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monthly news around Eurex July 2009

# Eurex Becomes First European Exchange to Launch Hurricane Futures

CONTENT

**Weather Derivatives**

Eurex Becomes First European Exchange to Launch Hurricane Futures (1)

**Commodity Derivatives**

Eurex Agricultural Futures Offer New Trading Opportunities (3)

Energy Facts: the Most Comprehensive Data Service for European Electricity Trading (5)

**Interest Rate Derivatives**

Euro-Bobl Futures: Tick Size Increased in June (6)

**Product in Focus**

Equity Derivatives at Eurex – The French Segment (7)

**Eurex Services**

New News Data Stream for Algorithmic Trading (10)

**www.eurexchange.com**

New Items on Our Website (10)

**Events Aug/Sep (10)**

**Education Aug/Sep (11)**

**Key Figures Jun (12)**

**On June 29, 2009, Eurex launched trading in Hurricane Futures with a binary payout. With the introduction of weather related derivatives, we continue our strategy to develop into new asset classes. Designed in close co-operation with market participants, the new contracts meet the requirements of the existing OTC market.**

Hurricane Futures provide their users, such as asset managers, hedge funds, banks and (re-)insurance companies, with a practical opportunity to trade or hedge insured losses related to specific storm events. Insurance losses resulting from hurricanes have an extremely low correlation with financial market returns and therefore offer new diversification opportunities.

The current financial crisis has led to a re-evaluation of counterparty risks. As a result, the demand for centrally cleared hurricane contracts complementing the current bilaterally traded hurricane swaps has increased. We meet this demand through our clearing solution via a central counterparty, integrated risk management and thus minimized counterparty risks. In addition, our contracts offer the well-known advantages of exchange-traded futures such as standardization, anonymity and a global distribution network.

## *Three Regions in Focus*

Initially, the futures will be available for three regions in the U.S.: nationwide, Florida and the Gulf Coast States (Alabama, Louisiana, Mississippi and Texas), with all contracts being denominated in U.S. dollars. Moreover, the contracts have various trigger levels, ranging from USD 10 billion to USD 50 billion. The minimum tick size is USD 10; trading hours are 10:00 to 22:00 CET. For OTC transactions, you can use our block trade functionality from one contract onwards and thus take advantages of our central clearing.

How do Hurricane Futures work? If the estimated amount of insurance losses exceeds the trigger level, the contracts will be settled at USD 10,000 due to their binary character. If the amount of insurance losses is lower than the trigger level, the contract effectively expires worthless at USD 0.10. With regards to the calculation of the insurance losses, Eurex uses data provided by ISO's (Insurance Services Office) Property Claim Service®, the only internationally recognized estimate centre for disaster-related insurance losses in the U.S.

**Contract Specifications: Eurex Hurricane Futures**

| | |
|---|---|
| **Name** | Hurricane Futures |
| **Contract Size** | 100 points |
| **Settlement Value** | binary:<br>• USD 10,000 if:<br>- a final PCS® report states an industry loss amount for an **eligible event** equalling or exceeding the **trigger level**,<br>- or the last available PCS® report on the last business day of the 30th month following the start of the **contract risk period** states an industry loss amount for an **eligible event** equalling or exceeding the **trigger level**,<br>- or an interim PCS® report states an industry loss amount for one of the previously occurred **eligible events** that is equal to or greater than 110 percent of the **trigger level**.<br>• Otherwise the future settles at USD 0.10. |
| **Currency** | USD |
| **Minimum Price Change** | 0.1 points, equivalent to a value of USD 10 |
| **Trading Hours** | 10:00–22:00 CET |
| **Contract Risk Period** | 2009: January 1, 2009 – December 31, 2009<br>2010: January 1, 2010 – December 31, 2010<br>(In each case, it is determined in the local time-zone where the event occurred.) |
| **Region** | USA/Florida/Gulf Coast States |
| **Eligible Event** | Event defined by PCS® as a natural catastrophe occurring in or affecting the respective region and where the perils identified in the PCS® report include the perils of wind. |
| **Trigger Level (in billion USD)** | USA (10/20/30/40/50)<br>Florida (30/40/50)<br>Gulf Coast States (10/20) |
| **First Trading Day** | Listing day (June 29, 2009*) |
| **Last Trading Day** | The last exchange day of the 30th month following the start of the **contract risk period** (subject to modified following business day convention).<br>The following events will trigger an early cessation of trading of the contract on the following business day:<br>• Eurex receiving a final PCS® report stating an industry loss amount for an **eligible event** equalling or exceeding the **trigger level**,<br>• Eurex determining on the first business day of the February following the end of the **contract risk period** that no **eligible event** has occurred, that has caused a loss equalling or exceeding 25 percent of the **trigger level** according to the latest available PCS® reports,<br>• Eurex determining on the last business day of the 24th month following the start of the **contract risk period** that the most recently issued interim PCS® report, with respect to each **eligible event** reflects an industry loss amount that is less than 75 percent of the **trigger level**,<br>• Eurex receiving an interim PCS® report reflecting an industry loss amount for one of the previously occured **eligible events** that is equal to or greater than 110 percent of the **trigger level**. |
| **Block Trade Size** | 1 futures contract |
| **Trading Fee** | USD 5 per side (order book & block trade) |

* Other contract risk periods will be listed as follows: The listing day will be the first business day of the year preceding the contract risk period, that is a contract covering the contract risk period of 2012 will be listed on January 3, 2011.

**For further information, visit our website.**

**Contact:**
Charles Ostroumoff, T +49-69-211-2 72 62,
E-mail: Charles.Ostroumoff@eurexchange.com

# Eurex Agricultural Futures Offer New Trading Opportunities

**A large number of factors influence the supply and demand within the agricultural markets, leading to price fluctuations of the diverse agricultural products. To hedge against the resulting price risks, our Eurex agricultural futures provide agricultural market participants with an efficient risk management instrument and investors with new diversification opportunities from July 20, 2009, onwards.**

The launch of four new contracts on potato products (processing potatoes and potatoes for the British market), piglets and hogs, marks the first time that we expand our commodity segment offering with agricultural products. These products enable market participants to address the various developments within these markets. In particular, global factors such as a rising shortage of food and the global climate change impart the agricultural markets with a strong dynamic. In addition, there are influences arising from agricultural market liberalization and general uncertainty regarding price development.

Today, we offer you the Eurex Agricultural Futures as a financial instrument for more price reliability in your business transactions. By means of the Piglet and Hog Futures, as well as the European Processing Potato Futures and the London Potato Futures, producers, dealers and the processing industry are able to hedge against price fluctuations. The low level of correlation between commodity markets and traditional asset classes allows for broad risk diversification by investors. They can hedge the risk of both rising and falling price developments in the markets to stabilize their returns.

## *Acknowledged Price Determination as Basis of the Eurex Agricultural Indexes*

All Eurex agricultural futures are denominated in EUR and settled in cash. For this purpose, we use reference prices related to corresponding market indexes and transparently reflected in the value of physically traded commodities. The final settlement price of a contract on the last trading day shall be the corresponding index's value at 09:30 CET.

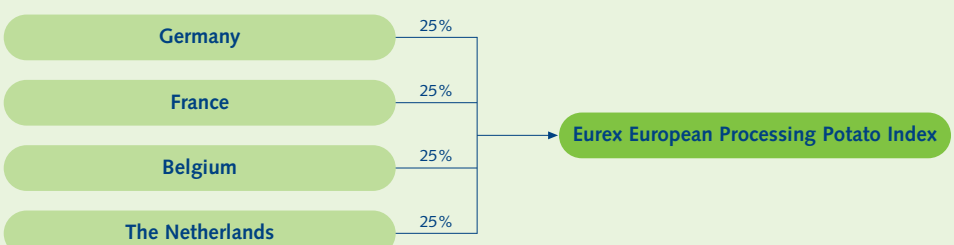
## *European Processing Potato Futures*

**The Contract:***

- Contract size: 25 tons
- Contract months: Up to 24 months; the next three successive expiration months from the April, June and November cycle and the subsequent expiration month April.
- Product ID: FEPP
- Notation: EUR per 100 kg

**The Index:**

Eurex contracts on European processing potatoes are based on the Eurex European Processing Potato Index, made up of four equally weighted national quotations. Owing to a high level of correlation, there is a 94 to 98 percent compliance between the index and the respective national quotations.




* The **detailed contract specifications** for trading in Eurex agricultural products are available on our website.

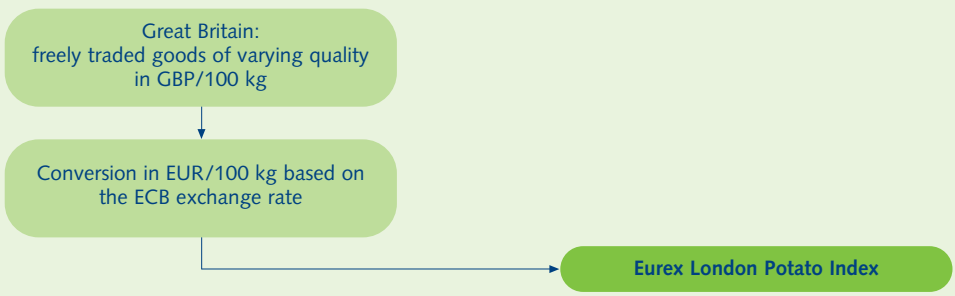
## *London Potato Futures*

**The Contract:***

- Contract size: 25 tons
- Contract months: Up to 12 months; the next expiration month April.
- Product ID: FLPI
- Notation: EUR per 100 kg

**The Index:**

The Eurex London Potato Index is based on the average market price, the "GB-weekly free buy average price", determined by the British Potato Council, which reflects the market price of freely traded goods in Great Britain.



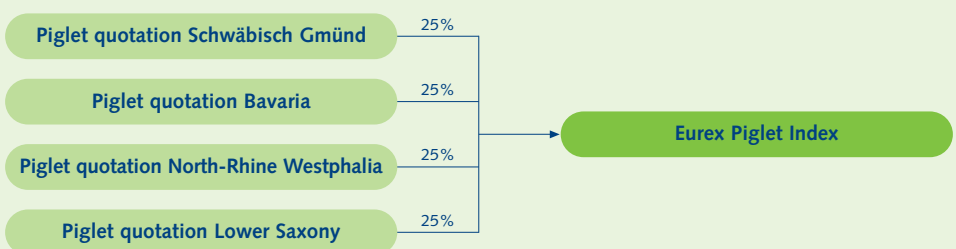

## *Piglet Futures*

**The Contract:***

- Contract size: 100 piglets
- Contract months: Up to 18 months; the next twelve successive calendar months and the two subsequent end-of-quarter months from the March, June, September and December cycle.
- Product ID: FPIG
- Notation: EUR per piglet

**The Index:**

For calculation of the Eurex Piglet Index, we refer to piglet quotations in Germany's four most important trading regions, covering approximately 75 percent of the national production. The Eurex Piglet Index represents the arithmetic mean of these four quotations and offers investors and hedgers a high level of transparency.




## *Hog Futures*

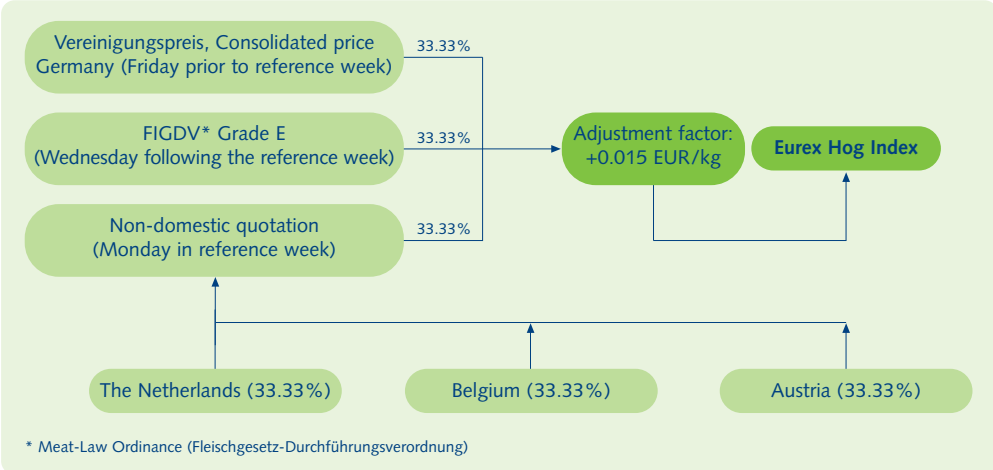
**The Contract:***

- Contract size: 8,000 kg slaughter weight
- Contract months: Up to 18 months; the next twelve successive calendar months and the two subsequent end-of-quarter months from the March, June, September and December cycle.
- Product ID: FHOG
- Notation: EUR per kg

**The Index:**

The Eurex Hog Index reflects the spot market price situation for hogs in Central Europe. Its calculation is based on recognized price reports from the countries of Belgium, Germany, Austria and the Netherlands as well as on public price determination by the Federal Agency for Agriculture and Food.

* The **detailed contract specifications** for trading in Eurex agricultural products are available on our website.




### *Service Offering for EFPI Transactions*

An Exchange for Physicals transaction is the exchange of a certain amount of cash commodities for a corresponding number of futures contracts. As a rule, the contracting parties are two traders with opposing hedge positions.

The Exchange for Physicals functionality (EFPI) enables members to benefit from the same advantages of standardized clearing in their EFPI transactions as they do in the framework of on-exchange trading. This means they profit from a minimized credit and counterparty risk.

### *Trade More Favorably*

Benefit from a waiving of all fees and charges until the end of July 2009. From August to October 2009, you will pay only 50 percent of all applicable fees and charges when trading in our agricultural futures.

