p a n d
n e w s l e t t e r
N° 40 / January 2002 Frankfurt/Main – Zurich
eurex

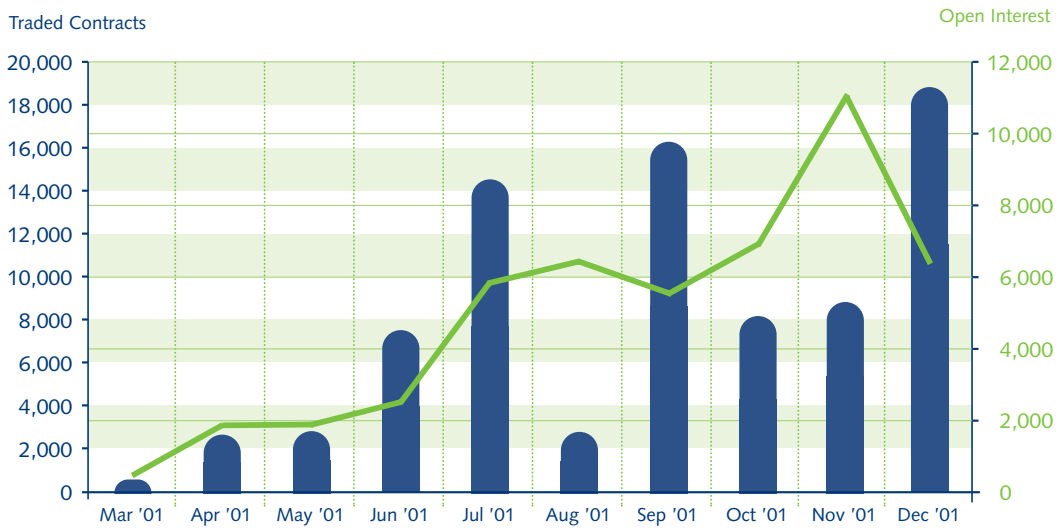
Dow Jones Euro STOXX℠ Technology Future

In March 2001 Eurex introduced a new line of futures, which take the unique development of different market sectors into account. Eurex now provides market participants with a cost-effective means to optimize their portfolios sensitive to sector specific factors.

In addition to futures on the Dow Jones STOXX℠ 600 Technology Index that reflect the technology sector's market capitalization in all 16 European countries, Eurex also offers futures on the Dow Jones Euro STOXX℠ Technology Index (FESY), which focuses exclusively on Eurozone technology ventures. Dow Jones Euro STOXX℠ Technology Futures facilitate the alignment of a portfolio's risk-return profile with investor's individual market expectations and sidestep the necessity of investing in a potentially wide array of underlying assets or the associated derivatives.

The future's value is EUR 50 per Dow Jones Euro STOXX℠ Technology index point. The minimum price movement of 0.1 is equivalent to EUR 5. The Dow Jones Euro STOXX℠ Technology Index is a subset of the respective Dow Jones STOXX℠ TMI and Dow Jones STOXX℠ 600 indexes. The

Traded Contracts & Open Interest



continued page 2

Content

1 Dow Jones Euro STOXX℠ Technology Future
2 Eurex Repo
3 Eurex Bonds
4 New Fee Limits for Synchronous Transactions
5 Reduced Prices for Eurex Learning Software
6 News & Dates
8 Training & Education January and February 2002

continued

Dow Jones Total Market Index (TMI) is the broadest-based index in the STOXX family. It encompasses the entire European economic region and 95 percent of the free float market capitalization of the investable stock universe. The Dow Jones STOXX[SM] 600 index is derived from the TMI and encompasses the 600 largest (by market capitalization) and most liquid stocks in Europe.

Demand for Dow Jones Euro STOXX[SM] Technology Futures has been strong since its introduction despite the fluctuations experienced in July, September and December. As a matter of fact, December 2001 represented a record month with 18,897 contracts traded. Open interest stood at 6,475 contracts. The monthly average trading volume in the first 10 months of trading amounted to 8,232 contracts. This trading volume level guarantees market participants satisfactory liquidity and an efficient instrument to implement sector specific trading strategies.

Eurex extended its line of sector specific products in September 2001. Complementing the introduction of sector specific futures on the Dow Jones (Euro) STOXX[SM] sector indexes in March 2001, Eurex launched four new options on the Dow Jones Euro STOXX[SM] sector indexes on September 24, 2001. The options include the sectors Banks, Technology, Telecommunications and Healthcare.

For specifics on the Dow Jones Euro STOXX[SM] Technology Future including contract specifications, please refer to the Eurex website at **www.eurexchange.com/marketplace/products**. For more details on the index composition, please refer to the STOXX website **www.stoxx.com**.

