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monthly news around Eurex November 2009

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Eurex Release 12.0: The New Standard in Risk Management and More

In the following feature, Thomas Lenz, Member of the Eurex Executive Board responsible for operations at Eurex, outlines the scope of this year's software release. In addition to the links with the International Securities Exchange (ISE) and Korea Exchange (KRX), planned for Q1/2010, Eurex Release 12.0, launched on November 16, provides significant improvements for both clearing and trading, such as enhanced trading speed and risk management both pre- and post-trade.

These developments stem from a longer-term business and technical strategy Eurex and Eurex Clearing have been working on for some time. We are expanding both in terms of asset classes and markets. Part of this is the extension of clearing capabilities, which is an element of our long-term technology roadmap. We began this initiative two and a half years ago, when we extended the scope of our connectivity options and started analyzing what is necessary and reasonable to develop.

Focus on New International Exchange Links[1] …

The link between Eurex, ISE, Eurex Clearing and the Options Clearing Corporation will provide a transatlantic trading and clearing capability that enables Eurex members to trade ISE options seamlessly through their existing Eurex membership and local clearing infrastructure.

With KRX, Eurex announced a product cooperation[2] that allows Eurex to offer trading and clearing of daily expiring futures on KOSPI 200 Options after Korean trading hours. Adaptations in the Eurex® system within Release 12.0 will facilitate the transfer of settlement information to KRX.

… and Real-time Risk Management

Eurex has a vertically-integrated trading and clearing model, which means that it is able to look across the whole trade life-cycle and offers an integrated capability to its members, which is reflected in the Release 12.0 enhancements.

We are of the firm belief that in extending our capabilities in trading, we must also broaden our capabilities in monitoring risk. Therefore, our technical roadmap includes real-time risk management features such as allowing users to set limits to the size and volumes of orders, for instance. At the same time, we will be providing necessary risk related data in real-time to trading firms.

[1] The implementation of both exchange links is subject to all necessary regulatory approvals.
[2] Not available for U.S.-based members.



Thomas Lenz, Member of the Eurex Executive Board

With Eurex Release 12.0, we will be adding various functions, including a functionality that not only allows a view of the amount of open interest held by a firm or by a trader but also key risk figures related to each position. We decided after close coordination with the member community that we would rather provide post-trade risk information real-time than do real-time pre-trade position checks in order not to sacrifice latency improvements. If you look at these in conjunction with the pre-trade limits, these will allow people to better control the risk that an individual member firm, or a group of traders, is exposed to.

New Interface "Enhanced Risk Solution"

This thinking is also behind the introduction of real-time information for clearing firms: currently margin requirement information is disseminated at ten minute intervals. With Eurex Release 12.0, this will change, so that whenever an event that triggers a recalculation of margins occurs, the updated risk information is then sent out in real-time. The new Eurex interface Enhanced Risk Solution[3] will feature FIXML format and use the Advanced Message Queuing Protocol (AMQP) for sending messages. The Futures Industry Association/Futures and Options Association initiative for standardized post-trade processing has chosen FIXML as a standard syntax for such business processes. AMQP is a specification for platform-neutral, open standards-based business messaging. Eurex is the very first exchange organization to introduce AMQP as a standard protocol on its system, thus easing the monitoring of positions and risk-related data for its members and ensuring market integrity for all participants. Clients will be able to integrate that information easily into their own risk management systems.

Further Improved Round-trip Times

Meanwhile, improvements have been made to the trading interface Enhanced Transaction Solution, both in terms of usability and in general performance. One thing that will have significant impact for our members in terms of improved round-trip times is that we will move away from sending out trade executions confirmations at the point in time when we have completed all the internal processing to sending out what you might call a preliminary confirmation. In most cases, 99.999 percent of the time, that will be a final confirmation.

Furthermore, the improvements of the OTC volatility strategies and the extension in the Multilateral Trade Registration facility will provide Eurex customers with higher operational efficiency and significant cost reductions.

The schedule for the introduction of Eurex Release 12.0 began in September 2009, and rolls into the first quarter of 2010. It went live on November 16 this year. The Enhanced Risk Solution as well as the pre-trade risk limits and their enhancements are planned to be introduced in March 2010.

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[3] Eurex already offers two optional interfaces "Enhanced Transaction Solution" and "Enhanced Broadcast Solution".

Eurex Release 12.0: Highlights

New Exchange Links[1]	The **Eurex/ISE Link** will allow Eurex members to seamlessly access 430 products from the world's largest equity options market by leveraging their existing membership. The **Eurex/KRX Link**[2] will give Eurex members and their customers access to KOSPI 200 Options, the most heavily traded options in the world.
OTC Enhancements	Users will benefit from optimized usability such as an improved **OTC Vola Strategy Trade** facility for equity options now featuring an integrated cash equity leg via Eurex Clearing's Equity CCP, thus significantly reducing operational risk. An extended **Multilateral Trade Registration** facility will allow to accommodate more products and strategies and up to a total of 50 counterparties.
Enhanced Risk Solution	The new release builds on our leadership in risk management: Starting with Eurex Release 12.0, Eurex Clearing will be the only clearing house worldwide that provides its members with real-time risk data. This new optional interface for risk management called the **Enhanced Risk Solution**, features FIXML-based AMQP transport and will be introduced in the first quarter of 2010. The introduction of AMQP leads to synergies for members because it allows them to program to one accepted standard in the banking industry rather than to a variety of proprietary interfaces, which can lead to significant cost savings. AMQP also fosters improved security as well as increased convenience and operational efficiency.
Matcher Performance Improvement	The new innovative **matcher performance improvement** concept will differentiate to a greater degree between non-persistent and persistent orders, the latter being always written to disk to prevent them from loss during a trading interruption. Thus the processing time of non-persistent orders and quotes will be significantly reduced. Moreover, the support for a new operating system platform, SUN Solaris on X86, may generate synergies for our customers.

[1] The implementation of both exchange links is subject to all necessary regulatory approvals.
[2] Not available for U.S.-based members.

New Access to the Asian Market: Futures on the MSCI Japan Index

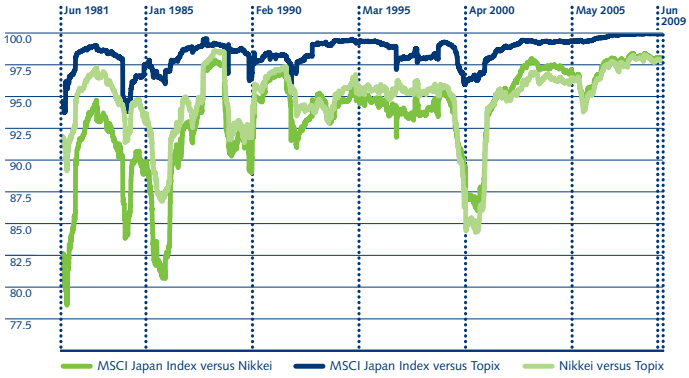
With the launch of futures on the MSCI Japan Index on October 26, 2009, we continue to broaden our coverage of major foreign benchmark indexes. This product extension is part of our initiative to offer you access to Asian financial markets.

The Japanese equity market is the most developed and, apart from China, the biggest in Asia. Due to its size, liquidity and accessibility it is also very popular in Europe and the U.S., where a huge number of mutual funds, ETFs, warrants or certificates are based on the performance of Japanese stocks.

Whereas most of the derivatives volume is focused on Nikkei 225 products, a variety of fund managers are using broader indexes like the MSCI Japan Index or Topix as their benchmarks. In the last few years, nine ETFs have been launched in Europe linked to the MSCI Japan Index, but only two each on Nikkei and Topix. 70 percent of the European ETF volumes for Japan are in those products based on the MSCI Japan Index. Looking into figures of Japanese equity mutual funds in Europe, more than 50 percent of the assets are benchmarked against the MSCI Japan Index and another 30 percent against Topix. Also in the OTC markets, total return swaps on MSCI Indexes for certain countries and regions are becoming more liquid.

Therefore, we now offer a trading and clearing solution for MSCI Japan Index Futures, which, if it is sufficiently liquid, can also be used for hedging Topix exposure. The following graph shows the correlation of the three indexes Nikkei 225, MSCI Japan Index and Topix. In particular the correlation between the MSCI Japan Index and Topix has increased to a level where the tracking error is almost negligible.

Correlation of Indexes: Nikkei 225, MSCI Japan Index and Topix (in Percent)



Main Features of the Index

The MSCI Japan Index is a capitalization-weighted index. It is designed to reflect the sectoral diversity of the Japanese equity markets representing approximately 85 percent of the market capitalization of Japanese companies. Currently, the index is composed of 348 companies listed primarily at the Tokyo Stock Exchange, but also at the Osaka Securities Exchange or the JASDAQ. The top five companies are Toyota, Mitsubishi, Honda, Canon, Sumitomo Mitsui.

Main Features of the Eurex Futures

The MSCI Japan Index is calculated both as a price index and a total return index (net and gross), each in Yen and U.S. dollars.

Eurex chose to use the net total return index version, as this is the default choice for other products such as OTC swaps and ETFs based on MSCI indexes. Under the net total return methodology, dividend payments are reinvested in the index value and do not account for additional pricing risk.

Another specialty of the futures is that they are settled on the second Friday of the expiration month, which is the standard for Japanese derivatives, rather than the third Friday, which is normally used for Eurex index futures. Apart from that, the MSCI Japan Index Futures is a standard product with three quarterly expirations and cash settlement. A number of Market Makers quote prices during European trading hours.

For further information, please visit our website.

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Contract Specifications – MSCI Japan Index Futures

Underlying Instrument	MSCI Japan Index
Index Type	Net total return
Currency	USD
Index Value	3,700 (October 2009)
Index Muliplier	USD 10 per index point
Settlement	Cash settlement
Final Settlement Day	Second Friday of the expiration month
Final Settlement Price	Index close on the 2nd Friday
Last Trading Day	The trading day preceeding the Final Settlement Day
Minimum Price Movement	1 index point, representing a value of USD 10
Contract Terms	The three nearest months within the cycle of Mar, Jun, Sep, Dec
Trading Hours	08:00 – 22:00 CET
Minimum Block Trade Size	50 contracts (~ USD 1.8 million notional)

More Ways to Trade Euro-BTP Futures

With the extension of our fixed income segment, we have offered our members new possibilities to fine-tune their hedging in non-triple A rated European government bonds. Facilitating the markets need with an effective tool, the futures contracts have had a positive start. Since their launch on September 14, more than 200,000 contracts in Euro-BTP Futures have been traded, with an open interest totalling more than 16,000 contracts. Currently, seven Market Makers are contributing to tight spreads from 1 to 2 ticks.

The new contract offers various trading opportunities for traditional and alternative investment managers.

Euro-BTP Futures and Portfolio Overlay

The introduction of Euro-BTP Futures to Eurex's existing suite of benchmark fixed income futures increases the fund managers' possibilities in effecting changes in portfolio asset allocation, whilst leaving the existing portfolio intact.

For example, consider a European pension fund manager who wishes to switch 10 percent of his EUR 100 million current EU benchmark ten-year bond portfolio into Italian bonds. The portfolio has duration of 7.5 years. The steps in the portfolio overlay to synthetically switch part of the portfolio into BTP's are as follows:

1. Calculate the number of Eurex Euro-Bund December 09 Futures to be sold to reduce the EU benchmark ten-year bond portfolio by 10 percent:

(Duration × Investment × 0.0001) / BPV Euro-Bund Futures
= (7.50 × EUR 10 million × 0.0001) / (7.93 / 0.885104)
= (7.50 × EUR 10 million × 0.0001) / 8.959 futures ticks
= (7.50 × EUR 10 million × 0.0001) / EUR 89.59
= 83.71 ~ 84 Eurex Euro-Bund Futures

BPV measures the change in value of an asset or portfolio resulting from a 0.01 percent change in yield.
The BPV of Euro-Bund Futures = BPV CTD / Conversion Factor

The CTD (Cheapest-to-Deliver) is the bond, deliverable against a futures contract, for which delivery is most attractive in terms of cost from the short position holder's point of view.

The Conversion Factor is that factor used to equalize for the difference in issue terms between the notional bond underlying a bond futures contract and the real bonds eligible for delivery.

2. Calculate the ratio of Euro-BTP Futures to Euro-Bund Futures

The BPV of the Euro-BTP Futures, using the same calculation as above, is:

= 8.53 / 0.893114
= 9.551 futures ticks (EUR 95.51)

Therefore, the ratio of Euro-Bund Futures to Euro-BTP Futures is 1.0661 : 1

The fund manager sells 84 Euro-Bund Futures and buys 79 Euro-BTP Futures to synthetically switch 10 percent of his core European bond exposure to an Italian bond exposure.