**For further information, visit our website.**

**Contact:**
Sascha Siegel, T +49-69-211-12696,
E-mail: Sascha.Siegel@eurexchange.com

Marcello Sicuro, T +41-58-854-2802,
E-mail: Marcello.Sicuro@eurexchange.com

## Energy Facts: the Most Comprehensive Data Service for European Electricity Trading

**Participants in European electricity trading can now use Energy Facts, the new data service of Deutsche Börse. Energy Facts supplies electricity traders, analysts, risk and portfolio managers with real-time information for European energy trading and thus contributes to increased transparency in this market.**

Energy Facts is the first data service to supply you with price-relevant information such as capacity and capacity utilization of power plants, wind energy data, meteorological key data and other complex energy reports on a consolidated and structured basis.

### *Standardized Data Format*

The data is prepared and quality-assured in a standardized format. They are updated continuously and delivered in real-time. In addition, you as a user of Energy Facts will receive breaking and trade-relevant market news as soon as it is published.

Initially, Energy Facts comprises the countries Germany, France, Belgium and the Netherlands. Later this year, Italy, Spain, Austria and Switzerland shall be added. The data service draws on many sources: publicly available data, data from information providers and modeled data from Deutsche Börse.

### *Easy to Use via Web*

You can obtain the service via a special web terminal or as an XML web data service. All reports are displayed on the web terminal as charts and tables and can easily be exported to Excel. During the course of this year, Deutsche Börse will be delivering Energy Facts for distribution by established data providers via its CEF® data feed.

**For further information, visit www.energy-facts.net.**

**Contact:**
Mario Michael Schultz, T +49-69-211-151 71,
E-mail: energy-facts@deutsche-boerse.com

### *Eurex engaged in $CO_2$ Trading Since December 2007*

The introduction of $CO_2$ derivatives marked the start of Eurex's engagement in the commodity derivatives segment. In late 2007, futures on EU Emission Allowances (EUA Futures), Options on EUA Futures and futures on Certified Emission Reductions (CER Futures) were made available for on-exchange and OTC trading. They were followed by futures on the Dow Jones-UBS Commodity Index℠ and its three sub-indexes Energy, Agriculture and Industrial Metals. Derivatives on gold, silver and agricultural products are now listed as well.

Additional information:
**www.eurexchange.com/eex**

## INTEREST RATE DERIVATIVES

# Euro-Bobl Futures: Tick Size Increased in June

The minimum price change for futures contracts on notional medium-term debt instruments issued by the Federal Republic of Germany thus amounts to 0.01 percent instead of the previous 0.005 percent. The tick size of corresponding Options on Euro-Bobl Futures remains unchanged at 0.005 percent. The tick value of Euro-Bobl Futures rises accordingly to EUR 10. The tick value of Options on Euro-Bobl Futures remains unchanged at EUR 5.

**Contact:**
Nadja Urban, T +49-69-211-151 05,
E-mail: Nadja.Urban@eurexchange.com

**Your feedback is important to us.**

Do you have any comments or suggestions on our newsletter? Please send an e-mail to:
**Xpand.feedback@eurexchange.com**

# Product in Focus

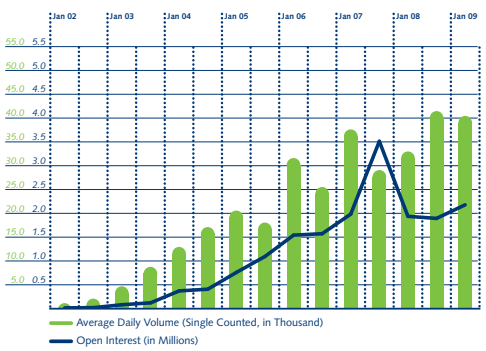
## Equity Derivatives at Eurex – The French Segment

*Get to know the product.*

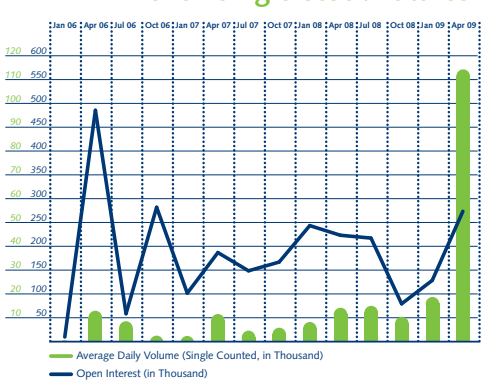
### Contract Specifications

| | | |
|---|---|---|
| **Underlying** | Equities of French companies | |
| **Minimum Price Change** | Options:<br>Futures: | EUR 0.01<br>EUR 0.0001 |
| **Contract Size** | 100 shares | |
| **Contract Months** | Options:<br>Futures: | up to 60 months<br>up to 36 months |
| **Settlement** | Options:<br>Futures: | physical delivery of the underlying (FlexOptions also cash settlement)<br>cash settlement (FlexFutures also physical delivery) |
| **Trading Hours** | 09:00–17:30/17:45 CET | |
| **Bloomberg ID** | Options:<br>Futures: | equity code GR Equity OMON<br>equity code=A GR Equity |

### Volume & Open Interest: French equity options




### French Single Stock Futures




Over the past few years, Eurex has seen a strong increase in trading volumes of options and futures based on French underlying assets. 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 favor of Eurex.

Eurex equity options and Single Stock Futures are important tools for trading and managing risks in the most attractive instruments of the French market. Since the launch of the first eight French equity options at the end of 2000, trading volumes, open interest and the number of participants engaged in trading this segment have grown substantially. In 2009, a daily average of around 110,000 derivative contracts on French companies have changed hands year-to-date.

*Product News* In May 2009, the French segment was expanded to include options on an additional 24 components of the Dow Jones STOXX 600® Index. As a result, a total of 68 equity options and 86 Single Stock Futures based on French underlying assets are currently available for trading on Eurex.

*Liquidity* Thanks to continuous quotation through Market Makers liquidity in the French contracts has clearly improved. Open interest in French equity options has increased almost 3.5 times since the beginning of 2005, to a total of 2.6 million contracts in May 2009. French Single Stock Futures hit a peak at the end of April with as much as 750,000 contracts. This has allowed Eurex to boost its market share to roughly 23 percent.

At present, there are ten Market Makers who fulfil the quotation requirements for equity options from the French segment. For an overview of the quotation requirements for French 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 also possible to enter pure OTC trades, the underlying prices and quantities of which are agreed on a bilateral basis. Eurex also clears non-standard ("Flex") contracts through this facility. That way, market participants enjoy the flexibility of customized trading while at the same time benefiting from the advantages of a standardized clearing and settlement

process. Single Stock Futures are mainly entered via the available OTC facilities, while for equity options the share is roughly 43 percent.

Average trade sizes for French equity options in 2009:
- for order book trades: 28 contracts
- for OTC block trades: 1,028 contracts

The minimum block size for Single Stock Futures traded over-the-counter is one contract. For equity options the general block size is 250 contracts, for the new segment of small and mid cap options, the minimum size is one contract.

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

When entering larger volumes of bilaterally agreed equity derivatives via the Eurex 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.*

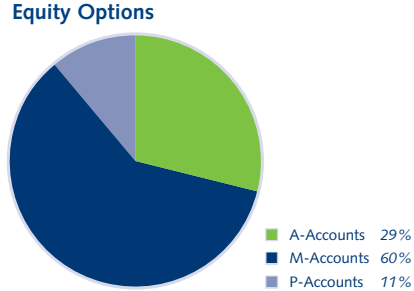
In June 2009, a total of 129 Eurex participants were active in French derivatives. This represents an increase of more than 24 percent for the entire segment as compared to the fourth quarter of 2008. Initially, predominantly German banks and fund managers were active, however there is now growing interest among participants from other countries.

*Market Breakdown* Broken down by country segment, today as much as 30 percent of French equity options traded originate from the UK, 22 percent from France, 19 percent from Switzerland, 14 percent from the Netherlands and another 15 percent from the rest of Europe.

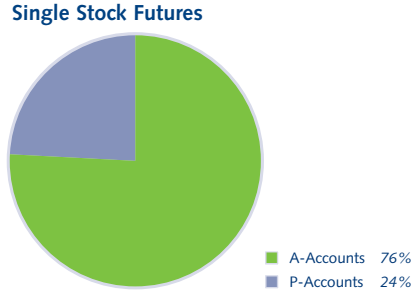
The account breakdown for equity options (A-accounts 29 percent, M-accounts 60 percent and P-accounts 11 percent) has been reasonably stable year-to-date. Meanwhile, with as much as 76 percent, Single Stock Futures record a strong share of agency business (P-accounts 24 percent).

*Segment Overview* French equity products are part of Eurex's successful European equity derivatives segment. In this segment, options on a total of more than 300 individual equities from 11 different European countries and 700 Single Stock Futures on major European and U.S. issues, are traded on the same platform. In 2008, this segment saw a daily average of more than 1.3 million equity option contracts (plus 8 percent compared to the previous year) and 512,000 futures contracts on individual equities (plus 148 percent compared to the previous year).

**Equity Options**




**Single Stock Futures**




As of June 2009

## Trade it.

Within the context of wholesale trading, our OTC Flexible Options and OTC Flexible Futures facilities allow customers to set key contract parameters, such as exercise price, exercise style, expiration date and settlement type (physical delivery or cash settlement), individually. In addition, the Strategy Wizard[SM] provides optimal support for the implementation of individual trading strategies, allowing for complex combinations and spreads such as straddles, butterfly or condor spreads.

With the introduction of Eurex Release 12.0 in November 2009, you will be able to enter OTC Vola Trades for equity options with a cash equity leg (as Delta neutral transaction).

## Learn more.

For further information, visit our website:
**French equity options & Single Stock Futures**

### *Recommended Reads*

Product Flyer: Eurex Single Stock Futures – a Multitude of Opportunities (March 2008)

Brochures: Equity and Equity Index Derivatives, Trading Strategies (August 2007)
Equity and Equity Index Derivatives, Trading Strategies – Questions and Case Studies (August 2007)
The World of Equity Derivatives. The Essential Toolbox for Investors (September 2008)

Presentation: Eurex OTC Flexible Contracts (May 2009)

## Contact us.

Christine Heyde
T +49-69-211-1 56 98
E-mail: Christine.Heyde@eurexchange.com

Nicolas von Kageneck
T +33-1-55 27-67 76
E-mail: Nicolas.Kageneck@eurexchange.com

**Market Maker Contacts for French Equity Options**

| Member ID | Company Name | Contact Person | Phone |
|---|---|---|---|
| AINAM | All Options International | Pol van der Linde | T +31-20-795-70 74 |
| BNAPA | BNP Paribas Arbitrage SNC | Alain De Coudenhove | T +33-1-40-14 39 24 |
| OPXAM | Optiver V.O.F. | Richard van Zanten | T +31-20-708-78 14 |
| OOPPA | Oddo Options SNC | Stephane Bettane | T +33-1-44 51-80 86 |
| LCMLO | Liquid Capital Markets | Philippe Caillon, Nicolas Schmitz | T +44-20-74 29-08 92 |
| GSIEB | Goldman Sachs Int. | James Hayward | T +44-20-77 74-22 63 |
| INMAM | IMC Trading B.V. | Barry Maas | T +31-20-798-85 90 |
| THECX | Timber Hill (Europe) AG | Onyeoma Anyaegbunam | T +41-41-726-95 91 |

# New News Data Stream for Algorithmic Trading

**Starting today, the new CEF alpha+® macro news feed enables you to purchase up to the minute macroeconomic data from the U.S. that can be used and processed immediately in automated trading applications. The ultra high-speed data stream, developed by the Deutsche Börse division Market Data & Analytics in co-operation with the financial news agency Market News International (MNI), supplies you with relevant information directly from the source.**

As a result of its accreditation by the relevant authorities and supranational organizations, MNI – a 100 percent subsidiary of Deutsche Börse – gains immediate access to news relevant to the capital market as soon as it is published. CEF alpha+® macro makes this news available to speed-sensitive algorithmic trading immediately upon release and with the lowest possible latency.

Initially, CEF alpha+® macro will distribute publications by the U.S. Department of Labor and the U.S. Department of Commerce, including employment figures and trading turnover/trading volumes. Later this year, macroeconomic information from Europe and key Asian countries will be available as well.

**For further information, visit www.deutsche-boerse.com/mda.**

**Contact:**
Christiane Baumgarten, T +49-69-211-1 24 42, E-mail: Christiane.Baumgarten@deutsche-boerse.com



# New Items on Our Website

| | |
|---|---|
| **Microsite of the Eurex/ISE Link**<br>www.eurex-ise.com | In November 2009* the Eurex/ISE Link will go live delivering direct access to ISE's options for Eurex members.<br>A microsite was especially designed to keep you updated on this milestone of our cooperation.<br>* The launch of the Eurex/ISE Link is subject to all necessary regulatory approvals. |



**Events and Conferences in August and September 2009**

| | Location | Date |
|---|---|---|
| **Derivatives World ASIA 2009** | Raffles City Convention Centre, Singapore | September 09–10 |
| **Asset Allocation Summit 2009** | Victoria Park Plaza, London | September 21–23 |

## Capital Markets Academy in August and September 2009

| | Course | August | September |
|---|---|---|---|
| **Fundamentals** | Eurex at a Glance (NEW) | | **23** London |
| | Overview of the German Financial Market (NEW) | **10** London | |
| **System Training Courses** | Eurex System Training Trading | **05** Paris<br>**10** Zurich<br>**12** London<br>**12** Chicago | **09** London<br>**10** Zurich (in German)<br>**23** Paris |
| | Eurex System Training Clearing | **13** London | |
| | Eurex System Training Security | **14** London | |
| | Technical Member Training | **05** London | |
| | Advanced Technical Member Training | **06** London | |
| | Eurex Repo System Training CHF Repo Market | | **15** Zurich |
| **Examinations** | Preparation Course for Eurex Clearer Test (NEW) | | **08** London |
| | Eurex Clearer Test[1] | **18** London<br>**25** Paris<br>**26** Frankfurt<br>**27** Zurich | **15** London<br>**29** Paris<br>**30** Frankfurt |
| | Eurex Exchange Trader Examination[1] | **03** Frankfurt<br>**10** Zurich<br>**12** Chicago<br>**18** London<br>**25** Paris<br>**26** Frankfurt<br>**27** Zurich | **07** Frankfurt<br>**10** Zurich<br>**15** London<br>**29** Paris<br>**30** 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 +49-69-2 11-1 37 67, F +49-69-2 11-1 37 63, e-mail: academy@eurexchange.com.