For more information, please contact Holger Stürtz, T +49 (0)69-21 01-72 51, e-mail: Holger.Stuertz@eurexchange.com

eurex repo

Expanded Euro Repo Facility

Eurex further expanded its facility for the fully electronic euro repo market. Since December 17, 2001 Eurex Repo makes a so-called Auto-GC Completion functionality available to the market. This functionality supports market participants in their active delivery management and will further simplify the euro GC (General Collateral) repo business.

The participants can specify their portfolio in German government securities and Jumbo Pfandbrief issues for GC repos in advance on a list that is specifically geared to their trading strategies, and can thus select a defined number of specific securities for delivery. Until now, large volumes in general collaterals have been traded mainly over the phone (interbank market) or through an intermediary (broker). With the new functionality, Eurex Repo makes trading on its electronic platform even more attractive and thus make a further contribution to standardization of the GC markets. In order to secure the smooth operation of the Auto-GC Completion functionality, Eurex Repo is using Eurex Clearing AG, which functions as the central counterparty for the buyer and the seller.

Furthermore, 86 in euro denominated German Jumbo Pfandbrief issues were admitted for trading to the Euro Special Repo Market on December 17, 2001. The German Jumbo Basket encompasses Jumbo Pfandbriefe of German issuers. To be admitted for trading the issuance volume of such Jumbo Pfandbrief issues must be no less than EUR 500 million. Besides, these mortgage bonds must have a AA rating or higher pursuant to the rating agency Standard & Poor's Rating Services Inc. for "Senior Unsecured Debt", Aa2 or higher pursuant to the rating agency Moody's Investors Services Inc. for "Long-term Senior-Debt" or AA or higher pursuant to the rating agency Fitch Inc. for "International Long-Term Credit". Should the rating of these rating agencies differ, the lower valuation applies.

At the time of publication, an additional 20 Jumbo Pfandbrief issues fulfilled these criteria. The list of issues admitted for trading at Eurex Repo can be found on the Eurex Repo Website www.eurexrepo.com.

So far 13 banks have been admitted to trading at Eurex Repo, which was launched in July 2001 with eight participants. The trading participants' interest as well as the trading volumes outstanding have been rising steadily ever since. An additional seven international banks have decided in favor of trading through the Eurex Repo platform and most of them are in the connection process.

For more information, please contact Gabriele Ristau, T +49 (0)69-21 01-57 41, e-mail: Gabriele.Ristau@eurexchange.com

Eurex Bonds Puts a New Foot Forward

One year after the launch of Eurex Bonds, the Eurex Bonds GmbH Management has adopted a series of modifications set to considerably enhance the attractiveness of its electronic platform for bond and basis trading.

In a first step, the range of products offered has been extended. The following products are now available for trading on a pan-European basis via the Eurex Bonds system:

- *Fixed income debt instruments issued by the Federal Republic of Germany and the former "Treuhandanstalt" privatization agency*
- *Debt instruments issued by the "Kreditanstalt für Wiederaufbau" (KfW), the European Investment Bank (EIB) and individual Federal States ("Länder")*
- *Jumbo Pfandbriefe of German issuers*
- *The basis for all bonds eligible for delivery into the capital market futures traded on Eurex (Euro Schatz, Euro Bobl and Euro Bund Futures).*

Furthermore, a new pricing model has been introduced. Market participants may now choose between three different fee categories in accordance with the volume each of them expects to generate. In order to broaden its base of market participants, Eurex Bonds GmbH no longer charges an admission fee and reduced its annual fee to EUR 15,000. The distinction previously made between bond and basis trading in terms of transaction fees has been abandoned and a single transaction fee introduced instead.

New Eurex Bonds GmbH pricing model

In euro p.a.	Category A	Category B		Category C	
	Market Maker	Market Maker	Market Participant	Market Maker	Market Participant
Transaction fee (In euro per million traded)	–	7	9	10	12
Minimum fee (Floor)	400,000	175,000	225,000	–	–
Maximum fee (Cap)	400,000	500,000	500,000	–	–

Existing trading and clearing conditions have also been modified.

Eurex Bonds' trading conditions now make a clear distinction between bond and basis trading with regards to the legal admission status of participants. Eurex Bonds participants not interested in basis trading no longer require the related connection and admission for Eurex futures trading. In general, any financial institution meeting the admission requirements of Eurex Bonds GmbH may apply for participation.

A decisive change in the clearing conditions is that Eurex Clearing AG no longer levies contractual penalties and default interest in the event of delayed deliveries. Eurex Clearing AG herewith complies with widely spread contractual regulations in the OTC-market. However, Eurex Clearing AG has the right to buy in the outstanding securities from the fifth day. Any costs arising in this connection must be borne by the defaulting participant. Eurex Clearing AG acts as the central counterparty and guarantees contractual fulfillment of all transactions involved.