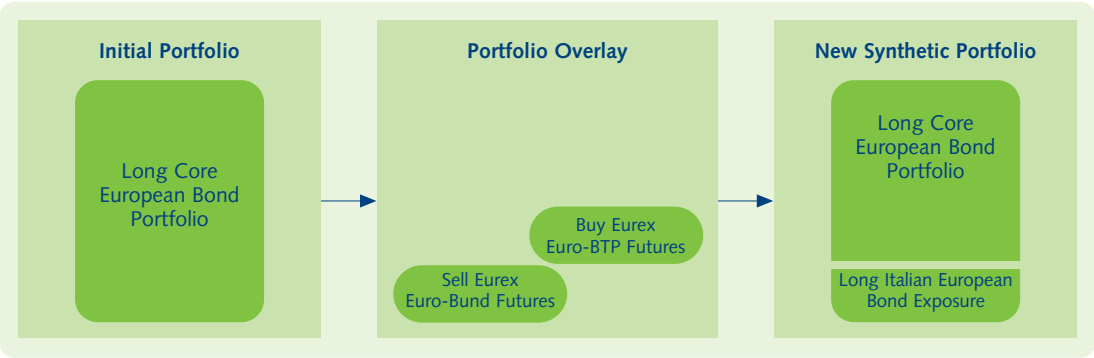
By way of this portfolio overlay strategy, the fund manager can quickly switch part of his core exposure into Italian exposure, whilst keeping the underlying portfolio intact. When the fund manager believes the outperformance of Italian bonds has run its course, he can unwind the long Euro-BTP/short Euro-Bund Futures spread position. The diagram below outlines portfolio overlay using Eurex Euro-Bund Futures and Eurex Euro-BTP Futures.

By buying 79 Eurex Euro-BTP Futures, a fund manager can quickly create a synthetic EUR 10 million investment in Italian government bonds.

Euro-BTP Futures and Synthetic Spread Trading

A fund manager who has a particular view on the spread between benchmark German government bonds and Italian government bonds can enter into a spread trade between Eurex Euro-Bund and Euro-BTP Futures. Under these circumstances, he can buy (sell) the Euro-Bund and simultaneously sell (buy) the Euro-BTP Futures. This offers a fast and effective way to take a directional view on the spread between the German and Italian bond markets.

Using Eurex Euro-Bund Futures and Eurex Euro-BTP Futures in Portfolio Overlay



Euro-BTP Futures and Synthetic Cash Investment

By buying Euro-BTP Futures a fund manager wants to create a synthetic EUR 10 million bond investment. He has a target duration of 7.5 years. The steps in the creation of the synthetic cash investment are as follows:

Calculate the number of Eurex Euro-BTP December 09 Futures

(Duration × Investment × 0.0001) /
BPV Euro-Bund Futures
= (7.50 × EUR 10 million × 0.0001) / EUR 95.51
= 78.53
~ 79 Eurex Euro-BTP Futures

The BPV of Euro-Bund Futures = BPV CTD / Conversion Factor

The steps involved are a combination of the two examples above. The ratio of Euro-Bund Futures to Euro-BTP Futures is: 1.0661 : 1. Therefore, for a nominal EUR 5 million exposure, to trade the Euro-Bund/Euro-BTP government bond spread, the fund manager would buy 42 Eurex Euro-Bund Futures and sell 40 Eurex Euro-BTP Futures.

For further information, please visit our website.

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Product in Focus

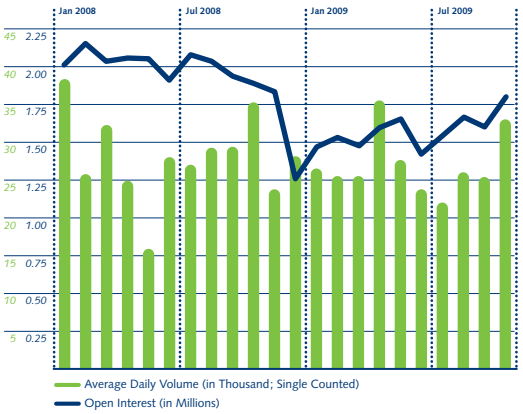
Equity Options at Eurex – The Dutch Segment

Get to know the product.

Contract Specifications

Underlying	Equities of Dutch companies
Minimum Price Change	EUR 0.01
Contract Size	100 shares
Contract Months	up to 60 months
Settlement	physical delivery of the underlying equities (also cash settlement for Flexible Options)
Trading Hours	09:00–17:30 CET (order book trades) 09:00–19:00 CET (OTC trade entry)
Bloomberg ID	equity code GR Equity OMON

Volume & Open Interest



Despite the recent credit crunch and overall reduction in trading activity, options on Dutch equities have experienced stable liquidity this year. In particular, the opportunity to trade equity derivatives on the major European blue chip stocks along with leading index derivatives on a single platform is a key reason for market participants to decide in favour of Eurex.

The components of the Dutch benchmark index AEX, which represents around 90 percent of the Dutch equity market, are fully covered. Eurex launched five new equity options in the Dutch segment in 2009 and currently offers 26 options and 25 Single Stock Futures on Dutch equities.

Product News In order to improve the alignment with the home market the strike price pattern has been adjusted. This enables Market Makers at Eurex to provide better spreads in almost every strike that the home market offers. Price changes in equity options at Eurex are at a minimum of one cent. Thus customers can trade on the most competitive prices.

Liquidity The advantage of the small price increments is reflected in the high order book share. Around 80 percent of the volume is traded in the central order book where price discovery is most competitive. Year-to-date Eurex members traded in total 26,500 option contracts per day in Dutch single names and an additional 13,000 futures contracts. The open interest in Dutch equity options has increased by 22 percent since January 2009.

Liquidity is provided on a permanent basis by four dedicated Market Makers who quote prices on the screen as well as on the phone for larger sizes. For an overview of the quotation requirements for Dutch equity options, please refer to **www.eurexchange.com > Trading > Market Model > Market-Making > Market Maker Obligations**.

OTC Trading In addition to central order book trading, it is possible to enter pure OTC trades, where prices and quantities are agreed on a bilateral basis. Thereby, important product parameters can also be tailored individually by the client. That way, market participants enjoy the flexibility of customized trading while at the same time they benefit from the advantages of a CCP and a standardized clearing and settlement process.

Average trade sizes in Dutch options in 2009:

- Order book trades: 44 contracts
- OTC block trades: 1,915 contracts

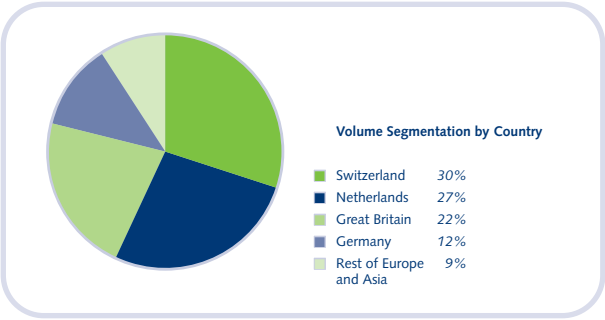
Incentives The trading and clearing fees for Dutch equity derivatives are EUR 0.20 per contract, for both order book and OTC business. Market Makers who meet their quoting obligations in Dutch equity options benefit from a fee reduction of up to 90 percent.

When entering larger volumes of bilaterally agreed equity derivatives via the Eurex Clearing OTC Trade Entry facilities, the fees for customer trades are capped at EUR 200 and for proprietary business at EUR 200 for Single Stock Futures and EUR 100 for equity options.

Look at the market.

Until the end of October this year 154 members were active in Dutch equity options, mainly Swiss and Dutch Market Makers and banks as well as European funds.

Market Breakdown Looking at the 2009 trade volume segmentation by country, Switzerland makes up 30 percent of the volume in Dutch equity options, another 27 percent originate from the Netherlands, 22 percent from Great Britain, 12 percent from Germany and 9 percent from the remaining parts of Europe and Asia.



The account breakdown for Dutch equity options over the course of the year is relatively stable, with customer and proprietary business slightly increasing relative to Market Maker business towards the end of the year.

Trade it.

Trading Dutch equity options at Eurex provides multiple benefits for customers: Liquidity provision is facilitated by a Market Maker scheme, which enables Market Makers to provide better bid/offer spreads than in the home market. The one-cent price granularity also enables customers to trade for the best price possible. The transaction costs are significantly lower. Finally, the European investor can benefit from cross margining with other equity options at Eurex.

Using the OTC Flexible Options facility, product parameters like strike price, exercise type, expiration or settlement type (physically delivered or cash-settled) can be customized. Various option strategies can be traded via the Strategy Wizard[SM] functionality. Starting with Eurex Release 12.0 an enhanced OTC volatility trading strategy will enable delta neutral trading of options against the equity cash leg in one trade.

Learn more.

For further information, please visit our website.

Recommended Reads

Fact Sheet: Eurex OTC Volatility Strategy With Cash Equity Leg

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Market Makers in Dutch Equity Options

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eXAS Allows Worldwide Electronic Exchange Admission as of December 1, 2009

We have enhanced our eXchange Admission Service and redesigned all associated processes to be more efficient and user-friendly. Starting on December 1, admission, registration and de-registration of traders and professional back office personnel as well as the administration of user IDs can be easily conducted via internet from any location worldwide. The eXAS service will replace the current paper-based admission- and registration processes.

With eXAS, traders and professional back office staff can easily file for their admission, registration or de-registration at the Eurex exchanges via the secured Member Section. In addition, admission administrators and user ID maintainers are able to de-register a trader or professional back office staff member.

Moreover, the user ID maintainer has an overview of all user IDs and related user names of a respective member firm. He can request electronically for user IDs to be set up or deleted as well as for existing user IDs to be changed.

Further information about **eXAS** and **user IDs, admission and registration** is available at our website.

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Andreas Preuß Elected to the Board of Directors of the World Federation of Exchanges



Andreas Preuß, CEO of Eurex and Deputy CEO of Deutsche Börse Group

At its 49th General Assembly in Vancouver at the beginning of October the World Federation of Exchanges (WFE) elected a new Board of Directors for 2010/2011. Andreas Preuß, CEO of Eurex and Deputy CEO of Deutsche Börse Group, was one of the newly elected representatives to the Board.

Together with three other members of the WFE Board he is responsible for the EMEA (Europe, Middle East & Afrika) region.

The World Federation of Exchanges is based in Paris and represents the interests of over 50 publicly regulated stock and futures exchanges. The member exchanges of the WFE are responsible for ensuring that important markets in the financial world are capable of functioning. Almost 46,000 companies are listed on WFE exchanges. The WFE conducts studies on behalf of members and organizes workshops and conferences throughout the world and attends political processes, particularly in the context of the financial crisis, on about the level of the G20.

The senior management from more than 50 of the world's leading exchanges gathered in early October in Vancouver for the 49th General Assembly and Annual Meeting of the WFE. For many years now, this assembly has represented the largest gathering of global exchange leaders worldwide. Issues addressed at this year's assembly included corporate governance, market structure, and the role exchanges played to stabilize markets during the recent financial crisis.

To find out more about the WFE, please click here.

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Marcus Zickwolff Became Chairperson of CCP12 Executive Committee



Marcus Zickwolff, Executive Director of Eurex Clearing AG

On September 18, 2009, the members of CCP12, the Global Association of Central Counterparties, elected a new Executive Committee at the special general meeting in Hong Kong. The new chairperson elected with immediate effect is Marcus Zickwolff, Executive Director, Eurex Clearing AG.

He takes over responsibilities from Anne T. Brown, Chief Risk Officer, Australian Securities Exchange Ltd. (ASX). Anne Brown had served as chairperson since April 2008, and she will continue to serve as a member of the CCP12 Executive Committee.

About CCP12

CCP12, a global organization formed in 2001, has been working to further the industry's dialogue on the adoption of best clearing and risk management practices, and support strategic progress on regulatory harmonization and the enhancement of global standards. Meanwhile CCP12 has a membership of 25 CCP organisations.

To find out more about CCP12, please click here.

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MARKET TRENDS

Deutsche Börse and Eurex Support EU Commission Plans to Increase Safety and Soundness of OTC Derivatives Market

Deutsche Börse and Eurex welcome the communication issued by the EU Commission entitled "Ensuring Efficient, Safe and Sound Derivatives Markets: Future Policy Actions". Both companies support the EU Commission's objective to reduce systemic risks in the OTC derivatives market in order to increase the stability of the market with the proposed measures. Effective risk management and improved transparency are essential elements to strengthen the safety and soundness of the current market organization.

With their expertise as an operator of markets and of Europe's largest clearinghouse Deutsche Börse and Eurex want to actively support the EU Commission in implementing its proposals. The communication finalizes the consultation process towards a future regulation of OTC derivatives markets in the European Union and states the proposals of the EU Commission for 2010.