For Repo Training, please contact Eurex Repo Training, Selnaustrasse 30, 8021 Zurich, T +41-58-854-24 24, **www.eurexrepo.com**.

## Visit our Webinars.

Get an up-to-date overview at **www.eurexchange.com > Education**.

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60487 Frankfurt / Main
Germany

Eurex Zürich AG
Selnaustrasse 30
8021 Zurich
Switzerland

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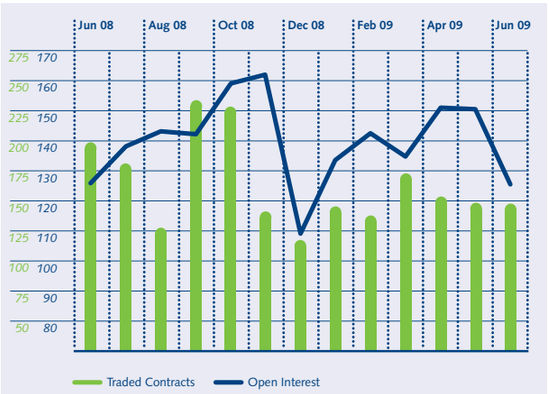
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# Average Daily Volume of 10.7 Million Contracts at Eurex and ISE in June

- **Total volume of 232.5 million contracts in June on both exchanges**
- **Eurex Repo and Eurex Bonds continue to grow significantly**

At the international derivatives markets of Eurex, an average daily volume of 10.7 million contracts were traded in June (June 2008: 13.3 million). Thereof, 6.7 million contracts were traded at Eurex (June 2008: 9.4 million) and 3.9 million contracts were traded at the International Securities Exchange (ISE) (June 2008: 3.9 million). In June, a total of 232.5 million contracts were traded on both exchanges (Eurex: 146.5 million; ISE: 86.0 million, compared with 197.7 million contracts at Eurex and 81.4 million at ISE in June 2008).

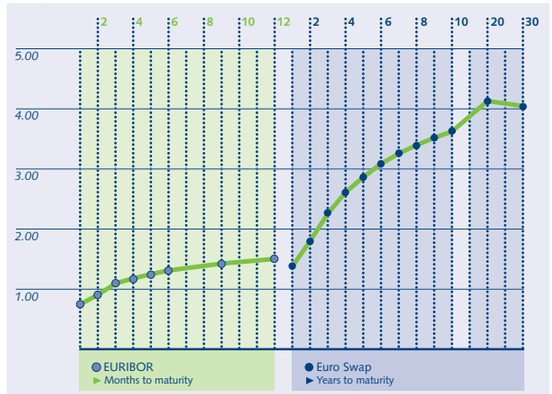
**Total – Traded Contracts & Open Interest (in Millions): Jun 2008 – Jun 2009**




At Eurex, the equity index derivatives segment totaled 71.1 million contracts, an increase of 26 percent compared with May 2009 and a decrease of 17 percent with June 2008. Futures on the Dow Jones EURO STOXX 50® Index reached 32.0 million contracts (June 2008: 38.0 million, May 2009: 23.2 million); the options recorded another 25.5 million contracts. Dow Jones EURO STOXX 50® Index Dividend Futures, which were introduced one year ago, grew further and totaled roughly 194,000 contracts.

Equity-based derivatives (equity options and Single Stock Futures) reached 30.2 million contracts (June 2008: 46.4 million). Thereof, equity options totaled at 23.2 million contracts and Single Stock Futures recorded 7.1 million contracts.

**European Yield Curve**



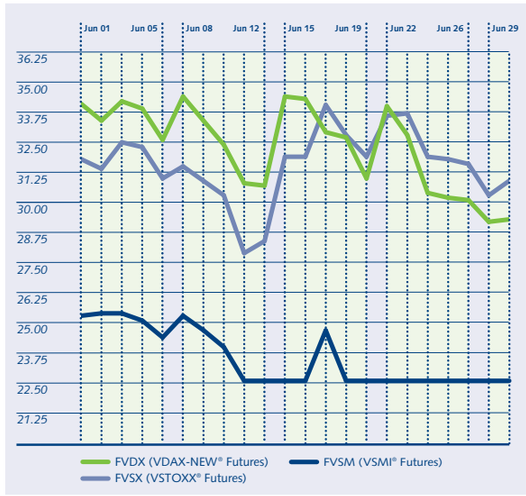

Source: Bloomberg

Around 44.9 million contracts were traded in the interest rate derivatives segment compared with 65.1 in June 2008 and 34.5 million in May 2009. Approximately 16.7 million contracts were traded in Euro-Bund Futures, 13.7 million contracts in Euro-Schatz Futures and 9.9 million contracts in Euro-Bobl Futures.

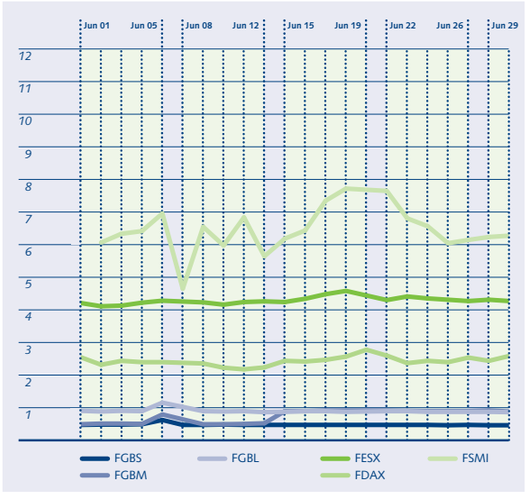
Eurex Repo, which operates CHF and EUR repo markets, continued to grow in June. All outstanding volumes gained 24 percent and totaled an average outstanding volume of EUR 166.0 billion (June 2008: EUR 134.3 billion). The secured money market segment GC Pooling® had the highest growth rate (plus 93 percent) year-on-year, and average outstanding volume reached EUR 76.9 billion (June 2008: EUR 39.9 billion). On June 24, GC Pooling® saw a new record with daily outstanding volume of EUR 101.4 billion.

The electronic trading platform Eurex Bonds, which rounds out Eurex's fixed income product range, saw a volume of EUR 12.1 billion (single counting) in June. In May 2009, the figure was EUR 6.2 billion (plus 94 percent) and EUR 8.7 billion in June 2008 (plus 38 percent).

**Volatility Indexes – FVDX, FVSM, FVSX (in Percent, at Day End): Jun 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) | 0.00% |
| **iTraxx® CDS Indexes** | **Market Price (Month End)** |
| iTraxx® Europe 5Y | 226.473 |
| iTraxx® HiVol 5Y | 126.5938 |
| iTraxx® Crossover 5Y | 986.352 |
| **Equity Indexes** | **Index (Month End)** |
| Dow Jones EURO STOXX 50® Index | 2,401.69 |
| DAX® | 4,808.64 |
| SMI® | 5,403.97 |
| **CTD Bond for** | **Bond (Month End)** |
| Euro-Schatz Sep 09 | DE0001137263 |
| Euro-Schatz Dec 09 | DE0001141497 |
| Euro-Schatz Mar 10 | DE0001135192 |
| Euro-Bobl Sep 09 | DE0001135259 |
| Euro-Bobl Dec 09 | DE0001135259 |
| Euro-Bobl Mar 10 | DE0001135267 |
| Euro-Bund Sep 09 | DE0001135374 |
| Euro-Bund Dec 09 | DE0001135358 |
| Euro-Bund Mar 10 | DE0001135358 |
| Euro-Buxl® Sep 09 | DE0001135226 |
| Euro-Buxl® Dec 09 | DE0001135226 |
| Euro-Buxl® Mar 10 | DE0001135226 |
| CONF Sep 09 | CH0015221663 |
| CONF Dec 09 | CH0015221663 |
| CONF Mar 10 | CH0018454253 |

Sources: Bloomberg, Deutsche Börse and Eurostat

**Overview – Most Active (25) Traded Contracts: Jun 2009**

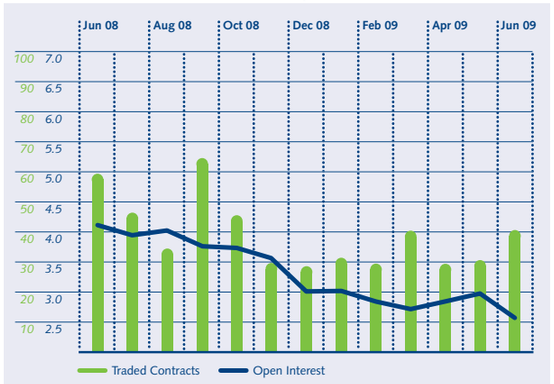
| | Traded Contracts | Open Interest | Orderbook Volume |
|---|---|---|---|
| DJ EURO STOXX 50® Index Futures | 31,976,716 | 2,290,474 | 75.24% |
| DJ EURO STOXX 50® Index Options | 25,458,510 | 48,891,504 | 21.63% |
| Euro-Bund Futures | 16,680,520 | 847,305 | 92.39% |
| Euro-Schatz Futures | 13,723,417 | 994,729 | 91.48% |
| Euro-Bobl Futures | 9,882,494 | 669,018 | 90.55% |
| DAX® Options | 7,150,081 | 9,987,197 | 28.41% |
| Deutsche Telekom Options | 4,155,715 | 8,511,140 | 20.04% |
| DAX® Futures | 3,403,557 | 132,699 | 94.29% |
| Options on Euro-Bund Futures | 2,147,323 | 687,244 | 23.71% |
| Allianz Options | 2,082,894 | 6,880,879 | 52.86% |
| Options on Euro-Schatz Futures | 1,755,020 | 548,322 | 9.10% |
| Schweizerische Rückversicherung Options | 1,382,760 | 3,209,172 | 61.28% |
| SAP Options | 1,289,338 | 2,263,374 | 24.34% |
| UBS Options | 1,249,167 | 2,021,630 | 59.86% |
| SMI® Futures | 1,232,116 | 196,319 | 82.14% |
| Nokia Options | 878,124 | 3,217,089 | 34.80% |
| Deutsche Bank Futures | 849,851 | 80,489 | 0.03% |
| Allianz Futures | 837,412 | 293,648 | 0.03% |
| Credit Suisse Group Options | 743,217 | 1,557,836 | 44.21% |
| Deutsche Bank Options | 683,727 | 1,465,268 | 53.10% |
| ABB Options | 653,479 | 1,500,066 | 42.27% |
| Porsche Automobil Holding Options | 597,417 | 1,042,467 | 38.88% |
| Münchener Rückversicherung Options | 578,879 | 2,548,705 | 50.08% |
| Options on Euro-Bobl Futures | 565,488 | 269,973 | 19.95% |
| Nestlé Options | 554,123 | 1,221,455 | 33.87% |

# Interest Rate Derivatives

| Fixed Income Derivatives | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Fixed Income Futures** | | | | | | | | | |
| CONF Futures | CONF | 29,787 | –34.97% | 1,354 | 163,338 | –17.80% | 100.00% | 8,959 | 0.99% |
| Euro-Bobl Futures | FGBM | 9,882,494 | –32.91% | 449,204 | 51,540,164 | –40.91% | 90.55% | 669,018 | –28.67% |
| Euro-Bund Futures | FGBL | 16,680,520 | –33.63% | 758,205 | 87,322,868 | –41.89% | 92.39% | 847,305 | –36.20% |
| Euro-Buxl® Futures | FGBX | 131,024 | –34.13% | 5,956 | 417,699 | –36.34% | 80.33% | 32,183 | –34.62% |
| Euro-Schatz Futures | FGBS | 13,723,417 | –29.32% | 623,792 | 60,337,214 | –40.78% | 91.48% | 994,729 | –44.86% |
| **Fixed Income Futures – Total** | | **40,447,242** | **–32.05%** | **1,838,511** | **199,781,283** | **–41.28%** | **91.60%** | **2,552,194** | **–38.18%** |
| **Options on Fixed Income Futures** | | | | | | | | | |
| Options on Euro-Bobl Futures | OGBM | 565,488 | –33.82% | 25,704 | 4,189,246 | –43.21% | 19.95% | 269,973 | –33.86% |
| Options on Euro-Bund Futures | OGBL | 2,147,323 | –22.64% | 97,606 | 14,551,270 | –14.63% | 23.71% | 687,244 | –19.66% |
| Options on Euro-Schatz Futures | OGBS | 1,755,020 | –4.82% | 79,774 | 9,646,605 | –11.59% | 9.10% | 548,322 | –28.85% |
| **Options on Fixed Income Futures – Total** | | **4,467,831** | **–18.38%** | **203,083** | **28,387,121** | **–19.66%** | **17.49%** | **1,505,539** | **–25.99%** |

| Money Market Derivatives | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Money Market Futures** | | | | | | | | | |
| One-Month EONIA Futures | FEO1 | 0 | - | 0 | 0 | - | - | 0 | - |
| Three-Month EURIBOR Futures | FEU3 | 55,522 | –31.74% | 2,524 | 234,680 | –38.78% | 100.00% | 33,394 | 3.32% |
| **Money Market Futures – Total** | | **55,522** | **–31.74%** | **2,524** | **234,680** | **–38.78%** | **100.00%** | **33,394** | **3.32%** |
| **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** | | **55,522** | **–31.74%** | **2,524** | **234,680** | **–38.78%** | **100.00%** | **33,394** | **3.32%** |
| **Interest Rate Derivatives – Total** | | **44,970,595** | **–30.90%** | **2,044,118** | **228,403,084** | **–39.25%** | **84.25%** | **4,091,127** | **–33.96%** |