It is not only new products, a new pricing model and modified rules and regulations that aim to guarantee Eurex Bonds' further success. Fresh impetus is also expected from the part of the management responsible for this Eurex market segment.

Further details are available on the Eurex Bonds Website www.eurex-bonds.de.
For more information, please contact Gabriele Ristau, T +49 (0)69-21 01-57 41, e-mail: Gabriele.Ristau@eurexchange.com.

Fee Cap for Exceeding Synchronous Transaction Limits Revised

Since January 2, 2002 a revised fee cap for exceeding synchronous transaction limits was implemented at Eurex. Since July, 1998 a monthly cap per member – calculated as the number of trading days in a month multiplied by EUR 1,000 or CHF 1,600 – has been applicable. This fee model has recently been abolished.

Instead, a daily cap applies for exceeding synchronous transaction limits in Eurex options products and in non-product-specific synchronous transactions. This daily cap is based on the following charges for exceeding transaction limits:

Product/Clearing Currency*	Fee per Synchronous Transaction in Excess of Limit		
	0 – 50%	50 – 100%	> 100 %
EUR	EUR 0.05	EUR 0.20	EUR 0.00
CHF	CHF 0.08	CHF 0.32	CHF 0.00

* Note: Fees for exceeding the transaction limits for non-product-specific synchronous transactions will be levied in the Member's Clearing currency.

For all futures products at Eurex the general cap on fees for exceeding transaction limits in Eurex futures products no longer applies. In futures products, without exception, trade-dependent transaction limits apply taking into account the individual trading activity of each member. Exceeding transaction limits in these products generally results from inefficient trading behavior e.g. from incorrectly configured user software, and thus each case is judged individually.

The number of a member's generated synchronous transactions, as well as any resulting excess transaction fees are shown in the daily "System Transaction Overview" report (RPTCB065).

The new "Transaction Mix Report" (RPTCB068) to be introduced with Eurex Release 5.0 will provide additional detailed information on members' transactions. This report will enable members to react more quickly when, for example, misconfiguration of software leads to excessive transaction levels.

An overview of the daily synchronous transaction limits and the fees for exceeding the limits effective since January 2, 2002 can be viewed on the Eurex Website **www.eurexchange.com/marketplace/products_funct_overview_2_en.html**.

For more information, please contact Thomas Wahl, T +49 (0)69-21 01-56 38,
e-mail: Thomas.Wahl@eurexchange.com.

Reduced Prices for Eurex Learning Software

As of 2002, Eurex is lowering its prices for the Computer-Based Trainings (CBTs) "All About Eurex Futures", "All About Eurex Options" and the Eurex StrategyMaster.

Each PC training program is now available for EUR 20 (plus shipping costs). This represents a price reduction of over 50%. All three CD-ROM's can also be ordered as a package for EUR 50 (plus shipping costs). These programs are useful learning tools for new and advanced users of derivatives alike.

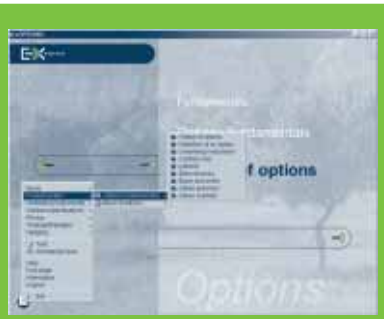
Both CBTs provide fundamental knowledge about trading options and futures at Eurex in only 10 hours each. The learning software explains the underlyings, contract specifications and price discovery. Hedging and trading strategies, which are the premise for successfully using derivatives, are discussed extensively and illustrated by means of practical examples. You also receive a general organizational overview of the Eurex exchange as well as an introduction to the principles of risk-based margining.

"All about Eurex Futures" offers information and exercises pertaining to bonds, the reference interest rate Euribor and spread trading. Trading with index futures is discussed in detail. The program also takes new developments into account and entails an overview of new products, in particular futures on the Dow Jones Global Titans 50℠ Index and the Dow Jones (Euro) STOXX℠ 600 sector Indexes. In addition, the learning software "All about Eurex Options" provides lessons covering the basics of option pricing.

Detailed end of chapter quizzes and an extensive final exam allow you to check your progress. The integrated course manager functionality enables you to select specific topics with the ease of a mouse-click and to customize the learning program according to your personal interests. This allows you to choose the topics most important to you and learn what you need most.

The Eurex StrategyMaster supplements the CBTs. It allows users to create and simulate trading strategies and calculates the risk associated with different options and futures positions. In addition, the Eurex Strategy Master has an integrated option price calculator, which enables you to apply different pricing models to the options tradable at Eurex. Simply select a pricing method and the tool calculates the corresponding theoretical option prices within seconds.







Learning software can be ordered online at **http://trainingscenter.deutsche-boerse.com.** The site also gives an overview on the Exchange's comprehensive training program.