Deutsche Börse and Eurex published their proposals for a market structure with improved safety and integrity at the beginning of September 2009 in their White Paper entitled "The Global Derivatives Market – A Blueprint for Market Safety and Integrity".

The White Paper can be downloaded from the Eurex website.

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EDUCATION

Capital Markets Academy December 2009 and January 2010

	Course	December	January
System Training Courses	Eurex System Training Trading	**07** London **08** Paris **09** Paris	**13** London **15** Paris
	Basic Technical Training		**25** London
	Advanced Technical Training		**27** London
	Eurex Repo System Training CHF Repo Market		**11** Zurich
Examinations	Eurex Clearer Test[1]	**15** London **15** Paris **16** Frankfurt **17** Zurich	**19** London **26** Paris **27** Frankfurt
	Eurex Exchange Trader Examination[1]	**11** Frankfurt **15** London **16** Frankfurt **17** Zurich	**19** London **20** Zurich **26** Paris **27** Frankfurt

[1] The examination can be taken in English or German language at all locations.

The training site of Deutsche Börse AG, **www.deutsche-boerse.com/academy**, gives you one-stop access to all Eurex training sessions and exams, T +49-69-211-13767, F +49-69-211-13763, e-mail: academy@eurexchange.com.

For Repo Training, please contact Eurex Repo Training, Selnaustrasse 30, 8021 Zurich, T +41-58-854-2424, **www.eurexrepo.com**.

EVENTS

Events and Conferences in December 2009 and January 2010

	Location	Date
5th Annual FIA Asia Derivatives Conference	St. Regis Hotel, Singapore	December 02–04

eurex

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Average Daily Volume of 10.4 Million Contracts at Eurex and ISE in October

At the international derivatives markets of Eurex, an average daily volume of 10.4 million contracts was traded in October 2009; 14.3 million contracts were traded during the same month in 2008 due to the turbulence of the financial crisis. This year's figure splits into 6.4 million contracts traded at Eurex (October 2008: 9.9 million) and 4.0 million contracts were traded at the International Securities Exchange (ISE) (October 2008: 4.4 million). In October, a total of 228.8 million contracts were traded on both exchanges, thereof Eurex with 141.6 million and ISE with 87.2 million, compared with 226.6 million contracts at Eurex and 102.0 million at ISE year-on-year.

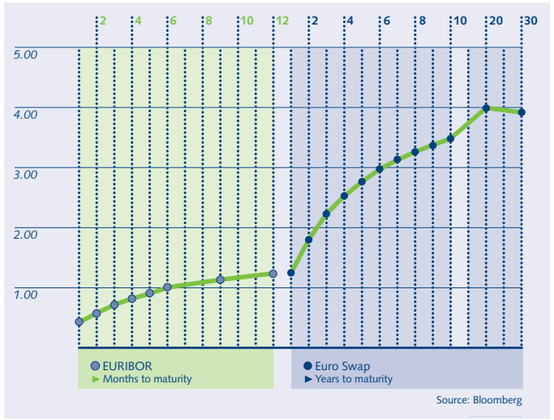
Eurex – Traded Contracts & Open Interest (in Millions): Oct 2008 – Oct 2009



At Eurex, the equity index derivatives segment recorded the highest turnover, totaling 67.4 million contracts (October 2008: 140.0 million). Thereof, 27.3 million contracts were traded in the Dow Jones EURO STOXX 50® Index Futures and 25.7 million contracts in the Dow Jones EURO STOXX 50® Index Options. DAX® Futures and Options saw a combined volume of 12.5 million contracts. Trading volume in equity derivatives (equity options and Single Stock Futures) accounted for 29.9 million contracts compared with 34.1 million in October 2008. Dividend futures continued to grow and totaled more than 310,000 contracts.

The interest rate derivatives segment reached 44.0 million contracts (October 2008: 52.5 million). Euro-Bund Futures totaled 17.4 million contracts, Euro-Bobl Futures 9.7 million contracts and Euro-Schatz Futures 11.1 million contracts. The new Euro-BTP Futures – launched September 14 – reached already more than 97,000 contracts.

European Yield Curve



Source: Bloomberg

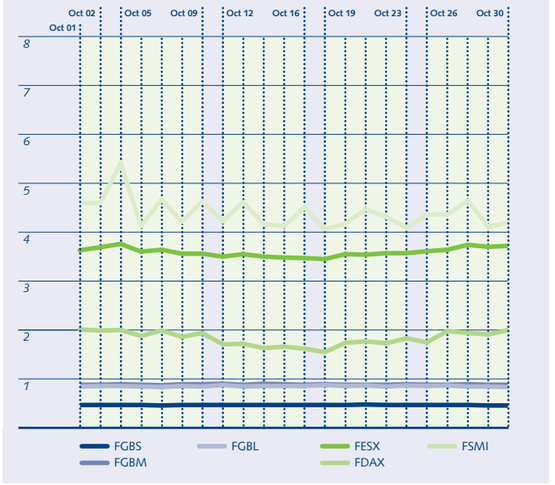
Eurex Repo, which operates CHF and EUR repo markets, recorded an average outstanding volume of EUR 150.0 billion (October 2008: EUR 159.1 billion). The secured money market segment GC Pooling® continued to grow with a rate of 47 percent year-on-year; the average outstanding volume reached EUR 75.4 billion (October 2008: EUR 51.2 billion). The whole EUR repo segment grew by 26 percent and totaled EUR 103.0 billion (October 2008: EUR 81.6 billion).

The electronic trading platform Eurex Bonds, which rounds out Eurex's fixed income product range, saw a volume of EUR 7.0 billion (single counted) in October, compared with EUR 8.1 billion in October last year and EUR 6.5 billion in September 2009.

Volatility Index – FVS (VSTOXX® Mini Futures) in Percent, at Day End: Oct 2009



Eurex Liquidity Measure – DJ EURO STOXX 50® Index, DAX®, SMI®*, Euro-Bund, Euro-Bobl, Euro-Schatz Futures*



* **Liquidity Measure:** The liquidity of futures contracts can be expressed using an indicator denominated in basis points. This indicator is based on the spread, market depth and on whether an order can be immediately executed. (Nominal value EUR 1 Mio.)

Monthly Key Market Information

Interest Rates (Main Refinancing)	Rate (Month End)
ECB Rate	1.00%
Fed Fund Rate	0.25%
BoE Bank Rate	0.50%
Inflation Rate	**Rate (Previous Month End)**
Eurozone (YoY)	–0.50%
iTraxx® CDS Indexes	**Market Price (Month End)**
iTraxx® Europe 5Y	85.345
iTraxx® HiVol 5Y	148.919
iTraxx® Crossover 5Y	589.017
Equity Indexes	**Index (Month End)**
Dow Jones EURO STOXX 50® Index	2,743.5
DAX®	5,414.96
SMI®	6,285.76
CTD Bond for	**Bond (Month End)**
Euro-Schatz Sep 09	DE0001137263
Euro-Schatz Dec 09	DE0001137271
Euro-Schatz Mar 10	DE0001135192
Euro-Schatz Jun 10	DE0001141505
Euro-Bobl Sep 09	DE0001135259
Euro-Bobl Dec 09	DE0001135259
Euro-Bobl Mar 10	DE0001135267
Euro-Bobl Jun 10	DE0001135267
Euro-Bund Sep 09	DE0001135358
Euro-Bund Dec 09	DE0001135358
Euro-Bund Mar 10	DE0001135374
Euro-Bund Jun 10	DE0001135374
Euro-Buxl® Sep 09	DE0001135226
Euro-Buxl® Dec 09	DE0001135226
Euro-Buxl® Mar 10	DE0001135226
Euro-Buxl® Jun 10	DE0001135226
CONF Sep 09	CH0015221663
CONF Dec 09	CH0015221663
CONF Mar 10	CH0018454253
CONF Jun 10	CH0018454253

Sources: Bloomberg, Deutsche Börse and Eurostat

Overview – Most Active (25) Traded Contracts: Oct 2009

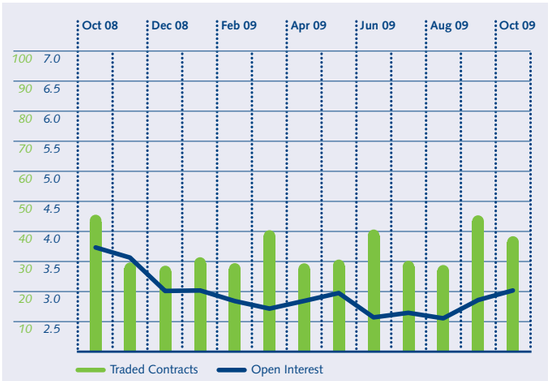
	Traded Contracts	Open Interest	Orderbook Volume
DJ EURO STOXX 50® Index Futures	27,324,466	2,512,064	91.33%
DJ EURO STOXX 50® Index Options	25,714,539	53,373,922	23.26%
Euro-Bund Futures	17,380,839	964,809	94.23%
Euro-Schatz Futures	11,069,497	1,339,751	94.20%
Euro-Bobl Futures	9,658,054	657,335	91.82%
DAX® Options	8,933,163	11,462,023	23.87%
DAX® Futures	3,661,614	198,357	95.38%
Options on Euro-Bund Futures	3,462,940	691,738	21.73%
Deutsche Telekom Options	3,147,557	10,348,655	23.29%
Nokia Options	2,814,291	4,043,387	36.16%
Allianz Options	2,304,021	8,528,915	57.86%
Options on Euro-Schatz Futures	1,728,012	494,357	12.57%
UBS Options	1,715,674	2,936,539	58.92%
SAP Options	1,393,579	3,249,218	38.69%
Schweizerische Rückversicherung Options	1,172,452	3,843,248	66.49%
Daimler Options	1,077,148	2,519,909	30.20%
Münchener Rückversicherung Options	1,043,673	3,322,296	43.01%
E.ON Options	982,724	1,898,807	25.57%
Credit Suisse Group Options	881,235	2,081,567	61.75%
Nestlé Options	852,710	1,559,427	33.75%
Deutsche Bank Options	796,106	1,734,335	51.50%
Commerzbank Options	789,318	1,524,201	73.48%
SMI® Futures	747,413	168,821	97.53%
BASF Options	711,692	1,139,188	33.94%
ABB Options	629,737	1,728,708	55.01%

Interest Rate Derivatives

Fixed Income Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Fixed Income Futures									
CONF Futures	CONF	12,294	–65.84%	559	235,697	–32.71%	100.00%	9,658	29.15%
Euro-BTP Futures	FBTP	97,451	-	4,430	159,808	-	92.75%	16,126	-
Euro-Bobl Futures	FGBM	9,658,054	–21.10%	439,002	87,160,996	–37.44%	91.82%	657,335	–34.67%
Euro-Bund Futures	FGBL	17,380,839	–12.17%	790,038	150,773,593	–35.24%	94.23%	964,809	–5.58%
Euro-Buxl® Futures	FGBX	48,844	–26.52%	2,220	697,961	–28.86%	89.50%	38,147	–5.01%
Euro-Schatz Futures	FGBS	11,069,497	–15.67%	503,159	103,140,627	–34.33%	94.20%	1,339,751	–18.71%
Fixed Income Futures – Total		**38,266,979**	**–15.45%**	**1,739,408**	**342,168,682**	**–35.50%**	**93.60%**	**3,025,826**	**–18.74%**
Options on Fixed Income Futures									
Options on Euro-Bobl Futures	OGBM	516,478	–73.63%	23,476	6,213,986	–53.67%	23.78%	183,257	–75.14%
Options on Euro-Bund Futures	OGBL	3,462,940	13.72%	157,406	24,846,529	–15.74%	21.73%	691,738	–2.49%
Options on Euro-Schatz Futures	OGBS	1,728,012	–20.26%	78,546	14,448,219	–22.87%	12.57%	494,357	–43.92%
Options on Fixed Income Futures – Total		**5,707,430**	**–20.40%**	**259,429**	**45,508,734**	**–26.16%**	**19.15%**	**1,369,352**	**–41.18%**

Money Market Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Money Market Futures									
One-Month EONIA Futures	FEO1	0	-	0	0	-	-	0	-
Three-Month EURIBOR Futures	FEU3	25,072	–47.04%	1,140	343,533	–44.22%	94.02%	21,917	–40.67%
Money Market Futures – Total		**25,072**	**–47.04%**	**1,140**	**343,533**	**–44.22%**	**94.02%**	**21,917**	**–40.67%**
Options on Money Market Futures									
Options on Three-Month EURIBOR Futures	OEU3	0	-	0	0	-	-	0	-
Options on Money Market Futures – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**
Money Market Derivatives – Total		**25,072**	**–47.04%**	**1,140**	**343,533**	**–44.22%**	**94.02%**	**21,917**	**–40.67%**
Interest Rate Derivatives – Total		**43,999,481**	**–16.16%**	**1,999,976**	**388,020,949**	**–34.54%**	**83.94%**	**4,417,095**	**–27.46%**