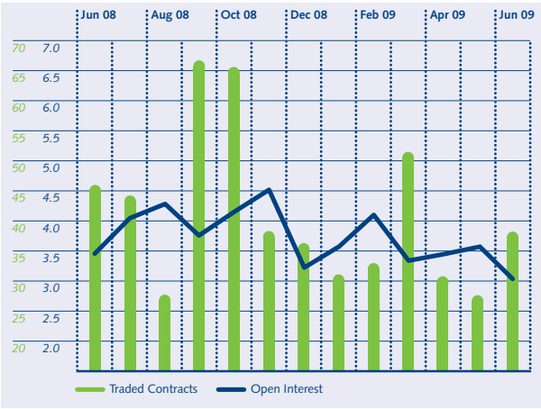
**Fixed Income Futures – Traded Contracts & Open Interest (in Millions)**




# Equity Index Derivatives – Futures

| Equity Index Futures | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Blue Chip Equity Index Futures** | | | | | | | | | |
| DAX® Futures | FDAX | 3,403,557 | –20.25% | 154,707 | 20,979,250 | –11.71% | 94.29% | 132,699 | –33.34% |
| DJ EURO STOXX 50® Index Futures | FESX | 31,976,716 | –15.88% | 1,453,487 | 178,923,108 | –8.20% | 75.24% | 2,290,474 | –7.62% |
| DJ EURO STOXX® Select Dividend 30 Index Futures | FEDV | 34,844 | 181.89% | 1,584 | 69,991 | 63.61% | 48.50% | 10,855 | 92.43% |
| DJ Global Titans 50SM Index Futures (USD) | FT50 | 0 | - | 0 | 0 | - | - | 0 | - |
| DJ Global Titans 50SM Index Futures | FGTI | 40 | –63.64% | 2 | 80 | –85.87% | 100.00% | 20 | - |
| DJ STOXX 50® Index Futures | FSTX | 210,799 | –10.25% | 9,582 | 745,018 | –0.74% | 79.18% | 47,558 | 2.44% |
| DJ STOXX® 600 Index Futures | F600 | 23,306 | 65.58% | 1,059 | 68,277 | 58.98% | 57.47% | 7,619 | 82.58% |
| DJ STOXX® Large 200 Index Futures | F2LA | 29,631 | 4.33% | 1,347 | 73,139 | –7.08% | 33.31% | 4,994 | –60.80% |
| DJ STOXX® Mid 200 Index Futures | F2MI | 81,736 | 6.26% | 3,715 | 182,982 | –29.31% | 50.20% | 20,638 | –27.41% |
| DJ STOXX® Small 200 Index Futures | F2SM | 43,240 | –24.55% | 1,965 | 114,740 | –36.16% | 70.47% | 12,634 | –40.64% |
| DivDAX® Futures | FDIV | 446 | –81.10% | 20 | 1,466 | –85.26% | 100.00% | 163 | –81.41% |
| MDAX® Futures | F2MX | 34,943 | –56.11% | 1,588 | 129,891 | –66.74% | 80.71% | 8,641 | –52.96% |
| MSCI Russia Index Futures | FMXR | 13,917 | 43,390.63% | 633 | 32,749 | 102,240.63% | 0.06% | 1,735 | 5,496.77% |
| OMXH25 Futures | FFOX | 23,545 | –50.05% | 1,070 | 63,069 | –42.62% | 12.67% | 6,356 | –59.62% |
| RDXxt® USD – RDX Extended Index Futures | FRDX | 506 | - | 23 | 1,151 | - | 100.00% | 253 | - |
| SLI Swiss Leader Index® Futures | FSLI | 4,583 | –60.66% | 208 | 31,564 | –46.90% | 100.00% | 1,640 | –48.72% |
| SMIM®-Futures | FSMM | 10,457 | 39.84% | 475 | 38,198 | –20.38% | 100.00% | 2,270 | 31.98% |
| SMI® Futures | FSMI | 1,232,116 | –34.14% | 56,005 | 6,984,433 | –21.97% | 82.14% | 196,319 | –33.07% |
| TecDAX® Futures | FTDX | 39,942 | –34.62% | 1,816 | 121,250 | –51.15% | 89.05% | 8,459 | –65.18% |
| **Blue Chip Equity Index Futures – Total** | | **37,164,324** | **–17.02%** | **1,689,287** | **208,560,356** | **–9.26%** | **77.07%** | **2,753,327** | **–12.72%** |
| **DJ EURO STOXX® Sector Index Futures** | | | | | | | | | |
| DJ EURO STOXX® Automobiles & Parts Futures | FESA | 11,034 | –65.06% | 502 | 48,015 | –45.87% | 35.76% | 4,616 | –19.96% |
| DJ EURO STOXX® Banks Futures | FESB | 56,437 | –26.33% | 2,565 | 250,398 | –11.79% | 54.16% | 13,744 | –37.76% |
| DJ EURO STOXX® Basic Resources Futures | FESS | 2,952 | –5.29% | 134 | 18,365 | 8.85% | 100.00% | 657 | –30.84% |
| DJ EURO STOXX® Chemicals Futures | FESC | 3,704 | –45.95% | 168 | 14,410 | –19.89% | 100.00% | 997 | –49.34% |
| DJ EURO STOXX® Construction & Materials Futures | FESN | 5,702 | –7.13% | 259 | 26,627 | 79.62% | 100.00% | 1,142 | –42.06% |
| DJ EURO STOXX® Financial Services Futures | FESF | 1,420 | –73.30% | 65 | 11,302 | –18.15% | 100.00% | 287 | –87.96% |
| DJ EURO STOXX® Food & Beverage Futures | FESO | 3,733 | –38.14% | 170 | 13,559 | –16.84% | 65.50% | 1,219 | –39.26% |
| DJ EURO STOXX® Healthcare Futures | FESH | 5,825 | –22.50% | 265 | 20,743 | 2.43% | 86.51% | 1,555 | –41.23% |
| DJ EURO STOXX® Industrial Goods & Services Futures | FESG | 4,264 | 17.08% | 194 | 15,934 | 32.55% | 88.27% | 767 | –23.83% |
| DJ EURO STOXX® Insurance Futures | FESI | 28,165 | –36.28% | 1,280 | 96,714 | –16.46% | 36.33% | 12,980 | 23.22% |
| DJ EURO STOXX® Media Futures | FESM | 4,496 | –10.53% | 204 | 13,437 | –28.67% | 60.43% | 852 | –40.38% |
| DJ EURO STOXX® Oil & Gas Futures | FESE | 12,652 | –64.51% | 575 | 39,895 | –54.27% | 70.36% | 3,548 | –61.91% |
| DJ EURO STOXX® Personal & Household Goods Futures | FESZ | 3,909 | 85.70% | 178 | 14,671 | 13.56% | 45.64% | 681 | 45.20% |
| DJ EURO STOXX® Real Estate Futures | FESL | 619 | - | 28 | 1,226 | - | 100.00% | 408 | - |
| DJ EURO STOXX® Retail Futures | FESR | 4,454 | –2.58% | 202 | 14,753 | –10.48% | 62.06% | 735 | –49.90% |
| DJ EURO STOXX® Technology Futures | FESY | 19,345 | –33.84% | 879 | 63,178 | –7.44% | 29.54% | 7,763 | –24.95% |
| DJ EURO STOXX® Telecommunications Futures | FEST | 25,815 | –51.93% | 1,173 | 82,006 | –38.33% | 36.42% | 9,743 | –39.43% |
| DJ EURO STOXX® Travel & Leisure Futures | FESV | 5,840 | –5.32% | 265 | 19,735 | 8.03% | 70.55% | 1,509 | –30.78% |
| DJ EURO STOXX® Utilities Futures | FESU | 11,564 | –37.82% | 526 | 39,583 | –23.27% | 55.70% | 3,902 | –14.07% |
| **DJ EURO STOXX® Sector Index Futures – Total** | | **211,930** | **–38.76%** | **9,633** | **804,551** | **–20.10%** | **52.96%** | **67,105** | **–30.92%** |
| **DJ STOXX® 600 Sector Index Futures** | | | | | | | | | |
| DJ STOXX® 600 Automobiles & Parts Futures | FSTA | 34,749 | –37.92% | 1,580 | 90,629 | –57.63% | 31.83% | 8,185 | –56.01% |
| DJ STOXX® 600 Banks Futures | FSTB | 126,038 | –32.05% | 5,729 | 598,611 | –0.19% | 52.49% | 35,801 | 0.34% |
| DJ STOXX® 600 Basic Resources Futures | FSTS | 43,188 | –12.54% | 1,963 | 234,914 | 26.38% | 62.00% | 6,931 | –34.22% |
| DJ STOXX® 600 Chemicals Futures | FSTC | 11,829 | –35.82% | 538 | 39,245 | –37.30% | 27.11% | 4,879 | –15.68% |
| DJ STOXX® 600 Construction & Materials Futures | FSTN | 8,790 | –31.63% | 400 | 37,980 | –51.65% | 68.79% | 2,974 | 52.36% |
| DJ STOXX® 600 Financial Services Futures | FSTF | 3,389 | –67.23% | 154 | 14,273 | –71.26% | 100.00% | 706 | –65.74% |
| DJ STOXX® 600 Food & Beverage Futures | FSTO | 27,635 | –0.11% | 1,256 | 84,435 | 8.63% | 41.80% | 8,990 | –2.18% |
| DJ STOXX® 600 Healthcare Futures | FSTH | 63,991 | 22.38% | 2,909 | 217,203 | 25.78% | 32.87% | 20,548 | 43.40% |
| DJ STOXX® 600 Industrial Goods & Services Futures | FSTG | 44,814 | –2.48% | 2,037 | 158,333 | 10.32% | 33.54% | 12,734 | 8.89% |
| DJ STOXX® 600 Insurance Futures | FSTI | 18,976 | –68.56% | 863 | 127,482 | –36.14% | 64.23% | 5,418 | –74.65% |
| DJ STOXX® 600 Media Futures | FSTM | 31,466 | –28.47% | 1,430 | 100,452 | –26.61% | 25.62% | 8,495 | –36.21% |
| DJ STOXX® 600 Oil & Gas Futures | FSTE | 58,201 | –18.61% | 2,646 | 217,829 | 5.93% | 52.73% | 17,421 | –16.48% |
| DJ STOXX® 600 Personal & Household Goods Futures | FSTZ | 27,837 | 764.77% | 1,265 | 66,614 | 189.53% | 36.07% | 7,733 | 877.62% |
| DJ STOXX® 600 Real Estate Futures | FSTL | 7,345 | - | 334 | 18,022 | - | 23.73% | 3,678 | - |
| DJ STOXX® 600 Retail Futures | FSTR | 25,945 | –41.20% | 1,179 | 89,044 | –24.56% | 44.19% | 6,925 | –52.51% |
| DJ STOXX® 600 Technology Futures | FSTY | 15,083 | 18.65% | 686 | 50,587 | –46.19% | 47.45% | 5,441 | 49.03% |
| DJ STOXX® 600 Telecommunications Futures | FSTT | 70,985 | 34.62% | 3,227 | 152,953 | –20.15% | 36.04% | 27,712 | 58.07% |
| DJ STOXX® 600 Travel & Leisure Futures | FSTV | 27,750 | 62.58% | 1,261 | 83,198 | 23.23% | 27.52% | 7,315 | –6.51% |
| DJ STOXX® 600 Utilities Futures | FSTU | 26,677 | –21.17% | 1,213 | 108,670 | –9.47% | 47.99% | 10,263 | –29.21% |
| **DJ STOXX® 600 Sector Index Futures – Total** | | **674,688** | **–15.45%** | **30,668** | **2,490,474** | **–9.13%** | **43.22%** | **202,149** | **–9.86%** |
| **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** | | **38,050,942** | **–17.15%** | **1,729,588** | **211,855,381** | **–9.30%** | **76.33%** | **3,022,581** | **–13.05%** |