For more information, please contact the Trainingscenter team, T +49 (0)69-21 01-37 67, e-mail: trainingscenter@eurexchange.com.

News

Change to Clearing Membership Requirements **Uniform Fee Accounting for Market Making** Eurex and STOXX Ltd. Held Joint US Product Roadshow **Extension of Trading Hours for the Dow Jones Euro STOXX 50℠ Index Future** EEX Launched Quarter-Term Futures

Change to Clearing Membership Requirements

Eurex Clearing AG changed one of the prerequisites for granting of a Eurex Clearing license. Currently, Eurex Clearing Members are required to hold an account with the State Central Bank of Hessen – Main Office in Frankfurt of the German Federal Bank ("Landeszentralbank Hessen" – LZB). As of January 2002, Eurex Clearing Members may hold an account with any of the State Central Banks of the Federal Republic of Germany. The same change applies to Clearing Memberships for Eurex Bonds GmbH and Eurex Repo GmbH.

For more information, please contact the Functional Help-Desk Clearing, T +49 (0)69-21 01-12 50.

Uniform Fee Accounting for Market Making

Eurex Clearing AG unified as of January 2, 2002 the method of fee accounting for market making in all stock options, index options and long-term interest rate options (Options on the Euro Bund, Euro Bobl, and Euro Schatz Future). As is currently the case for the DAX option and stock options in Group C, the new market maker accounting model will apply the reduced market maker fees, by means of a fee adjustment, only when the market maker obligations are met. The market maker fees as well as all other charges for each contract remain unchanged.

The relevant sections of the price list were modified accordingly and can be viewed on the Eurex Website **www.eurexchange.com/marketplace/rules_pricelist_en.html**.

For more information, please contact Nadja Urban, T +49 (0)69-21 01-51 05, e-mail: Nadja.Urban@eurexchange.com

Eurex and STOXX Ltd. Held Joint US Product Roadshow

In January 2002 the second round of the Eurex and STOXX Ltd. Product Roadshow took place in Chicago on January 22, in New York on January 23 and in Boston on January 24. Confirmed panelists for all three events included representatives from Eurex, Deutsche Bank, Goldman Sachs, JP Morgan and STOXX Ltd. Panel discussions covered topics such as index replication strategies, arbitrage, hedging as well as current market developments in the European equity and derivatives markets.

Speakers from RBC Dominion, Ontario Municipal Employees Retirement System and Deutsche Bank set a high standard in the first round of Roadshows this past October, informing audiences in Toronto and San Francisco on the uses of the STOXX products from the perspective of both the buy and sell sides. Copies of all presentations are available for distribution.

For more information on STOXX products at Eurex or to obtain the presentation copies, please contact Paul Beck at the US Representative Office, T +1-312-408-45 00, e-mail: Paul.Beck@deutsche-boerse.com.

Extension of Trading Hours for the Dow Jones Euro STOXX 50℠ Index Future

The Eurex Management Board decided to extend the trading hours of the Dow Jones Euro STOXX 50℠ Index Future (FESX). Since January 2, 2002 the new trading hours in this product are 9:00 a.m. until 8:00 p.m. CET.

In connection with the extension of trading hours the "floor" limit for synchronous transactions were increased in the FESX from 6,000 to 9,000. At the same time, the "floor" for the DAX Future was increased from 7,000 to 9,000 transactions.

For more information, please contact Holger Stürtz, T +49 (0)69-21 01-72 51, e-mail: Holger.Stuertz@eurexchange.com.

EEX Launched Quarter-Term Futures

EEX European Energy Exchange launched three-month (quarter-term) futures on electricity for trading on December 17, 2001. The new quarter-term products allow for a constant delivery of electricity for baseload or peakload blocks for an entire quarter. Terms range from one to a maximum of seven quarters with the first tradable quarter being the second quarter of 2002.

With the introduction of quarter-term futures EEX is expanding its product family to include futures products that are intensively used in the OTC market. EEX now offers a complete product family of one-month, three-month and 12-month futures allowing to hedge against electricity price fluctuations.

EEX also introduced cascading futures for one-year and quarter-terms. Unlike one-month futures, which are cash-settled directly, quarter-term and 12-month futures are initially replaced by other futures. As a result quarter-term futures will break down into three one-month futures, which together correspond to the delivery quarter. One-year futures are replaced on the last trading day by three one-month futures and three quarter-term futures. Cascading allows trading participants to trade standardized, liquid products at EEX also during the delivery period. This makes participants who trade on the exchange more flexible and herewith hedge their physical positions better with futures products.

For more information, please contact the EEX-Hotline, T +49 (0)69-21 01-18 90, e-mail: eex@exchange.de.

Preparatory Material for the Eurex Trader Exam and Clearer Test Dates in February

Preparatory Material for the Eurex Trader Exam and Clearer Test

The new interactive Trader Exam simulation tool has been available since early November, 2001. The simulation tool can be found on the Trainingscenter website **http://trainingscenter.deutsche-boerse.com > Look & Book > Reference Materials** and ordered for EUR 50.