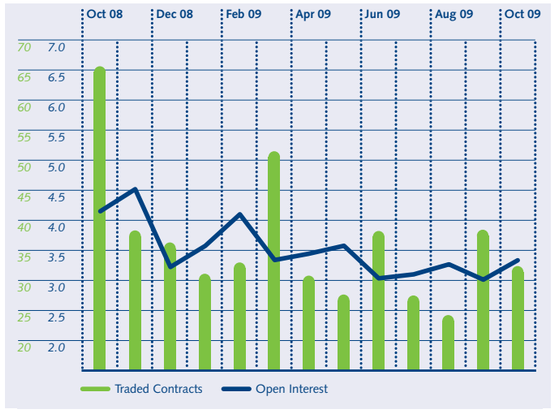
Fixed Income Futures – Traded Contracts & Open Interest (in Millions)



Equity Index Derivatives – Futures

Equity Index Futures		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Blue Chip Equity Index Futures									
DAX® Futures	FDAX	3,661,614	–40.55%	166,437	34,107,941	–19.79%	95.38%	198,357	–10.90%
DJ EURO STOXX 50® Index Futures	FESX	27,324,466	–51.70%	1,242,021	282,179,868	–23.49%	91.33%	2,512,064	–21.17%
DJ EURO STOXX® Select Dividend 30 Index Futures	FEDV	3,319	–62.28%	151	101,766	22.83%	48.09%	11,803	5.38%
DJ Global Titans 50SM Index Futures (USD)	FT50	0	-	0	0	-	-	0	-
DJ Global Titans 50SM Index Futures	FGTI	0	-	0	120	–80.20%	-	20	-
DJ STOXX 50® Index Futures	FSTX	56,886	–59.03%	2,586	1,080,366	–13.81%	96.24%	41,077	–26.24%
DJ STOXX® 600 Index Futures	F600	2,896	–52.78%	132	99,647	17.91%	86.50%	5,464	–19.30%
DJ STOXX® Large 200 Index Futures	F2LA	1,758	47.61%	80	90,264	–18.26%	68.94%	3,266	–73.03%
DJ STOXX® Mid 200 Index Futures	F2MI	5,322	–39.54%	242	243,565	–38.13%	52.65%	11,278	–66.46%
DJ STOXX® Small 200 Index Futures	F2SM	3,110	56.68%	141	152,724	–36.33%	43.73%	8,184	–38.59%
DivDAX® Futures	FDIV	251	–95.93%	11	1,768	–91.39%	100.00%	241	–95.98%
MDAX® Futures	F2MX	20,890	–38.30%	950	230,955	–57.51%	87.14%	12,468	–11.50%
MSCI Japan Index Futures	FMJP	41	-	2	41	-	100.00%	41	-
MSCI Russia Index Futures	FMXR	2,168	–91.77%	99	42,689	–49.15%	-	1,293	–88.89%
OMXH25 Futures	FFOX	6,323	3.69%	287	96,557	–35.33%	16.18%	9,209	0.63%
RDXxt® USD – RDX Extended Index Futures	FRDX	0	–100.00%	0	1,223	30.80%	-	0	–100.00%
SLI Swiss Leader Index® Futures	FSLI	372	–96.85%	17	39,483	–60.24%	100.00%	2,853	–1.52%
SMIM®-Futures	FSMM	6,755	–31.27%	307	67,454	–22.39%	100.00%	2,726	–25.62%
SMI® Futures	FSMI	747,413	–60.35%	33,973	10,269,094	–32.05%	97.53%	168,821	–23.26%
TecDAX® Futures	FTDX	15,232	–39.46%	692	202,800	–48.55%	100.00%	8,042	–20.03%
Blue Chip Equity Index Futures – Total		**31,858,816**	**–50.91%**	**1,448,128**	**329,008,325**	**–23.49%**	**91.91%**	**2,997,207**	**–21.53%**
DJ EURO STOXX® Sector Index Futures									
DJ EURO STOXX® Automobiles & Parts Futures	FESA	4,625	–81.47%	210	70,478	–61.73%	100.00%	3,251	–56.99%
DJ EURO STOXX® Banks Futures	FESB	23,518	–48.31%	1,069	366,072	–35.01%	79.77%	16,021	–34.91%
DJ EURO STOXX® Basic Resources Futures	FESS	2,785	–30.22%	127	25,275	–24.04%	100.00%	694	–54.58%
DJ EURO STOXX® Chemicals Futures	FESC	3,401	–22.86%	155	25,069	–25.16%	88.12%	1,689	–13.61%
DJ EURO STOXX® Construction & Materials Futures	FESN	2,537	6.51%	115	39,167	38.20%	83.60%	1,667	30.64%
DJ EURO STOXX® Financial Services Futures	FESF	1,873	41.79%	85	16,486	–45.53%	100.00%	711	–61.77%
DJ EURO STOXX® Food & Beverage Futures	FESO	1,093	–42.53%	50	18,111	–41.55%	100.00%	725	–44.10%
DJ EURO STOXX® Healthcare Futures	FESH	1,033	–76.63%	47	28,701	–30.70%	100.00%	1,272	–46.98%
DJ EURO STOXX® Industrial Goods & Services Futures	FESG	2,787	101.37%	127	28,924	38.51%	76.32%	2,038	189.08%
DJ EURO STOXX® Insurance Futures	FESI	10,223	–16.85%	465	153,493	–21.88%	49.05%	15,991	14.38%
DJ EURO STOXX® Media Futures	FESM	1,555	–28.93%	71	22,777	–36.25%	23.86%	3,397	175.51%
DJ EURO STOXX® Oil & Gas Futures	FESE	5,637	–24.07%	256	63,809	–59.48%	81.16%	5,737	–31.11%
DJ EURO STOXX® Personal & Household Goods Futures	FESZ	413	–59.63%	19	18,511	–3.14%	100.00%	374	–63.69%
DJ EURO STOXX® Real Estate Futures	FESL	65	–91.66%	3	1,655	112.45%	100.00%	67	–1.47%
DJ EURO STOXX® Retail Futures	FESR	538	–45.98%	24	21,311	–13.12%	100.00%	583	–44.37%
DJ EURO STOXX® Technology Futures	FESY	1,538	–81.49%	70	78,976	–38.30%	100.00%	2,615	–73.07%
DJ EURO STOXX® Telecommunications Futures	FEST	5,787	–58.03%	263	120,431	–41.32%	89.11%	5,729	–53.95%
DJ EURO STOXX® Travel & Leisure Futures	FESV	2,684	13.15%	122	27,468	–5.29%	100.00%	1,650	1.60%
DJ EURO STOXX® Utilities Futures	FESU	10,281	23.20%	467	84,242	–18.61%	35.39%	5,611	10.13%
DJ EURO STOXX® Sector Index Futures – Total		**82,373**	**–44.26%**	**3,744**	**1,210,956**	**–35.10%**	**74.55%**	**69,822**	**–28.57%**
DJ STOXX® 600 Sector Index Futures									
DJ STOXX® 600 Automobiles & Parts Futures	FSTA	8,165	–70.83%	371	128,482	–61.75%	89.93%	4,950	–49.81%
DJ STOXX® 600 Banks Futures	FSTB	87,603	–51.03%	3,982	984,359	–29.90%	64.63%	38,545	–58.66%
DJ STOXX® 600 Basic Resources Futures	FSTS	41,402	2.86%	1,882	409,460	13.72%	65.52%	10,646	–34.43%
DJ STOXX® 600 Chemicals Futures	FSTC	5,176	29.92%	235	63,307	–20.27%	60.26%	3,065	–14.00%
DJ STOXX® 600 Construction & Materials Futures	FSTN	1,960	–83.14%	89	55,161	–54.96%	100.00%	2,780	–52.00%
DJ STOXX® 600 Financial Services Futures	FSTF	918	–76.32%	42	21,372	–66.44%	100.00%	2,697	38.38%
DJ STOXX® 600 Food & Beverage Futures	FSTO	12,419	45.34%	565	147,454	5.81%	46.78%	13,469	29.03%
DJ STOXX® 600 Healthcare Futures	FSTH	14,541	–42.92%	661	296,774	–7.13%	53.35%	14,315	–20.26%
DJ STOXX® 600 Industrial Goods & Services Futures	FSTG	32,408	197.40%	1,473	248,071	13.93%	23.32%	19,585	70.50%
DJ STOXX® 600 Insurance Futures	FSTI	44,689	150.75%	2,031	251,279	–33.41%	36.79%	23,222	77.91%
DJ STOXX® 600 Media Futures	FSTM	13,493	–24.75%	613	157,406	–34.22%	64.22%	12,237	0.69%
DJ STOXX® 600 Oil & Gas Futures	FSTE	43,707	31.21%	1,987	371,701	–16.82%	57.31%	42,947	71.08%
DJ STOXX® 600 Personal & Household Goods Futures	FSTZ	1,617	–67.56%	74	87,169	137.54%	100.00%	1,233	–47.51%
DJ STOXX® 600 Real Estate Futures	FSTL	734	–22.41%	33	30,525	3,126.74%	100.00%	3,713	7,326.00%
DJ STOXX® 600 Retail Futures	FSTR	6,672	53.80%	303	131,155	–33.80%	66.28%	7,491	–39.29%
DJ STOXX® 600 Technology Futures	FSTY	5,436	–57.50%	247	90,699	–32.13%	56.88%	7,223	–9.30%
DJ STOXX® 600 Telecommunications Futures	FSTT	31,195	42.66%	1,418	333,775	–1.88%	63.67%	25,481	61.12%
DJ STOXX® 600 Travel & Leisure Futures	FSTV	5,812	79.27%	264	124,031	30.21%	60.48%	8,170	25.62%
DJ STOXX® 600 Utilities Futures	FSTU	26,942	53.41%	1,225	181,425	–18.54%	44.87%	11,842	18.57%
DJ STOXX® 600 Sector Index Futures – Total		**384,889**	**–13.76%**	**17,495**	**4,113,605**	**–19.87%**	**55.52%**	**253,611**	**–8.06%**
Dow Jones Sector Titans Index℠ Futures									
DJ Banks Titans 30 Index℠ Futures	FGSB	0	-	0	0	-	-	0	-
DJ Insurance Titans 30 Index℠ Futures	FGSI	0	-	0	0	-	-	0	-
DJ Oil & Gas Titans 30 Index℠ Futures	FGSE	0	-	0	0	-	-	0	-
DJ Telecommunications Titans 30 Index℠ Futures	FGST	0	-	0	0	-	-	0	-
DJ Utilities Titans 30 Index℠ Futures	FGSU	0	-	0	0	-	-	0	-
Dow Jones Sector Titans Index℠ Futures – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**
Equity Index Futures – Total		**32,326,078**	**–50.65%**	**1,469,367**	**334,332,886**	**–23.49%**	**91.44%**	**3,320,640**	**–20.81%**

Equity Index Futures – Traded Contracts & Open Interest (in Millions)



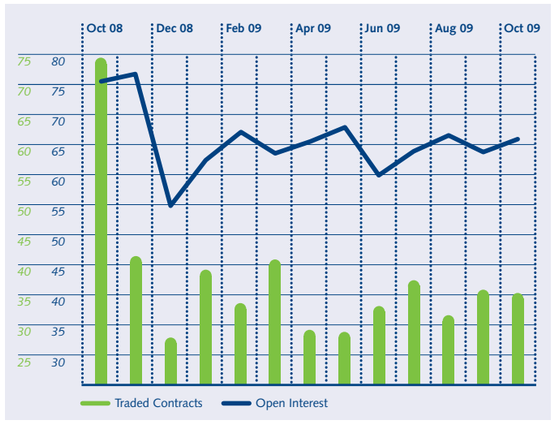
Overview – Most Active (15) Traded Equity Index Futures Oct 2009

	Traded Contracts	Open Interest	Orderbook Volume
DJ EURO STOXX 50® Index Futures	27,324,466	2,512,064	91.33%
DAX® Futures	3,661,614	198,357	95.38%
SMI® Futures	747,413	168,821	97.53%
DJ STOXX® 600 Banks Futures	87,603	38,545	64.63%
DJ STOXX 50® Index Futures	56,886	41,077	96.24%
DJ STOXX® 600 Insurance Futures	44,689	23,222	36.79%
DJ STOXX® 600 Oil & Gas Futures	43,707	42,947	57.31%
DJ STOXX® 600 Basic Resources Futures	41,402	10,646	65.52%
DJ STOXX® 600 Industrial Goods & Services Futures	32,408	19,585	23.32%
DJ STOXX® 600 Telecommunications Futures	31,195	25,481	63.67%
DJ STOXX® 600 Utilities Futures	26,942	11,842	44.87%
DJ EURO STOXX® Banks Futures	23,518	16,021	79.77%
MDAX® Futures	20,890	12,468	87.14%
TecDAX® Futures	15,232	8,042	100.00%
DJ STOXX® 600 Healthcare Futures	14,541	14,315	53.35%