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



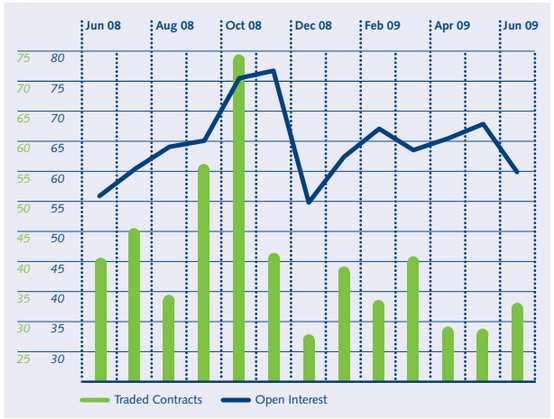

**Overview – Most Active (15) Traded Equity Index Futures Jun 2009**

| | Traded Contracts | Open Interest | Orderbook Volume |
|---|---|---|---|
| DJ EURO STOXX 50® Index Futures | 31,976,716 | 2,290,474 | 75.24% |
| DAX® Futures | 3,403,557 | 132,699 | 94.29% |
| SMI® Futures | 1,232,116 | 196,319 | 82.14% |
| DJ STOXX 50® Index Futures | 210,799 | 47,558 | 79.18% |
| DJ STOXX® 600 Banks Futures | 126,038 | 35,801 | 52.49% |
| DJ STOXX® Mid 200 Index Futures | 81,736 | 20,638 | 50.20% |
| DJ STOXX® 600 Telecommunications Futures | 70,985 | 27,712 | 36.04% |
| DJ STOXX® 600 Healthcare Futures | 63,991 | 20,548 | 32.87% |
| DJ STOXX® 600 Oil & Gas Futures | 58,201 | 17,421 | 52.73% |
| DJ EURO STOXX® Banks Futures | 56,437 | 13,744 | 54.16% |
| DJ STOXX® 600 Industrial Goods & Services Futures | 44,814 | 12,734 | 33.54% |
| DJ STOXX® Small 200 Index Futures | 43,240 | 12,634 | 70.47% |
| DJ STOXX® 600 Basic Resources Futures | 43,188 | 6,931 | 62.00% |
| TecDAX® Futures | 39,942 | 8,459 | 89.05% |
| MDAX® Futures | 34,943 | 8,641 | 80.71% |

# Equity Index Derivatives – Options

| Equity Index Options | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Blue Chip Equity Index Options** | | | | | | | | | |
| DAX® Options | ODAX | 7,150,081 | –15.26% | 325,004 | 43,490,404 | –13.54% | 28.41% | 9,987,197 | 4.78% |
| DAX® Options – 1st Friday | ODX1 | 22,341 | 38.84% | 1,016 | 71,857 | 28.14% | 100.00% | 3,935 | –54.63% |
| DAX® Options – 2nd Friday | ODX2 | 9,840 | 148.80% | 447 | 50,418 | 15.55% | 100.00% | 266 | 137.50% |
| DAX® Options – 4th Friday | ODX4 | 15,869 | 67.11% | 721 | 92,333 | 35.14% | 100.00% | 0 | - |
| DAX® Options – 5th Friday | ODX5 | 0 | - | 0 | 25,951 | 28.61% | - | 0 | - |
| DJ EURO STOXX 50® Index Options | OESX | 25,458,510 | –17.86% | 1,157,205 | 158,065,696 | –12.51% | 21.63% | 48,891,504 | 8.66% |
| DJ EURO STOXX 50® Index Options – 1st Friday | OES1 | 8,534 | 404.97% | 388 | 19,607 | 17.60% | 69.49% | 3,031 | 642.89% |
| DJ EURO STOXX 50® Index Options – 2nd Friday | OES2 | 4,505 | 149.58% | 205 | 19,664 | 237.75% | 73.32% | 464 | - |
| DJ EURO STOXX 50® Index Options – 4th Friday | OES4 | 6,300 | 783.59% | 286 | 26,886 | 171.36% | 77.75% | 0 | - |
| DJ EURO STOXX 50® Index Options – 5th Friday | OES5 | 0 | - | 0 | 8,898 | –34.54% | - | 0 | - |
| DJ EURO STOXX® Select Dividend 30 Index Options | OEDV | 0 | - | 0 | 0 | - | - | 1,412 | - |
| DJ Global Titans 50SM Index Options | OGTI | 0 | - | 0 | 0 | - | - | 0 | - |
| DJ STOXX 50® Index Options | OSTX | 6,045 | –67.52% | 275 | 43,814 | –15.40% | 55.17% | 8,770 | –77.52% |
| DJ STOXX® 600 Index Options | O600 | 400 | –96.12% | 18 | 7,908 | –41.38% | - | 4,703 | –58.68% |
| DJ STOXX® Large 200 Index Options | O2LA | 0 | - | 0 | 0 | - | - | 0 | - |
| DJ STOXX® Mid 200 Index Options | O2MI | 1 | –99.99% | 0 | 3,685 | –93.06% | 100.00% | 1 | –99.99% |
| DJ STOXX® Small 200 Index Options | O2SM | 0 | –100.00% | 0 | 35 | –99.59% | - | 0 | –100.00% |
| DivDAX® Options | ODIV | 0 | - | 0 | 0 | - | - | 0 | - |
| MDAX® Options | O2MX | 1,052 | –94.49% | 48 | 17,441 | –86.58% | 100.00% | 4,513 | –81.90% |
| MSCI Russia Index Options | OMXR | 0 | –100.00% | 0 | 140 | 159.26% | - | 784 | 1,351.85% |
| QMXH25 Options | OFOX | 0 | - | 0 | 360 | 1,700.00% | - | 0 | - |
| SLI Swiss Leader Index® Options | OSLI | 10,130 | 36.45% | 460 | 22,687 | –38.59% | 100.00% | 8,264 | 26.09% |
| SMIM® Options | OSMM | 7,760 | 46.66% | 353 | 20,204 | –37.39% | 100.00% | 10,349 | 2.18% |
| SMI® Options | OSMI | 258,149 | –29.79% | 11,734 | 2,310,781 | –17.81% | 64.53% | 870,480 | –20.27% |
| 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 | 3,407 | 40.15% | 155 | 19,207 | 23.81% | 100.00% | 4,100 | –24.95% |
| **Blue Chip Equity Index Options – Total** | | **32,962,924** | **–17.40%** | **1,498,315** | **204,317,977** | **–12.82%** | **23.64%** | **59,799,773** | **7.29%** |
| **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 | 0 | –100.00% | 0 | 19,747 | –72.23% | - | 21,040 | 60.55% |
| DJ EURO STOXX® Basic Resources Options | OESS | 0 | –100.00% | 0 | 0 | –100.00% | - | 0 | –100.00% |
| DJ EURO STOXX® Chemicals Options | OESC | 1,060 | 1,666.67% | 48 | 5,333 | 65.52% | 5.66% | 5,133 | 123.17% |
| DJ EURO STOXX® Construction & Materials Options | OESN | 0 | –100.00% | 0 | 0 | –100.00% | - | 0 | –100.00% |
| DJ EURO STOXX® Financial Services Options | OESF | 110 | –85.14% | 5 | 1,509 | 24.71% | 100.00% | 100 | –80.77% |
| DJ EURO STOXX® Food & Beverage Options | OESO | 0 | - | 0 | 1,200 | - | - | 0 | - |
| DJ EURO STOXX® Healthcare Options | OESH | 0 | - | 0 | 0 | –100.00% | - | 500 | - |
| DJ EURO STOXX® Industrial Goods & Services Options | OESG | 0 | - | 0 | 0 | - | - | 0 | - |
| DJ EURO STOXX® Insurance Options | OESI | 220 | 46.67% | 10 | 2,000 | –92.92% | 100.00% | 1,160 | –88.61% |
| DJ EURO STOXX® Media Options | OESM | 0 | - | 0 | 0 | –100.00% | - | 2,000 | 134.74% |
| DJ EURO STOXX® Oil & Gas Options | OESE | 0 | –100.00% | 0 | 1,408 | 57.67% | - | 0 | –100.00% |
| DJ EURO STOXX® Personal & Household Goods Options | OESZ | 0 | –100.00% | 0 | 0 | –100.00% | - | 0 | –100.00% |
| 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 | 0 | –100.00% | 0 | 6,490 | –67.60% | - | 2,500 | –62.85% |
| DJ EURO STOXX® Telecommunications Options | OEST | 428 | –93.47% | 19 | 8,450 | –73.13% | 100.00% | 570 | –86.36% |
| DJ EURO STOXX® Travel & Leisure Options | OESV | 15 | - | 1 | 15 | –83.33% | 100.00% | 15 | - |
| DJ EURO STOXX® Utilities Options | OESU | 7,000 | - | 318 | 10,004 | 335.15% | - | 3,850 | - |
| **DJ EURO STOXX® Sector Index Options – Total** | | **8,833** | **–62.65%** | **402** | **56,156** | **–72.89%** | **9.43%** | **36,868** | **–18.11%** |
| **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 | 11,249 | –82.52% | 511 | 153,568 | –42.92% | 1.80% | 67,786 | 29.06% |
| DJ STOXX® 600 Basic Resources Options | OSTS | 13,391 | –11.83% | 609 | 40,172 | –57.08% | 10.65% | 13,435 | –9.17% |
| DJ STOXX® 600 Chemicals Options | OSTC | 0 | –100.00% | 0 | 1,579 | –87.61% | - | 120 | –82.25% |
| DJ STOXX® 600 Construction & Materials Options | OSTN | 368 | –45.88% | 17 | 898 | –97.79% | 100.00% | 488 | 62.67% |
| DJ STOXX® 600 Financial Services Options | OSTF | 0 | –100.00% | 0 | 1,170 | –80.84% | - | 0 | –100.00% |
| DJ STOXX® 600 Food & Beverage Options | OSTO | 35 | –99.47% | 2 | 1,235 | –87.55% | 100.00% | 15 | –99.50% |
| DJ STOXX® 600 Healthcare Options | OSTH | 6,965 | 557.08% | 317 | 15,924 | –51.63% | 3.72% | 11,240 | 76.20% |
| DJ STOXX® 600 Industrial Goods & Services Options | OSTG | 5,110 | 336.75% | 232 | 47,635 | –3.90% | 7.83% | 8,635 | 225.24% |
| DJ STOXX® 600 Insurance Options | OSTI | 8,094 | –92.66% | 368 | 114,888 | –45.52% | 6.67% | 12,782 | –74.89% |
| DJ STOXX® 600 Media Options | OSTM | 516 | –90.88% | 23 | 2,587 | –74.97% | 69.77% | 2,363 | –58.22% |
| DJ STOXX® 600 Oil & Gas Options | OSTE | 7,612 | –70.79% | 346 | 37,166 | –58.08% | 1.47% | 1,884 | –91.61% |
| DJ STOXX® 600 Personal & Household Goods Options | OSTZ | 300 | - | 14 | 706 | –83.57% | 16.67% | 180 | - |
| DJ STOXX® 600 Real Estate Options | OSTL | 0 | - | 0 | 0 | - | - | 0 | - |
| DJ STOXX® 600 Retail Options | OSTR | 8,270 | 341.77% | 376 | 19,558 | 549.98% | 3.26% | 8,720 | 1,837.78% |
| DJ STOXX® 600 Technology Options | OSTY | 0 | –100.00% | 0 | 418 | –93.81% | - | 0 | –100.00% |
| DJ STOXX® 600 Telecommunications Options | OSTT | 6,061 | –35.53% | 276 | 33,090 | 18.14% | 5.03% | 16,901 | –8.34% |
| DJ STOXX® 600 Travel & Leisure Options | OSTV | 0 | –100.00% | 0 | 1,018 | 10.41% | - | 0 | –100.00% |
| DJ STOXX® 600 Utilities Options | OSTU | 7,113 | –26.50% | 323 | 24,355 | –36.30% | 13.27% | 8,146 | –1.87% |
| **DJ STOXX® 600 Sector Index Options – Total** | | **75,084** | **–71.11%** | **3,413** | **495,967** | **–49.27%** | **7.02%** | **152,695** | **–20.91%** |
| **Equity Index Options – Total** | | **33,046,841** | **–17.77%** | **1,502,129** | **204,870,100** | **–13.02%** | **23.60%** | **59,989,336** | **7.18%** |
| **Equity Index Derivatives – Total** | | **71,097,783** | **–17.44%** | **3,231,717** | **416,725,481** | **–11.17%** | **51.82%** | **63,011,917** | **5.99%** |

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




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

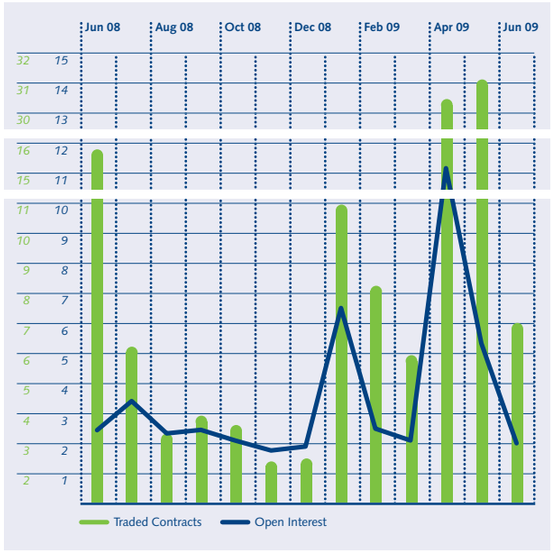
| | Traded Contracts | Open Interest | Orderbook Volume |
|---|---|---|---|
| DJ EURO STOXX 50® Index Options | 25,458,510 | 48,891,504 | 21.63% |
| DAX® Options | 7,150,081 | 9,987,197 | 28.41% |
| SMI® Options | 258,149 | 870,480 | 64.53% |
| DAX® Options – 1st Friday | 22,341 | 3,935 | 100.00% |
| DAX® Options – 4th Friday | 15,869 | 0 | 100.00% |
| DJ STOXX® 600 Basic Resources Options | 13,391 | 13,435 | 10.65% |
| DJ STOXX® 600 Banks Options | 11,249 | 67,786 | 1.80% |
| SLI Swiss Leader Index® Options | 10,130 | 8,264 | 100.00% |
| DAX® Options – 2nd Friday | 9,840 | 266 | 100.00% |
| DJ EURO STOXX 50® Index Options – 1st Friday | 8,534 | 3,031 | 69.49% |
| DJ STOXX® 600 Retail Options | 8,270 | 8,720 | 3.26% |
| DJ STOXX® 600 Insurance Options | 8,094 | 12,782 | 6.67% |
| SMIM® Options | 7,760 | 10,349 | 100.00% |
| DJ STOXX® 600 Oil & Gas Options | 7,612 | 1,884 | 1.47% |
| DJ STOXX® 600 Utilities Options | 7,113 | 8,146 | 13.27% |