You must first register and log on to the Learning Portal to order and download the simulation software. If you pay by credit card you can immediately download the simulation software. When paying by invoice, you will receive your personal authorization within one week and can then download the application under "My Training". Both payment options enable you to download the application at any time during the following three months. The file is compressed to approximately 0.6 MB in Zip format.

In addition, all Pdf preparation material for the Eurex Trader Exam and Eurex Clearer Test can be downloaded free of charge under "Reference Materials". Moreover, a complete print version of the preparation material for the Eurex Trader Examination remains available and can be ordered for EUR 50. To order please use the fax order form included in the Eurex training brochure.

Eurex regularly updates the questions for the Trader Exam and Clearer Test in the course of ongoing product maintenance efforts. As of 2002, both the Trader Exam and the Clearer Test can be taken in German and English.

For more information, please contact the Trainingscenter team,
T +49 (0)69-21 01-37 67,
e-mail: trainingscenter@eurexchange.com

Dates in February

February 3–5
MFA Network 2002
Loews Miami Beach Hotel, South Beach, Florida

February 17–19
3rd Annual New York City Online Trading Expo,
Marriott Marquis, New York

February 19–20
8th Euromoney Bond Investors' Congress,
The Queen Elizabeth II Conference Center, London

February 21
South China Morning Post Fund Manager of the Year Award,
Shangri-La Island, Hong Kong

Your feedback is important to us!

Our X-pand team's mailbox is **Xpand.feedback@eurexchange.com**. If you would like to provide us with feedback about our newsletter, please send us an e-mail.



Trainingscenter **Training & Education** Derivatives Market

	Course	January 2002	February 2002
Special Courses	Eurex – Clearing Fundamentals		**21** Paris
	Preparatory Course for Eurex Trader Examination		**01** London **06** Paris **25–26** Chicago
System Training Courses	Eurex – Technical Training		**14** London **19** Chicago **20** Chicago
	VALUES API – Introduction		**15** London **21** Chicago **22** Chicago
	Eurex – System Training Security		
	Eurex – System Training Trading		**11** London **13** Frankfurt **20** Paris
	Eurex – System Training Clearing		**12** London **14** Frankfurt **22** Paris
	Eurex Repo – System Training CHF Repo Market		**04** London
	Eurex Repo – System Training Euro Repo Market		**04** London
Examinations/ Tests	Eurex Trader Examination	**29** Paris	**04** Helsinki **04** Chicago **05** Chicago **19** London **20** London **25** Hong Kong **26** Paris **28** Tokyo
	Eurex Clearer Test	**28** Paris	**04** Helsinki **05** Chicago **18** London **25** Paris **26** Hong Kong

Both the Trainingscenter and the Eurex Repo training teams are happy to personally answer any questions you might have concerning training courses and registration. Additional course information is available on the Trainingscenter's learning portal **http://trainingscenter.deutsche-boerse.com** or on the Eurex Repo website **www.eurexrepo.com**.
Take advantage of our special offer and save EUR 25 per course by registering online via the learning portal.

Deutsche Börse AG, Trainingscenter, D-60485 Frankfurt am Main, Trainingscenter Hotline: T +49 (0)69-21 01-37 67
http://trainingscenter.deutsche-boerse.com
Eurex Repo, Selnaustrasse 30, CH-8021 Zurich, Hotline: T +41 (0)1-229-24 24 (Switzerland), **www.eurexrepo.com**

eurex

www.eurexchange.com

Published by:
Eurex Communications

© Eurex, January 2002

Order number:
E6E-001-0102

Eurex Frankfurt AG
Neue Börsenstraße 1
60487 Frankfurt/M., Germany

Eurex Zürich AG
Selnaustrasse 30
8021 Zürich, Switzerland

To order further copies of this brochure:
T +41 (0)1-229 29 89
F +41 (0)1-229 29 90

T +49 (0)69-21 01-15 10
F +49 (0)69-21 01-15 11

Eurex®, DAX®, MDAX®, SMI® are registered trademarks. STOXX® is a registered trademark of STOXX Limited. HEX 25™ is a trademark of Helsinki Securities and Derivatives Exchange Clearing House Ltd.

p a n d k e y f i g u r e s

eurex

Eurex Newsletter N° 40 / December 2001 Zurich – Frankfurt/Main

Eurex Turns Over Some 44 Million Contracts in December 2001

Total of 674 million contracts for 2001, up 48 percent from previous year's figure / Position as world's leading derivatives exchange further expanded / Index products are top products for the month and year as a whole

Frankfurt/Main, January 2, 2002. The international derivatives exchange Eurex closed out the year 2001 with a record volume of more than 674 million contracts traded. Eurex thus topped the previous year's total by 48 percent and further expanded its position as the world's leading derivatives exchange. The December 2001 turnover figures reflect the rising volumes for the year as a whole: Some 44 million contracts were traded and cleared at Eurex during the last month of the year, representing an increase of 25 percent against the December 2000 figure (35 million contracts).

