 | 333,562 | 51.18% |
| Jun | 16,461,800 | 8,072,091 | 921,794 | 922,266 | 415,356 | 61.44% |
| Jul | 14,205,545 | 6,415,055 | 724,561 | 345,531 | 208,189 | 64.87% |
| Aug | 11,947,117 | 7,995,190 | 614,591 | 253,069 | 181,859 | 56.91% |
| Sep | 12,812,290 | 6,559,641 | 624,230 | 396,260 | 295,071 | 61.93% |
| Oct | 11,998,280 | 6,301,070 | 488,224 | 173,459 | 225,933 | 62.53% |
| Nov | 12,682,111 | 6,909,028 | 661,207 | 178,351 | 212,848 | 61.43% |
| Dec | 7,572,123 | 4,263,469 | 254,126 | 562,801 | 141,378 | 59.19% |
| 2000 Jan | 14,516,161 | 7,966,403 | 402,039 | 2,932,527 | 157,005 | 55.89% |
| Feb | 13,826,139 | 8,157,436 | 526,704 | 4,173,256 | 146,981 | 51.53% |
| Mar | 14,441,505 | 5,378,565 | 473,644 | 4,021,132 | 132,615 | 59.07% |
| Apr | 10,881,368 | 5,282,336 | 283,792 | 6,457,676 | 65,692 | 47.37% |
| May | 16,259,360 | 5,972,896 | 562,970 | 5,529,127 | 106,997 | 57.19% |
| Jun | 13,450,106 | 4,458,561 | 417,575 | 4,348,551 | 113,404 | 59.02% |
| Jul | 11,261,895 | 3,080,009 | 334,867 | 3,243,422 | 55,321 | 62.65% |
| Aug | 11,099,745 | 4,709,907 | 462,700 | 2,343,622 | 54,164 | 59.45% |
| 2000 Total | 105,736,279 | 45,006,113 | 3,464,291 | 33,049,313 | 832,179 | 56.22% |

Capital Market Futures - Total 2000