# Equity Derivatives – Futures

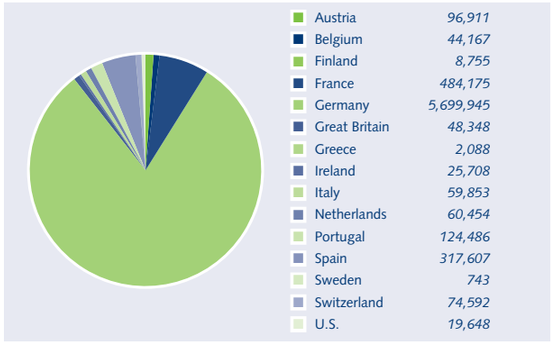
| Single Stock Futures* (DJ STOXX® 600 Index Components) | | Traded Contracts Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Open Interest Jun 30, 2009 | Change YoY |
|---|---|---|---|---|---|---|---|---|---|
| **Automobiles & Parts** | | | | | | | | | |
| **Total** | | **480,233** | **117.50%** | **21,829** | **12,208,041** | **49.36%** | **0.04%** | **266,638** | **8.40%** |
| VW | VOWF | 398,070 | 167.37% | 18,094 | 1,891,186 | 120.02% | 0.02% | 247,742 | 33.24% |
| Daimler | DAIF | 68,943 | 16.83% | 3,134 | 3,416,001 | –35.03% | 0.01% | 17,128 | –52.38% |
| BMW | BMWF | 9,633 | 138.97% | 438 | 1,057,877 | –44.59% | 1.14% | 1,086 | –76.65% |
| **Banks** | | | | | | | | | |
| **Total** | | **1,106,017** | **–41.64%** | **50,274** | **6,998,740** | **–46.31%** | **0.08%** | **226,765** | **–41.36%** |
| Deutsche Bank | DBKF | 849,851 | –36.14% | 38,630 | 3,206,934 | –27.27% | 0.03% | 80,489 | –58.69% |
| Banco Santander | SANG | 141,461 | - | 6,430 | 1,818,973 | - | - | 69,256 | - |
| Banco Bilbao | BBVF | 47,851 | –71.22% | 2,175 | 1,155,651 | –35.72% | - | 17,851 | –56.99% |
| **Basic Resources** | | | | | | | | | |
| **Total** | | **190,488** | **429.97%** | **8,659** | **1,968,334** | **463.75%** | **-** | **81,528** | **145.89%** |
| Mittal Steel | ISPF | 97,210 | 518.23% | 4,419 | 1,197,475 | 1,312.63% | - | 47,595 | 527.16% |
| Salzgitter | SZGG | 71,884 | 22,363.75% | 3,267 | 356,536 | 111,317.50% | - | 6,342 | 1,881.88% |
| Rio Tinto | RIOF | 12,831 | - | 583 | 18,785 | 11,216.27% | - | 91 | - |
| **Chemicals** | | | | | | | | | |
| **Total** | | **195,248** | **–74.28%** | **8,875** | **7,526,435** | **35.34%** | **0.10%** | **52,100** | **–46.06%** |
| Linde | LING | 64,481 | –90.29% | 2,931 | 947,165 | 41.13% | - | 13,401 | –50.95% |
| K+S | SDXG | 55,844 | - | 2,538 | 868,581 | - | - | 14,567 | - |
| Bayer | BAYF | 36,858 | 118.74% | 1,675 | 2,557,870 | 5.20% | - | 16,530 | –20.91% |
| **Construction & Materials** | | | | | | | | | |
| **Total** | | **71,133** | **37.38%** | **3,233** | **451,281** | **–21.62%** | **0.05%** | **34,229** | **10.75%** |
| CRH | CRGG | 20,465 | - | 930 | 26,435 | - | - | 8,525 | - |
| Holcim | HOLG | 10,189 | 20,278.00% | 463 | 23,014 | 149.39% | 0.26% | 3,656 | –31.15% |
| Vinci | SQUG | 8,633 | - | 392 | 27,402 | 195.41% | - | 3,934 | 90.05% |
| **Financial Services** | | | | | | | | | |
| **Total** | | **272,804** | **–17.78%** | **12,400** | **1,553,907** | **18.94%** | **0.02%** | **12,183** | **–35.56%** |
| Deutsche Börse | DB1G | 272,664 | 56.77% | 12,394 | 1,536,085 | 206.48% | - | 12,143 | 848.67% |
| MAN Group | EMGG | 90 | - | 4 | 1,420 | –60.56% | - | 0 | - |
| Julius Bär | BAEG | 50 | –68.75% | 2 | 15,202 | 1,420.20% | 100.00% | 40 | –80.95% |
| **Food & Beverage** | | | | | | | | | |
| **Total** | | **62,940** | **182.36%** | **2,861** | **1,174,176** | **570.85%** | **0.46%** | **32,167** | **110.81%** |
| Anheuser-Bush InBev | ITKG | 20,087 | - | 913 | 36,160 | - | - | 9,460 | - |
| Pernod Ricard | PERG | 11,760 | 2,118.87% | 535 | 41,022 | 1,891.36% | - | 3,961 | - |
| Pernod Ricard | PERH | 10,126 | - | 460 | 10,126 | - | - | 5,009 | - |
| **Health Care** | | | | | | | | | |
| **Total** | | **321,357** | **–28.66%** | **14,607** | **2,438,567** | **94.67%** | **0.03%** | **17,079** | **–75.14%** |
| Rhön-Klinikum | RHKF | 209,604 | 74.67% | 9,527 | 210,120 | 75.10% | - | 252 | - |
| Stada Arzneimittel | SAZF | 93,400 | –50.41% | 4,245 | 93,400 | –58.03% | - | 0 | –100.00% |
| Fresenius Medical Care | FMEH | 11,300 | –80.69% | 514 | 733,374 | 162.19% | - | 950 | 137.50% |
| **Industrial Goods & Services** | | | | | | | | | |
| **Total** | | **706,433** | **95.77%** | **32,111** | **10,742,429** | **98.63%** | **0.04%** | **135,319** | **28.59%** |
| Tognum | TGMF | 293,944 | 17.58% | 13,361 | 293,944 | 17.58% | - | 146 | –98.88% |
| ThyssenKrupp | TKAG | 260,050 | 467.15% | 11,820 | 3,595,299 | 109.09% | - | 105,980 | 529.07% |
| Fraport | FRAF | 46,729 | 2,071.42% | 2,124 | 241,300 | –41.10% | - | 890 | –34.17% |
| **Insurance** | | | | | | | | | |
| **Total** | | **1,384,421** | **–68.62%** | **62,928** | **17,653,403** | **–33.45%** | **0.05%** | **324,913** | **–49.41%** |
| Allianz | ALVF | 837,412 | –79.76% | 38,064 | 13,196,286 | 30.58% | 0.03% | 293,648 | –30.24% |
| Münchener Rückversicherung | MU2F | 541,993 | 309.89% | 24,636 | 3,372,481 | –77.40% | - | 25,708 | –69.24% |
| AXA | AXAF | 4,212 | –9.50% | 191 | 44,033 | –57.77% | - | 850 | –93.84% |
| **Media** | | | | | | | | | |
| **Total** | | **140,381** | **544.16%** | **6,381** | **984,724** | **541.10%** | **0.43%** | **3,325** | **–88.31%** |
| SES Global | SESF | 133,020 | - | 6,046 | 589,020 | 4,977.76% | - | 20 | –99.66% |
| Reed Elsevier | RELF | 3,538 | - | 161 | 10,227 | 2,004.32% | - | 175 | –63.99% |
| Pearson | PSOF | 1,300 | - | 59 | 2,977 | 11.71% | - | 0 | –100.00% |
| **Oil & Gas** | | | | | | | | | |
| **Total** | | **110,789** | **70.75%** | **5,036** | **3,163,417** | **182.97%** | **0.03%** | **142,859** | **182.37%** |
| Total | TOTG | 37,275 | 66.02% | 1,694 | 2,267,006 | 3,038.64% | - | 125,197 | 1,733.58% |
| Solarworld | SWVG | 35,872 | - | 1,631 | 64,230 | 300.69% | - | 2,600 | - |
| Gamesa Corp Tecnologica | GTQF | 15,000 | 3,497.12% | 682 | 18,200 | –54.30% | - | 8,600 | 7.07% |
| **Personal & Household Goods** | | | | | | | | | |
| **Total** | | **37,125** | **–62.92%** | **1,688** | **1,175,574** | **–10.72%** | **0.17%** | **13,429** | **–61.45%** |
| LVMH | MOHF | 10,460 | 267.28% | 475 | 25,328 | 271.60% | - | 4,090 | 137.10% |
| L'Oréal | LORF | 6,696 | 1,557.43% | 304 | 20,094 | 192.57% | - | 3,485 | - |
| Beiersdorf | BEIF | 6,420 | 410.74% | 292 | 81,448 | –50.28% | - | 1,516 | –3.87% |
| **Real Estate** | | | | | | | | | |
| **Total** | | **12,618** | **–37.30%** | **574** | **50,405** | **8.20%** | **-** | **129** | **–98.69%** |
| Wereldhave | WERF | 12,618 | 5.15% | 574 | 24,882 | 2.66% | - | 129 | –97.85% |
| Atrium European Real Estate | ODDF | 0 | - | 0 | 0 | - | - | 0 | - |
| British Land Co | BLNF | 0 | –100.00% | 0 | 0 | –100.00% | - | 0 | - |
| **Retail** | | | | | | | | | |
| **Total** | | **82,017** | **–38.60%** | **3,728** | **1,910,479** | **41.43%** | **-** | **55,858** | **222.10%** |
| Delhaize Group | DHZF | 23,210 | 2,184.45% | 1,055 | 65,846 | 3,064.15% | - | 300 | –40.94% |
| Metro | MEOF | 23,088 | –79.13% | 1,049 | 949,776 | –18.14% | - | 28,390 | 1,791.41% |
| Ahold | AHOG | 13,500 | –2.17% | 614 | 517,408 | 704.83% | - | 13,500 | 98.47% |
| **Technology** | | | | | | | | | |
| **Total** | | **586,398** | **–86.30%** | **26,654** | **5,483,020** | **12.59%** | **-** | **51,851** | **–74.71%** |
| SAP | SAPG | 441,681 | –89.40% | 20,076 | 4,560,695 | 8.67% | - | 9,540 | –92.33% |
| Infineon | IFXF | 121,100 | 710.79% | 5,505 | 191,714 | 402.68% | - | 30,200 | 1,197.25% |
| Alcatel | CGEF | 10,280 | –55.79% | 467 | 37,280 | –71.82% | - | 5,140 | –86.95% |
| **Telecommunications** | | | | | | | | | |
| **Total** | | **425,002** | **–70.68%** | **19,318** | **7,149,235** | **–71.56%** | **0.13%** | **223,977** | **56.65%** |
| Deutsche Telekom | DTEF | 217,694 | –79.64% | 9,895 | 2,702,198 | –87.72% | 0.17% | 83,364 | 39.45% |
| Telekom Austria | TA1F | 86,246 | 3,237.69% | 3,920 | 185,718 | 797.45% | - | 7,202 | - |
| Telefónica | TEFF | 63,038 | –40.34% | 2,865 | 1,169,955 | –48.34% | 0.26% | 114,625 | 496.07% |
| **Travel & Leisure** | | | | | | | | | |
| **Total** | | **46,429** | **1.91%** | **2,110** | **1,709,197** | **–49.92%** | **1.04%** | **10,291** | **–53.06%** |
| Lufthansa | LHAF | 33,134 | –2.83% | 1,506 | 1,649,693 | –50.49% | - | 0 | –100.00% |
| Accor | ACRG | 3,764 | - | 171 | 14,112 | - | - | 2,124 | - |
| Sodexo | SJ7F | 3,052 | - | 139 | 16,744 | 352.79% | - | 1,526 | - |
| **Utilities** | | | | | | | | | |
| **Total** | | **402,892** | **178.08%** | **18,313** | **6,707,228** | **35.77%** | **0.03%** | **91,836** | **–31.78%** |
| Energias de Portugal | EDPF | 123,780 | 558.19% | 5,626 | 180,079 | 182.19% | - | 0 | –100.00% |
| RWE | RWEF | 98,053 | 633.22% | 4,457 | 1,437,258 | –25.37% | - | 3,930 | –40.46% |
| E.ON | EOAH | 86,182 | - | 3,917 | 4,024,924 | - | - | 37,578 | - |
| **S&P 500** | | | | | | | | | |
| **Total** | | **19,648** | **260.51%** | **893** | **56,959** | **–83.58%** | **0.72%** | **9,686** | **188.88%** |
| Amazon.com | AMZF | 18,000 | - | 818 | 27,000 | - | - | 9,000 | - |
| Yahoo! | YHOF | 600 | - | 27 | 800 | - | - | 0 | - |
| Dell | DELF | 500 | - | 23 | 1,500 | - | - | 0 | - |
| **Russia** | | | | | | | | | |
| **Total** | | **0** | **–100.00%** | **0** | **1,020** | **–97.07%** | **-** | **340** | **–98.10%** |
| 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** | | **413,107** | **–58.68%** | **18,778** | **2,608,210** | **–15.40%** | **0.05%** | **281,599** | **149.57%** |
| Volkswagen pref. | VO3F | 249,980 | - | 11,363 | 1,743,490 | 927.29% | - | 255,000 | 537.50% |
| Suedzucker | SZUF | 77,100 | 3,755.00% | 3,505 | 85,200 | 2,740.00% | - | 10,400 | 940.00% |
| Hamburger Hafen u. Logistik | HHLF | 46,333 | - | 2,106 | 48,595 | - | - | 97 | - |
| **Single Stock Futures – Total** | | **7,067,480** | **–55.30%** | **321,249** | **93,714,781** | **–13.36%** | **0.07%** | **2,068,101** | **–14.66%** |