Equity Index Derivatives – Options

Equity Index Options		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Blue Chip Equity Index Options									
DAX® Options	ODAX	8,933,163	–33.03%	406,053	79,686,688	–12.88%	23.87%	11,462,023	–9.55%
DAX® Options – 1st Friday	ODX1	12,669	21.90%	576	137,943	15.90%	100.00%	4,041	190.72%
DAX® Options – 2nd Friday	ODX2	11,482	64.99%	522	89,548	3.28%	100.00%	858	-
DAX® Options – 4th Friday	ODX4	15,847	91.16%	720	160,079	45.31%	100.00%	0	-
DAX® Options – 5th Friday	ODX5	27,127	155.89%	1,233	68,591	66.16%	100.00%	0	–100.00%
DJ EURO STOXX 50® Index Options	OESX	25,714,539	–57.26%	1,168,843	259,984,020	–24.89%	23.26%	53,373,922	–12.67%
DJ EURO STOXX 50® Index Options – 1st Friday	OES1	5,834	239.98%	265	48,153	65.17%	82.86%	4,323	21,515.00%
DJ EURO STOXX 50® Index Options – 2nd Friday	OES2	6,229	66.55%	283	47,672	217.41%	77.35%	137	-
DJ EURO STOXX 50® Index Options – 4th Friday	OES4	6,293	288.94%	286	58,014	170.23%	77.44%	0	-
DJ EURO STOXX 50® Index Options – 5th Friday	OES5	11,355	505.60%	516	38,518	98.36%	91.19%	0	–100.00%
DJ EURO STOXX® Select Dividend 30 Index Options	OEDV	0	–100.00%	0	0	–100.00%	-	1,412	70,500.00%
DJ Global Titans 50SM Index Options	OGTI	0	-	0	2	-	-	0	-
DJ STOXX 50® Index Options	OSTX	258	–73.13%	12	45,948	–43.03%	100.00%	7,488	–83.66%
DJ STOXX® 600 Index Options	O600	0	–100.00%	0	15,908	–28.76%	-	2,103	–59.81%
DJ STOXX® Large 200 Index Options	O2LA	0	-	0	0	-	-	0	-
DJ STOXX® Mid 200 Index Options	O2MI	1,533	–4.49%	70	9,940	–90.78%	5.87%	5,576	214.14%
DJ STOXX® Small 200 Index Options	O2SM	180	–98.31%	8	516	–98.39%	44.44%	481	-
DivDAX® Options	ODIV	0	-	0	0	-	-	0	-
MDAX® Options	O2MX	9,994	7.49%	454	51,920	–71.56%	48.78%	9,746	–60.06%
MSCI Russia Index Options	OMXR	24,606	23,334.29%	1,118	28,424	602.35%	-	3,858	14.11%
OMXH25 Options	OFOX	220	-	10	580	2,800.00%	100.00%	220	-
SLI Swiss Leader Index® Options	OSLI	2,798	558.35%	127	40,756	–17.67%	100.00%	6,411	332.01%
SMIM® Options	OSMM	2,062	–23.52%	94	50,268	7.52%	100.00%	11,259	116.23%
SMI® Options	OSMI	240,061	–61.98%	10,912	3,268,360	–31.69%	75.46%	918,173	–26.41%
SMI® Options – 1st Friday	OSM1	0	-	0	1	-	-	0	-
SMI® Options – 2nd Friday	OSM2	0	-	0	0	-	-	0	-
SMI® Options – 4th Friday	OSM4	0	-	0	0	-	-	0	-
SMI® Options – 5th Friday	OSM5	0	-	0	0	-	-	0	-
TecDAX® Options	OTDX	5,508	4.46%	250	47,371	12.95%	100.00%	5,887	–53.82%
Blue Chip Equity Index Options – Total		**35,031,758**	**–52.79%**	**1,592,353**	**343,879,220**	**–22.45%**	**23.98%**	**65,817,918**	**–12.41%**
DJ EURO STOXX® Sector Index Options									
DJ EURO STOXX® Automobiles & Parts Options	OESA	0	–100.00%	0	0	–100.00%	-	0	–100.00%
DJ EURO STOXX® Banks Options	OESB	1,450	–5.66%	66	22,623	–77.92%	51.72%	19,606	15.99%
DJ EURO STOXX® Basic Resources Options	OESS	6	–40.00%	0	6	–85.00%	100.00%	6	–40.00%
DJ EURO STOXX® Chemicals Options	OESC	1,030	34,233.33%	47	7,088	45.10%	2.91%	6,888	243.88%
DJ EURO STOXX® Construction & Materials Options	OESN	0	-	0	0	–100.00%	-	0	-
DJ EURO STOXX® Financial Services Options	OESF	0	-	0	1,511	4.93%	-	2	-
DJ EURO STOXX® Food & Beverage Options	OESO	0	–100.00%	0	1,200	1,543.84%	-	0	-
DJ EURO STOXX® Healthcare Options	OESH	0	-	0	74	–85.26%	-	500	-
DJ EURO STOXX® Industrial Goods & Services Options	OESG	0	-	0	0	-	-	0	-
DJ EURO STOXX® Insurance Options	OESI	0	-	0	4,630	–89.95%	-	3,480	–48.44%
DJ EURO STOXX® Media Options	OESM	0	-	0	0	–100.00%	-	2,000	-
DJ EURO STOXX® Oil & Gas Options	OESE	140	-	6	1,619	–88.67%	100.00%	140	–94.04%
DJ EURO STOXX® Personal & Household Goods Options	OESZ	0	-	0	10	–93.79%	-	0	-
DJ EURO STOXX® Real Estate Options	OESL	0	-	0	0	-	-	0	-
DJ EURO STOXX® Retail Options	OESR	0	-	0	0	-	-	0	-
DJ EURO STOXX® Technology Options	OESY	70	-	3	6,560	–73.44%	100.00%	2,540	–65.21%
DJ EURO STOXX® Telecommunications Options	OEST	373	28.62%	17	9,658	–77.20%	100.00%	1,217	–72.82%
DJ EURO STOXX® Travel & Leisure Options	OESV	0	-	0	75	–16.67%	-	75	-
DJ EURO STOXX® Utilities Options	OESU	15	–99.51%	1	15,519	19.02%	100.00%	955	–78.53%
DJ EURO STOXX® Sector Index Options – Total		**3,084**	**–66.81%**	**140**	**70,573**	**–77.80%**	**44.88%**	**37,409**	**–20.32%**
DJ STOXX® 600 Sector Index Options									
DJ STOXX® 600 Automobiles & Parts Options	OSTA	0	–100.00%	0	0	–100.00%	-	0	–100.00%
DJ STOXX® 600 Banks Options	OSTB	18,488	29.80%	840	196,142	–63.04%	6.97%	85,582	65.83%
DJ STOXX® 600 Basic Resources Options	OSTS	7,124	–59.86%	324	76,886	–54.63%	16.30%	5,711	–71.08%
DJ STOXX® 600 Chemicals Options	OSTC	381	–94.50%	17	2,171	–93.09%	100.00%	381	–56.36%
DJ STOXX® 600 Construction & Materials Options	OSTN	120	–89.83%	5	1,018	–98.21%	100.00%	120	–97.00%
DJ STOXX® 600 Financial Services Options	OSTF	76	–37.19%	3	1,246	–81.56%	100.00%	76	-
DJ STOXX® 600 Food & Beverage Options	OSTO	0	–100.00%	0	1,364	–95.31%	-	0	–100.00%
DJ STOXX® 600 Healthcare Options	OSTH	412	–70.59%	19	27,836	–32.92%	100.00%	1,457	–81.39%
DJ STOXX® 600 Industrial Goods & Services Options	OSTG	948	–96.98%	43	56,256	–45.93%	25.63%	300	–94.39%
DJ STOXX® 600 Insurance Options	OSTI	11,104	–91.93%	505	139,531	–71.97%	5.44%	13,259	–86.58%
DJ STOXX® 600 Media Options	OSTM	418	-	19	5,990	–61.68%	100.00%	2,373	931.74%
DJ STOXX® 600 Oil & Gas Options	OSTE	428	165.84%	19	39,345	–75.11%	100.00%	1,546	–93.69%
DJ STOXX® 600 Personal & Household Goods Options	OSTZ	0	-	0	706	–84.51%	-	0	-
DJ STOXX® 600 Real Estate Options	OSTL	0	-	0	0	-	-	0	-
DJ STOXX® 600 Retail Options	OSTR	220	–90.24%	10	19,938	2.91%	100.00%	240	-
DJ STOXX® 600 Technology Options	OSTY	449	133.85%	20	1,362	–85.79%	100.00%	574	–71.30%
DJ STOXX® 600 Telecommunications Options	OSTT	2,751	–5.92%	125	76,442	82.04%	46.78%	3,424	–81.53%
DJ STOXX® 600 Travel & Leisure Options	OSTV	8,000	-	364	9,208	898.70%	-	8,160	-
DJ STOXX® 600 Utilities Options	OSTU	444	–97.79%	20	33,518	–56.18%	100.00%	3,016	–82.91%
DJ STOXX® 600 Sector Index Options – Total		**51,363**	**–79.33%**	**2,335**	**688,959**	**–63.54%**	**14.66%**	**126,219**	**–49.91%**
Equity Index Options – Total		**35,086,205**	**–52.88%**	**1,594,828**	**344,638,752**	**–22.66%**	**23.97%**	**65,981,546**	**–12.54%**
Equity Index Derivatives – Total		**67,412,283**	**–51.84%**	**3,064,195**	**678,971,638**	**–23.07%**	**56.32%**	**69,302,186**	**–12.98%**

Equity Index Options – Traded Contracts & Open Interest (in Millions)



Overview – Most Active (15) Traded Equity Index Options Oct 2009

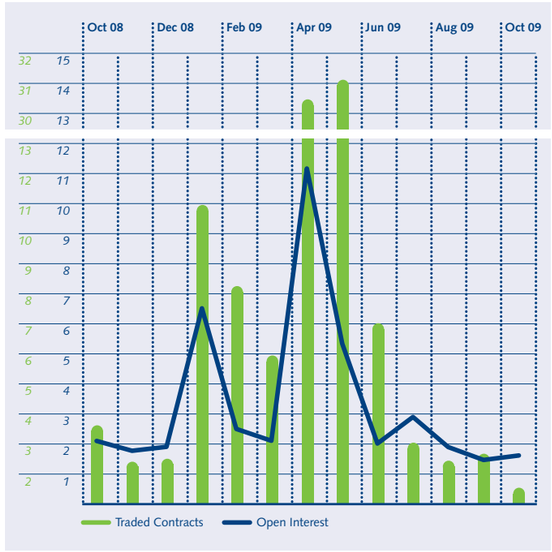
	Traded Contracts	Open Interest	Orderbook Volume
DJ EURO STOXX 50® Index Options	25,714,539	53,373,922	23.26%
DAX® Options	8,933,163	11,462,023	23.87%
SMI® Options	240,061	918,173	75.46%
DAX® Options – 5th Friday	27,127	0	100.00%
MSCI Russia Index Options	24,606	3,858	0.00%
DJ STOXX® 600 Banks Options	18,488	85,582	6.97%
DAX® Options – 4th Friday	15,847	0	100.00%
DAX® Options – 1st Friday	12,669	4,041	100.00%
DAX® Options – 2nd Friday	11,482	858	100.00%
DJ EURO STOXX 50® Index Options – 5th Friday	11,355	0	91.19%
DJ STOXX® 600 Insurance Options	11,104	13,259	5.44%
MDAX® Options	9,994	9,746	48.78%
DJ STOXX® 600 Travel & Leisure Options	8,000	8,160	0.00%
DJ STOXX® 600 Basic Resources Options	7,124	5,711	16.30%
DJ EURO STOXX 50® Index Options – 4th Friday	6,293	0	77.44%