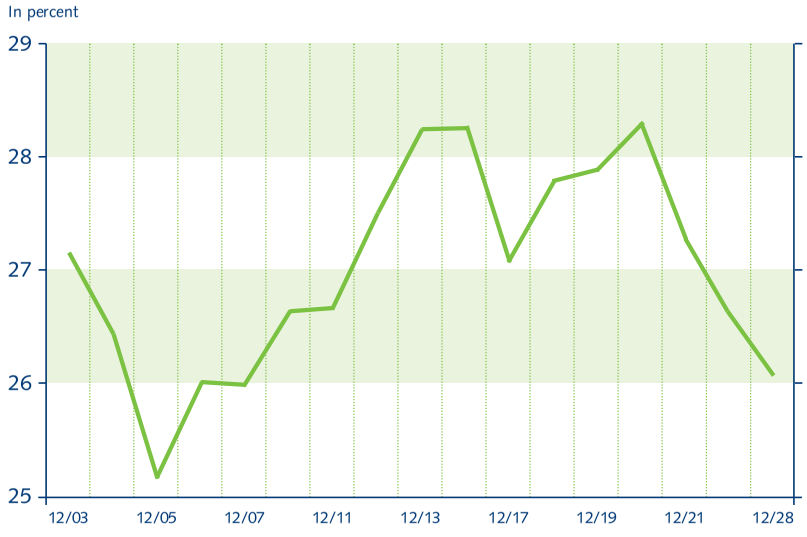
The capital market products were the highest-turnover segment at Eurex and the world's most successful exchange-traded derivatives family in December 2001 with 25 million contracts traded, up 16 percent from the December 2000 figure. The Euro Bund Future was the highest-volume product in December, and at the same high level as the year before, with more than 10 million contracts traded, followed by the Euro Schatz Future with 6.5 million contracts, an increase of 76 percent against the December 2000 volume (3.7 million contracts), as well as the Euro Bobl Future with some 5.9 million contracts traded, a 15 percent increase over the December 2000 figure (5.1 million contracts).

The strongest growth rates against December 2000 were achieved in the equity-based products segment, where some 19 million contracts changed hands. The highest increases in volume were posted in the index products with 10.6 million contracts traded, up 48 percent from the volume of 7.2 million contracts traded in December 2000. In the options and futures on the Dow Jones Euro STOXX 50^{SM}, Eurex exceeded the December 2000 volume by more than 90 percent with some 5.2 million contracts traded. The volumes traded in equity options, which ranked second, were slightly lower than in the index products: 8.2 million contracts were traded in options on international equities from 17 different sectors in December 2001, 29 percent more than the number traded in the same month of the previous year (6.4 million contracts).

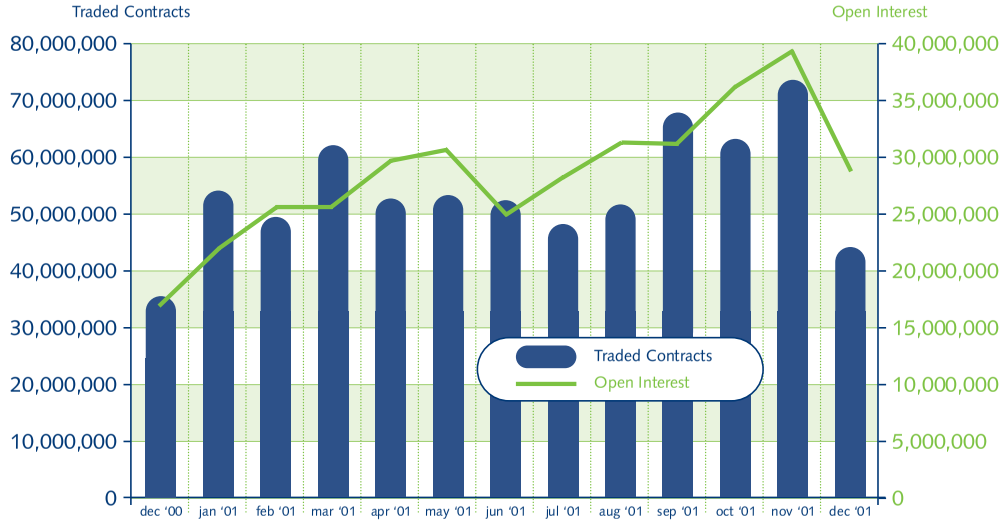
The index products at Eurex also showed the strongest growth rates on a year-to-year comparison: A total of some 132 million contracts were traded in 2001, as compared with 76 million in the year 2000 (a 74 percent increase), followed by the equity options, which also posted a volume of 132 million contracts traded, a growth rate of 48 percent over the previous year's figure (89 million contracts). The highest-turnover segment at Eurex, the capital market products, showed 42 percent growth in volume against the previous year, with a total of 409 million contracts traded, compared with 288 million the year before.