* 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** | 480,233 | 6.79% |
| **Banks** | 1,106,017 | 15.65% |
| **Basic Resources** | 190,488 | 2.70% |
| **Chemicals** | 195,248 | 2.76% |
| **Construction & Materials** | 71,133 | 1.01% |
| **Financial Services** | 272,804 | 3.86% |
| **Food & Beverage** | 62,940 | 0.89% |
| **Health Care** | 321,357 | 4.55% |
| **Industrial Goods & Services** | 706,433 | 10.00% |
| **Insurance** | 1,384,421 | 19.59% |
| **Media** | 140,381 | 1.99% |
| **Oil & Gas** | 110,789 | 1.57% |
| **Personal & Household Goods** | 37,125 | 0.53% |
| **Real Estate** | 12,618 | 0.18% |
| **Retail** | 82,017 | 1.16% |
| **Technology** | 586,398 | 8.30% |
| **Telecommunications** | 425,002 | 6.01% |
| **Travel & Leisure** | 46,429 | 0.66% |
| **Utilities** | 402,892 | 5.70% |
| **S&P 500** | 19,648 | 0.28% |
| **Others** | 413,107 | 5.85% |

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

| | Traded Contracts | Open Interest | Orderbook Volume |
|---|---|---|---|
| **Deutsche Bank** | 849,851 | 80,489 | 0.03% |
| **Allianz** | 837,412 | 293,648 | 0.03% |
| **Münchener Rückversicherung** | 541,993 | 25,708 | 0.00% |
| **SAP** | 441,681 | 9,540 | 0.00% |
| **VW** | 398,070 | 247,742 | 0.02% |
| **Tognum** | 293,944 | 146 | 0.00% |
| **Deutsche Börse** | 272,664 | 12,143 | 0.00% |
| **ThyssenKrupp** | 260,050 | 105,980 | 0.00% |
| **Volkswagen pref.** | 249,980 | 255,000 | 0.00% |
| **Deutsche Telekom** | 217,694 | 83,364 | 0.17% |
| **Rhön-Klinikum** | 209,604 | 252 | 0.00% |
| **Banco Santander** | 141,461 | 69,256 | 0.00% |
| **SES Global** | 133,020 | 20 | 0.00% |
| **Energias de Portugal** | 123,780 | 0 | 0.00% |
| **Infineon** | 121,100 | 30,200 | 0.00% |

# Equity Derivatives – Options

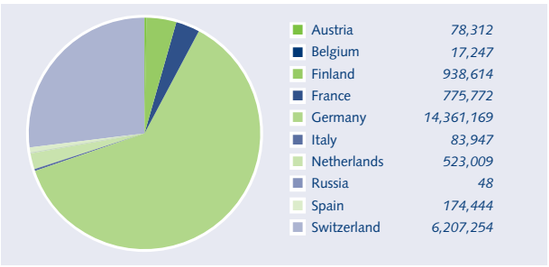
| Equity Options* (DJ STOXX® 600 Index Components) | | Traded Contracts Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Open Interest Jun 30, 2009 | Change YoY |
|---|---|---|---|---|---|---|---|---|---|
| **Automobiles & Parts** | | | | | | | | | |
| **Total** | | **1,662,420** | **–40.68%** | **75,565** | **10,234,247** | **–28.29%** | **38.48%** | **3,517,749** | **–18.77%** |
| Porsche Automobil Holding | PORS | 597,417 | 315.57% | 27,155 | 3,728,033 | 658.29% | 38.88% | 1,042,467 | 400.97% |
| Daimler | DAI | 551,598 | –65.20% | 25,073 | 3,840,698 | –40.75% | 38.81% | 1,901,913 | –20.72% |
| Volkswagen | VOW | 387,251 | –36.65% | 17,602 | 1,653,315 | –43.72% | 34.12% | 277,848 | –80.04% |
| **Banks** | | | | | | | | | |
| **Total** | | **3,263,281** | **–45.31%** | **148,331** | **21,439,484** | **–24.17%** | **55.29%** | **6,565,879** | **1.45%** |
| UBS | UBSN | 1,249,167 | 17.64% | 56,780 | 6,279,551 | –11.07% | 59.86% | 2,021,630 | 27.39% |
| Credit Suisse Group | CSGN | 743,217 | –28.26% | 33,783 | 3,856,250 | –22.25% | 44.21% | 1,557,836 | 21.82% |
| Deutsche Bank | DBK | 683,727 | –74.86% | 31,079 | 6,600,565 | –24.05% | 53.10% | 1,465,268 | –21.07% |
| **Basic Resources** | | | | | | | | | |
| **Total** | | **182,938** | **34.40%** | **8,315** | **1,251,728** | **98.72%** | **66.30%** | **310,998** | **57.24%** |
| Mittal Steel | ISPA | 90,079 | 213.62% | 4,095 | 497,048 | 307.68% | 76.05% | 153,139 | 272.41% |
| Stora Enso | ENUR | 33,340 | –40.68% | 1,515 | 266,529 | 138.97% | 28.36% | 61,430 | 49.92% |
| Salzgitter | SZG | 31,932 | 275.36% | 1,451 | 277,030 | 128.82% | 75.57% | 53,150 | 102.63% |
| **Chemicals** | | | | | | | | | |
| **Total** | | **1,064,400** | **5.23%** | **48,382** | **8,126,408** | **9.56%** | **54.42%** | **1,973,506** | **0.98%** |
| Bayer | BAY | 385,791 | 48.39% | 17,536 | 2,801,071 | 7.20% | 37.27% | 694,154 | 13.73% |
| BASF | BAS | 364,221 | 108.60% | 16,556 | 2,906,708 | 42.53% | 54.20% | 651,778 | 33.21% |
| Syngenta | SYNN | 144,527 | 17.30% | 6,569 | 953,006 | 62.68% | 65.44% | 245,272 | 55.17% |
| **Construction & Materials** | | | | | | | | | |
| **Total** | | **195,115** | **36.04%** | **8,869** | **1,078,911** | **76.13%** | **44.40%** | **222,525** | **–0.11%** |
| Holcim | HOLN | 69,355 | –19.30% | 3,153 | 501,718 | 60.07% | 55.10% | 98,726 | –19.12% |
| Strabag | STR | 60,000 | - | 2,727 | 60,000 | - | - | 0 | - |
| Saint-Gobain | GOB | 18,163 | –7.43% | 826 | 154,091 | 76.92% | 53.75% | 42,793 | 41.96% |
| **Financial Services** | | | | | | | | | |
| **Total** | | **83,160** | **–87.43%** | **3,780** | **968,597** | **–66.56%** | **84.99%** | **203,822** | **–69.26%** |
| Julius Bär | BAER | 41,135 | –44.82% | 1,870 | 376,080 | –16.97% | 92.76% | 63,303 | –57.83% |
| Deutsche Börse | DB1 | 40,192 | –72.76% | 1,827 | 566,420 | –24.66% | 77.36% | 119,826 | –9.67% |
| Pargesa Holding | PARG | 598 | - | 27 | 1,277 | - | 33.11% | 409 | - |
| **Food & Beverage** | | | | | | | | | |
| **Total** | | **647,795** | **–9.94%** | **29,445** | **4,789,129** | **45.16%** | **38.48%** | **1,410,925** | **–10.85%** |
| Nestlé | NESN | 554,123 | –16.24% | 25,187 | 4,156,744 | 38.47% | 33.87% | 1,221,455 | –16.10% |
| Unilever | UNI | 38,889 | 1.81% | 1,768 | 406,370 | 109.50% | 96.50% | 130,338 | 33.60% |
| Danone | BSN | 32,372 | 153.26% | 1,471 | 143,798 | 76.70% | 54.81% | 45,175 | 107.98% |
| **Health Care** | | | | | | | | | |
| **Total** | | **611,838** | **–46.13%** | **27,811** | **5,340,868** | **–25.82%** | **61.65%** | **2,115,828** | **–10.14%** |
| Novartis | NOVN | 235,481 | –64.91% | 10,704 | 2,323,822 | –48.36% | 76.68% | 1,231,101 | –17.18% |
| Roche Holding | ROG | 170,415 | 11.52% | 7,746 | 1,553,514 | 44.49% | 37.42% | 468,930 | 21.61% |
| Sanofi-Aventis old | SNW | 44,386 | 158.74% | 2,018 | 179,355 | 20.79% | 73.10% | 81,135 | 45.03% |
| **Industrial Goods & Services** | | | | | | | | | |
| **Total** | | **1,761,518** | **–9.31%** | **80,069** | **11,772,540** | **–16.62%** | **46.75%** | **3,907,055** | **–11.34%** |
| ABB | ABBN | 653,479 | 82.86% | 29,704 | 3,286,285 | 8.48% | 42.27% | 1,500,066 | –17.33% |
| Siemens | SIE | 428,575 | –51.19% | 19,481 | 3,979,851 | –17.22% | 46.47% | 1,154,132 | –7.50% |
| Thyssen Krupp | TKA | 377,223 | 136.73% | 17,147 | 1,862,025 | –33.76% | 46.98% | 505,402 | 26.27% |
| **Insurance** | | | | | | | | | |
| **Total** | | **4,882,893** | **–36.37%** | **221,950** | **41,839,371** | **–24.89%** | **58.92%** | **14,794,810** | **–12.62%** |
| Allianz | ALV | 2,082,894 | –51.94% | 94,677 | 18,750,687 | –39.83% | 52.86% | 6,880,879 | –18.77% |
| Schweizerische Rückversicherung | RUKN | 1,382,760 | 67.06% | 62,853 | 9,262,470 | 62.60% | 61.28% | 3,209,172 | 25.33% |
| Münchener Rückversicherung | MUV2 | 578,879 | –55.78% | 26,313 | 7,907,686 | –34.38% | 50.08% | 2,548,705 | –22.35% |
| **Media Components** | | | | | | | | | |
| **Total** | | **39,345** | **68.75%** | **1,788** | **201,034** | **–14.89%** | **77.81%** | **108,158** | **–6.97%** |
| Vivendi Universal | VVU | 27,474 | 83.74% | 1,249 | 126,958 | 15.19% | 68.22% | 73,813 | 3.35% |
| Reed Elsevier | ELV | 4,837 | 241.84% | 220 | 19,954 | –31.69% | 100.00% | 5,764 | 48.56% |
| Wolters Kluwer | WOS | 3,273 | 32.62% | 149 | 22,855 | 290.62% | 100.00% | 6,971 | 212.46% |
| **Oil & Gas** | | | | | | | | | |
| **Total** | | **277,299** | **46.21%** | **12,605** | **1,555,301** | **27.90%** | **70.38%** | **594,460** | **–7.51%** |
| Royal Dutch | ROY | 81,576 | 28.21% | 3,708 | 447,903 | 22.16% | 87.13% | 220,415 | –35.70% |
| Total Fina | TOTB | 57,448 | 37.49% | 2,611 | 399,020 | 38.66% | 69.92% | 130,655 | 66.11% |
| Solarworld | SWV | 43,224 | 32.06% | 1,965 | 217,404 | 9.69% | 54.53% | 62,116 | –3.80% |
| **Personal & Household Goods** | | | | | | | | | |
| **Total** | | **267,090** | **20.98%** | **12,140** | **1,754,149** | **3.52%** | **72.20%** | **491,543** | **0.95%** |
| Philips | PHI1 | 68,741 | 74.47% | 3,125 | 414,115 | 22.45% | 86.98% | 118,310 | –15.47% |
| Adidas | ADS | 50,809 | 1.37% | 2,310 | 254,226 | –36.97% | 31.13% | 110,352 | 28.10% |
| Swatch Group | UHR | 48,430 | 137.74% | 2,201 | 403,585 | 180.74% | 91.74% | 77,749 | 47.62% |
| **Real Estate** | | | | | | | | | |
| **Total** | | **6,408** | **1,042.25%** | **291** | **10,140** | **1,707.49%** | **100.00%** | **2,717** | **384.31%** |
| PSP Swiss Property | PSPN | 2,986 | - | 136 | 4,462 | - | 100.00% | 842 | - |
| Swiss Prime Site | SPSN | 2,908 | - | 132 | 3,208 | - | 100.00% | 1,393 | - |
| Unibail-RODAMCO | UBL | 341 | –39.22% | 16 | 2,296 | 309.27% | 100.00% | 451 | –19.61% |
| **Retail** | | | | | | | | | |
| **Total** | | **112,766** | **–69.44%** | **5,126** | **922,816** | **–32.49%** | **73.94%** | **326,755** | **–2.80%** |
| Metro | MEO | 58,934 | –76.78% | 2,679 | 426,124 | –50.12% | 65.62% | 136,192 | 53.65% |
| Carrefour | CAR | 23,381 | –8.45% | 1,063 | 184,658 | 62.88% | 70.59% | 55,407 | 9.83% |
| Ahold | AHO | 15,881 | –15.46% | 722 | 154,878 | 42.16% | 100.00% | 66,290 | –26.59% |
| **Technology** | | | | | | | | | |
| **Total** | | **2,512,707** | **–29.01%** | **114,214** | **19,625,498** | **–4.91%** | **33.49%** | **7,399,313** | **–6.16%** |
| SAP | SAP | 1,289,338 | –16.82% | 58,606 | 8,383,477 | 7.87% | 24.34% | 2,263,374 | –21.12% |
| Nokia | NOA3 | 878,124 | –43.60% | 39,915 | 9,136,328 | 6.62% | 34.80% | 3,217,089 | 4.88% |
| Infineon | IFX | 198,181 | –38.43% | 9,008 | 1,446,854 | –51.32% | 56.35% | 1,304,547 | 10.98% |
| **Telecommunications** | | | | | | | | | |
| **Total** | | **4,375,419** | **85.30%** | **198,883** | **21,965,501** | **3.99%** | **21.53%** | **9,116,743** | **46.20%** |
| Deutsche Telekom | DTE | 4,155,715 | 92.76% | 188,896 | 20,250,334 | 3.09% | 20.04% | 8,511,140 | 54.17% |
| France Télécom | FTE | 72,402 | –12.22% | 3,291 | 570,751 | 26.33% | 57.70% | 295,282 | –6.15% |
| Telefonica | TNE5 | 70,081 | 91.04% | 3,186 | 327,217 | 62.15% | 18.72% | 58,702 | –25.38% |
| **Travel & Leisure** | | | | | | | | | |
| **Total** | | **375,703** | **–45.97%** | **17,077** | **1,928,747** | **–59.03%** | **49.26%** | **915,042** | **–23.40%** |
| Lufthansa | LHA | 315,101 | –41.95% | 14,323 | 1,290,793 | –61.05% | 49.58% | 496,125 | –27.05% |
| TUI | TUI | 56,959 | –58.70% | 2,589 | 598,508 | –55.48% | 44.26% | 407,014 | –17.67% |
| Accor | ACR | 2,260 | –72.52% | 103 | 21,176 | –21.63% | 100.00% | 5,569 | –54.71% |
| **Utilities** | | | | | | | | | |
| **Total** | | **737,413** | **9.34%** | **33,519** | **6,062,036** | **18.30%** | **31.63%** | **1,900,134** | **47.33%** |
| E.ON | EOA | 457,890 | 41.15% | 20,813 | 3,937,344 | 55.06% | 28.91% | 1,175,767 | 93.96% |
| RWE | RWE | 145,835 | –35.11% | 6,629 | 1,578,619 | –23.80% | 41.00% | 510,849 | –4.21% |
| Iberdrola | IBE | 55,008 | 5.35% | 2,500 | 185,349 | –0.70% | 4.36% | 66,721 | 256.26% |
| **S&P 500** | | | | | | | | | |
| **Total** | | **0** | **–100.00%** | **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 | –100.00% | 0 | 0 | –100.00% | - | 0 | - |
| **Russia** | | | | | | | | | |
| **Total** | | **48** | **–99.54%** | **2** | **8,764** | **–87.30%** | **100.00%** | **328** | **–99.32%** |
| OAO Gazprom | GAZ | 48 | –99.51% | 2 | 4,042 | –91.44% | 100.00% | 268 | –99.05% |
| Lukoil (OAO) | LUK | 0 | –100.00% | 0 | 37 | –99.82% | - | 0 | –100.00% |
| MMC Norilsk Nickel | NNIA | 0 | –100.00% | 0 | 4,685 | 2,196.57% | - | 60 | –57.14% |
| **Others** | | | | | | | | | |
| **Total** | | **100,260** | **–71.12%** | **4,557** | **428,319** | **–77.65%** | **45.54%** | **132,537** | **–68.55%** |
| Continental | CON | 35,398 | –84.87% | 1,609 | 50,051 | –95.30% | 6.50% | 19,368 | –88.58% |
| Kudelski | KUD | 17,548 | 10.49% | 798 | 148,831 | 4.39% | 97.15% | 37,385 | –33.07% |
| MLP | MLP | 16,235 | –23.20% | 738 | 54,937 | –74.36% | 26.09% | 12,501 | –71.94% |
| **Equity Options – Total** | | **23,159,816** | **–24.38%** | **1,052,719** | **161,303,588** | **–16.21%** | **44.84%** | **56,010,827** | **–3.05%** |
| **Equity Derivatives – Total** | | **30,227,296** | **–34.91%** | **1,373,968** | **255,018,369** | **–15.19%** | **34.37%** | **58,078,928** | **–3.52%** |