Equity Derivatives – Futures

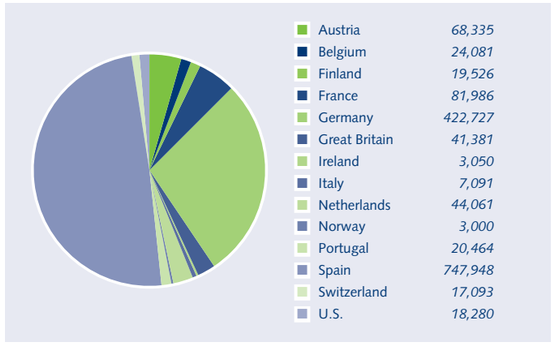
Single Stock Futures* (DJ STOXX® 600 Index Components)		Traded Contracts Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Open Interest Oct 31, 2009	Change YoY
Automobiles & Parts									
Total		**13,503**	**–97.42%**	**614**	**12,849,571**	**35.05%**	**0.10%**	**48,230**	**–83.16%**
Daimler	DAIF	5,341	–69.30%	243	3,513,438	–34.59%	-	37,781	86.97%
Peugeot	PEUF	2,780	7,413.51%	126	17,964	–59.37%	-	2,780	–31.02%
Renault	RNLF	2,321	45.70%	106	17,313	–43.23%	0.04%	2,078	–34.47%
Banks									
Total		**605,388**	**–62.90%**	**27,518**	**9,659,405**	**–50.06%**	**0.32%**	**166,934**	**–77.83%**
Banco Bilbao	BBVF	432,800	–64.23%	19,673	1,659,093	–59.24%	-	2,921	–99.34%
Deutsche Bank	DBKF	130,680	–42.84%	5,940	3,599,737	–35.35%	0.07%	90,708	–16.64%
Lloyds Banking	LLOF	30,000	-	1,364	31,622	20.63%	-	12,000	145.90%
Basic Resources									
Total		**47,573**	**746.65%**	**2,162**	**2,171,681**	**391.60%**	**-**	**44,363**	**306.78%**
Mittal Steel	ISPF	24,678	603.28%	1,122	1,341,148	981.12%	-	23,057	370.74%
Stora Enso	ENUF	12,145	-	552	127,498	27.68%	-	7,042	283.76%
UPM-Kymmene	RPLF	6,135	-	279	84,471	–34.06%	-	4,423	314.53%
Chemicals									
Total		**4,642**	**–91.45%**	**211**	**7,603,497**	**30.07%**	**2.24%**	**17,552**	**–69.73%**
K+S Aktiengesellschaft	SDXG	2,454	60.81%	112	889,132	25,398.48%	-	1,724	94.58%
Linde	LING	581	–71.96%	26	959,681	36.82%	-	539	–34.35%
Syngenta	SYNG	513	–69.72%	23	4,887	–82.54%	20.27%	459	–57.34%
Construction & Materials									
Total		**6,283**	**–38.47%**	**286**	**485,630**	**–37.98%**	**-**	**22,131**	**73.13%**
Acciona	ANAF	2,900	-	132	7,520	80.77%	-	4,000	294.09%
Wienerberger	WIBG	1,060	-	48	1,060	-	-	1,060	-
Vinci	SQUG	800	79.37%	36	30,787	–58.03%	-	800	–10.71%
Financial Services									
Total		**1,452**	**–52.69%**	**66**	**1,600,388**	**20.25%**	**1.38%**	**2,457**	**–29.92%**
Deutsche Börse	DB1G	1,146	48.83%	52	1,547,015	198.33%	-	1,198	104.79%
Julius Bär Gruppe	BAEH	286	-	13	286	-	-	286	-
Julius Bär – Basket	BAEG	20	–95.00%	1	15,396	566.49%	100.00%	0	–100.00%
Food & Beverage									
Total		**17,631**	**–29.00%**	**801**	**1,304,130**	**289.56%**	**0.26%**	**38,162**	**–15.86%**
Unilever	UNIH	9,220	–31.65%	419	302,784	156.79%	-	10,864	–57.79%
Nestlé	NESG	3,576	496.00%	163	360,522	6,148.21%	1.29%	3,533	169.69%
Danone	BSNH	3,110	-	141	7,820	-	-	900	-
Health Care									
Total		**3,969**	**–81.21%**	**180**	**2,509,522**	**79.13%**	**6.12%**	**25,196**	**–37.73%**
Qiagen	QIAF	1,860	-	85	4,160	124.74%	-	940	-
Stada Arzneimittel	SAZF	1,100	-	50	96,335	–59.55%	-	2,335	-
Roche Holding	ROGF	540	–65.45%	25	169,874	269.46%	22.22%	270	–92.28%
Industrial Goods & Services									
Total		**105,113**	**235.38%**	**4,778**	**11,278,343**	**99.56%**	**0.08%**	**168,357**	**199.81%**
Abertis Infraestructuras	ABEH	68,400	-	3,109	82,068	-	-	0	-
Siemens	SIEF	10,500	35.10%	477	5,522,357	165.15%	-	557	–85.68%
ThyssenKrupp	TKAG	9,209	389.84%	419	3,833,331	117.29%	-	111,992	2,029.13%
Insurance									
Total		**245,199**	**134.29%**	**11,145**	**18,961,073**	**–33.92%**	**0.49%**	**467,432**	**98.60%**
Allianz	ALVF	140,659	564.14%	6,394	13,993,566	30.08%	0.05%	174,626	182.01%
Vienna Insurance Group	WSTF	64,000	-	2,909	94,000	-	-	15,000	-
Münchener Rückversicherung	MU2F	17,576	–65.67%	799	3,554,618	–76.65%	0.02%	51,045	–56.44%
Media									
Total		**7,879**	**–24.40%**	**358**	**1,005,158**	**303.05%**	**-**	**11,012**	**16.91%**
Thomson	TNMF	4,000	-	182	4,000	–13.42%	-	4,000	-
SES Global	SESF	1,621	-	74	591,382	4,998.12%	-	2,321	-
Eutelsat	E3BF	1,209	-	55	5,115	2,312.74%	-	1,559	-
Oil & Gas									
Total		**20,387**	**–88.11%**	**927**	**3,771,770**	**82.36%**	**0.12%**	**50,649**	**–49.29%**
Royal Dutch Shell	R6CF	14,502	–89.04%	659	81,220	–72.85%	-	19,004	–68.90%
Total	TOTG	3,070	–87.40%	140	2,400,392	1,248.39%	-	5,893	–74.93%
Gamesa Corp Tecnologica	GTQF	1,100	252.56%	50	19,300	–52.26%	-	0	-
Personal & Household Goods									
Total		**15,005**	**–16.06%**	**682**	**1,387,216**	**–0.14%**	**0.35%**	**29,213**	**22.30%**
Beiersdorf	BEIF	8,908	-	405	94,115	–44.52%	-	5,263	-
LVMH	MOHF	3,533	–18.73%	161	47,602	307.97%	-	4,330	183.56%
L'Oréal	LORF	930	–57.55%	42	29,381	208.62%	-	3,940	207.81%
Real Estate									
Total		**54**	**–99.21%**	**2**	**119,425**	**62.81%**	**-**	**126**	**–95.83%**
Klépierre	LIFH	54	-	2	108	-	-	0	-
Atrium European Real Estate	ODDF	0	-	0	0	-	-	0	-
British Land Co	BLNF	0	-	0	0	–100.00%	-	0	-
Retail									
Total		**64,069**	**80.13%**	**2,912**	**2,089,896**	**38.07%**	**-**	**38,996**	**–7.08%**
Colruyt	EFCF	24,000	37,995.24%	1,091	36,055	9,216.54%	-	0	–100.00%
Inditex	IXDG	22,500	61.87%	1,023	46,639	3.57%	-	22,500	976.56%
Carrefour	CARF	9,008	289.62%	409	58,366	41.74%	-	9,010	1,015.10%
Technology									
Total		**41,115**	**–66.10%**	**1,869**	**5,946,462**	**11.43%**	**0.10%**	**75,077**	**–31.18%**
SAP	SAPG	22,910	–24.76%	1,041	4,755,435	6.57%	-	20,140	–36.15%
Infineon	IFXF	5,001	66.70%	227	308,483	422.02%	0.02%	1	–99.98%
Cap Gemini	CGMF	4,710	-	214	15,642	35.14%	-	2,589	-
Telecommunications									
Total		**239,760**	**–63.97%**	**10,898**	**8,208,093**	**–69.28%**	**0.15%**	**315,441**	**227.35%**
Telefónica	TEFF	219,541	–48.94%	9,979	1,408,029	–56.65%	-	220,266	540.05%
Deutsche Telekom	DTEF	14,550	–93.36%	661	2,892,433	–87.06%	0.34%	73,745	82.62%
Royal KPN	KPNF	4,250	–6.80%	193	531,535	283.63%	-	1,840	824.62%
Travel & Leisure									
Total		**18,597**	**7.95%**	**845**	**1,796,975**	**–48.55%**	**-**	**10,955**	**35.90%**
TUI	TUIF	14,750	426.79%	670	79,892	156.26%	-	0	–100.00%
Lufthansa	LHAF	3,500	–60.46%	159	1,656,193	–50.80%	-	1,500	–61.44%
Compass Group	CPGF	195	-	9	6,987	4,034.32%	-	195	-
Utilities									
Total		**31,592**	**–60.65%**	**1,436**	**7,169,697**	**31.59%**	**-**	**55,705**	**–31.87%**
Energias de Portugal	EDPF	20,464	91.63%	930	240,313	167.54%	-	1,456	–94.11%
E.ON	EOAH	4,674	–86.80%	212	4,127,873	3,748.08%	-	38,131	251.34%
RWE	RWEF	2,435	–87.89%	111	1,446,026	–27.32%	-	4,108	–48.55%
S&P 500									
Total		**18,280**	**34.86%**	**831**	**105,500**	**–81.43%**	**-**	**14,278**	**–35.71%**
Citigroup	CITF	6,000	-	273	9,400	-	-	0	-
Lowes Companies	LOWF	3,274	-	149	6,124	-	-	1,600	-
Home Depot	HDFF	2,616	-	119	4,373	-	-	1,250	-
Russia									
Total		**0**	**–100.00%**	**0**	**1,360**	**–97.95%**	**-**	**340**	**–98.71%**
AO Tatneft	TTFF	0	-	0	0	-	-	0	-
Comstar United Telesystems	C8RF	0	-	0	0	-	-	0	-
Evraz Group S.A.	HK1F	0	-	0	0	-	-	0	-
Others									
Total		**11,532**	**–85.01%**	**524**	**3,358,484**	**–33.14%**	**0.35%**	**12,202**	**–88.78%**
Aixtron	AIXF	4,068	-	185	39,288	-	-	4,480	-
HeidelbergCement	HEFG	3,010	-	137	5,280	-	-	1,870	-
Heidelberger Druckmaschinen	HDDF	2,040	70.00%	93	12,720	–98.06%	1.96%	2,040	–77.39%
Single Stock Futures – Total		**1,519,023**	**–58.16%**	**69,047**	**103,383,276**	**–17.48%**	**0.27%**	**1,614,808**	**–24.29%**

* The table shows the three most actively traded futures by Dow Jones STOXX® 600 Sector Indexes and Russian Single Stock Futures. Related information about all futures traded at Eurex are available in the monthly statistics at the Eurex website **www.eurexchange.com > Market Data > Statistics > Monthly Statistics**.

Single Stock Futures – Traded Contracts & Open Interest (in Millions)



Single Stock Futures by Countries – Traded Contracts



Single Stock Futures by Sectors (DJ STOXX® 600 Index Components) – Traded Contracts

	Traded Contracts	Percentage
Automobiles & Parts	13,503	0.89%
Banks Components	605,388	39.85%
Basic Resources	47,573	3.13%
Chemicals	4,642	0.31%
Construction & Materials	6,283	0.41%
Financial Services	1,452	0.10%
Food & Beverage	17,631	1.16%
Health Care	3,969	0.26%
Industrial Goods & Services	105,113	6.92%
Insurance	245,199	16.14%
Media	7,879	0.52%
Oil & Gas	20,387	1.34%
Personal & Household Goods	15,005	0.99%
Real Estate	54	0.00%
Retail	64,069	4.22%
Technology	41,115	2.71%
Telecommunications	239,760	15.78%
Travel & Leisure	18,597	1.22%
Utilities	31,592	2.08%
S&P 500	18,280	1.20%
Others	11,532	0.76%

Overview – Most Active (15) Traded Single Stock Futures Oct 2009

	Traded Contracts	Open Interest	Orderbook Volume
Banco Bilbao	432,800	2,921	0.00%
Telefónica	219,541	220,266	0.00%
Allianz	140,659	174,626	0.05%
Deutsche Bank	130,680	90,708	0.07%
Abertis Infraestructuras	68,400	0	0.00%
Vienna Insurance Group	64,000	15,000	0.00%
Lloyds Banking	30,000	12,000	0.00%
Mittal Steel	24,678	23,057	0.00%
Colruyt	24,000	0	0.00%
SAP	22,910	20,140	0.00%
Inditex	22,500	22,500	0.00%
Energias de Portugal	20,464	1,456	0.00%
Münchener Rückversicherung	17,576	51,045	0.02%
TUI	14,750	0	0.00%
Deutsche Telekom	14,550	73,745	0.34%