For more information, please contact the IP-Hotline, T +49 (0)69-21 01-18 00.

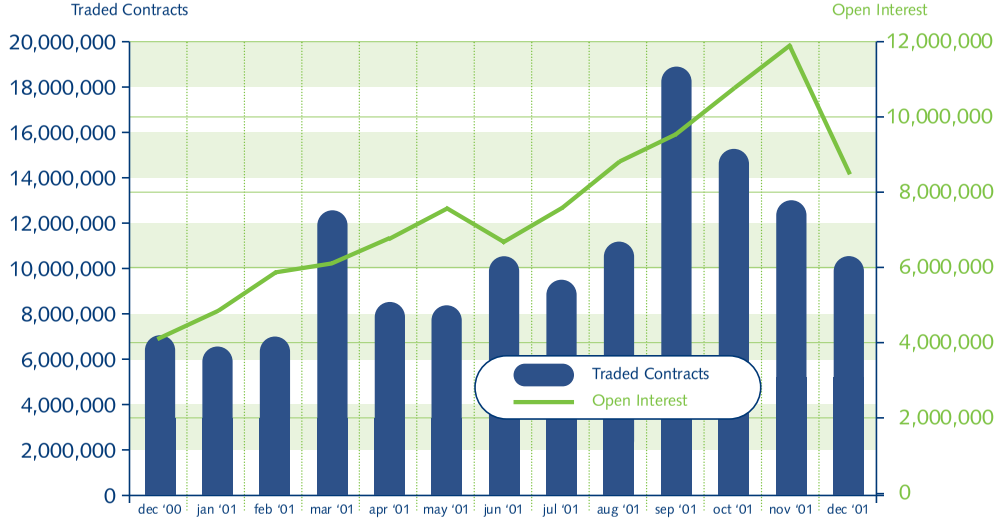
Volatility Index at Eurex December 2001 **at Day End**



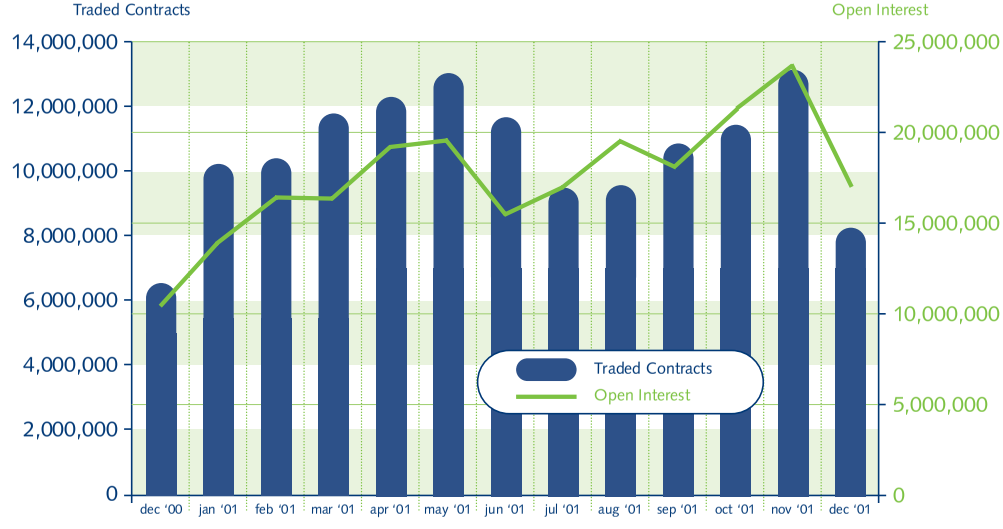
Traded Contracts and Open Interest at Eurex 2000/2001 **Total**