* 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 | 1,662,420 | 7.18% |
| Banks | 3,263,281 | 14.09% |
| Basic Resources | 182,938 | 0.79% |
| Chemicals | 1,064,400 | 4.60% |
| Construction & Materials | 195,115 | 0.84% |
| Financial Services | 83,160 | 0.36% |
| Food & Beverage | 647,795 | 2.80% |
| Health Care | 611,838 | 2.64% |
| Industrial Goods & Services | 1,761,518 | 7.61% |
| Insurance | 4,882,893 | 21.08% |
| Media | 39,345 | 0.17% |
| Oil & Gas | 277,299 | 1.20% |
| Personal & Household Goods | 267,090 | 1.15% |
| Real Estate | 6,408 | 0.03% |
| Retail | 112,766 | 0.49% |
| Technology | 2,512,707 | 10.85% |
| Telecommunications | 4,375,419 | 18.89% |
| Travel & Leisure | 375,703 | 1.62% |
| Utilities | 737,413 | 3.18% |
| Russia | 48 | 0.00% |
| Others | 100,260 | 0.43% |

**Overview – Most Active (15) Traded Equity Options Jun 2009**

| | Traded Contracts | Open Interest | Orderbook Volume |
|---|---|---|---|
| Deutsche Telekom | 4,155,715 | 8,511,140 | 20.04% |
| Allianz | 2,082,894 | 6,880,879 | 52.86% |
| Schweizerische Rückversicherung | 1,382,760 | 3,209,172 | 61.28% |
| SAP | 1,289,338 | 2,263,374 | 24.34% |
| UBS | 1,249,167 | 2,021,630 | 59.86% |
| Nokia | 878,124 | 3,217,089 | 34.80% |
| Credit Suisse Group | 743,217 | 1,557,836 | 44.21% |
| Deutsche Bank | 683,727 | 1,465,268 | 53.10% |
| ABB | 653,479 | 1,500,066 | 42.27% |
| Porsche Automobil Holding | 597,417 | 1,042,467 | 38.88% |
| Münchener Rückversicherung | 578,879 | 2,548,705 | 50.08% |
| Nestlé | 554,123 | 1,221,455 | 33.87% |
| Daimler | 551,598 | 1,901,913 | 38.81% |
| E.ON | 457,890 | 1,175,767 | 28.91% |
| Siemens | 428,575 | 1,154,132 | 46.47% |

# Equity Index Dividend Derivatives

| Equity Index Dividend Futures | | Traded Contracts Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Open Interest Jun 30, 2009 | Change YoY |
|---|---|---|---|---|---|---|---|---|---|
| **Dividends on Blue Chip Indexes** | | | | | | | | | |
| DAX® – Kursindex Index Dividend | FDXD | 20 | - | 1 | 20 | - | 100.00% | 0 | - |
| DivDAX® Index Dividend | FDVD | 0 | - | 0 | 0 | - | - | 0 | - |
| Dow Jones EURO STOXX 50® Index Dividend | FEXD | 193,674 | 193,574.00% | 8,803 | 978,450 | 978,350.00% | 25.99% | 324,221 | 648,342.00% |
| Dow Jones EURO STOXX® Select Dividend 30 Index Dividend | FD3D | 0 | - | 0 | 0 | - | - | 0 | - |
| SMI® Index Dividend | FSMD | 0 | - | 0 | 0 | - | - | 0 | - |
| **Dividends on Blue Chip Indexes – Total** | | **193,694** | **193,594.00%** | **8,804** | **978,470** | **978,370.00%** | **26.00%** | **324,221** | **648,342.00%** |
| **Equity Index Dividend Derivatives – Total** | | **193,694** | **193,594.00%** | **8,804** | **978,470** | **978,370.00%** | **26.00%** | **324,221** | **648,342.00%** |

# Credit Derivatives

| Credit Futures | | Traded Contracts Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Open Interest Jun 30, 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 | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Volatility Index Futures** | | | | | | | | | |
| Mini-Futures auf VSTOXX® | FVS | 40 | - | 2 | 40 | - | 100.00% | 40 | - |
| VDAX-NEW® Futures | FVDX | 0 | - | 0 | 0 | - | - | 0 | - |
| VSMI® Futures | FVSM | 0 | - | 0 | 0 | - | - | 0 | - |
| VSTOXX® Futures | FVSX | 0 | –100.00% | 0 | 139 | –96.98% | - | 0 | –100.00% |
| **Volatility Index Futures – Total** | | **40** | **–97.13%** | **2** | **179** | **–96.11%** | **100.00%** | **40** | **–85.77%** |
| **Volatility Derivatives – Total** | | **40** | **–97.13%** | **2** | **179** | **–96.11%** | **100.00%** | **40** | **–85.77%** |

## Inflation Derivatives

| Inflation Futures | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 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 | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **$CO_2$ Futures** | | | | | | | | | |
| CER Futures | FCER | 88 | –25.42% | 4 | 404 | 62.90% | 31.82% | 1,662 | 699.04% |
| EUA Futures | F2PE | 1,696 | –58.46% | 77 | 14,544 | –45.81% | 97.35% | 13,963 | –10.87% |
| **$CO_2$ Futures – Total** | | **1,784** | **–57.53%** | **81** | **14,948** | **–44.81%** | **94.11%** | **15,625** | **–1.57%** |
| **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** | | **1,784** | **–57.53%** | **81** | **14,948** | **–44.81%** | **94.11%** | **15,625** | **–1.57%** |

| Precious Metals Derivatives | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Precious Metals Futures** | | | | | | | | | |
| Gold Futures | FGFX | 224 | - | 10 | 3,432 | - | 100.00% | 47 | - |
| Silver Futures | FSFX | 9 | - | 0 | 9 | - | 100.00% | 6 | - |
| **Precious Metals Futures – Total** | | **233** | **-** | **10** | **3,441** | **-** | **100.00%** | **53** | **-** |
| **Precious Metals Options** | | | | | | | | | |
| Gold Options | OGFX | 381 | - | 17 | 591 | - | 100.00% | 217 | - |
| Silver Options | OSFX | 0 | - | 0 | 0 | - | - | 0 | - |
| **Precious Metals Options – Total** | | **381** | **-** | **17** | **591** | **-** | **100.00%** | **217** | **-** |
| **Precious Metals Derivatives – Total** | | **614** | **-** | **28** | **4,032** | **-** | **100.00%** | **270** | **-** |

| Commodity Index Derivatives | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Commodity Index Futures** | | | | | | | | | |
| Dow Jones-UBS Agriculture Futures | FCAG | 1,026 | - | 47 | 1,305 | - | 49.71% | 708 | - |
| Dow Jones-UBS Commodity Futures | FCCO | 1,103 | - | 50 | 1,960 | - | 63.74% | 71 | - |
| Dow Jones-UBS Energy Futures | FCEN | 287 | - | 13 | 527 | - | 100.00% | 197 | - |
| Dow Jones-UBS Industrial Metals Futures | FCIN | 21 | - | 1 | 43 | - | 100.00% | 0 | - |
| **Commodity Index Futures – Total** | | **2,437** | **-** | **111** | **3,835** | **-** | **62.41%** | **976** | **-** |
| **Commodity Derivatives – Total** | | **4,835** | **15.09%** | **220** | **22,815** | **–15.77%** | **78.88%** | **16,871** | **6.28%** |

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




## Property Derivatives

| Property Futures | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **IPD® Index Futures** | | | | | | | | | |
| IPD® UK Annual All Property Index Futures | PUKA | 80 | - | 4 | 233 | - | 100.00% | 233 | - |
| **IPD® Index Futures – Total** | | **80** | **-** | **4** | **233** | **-** | **100.00%** | **233** | **-** |
| **Property Derivatives – Total** | | **80** | **-** | **4** | **233** | **-** | **100.00%** | **233** | **-** |

## Weather Derivatives

| Weather Futures | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 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** | **-** |

## Exchange Traded Funds® Derivatives

| | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **Exchange Traded Funds® Futures** | | | | | | | | | |
| iShares DAX® Futures | EXSF | 8 | –20.00% | 0 | 20 | –48.72% | 100.00% | 0 | –100.00% |
| iShares DJ EURO STOXX 50® Futures | EUNF | 7 | - | 0 | 10 | 150.00% | 100.00% | 0 | - |
| XMTCH on SMI® Futures | XMTF | 0 | - | 0 | 0 | - | - | 0 | - |
| **Exchange Traded Funds® Futures – Total** | | **15** | **50.00%** | **1** | **30** | **–30.23%** | **100.00%** | **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 | 12 | –94.12% | 1 | 2,056 | 211.52% | 100.00% | 112 | –46.15% |
| XMTCH on SMI® Options | XMT | 0 | - | 0 | 0 | –100.00% | - | 0 | –100.00% |
| **Exchange Traded Funds® Options – Total** | | **12** | **–99.98%** | **1** | **2,056** | **–99.35%** | **100.00%** | **112** | **–99.12%** |
| **Exchange Traded Funds® Derivatives – Total** | | **27** | **–99.96%** | **1** | **2,086** | **–99.34%** | **100.00%** | **112** | **–99.12%** |

## Eurex Total

| | | Traded Contracts | | | | | | Open Interest | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jun 2009 | Change YoY | Daily Average | 2009 | Change YtD | Orderbook Vol | Jun 30, 2009 | Change YoY |
| **All Asset Classes – Total** | | **146,494,350** | **–25.90%** | **6,658,834** | **901,150,717** | **–21.37%** | **58.14%** | **125,523,439** | **–0.28%** |

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