Equity Derivatives – Options

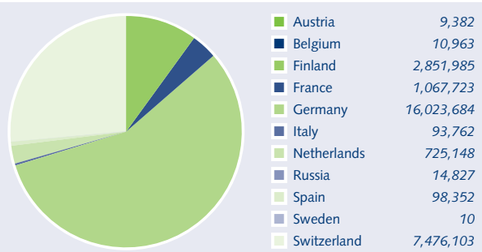
Equity Options* (DJ STOXX® 600 Index Components)		Traded Contracts Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Open Interest Oct 31, 2009	Change YoY
Automobiles & Parts									
Total		**1,914,793**	**–9.28%**	**87,036**	**17,526,381**	**–30.62%**	**32.11%**	**4,401,934**	**–17.53%**
Daimler	DAI	1,077,148	3.90%	48,961	7,187,734	–43.04%	30.20%	2,519,909	–9.38%
Porsche Automobil Holding	POR3	578,815	162.57%	26,310	6,584,660	457.15%	33.39%	1,176,864	223.44%
BMW	BMW	158,562	–4.39%	7,207	1,368,615	–67.31%	36.70%	370,517	1.88%
Banks									
Total		**4,554,777**	**8.21%**	**207,035**	**37,316,799**	**–20.23%**	**59.32%**	**9,368,147**	**11.92%**
UBS	UBSN	1,715,674	60.81%	77,985	12,850,549	7.65%	58.92%	2,936,539	33.95%
Credit Suisse Group	CSGN	881,235	19.72%	40,056	6,521,289	–16.68%	61.75%	2,081,567	20.01%
Deutsche Bank	DBK	796,106	–36.09%	36,187	9,007,553	–39.60%	51.50%	1,734,335	–21.55%
Basic Resources									
Total		**186,430**	**–0.52%**	**8,474**	**2,033,829**	**64.93%**	**75.22%**	**377,039**	**19.33%**
Mittal Steel	ISPA	108,180	47.55%	4,917	897,236	195.92%	85.61%	174,792	109.12%
Salzgitter	SZG	32,955	80.42%	1,498	387,599	109.50%	83.58%	49,513	38.98%
UPM-Kymmene Corporation	RPL	15,589	–65.29%	709	239,510	–42.05%	35.85%	49,285	–58.47%
Chemicals									
Total		**1,610,361**	**19.96%**	**73,198**	**13,393,124**	**10.32%**	**42.89%**	**2,884,239**	**1.02%**
BASF	BAS	711,692	59.57%	32,350	5,123,442	52.81%	33.94%	1,139,188	30.40%
Bayer	BAY	406,286	–7.13%	18,468	4,205,567	11.75%	33.94%	869,287	4.19%
Syngenta	SYNN	243,169	79.39%	11,053	1,540,052	39.96%	60.74%	329,531	41.27%
Construction & Materials									
Total		**150,210**	**–6.64%**	**6,828**	**1,677,626**	**43.08%**	**69.84%**	**335,996**	**19.52%**
Holcim	HOLN	56,542	–38.63%	2,570	766,246	22.16%	59.59%	148,266	5.65%
Saint-Gobain	GOB	22,236	5.56%	1,011	236,172	56.13%	75.04%	56,363	37.34%
HeidelbergCement	HEI	21,535	-	979	62,968	-	58.48%	12,881	-
Financial Services									
Total		**139,999**	**–47.35%**	**6,364**	**1,475,444**	**–65.93%**	**73.55%**	**299,483**	**–53.37%**
Deutsche Börse	DB1	79,042	–4.19%	3,593	836,596	–33.97%	57.00%	183,997	–2.24%
GAM Holding	GAM	36,208	-	1,646	36,208	-	95.86%	28,126	-
Julius Bär – Basket	BAEB	14,520	-	660	14,520	-	93.53%	78,668	-
Food & Beverage									
Total		**1,001,383**	**7.03%**	**45,517**	**7,566,100**	**27.30%**	**39.29%**	**1,826,497**	**–6.94%**
Nestlé	NESN	852,710	6.36%	38,760	6,468,726	23.44%	33.75%	1,559,427	–10.86%
Unilever	UNI	105,538	7.74%	4,797	679,526	35.19%	72.94%	169,850	8.17%
Danone	BSN	24,607	–18.68%	1,119	244,081	51.92%	50.83%	67,188	38.95%
Health Care									
Total		**780,465**	**–50.65%**	**35,476**	**8,235,836**	**–27.23%**	**57.06%**	**2,527,692**	**–10.83%**
Novartis	NOVN	377,176	–49.72%	17,144	3,751,909	–43.48%	56.29%	1,460,662	–19.34%
Roche Holding	ROG	177,774	–63.09%	8,081	2,082,617	2.93%	43.71%	559,939	16.58%
Actelion	ATLN	50,683	47.57%	2,304	290,441	–54.22%	41.87%	83,154	118.44%
Industrial Goods & Services									
Total		**1,696,727**	**–28.08%**	**77,124**	**17,903,360**	**–19.40%**	**55.85%**	**4,803,903**	**–7.05%**
ABB	ABBN	629,737	–27.33%	28,624	5,275,006	–8.45%	55.01%	1,728,708	–9.28%
Siemens	SIE	424,914	–52.69%	19,314	5,606,330	–22.79%	46.65%	1,372,213	–12.55%
Thyssen Krupp	TKA	349,491	105.52%	15,886	3,030,532	–22.80%	54.72%	658,041	4.96%
Insurance									
Total		**5,625,491**	**–33.49%**	**255,704**	**63,924,207**	**–25.25%**	**60.78%**	**18,488,740**	**–7.38%**
Allianz	ALV	2,304,021	–45.19%	104,728	28,573,046	–40.22%	57.86%	8,528,915	–17.82%
Schweizerische Rückversicherung	RUKN	1,172,452	43.61%	53,293	14,106,023	68.14%	66.49%	3,843,248	39.84%
Münchener Rückversicherung	MUV2	1,043,673	–42.71%	47,440	11,372,734	–35.73%	43.01%	3,322,296	–12.70%
Media Components									
Total		**52,439**	**36.53%**	**2,384**	**439,970**	**17.98%**	**77.49%**	**151,133**	**10.34%**
Vivendi Universal	VVU	26,229	–15.38%	1,192	287,079	38.61%	62.62%	103,681	6.99%
Reed Elsevier	ELV	10,091	359.94%	459	54,571	45.09%	80.18%	19,699	208.71%
Wolters Kluwer	WOS	9,648	785.14%	439	45,012	317.71%	100.00%	7,945	281.42%
Oil & Gas									
Total		**389,491**	**11.71%**	**17,704**	**2,990,787**	**27.96%**	**68.55%**	**953,346**	**18.69%**
Royal Dutch	ROY	124,817	–8.51%	5,674	812,741	7.89%	85.37%	298,606	–19.23%
Total	TOTB	110,826	8.89%	5,038	743,394	27.85%	54.39%	232,786	30.63%
Solarworld	SWV	54,904	164.55%	2,496	459,692	51.66%	57.74%	159,010	166.03%
Personal & Household Goods									
Total		**304,747**	**–11.48%**	**13,852**	**2,816,059**	**–0.39%**	**51.84%**	**588,368**	**–6.89%**
Adidas	ADS	93,675	80.01%	4,258	500,928	–21.01%	14.58%	116,405	8.93%
Swatch Group	UHR	55,887	–4.20%	2,540	597,535	78.04%	69.13%	96,781	–17.46%
Philips	PHI1	47,019	–59.88%	2,137	584,821	1.02%	87.45%	126,397	–20.63%
Real Estate									
Total		**6,117**	**893.02%**	**278**	**29,526**	**728.92%**	**100.00%**	**6,458**	**451.97%**
Swiss Prime Site	SPSN	5,207	-	237	14,005	-	100.00%	4,618	-
Unibail-Rodamco	UBL	421	–31.66%	19	4,287	20.35%	100.00%	570	–51.28%
PSP Swiss Property	PSPN	313	-	14	10,422	-	100.00%	923	-
Retail									
Total		**154,020**	**15.25%**	**7,001**	**1,382,417**	**–33.98%**	**68.10%**	**363,930**	**–15.18%**
Metro	MEO	68,090	29.08%	3,095	633,040	–46.36%	62.01%	137,106	3.25%
Carrefour	CAR	44,224	1.45%	2,010	296,990	10.05%	63.62%	91,389	16.30%
Ahold	AHO	31,901	35.58%	1,450	261,275	39.72%	77.49%	92,467	1.78%
Technology									
Total		**4,655,163**	**33.68%**	**211,598**	**33,360,520**	**–3.98%**	**40.61%**	**9,586,099**	**–0.11%**
Nokia	NOA3	2,814,291	84.08%	127,922	16,103,958	10.33%	36.16%	4,043,387	11.81%
SAP	SAP	1,393,579	–10.83%	63,345	13,513,304	–1.92%	38.69%	3,249,218	–14.93%
Infineon	IFX	273,819	–4.98%	12,446	2,572,865	–44.07%	74.64%	1,641,994	4.00%
Telecommunications									
Total		**3,323,861**	**27.73%**	**151,085**	**33,268,106**	**11.07%**	**25.77%**	**11,067,368**	**48.94%**
Deutsche Telekom	DTE	3,147,557	39.68%	143,071	30,884,812	12.64%	23.29%	10,348,655	59.61%
France Télécom	FTE	56,224	–61.44%	2,556	791,603	–7.16%	68.34%	308,430	–27.75%
Swisscom	SCMN	48,599	–13.81%	2,209	497,057	–5.16%	78.91%	122,449	–6.05%
Travel & Leisure									
Total		**343,283**	**–26.00%**	**15,604**	**3,413,762**	**–47.05%**	**53.19%**	**1,268,627**	**–8.62%**
Lufthansa	LHA	232,515	4.63%	10,569	2,344,732	–45.88%	54.73%	687,458	–7.99%
TUI	TUI	100,970	–56.95%	4,590	1,001,312	–50.70%	46.07%	560,884	–9.77%
Accor	ACR	5,063	34.87%	230	34,988	–12.10%	80.25%	10,757	–5.81%
Utilities									
Total		**1,350,724**	**4.82%**	**61,397**	**10,168,098**	**18.43%**	**28.34%**	**2,935,353**	**39.02%**
E.ON	EOA	982,724	26.93%	44,669	6,673,308	52.87%	25.57%	1,898,807	69.23%
RWE	RWE	281,888	–33.47%	12,813	2,627,736	–22.03%	33.09%	777,293	–3.23%
GDF Suez	GZF	45,816	74.75%	2,083	249,677	281.58%	29.43%	84,371	143.26%
S&P 500									
Total		**0**	**-**	**0**	**0**	**–100.00%**	**-**	**0**	**-**
Cisco Systems	CIS	0	-	0	0	–100.00%	-	0	-
Citigroup	TRV	0	-	0	0	–100.00%	-	0	-
EMC	EMP	0	-	0	0	–100.00%	-	0	-
Russia									
Total		14,827	**–6.10%**	**674**	**51,253**	**–67.26%**	**12.15%**	**30,076**	**–48.25%**
OAO Gazprom	GAZ	14,699	1.13%	668	46,156	–63.22%	11.39%	29,885	–47.02%
Lukoil (OAO)	LUK	128	–89.02%	6	312	–98.94%	100.00%	191	–87.20%
MMC Norilsk Nickel	NNIA	0	–100.00%	0	4,785	327.61%	-	0	–100.00%
Others									
Total		**116,631**	**12.16%**	**5,301**	**839,422**	**–73.53%**	**54.02%**	**241,913**	**–41.76%**
Continental	CON	39,804	–3.02%	1,809	150,392	–92.20%	10.30%	67,203	–69.58%
Aixtron	AIX	31,141	257.65%	1,416	126,570	–0.12%	100.00%	39,232	46.77%
Volkswagen pref.	VO3	11,705	-	532	28,108	-	4.74%	25,824	-
Equity Options – Total		**28,371,939**	**–6.77%**	**1,289,634**	**259,812,626**	**–15.26%**	**47.63%**	**72,506,341**	**2.51%**
Equity Derivatives – Total		**29,890,962**	**–12.25%**	**1,358,680**	**363,195,902**	**–15.90%**	**45.23%**	**74,121,149**	**1.72%**

* The table shows the three most actively traded equity options by Dow Jones STOXX® 600 Sector Indexes, Russian Equity Options and U.S. Equity Options. Related information about all options traded at Eurex are available in the monthly statistics at the Eurex website **www.eurexchange.com > Market Data > Statistics > Monthly Statistics**.

Equity Options – Traded Contracts & Open Interest (in Millions)



Equity Options by Countries – Traded Contracts



Equity Options by Sectors (DJ STOXX® 600 Index Components) – Traded Contracts

	Traded Contracts	Percentage
Automobiles & Parts	1,914,793	6.75%
Banks	4,554,777	16.05%
Basic Resources	186,430	0.66%
Chemicals	1,610,361	5.68%
Construction & Materials	150,210	0.53%
Financial Services	139,999	0.49%
Food & Beverage	1,001,383	3.53%
Health Care	780,465	2.75%
Industrial Goods & Services	1,696,727	5.98%
Insurance	5,625,491	19.83%
Media	52,439	0.18%
Oil & Gas	389,491	1.37%
Personal & Household Goods	304,747	1.07%
Real Estate	6,117	0.02%
Retail	154,020	0.54%
Technology	4,655,163	16.41%
Telecommunications	3,323,861	11.72%
Travel & Leisure	343,283	1.21%
Utilities	1,350,724	4.76%
Russia	14,827	0.05%
Others	116,631	0.41%

Overview – Most Active (15) Traded Equity Options Oct 2009

	Traded Contracts	Open Interest	Orderbook Volume
Deutsche Telekom	3,147,557	10,348,655	23.29%
Nokia	2,814,291	4,043,387	36.16%
Allianz	2,304,021	8,528,915	57.86%
UBS	1,715,674	2,936,539	58.92%
SAP	1,393,579	3,249,218	38.69%
Schweizerische Rückversicherung	1,172,452	3,843,248	66.49%
Daimler	1,077,148	2,519,909	30.20%
Münchener Rückversicherung	1,043,673	3,322,296	43.01%
E.ON	982,724	1,898,807	25.57%
Credit Suisse Group	881,235	2,081,567	61.75%
Nestlé	852,710	1,559,427	33.75%
Deutsche Bank	796,106	1,734,335	51.50%
Commerzbank	789,318	1,524,201	73.48%
BASF	711,692	1,139,188	33.94%
ABB	629,737	1,728,708	55.01%

Equity Index Dividend Derivatives

Equity Index Dividend Futures		Traded Contracts Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Open Interest Oct 31, 2009	Change YoY
Dividends on Blue Chip Indexes									
DAX® – Kursindex Index Dividend	FDXD	100	-	5	120	-	100.00%	100	-
DivDAX® Index Dividend	FDVD	250	-	11	7,730	-	100.00%	5,667	-
Dow Jones EURO STOXX 50® Index Dividend	FEXD	305,396	810.19%	13,882	2,045,736	3,160.14%	18.30%	447,720	1,098.84%
Dow Jones EURO STOXX 50® Index Dividend (Front Year)	FEX1	4,493	-	204	4,493	-	-	0	-
Dow Jones EURO STOXX® Select Dividend 30 Index Dividend	FD3D	30	-	1	435	-	100.00%	435	-
SMI® Index Dividend	FSMD	525	-	24	2,226	-	100.00%	2,001	-
Dividends on Blue Chip Indexes – Total		**310,794**	**826.28%**	**14,127**	**2,060,740**	**3,184.05%**	**18.28%**	**455,923**	**1,120.81%**
Equity Index Dividend Derivatives – Total		**310,794**	**826.28%**	**14,127**	**2,060,740**	**3,184.05%**	**18.28%**	**455,923**	**1,120.81%**

Credit Derivatives

Credit Futures		Traded Contracts Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Open Interest Oct 31, 2009	Change YoY
iTraxx® Index Series Futures									
iTraxx® Europe 5-Year Index Futures	F5E0	0	-	0	0	-	-	0	-
iTraxx® Europe Crossover 5-Year Index Futures	F5C0	0	-	0	0	-	-	0	-
iTraxx® Europe HiVol 5-Year Index Futures	F5H0	0	-	0	0	-	-	0	-
iTraxx® Index Series Futures – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**
Credit Derivatives – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**

Volatility Index Derivatives

		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Volatility Index Futures									
VSTOXX® Mini-Futures	FVS	5,297	-	241	10,358	-	100.00%	1,652	-
VDAX-NEW® Futures	FVDX	0	-	0	0	-	-	0	-
VSMI® Futures	FVSM	0	-	0	0	-	-	0	-
VSTOXX® Futures	FVSX	0	–100.00%	0	139	–98.89%	-	0	–100.00%
Volatility Index Futures – Total		**5,297**	**59.12%**	**241**	**10,497**	**–16.14%**	**100.00%**	**1,652**	**657.80%**
Volatility Derivatives – Total		**5,297**	**59.12%**	**241**	**10,497**	**–16.14%**	**100.00%**	**1,652**	**657.80%**

Inflation Derivatives

Inflation Futures		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
HVP Index Futures									
Euro-Inflation Futures	HICP	0	-	0	0	–100.00%	-	0	–100.00%
HVP Index Futures – Total		**0**	**-**	**0**	**0**	**–100.00%**	**-**	**0**	**–100.00%**
Inflation Derivatives – Total		**0**	**-**	**0**	**0**	**–100.00%**	**-**	**0**	**–100.00%**

Commodity Derivatives

CO_2 Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
CO_2 Futures									
CER Futures	FCER	35	–80.00%	2	549	–64.72%	100.00%	1,644	18.70%
EEX CER-Futures MidDec	F2CR	0	-	0	0	-	-	0	-
EEX European-Carbon-Future MidDec	F2EA	0	-	0	0	-	-	0	-
EUA Futures	F2PE	2,516	–84.90%	114	21,166	–67.51%	100.00%	17,810	–46.65%
CO_2 Futures – Total		**2,551**	**–84.85%**	**116**	**21,715**	**–67.44%**	**100.00%**	**19,454**	**–44.04%**
Options on CO_2 Futures									
Options on EUA Futures	O2PE	0	-	0	0	-	-	0	-
Options on CO_2 Futures – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**
CO_2 Derivatives – Total		**2,551**	**–84.85%**	**116**	**21,715**	**–67.44%**	**100.00%**	**19,454**	**–44.04%**

Precious Metals Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Precious Metals Futures									
Gold Futures	FGFX	71	-	3	3,964	-	100.00%	17	-
Silver Futures	FSFX	0	-	0	61	-	-	0	-
Precious Metals Futures – Total		**71**	**-**	**3**	**4,025**	**-**	**100.00%**	**17**	**-**
Precious Metals Options									
Gold Options	OGFX	2,630	-	120	8,026	-	100.00%	3,522	-
Silver Options	OSFX	11	-	1	33	-	100.00%	11	-
Precious Metals Options – Total		**2,641**	**-**	**120**	**8,059**	**-**	**100.00%**	**3,533**	**-**
Precious Metals Derivatives – Total		**2,712**	**-**	**123**	**12,084**	**-**	**100.00%**	**3,550**	**-**

Commodity Index Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Commodity Index Futures									
Dow Jones-UBS Agriculture Futures	FCAG	0	-	0	3,546	-	-	818	-
Dow Jones-UBS Commodity Futures	FCCO	2,720	-	124	6,478	-	15.63%	3,215	-
Dow Jones-UBS Energy Futures	FCEN	511	-	23	1,638	-	100.00%	857	-
Dow Jones-UBS Industrial Metals Futures	FCIN	0	-	0	148	-	-	0	-
Commodity Index Futures – Total		**3,231**	**-**	**147**	**11,810**	**-**	**28.97%**	**4,890**	**-**

Agricultural Index Derivatives		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Agricultural Index Futures									
Futures on European Processing Potatoes	FEPP	2,096	-	95	12,150	-	100.00%	3,673	-
Futures on Hogs	FHOG	156	-	7	1,098	-	100.00%	198	-
Futures on London Potatoes	FLPI	10	-	0	37	-	100.00%	13	-
Futures on Piglets	FPIG	34	-	2	223	-	100.00%	87	-
Agricultural Index Futures – Total		**2,296**	**-**	**104**	**13,508**	**-**	**100.00%**	**3,971**	**-**
Commodity Derivatives – Total		**10,790**	**–35.93%**	**490**	**59,117**	**–11.36%**	**78.73%**	**31,865**	**–8.34%**

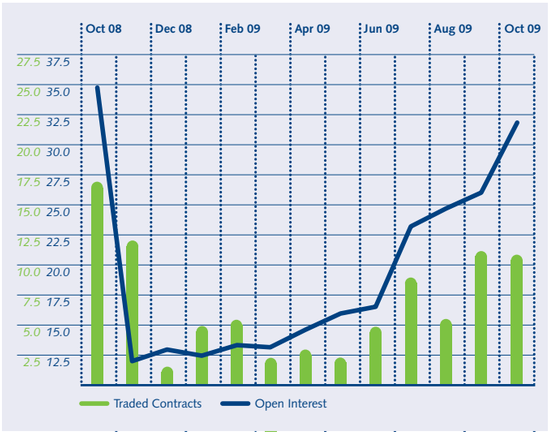
Property Derivatives

Property Futures		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
IPD® Index Futures									
IPD® UK Annual All Property Index Futures	PUKA	0	-	0	447	-	-	245	-
IPD® Index Futures – Total		**0**	**-**	**0**	**447**	**-**	**-**	**245**	**-**
Property Derivatives – Total		**0**	**-**	**0**	**447**	**-**	**-**	**245**	**-**

Weather Derivatives

Weather Futures		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Hurricane Futures									
Hurricane Futures Florida 30bn 2009	HF39	0	-	0	0	-	-	0	-
Hurricane Futures Florida 30bn 2010	HF30	0	-	0	0	-	-	0	-
Hurricane Futures Florida 40bn 2009	HF49	0	-	0	0	-	-	0	-
Hurricane Futures Florida 40bn 2010	HF40	0	-	0	0	-	-	0	-
Hurricane Futures Florida 50bn 2009	HF59	0	-	0	0	-	-	0	-
Hurricane Futures Florida 50bn 2010	HF50	0	-	0	0	-	-	0	-
Hurricane Futures Gulf 10bn 2009	HG19	0	-	0	0	-	-	0	-
Hurricane Futures Gulf 10bn 2010	HG10	0	-	0	0	-	-	0	-
Hurricane Futures Gulf 20bn 2009	HG29	0	-	0	0	-	-	0	-
Hurricane Futures Gulf 20bn 2010	HG20	0	-	0	0	-	-	0	-
Hurricane Futures USA 10bn 2009	HU19	0	-	0	0	-	-	0	-
Hurricane Futures USA 10bn 2010	HU10	0	-	0	0	-	-	0	-
Hurricane Futures USA 20bn 2009	HU29	0	-	0	0	-	-	0	-
Hurricane Futures USA 20bn 2010	HU20	0	-	0	0	-	-	0	-
Hurricane Futures USA 30bn 2009	HU39	0	-	0	0	-	-	0	-
Hurricane Futures USA 30bn 2010	HU30	0	-	0	0	-	-	0	-
Hurricane Futures USA 40bn 2009	HU49	0	-	0	0	-	-	0	-
Hurricane Futures USA 40bn 2010	HU40	0	-	0	0	-	-	0	-
Hurricane Futures USA 50bn 2009	HU59	0	-	0	0	-	-	0	-
Hurricane Futures USA 50bn 2010	HU50	0	-	0	0	-	-	0	-
Hurricanne Futures – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**
Weather Derivatives – Total		**0**	**-**	**0**	**0**	**-**	**-**	**0**	**-**

Commodity Derivatives – Traded Contracts & Open Interest (in Thousands)



Exchange Traded Funds® Derivatives

		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
Exchange Traded Funds® Futures									
iShares DAX® Futures	EXSF	0	–100.00%	0	20	–70.15%	-	0	–100.00%
iShares DJ EURO STOXX 50® Futures	EUNF	0	–100.00%	0	10	11.11%	-	0	–100.00%
XMTCH on SMI® Futures	XMTF	0	-	0	0	-	-	0	-
Exchange Traded Funds® Futures – Total		**0**	**–100.00%**	**0**	**30**	**–60.53%**	**-**	**0**	**–100.00%**
Exchange Traded Funds® Options									
iShares DAX® Options	EXS1	0	–100.00%	0	0	–100.00%	-	0	–100.00%
iShares DJ EURO STOXX 50® Options	EUN2	238	750.00%	11	2,592	262.01%	100.00%	238	12.26%
XMTCH on SMI® Options	XMT	0	-	0	270	–97.89%	-	270	–64.80%
Exchange Traded Funds® Options – Total		**238**	**6.73%**	**11**	**2,862**	**–99.14%**	**100.00%**	**508**	**–62.09%**
Exchange Traded Funds® Derivatives – Total		**238**	**5.31%**	**11**	**2,892**	**–99.13%**	**100.00%**	**508**	**–62.17%**

Eurex Total

		Traded Contracts						Open Interest	
		Oct 2009	Change YoY	Daily Average	2009	Change YtD	Orderbook Vol	Oct 31, 2009	Change YoY
All Asset Classes – Total		**141,629,845**	**–37.49%**	**6,437,720**	**1,432,322,182**	**–24.92%**	**62.48%**	**148,330,623**	**–6.51%**

Further statistics are available on the Eurex website **www.eurexchange.com > Market Data > Statistics**.