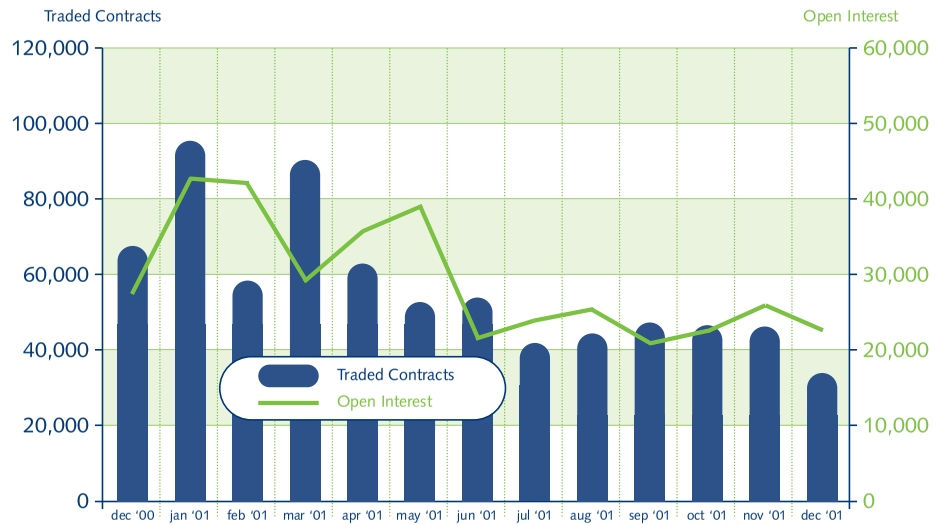
Traded Contracts and Open Interest at Eurex 2000/2001 **Index Products**



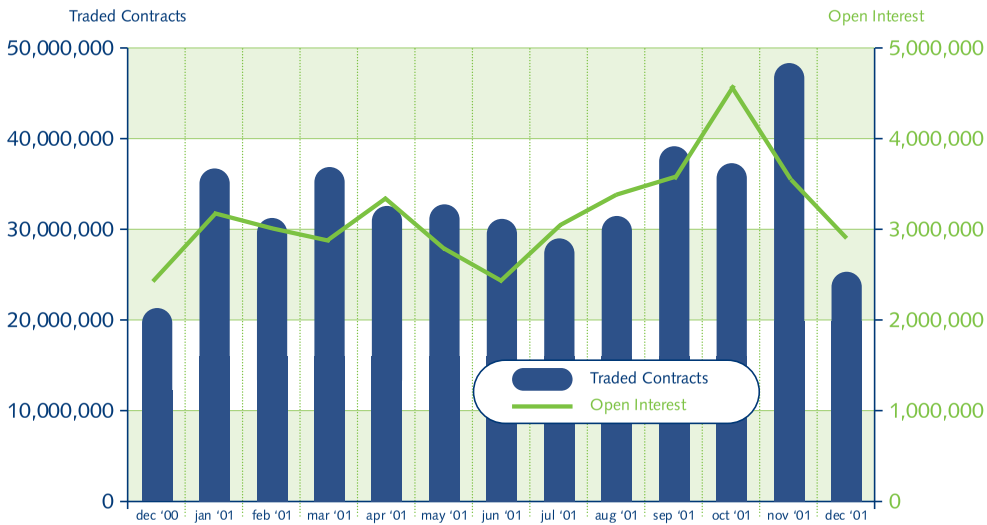
Traded Contracts and Open Interest at Eurex 2000/2001 **Stock Options**



Traded Contracts and Open Interest at Eurex 2000/2001
Money Market Products



Traded Contracts and Open Interest at Eurex 2000/2001
Capital Market Products



For further information please see **www.eurexchange.com**

eurex

Eurex Monthly Statistics **December 2001**

Products	Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	12/28/01	Change YoY	12/28/01	Change YoY
Index Products													
DJ Euro STOXX 50℠ Option	1,122,423	93.24%	19,046,893	41,387,367,000	44.85%	761,194,135,500	1,455,608,999	83.02%	29,138,172,633	3,221,231	160.70%	125,196,910,000	99.12%
DJ Euro STOXX 50℠ Future	4,043,144	93.82%	37,828,500	149,564,671,859	46.69%	1,452,947,570,941	-	-	-	820,256	74.29%	31,422,275,250	38.75%
DJ Euro STOXX℠ Banks Option	3,455	-	20,434	47,052,500	-	254,301,000	2,059,025	-	11,415,195	9,506	-	121,072,500	-
DJ Euro STOXX℠ Banks Future	30,173	-	113,478	404,752,361	-	1,515,494,229	-	-	-	11,953	-	162,470,800	-
DJ Euro STOXX℠ Healthcare Option	0	-	96	0	-	2,516,500	0	-	191,845	96	-	2,516,500	-
DJ Euro STOXX℠ Healthcare Future	60	-	2,399	1,534,325	-	66,097,970	-	-	-	25	-	679,500	-
DJ Euro STOXX℠ Technology Option	2,640	-	19,031	65,100,000	-	400,189,500	7,756,000	-	40,498,150	12,133	-	261,208,500	-
DJ Euro STOXX℠ Technology Future	18,897	-	82,321	475,019,025	-	1,857,094,819	-	-	-	6,475	-	164,465,000	-
DJ Euro STOXX℠ Telecom. Option	2,600	-	9,677	62,453,750	-	213,233,750	3,598,375	-	18,860,210	9,104	-	200,603,750	-
DJ Euro STOXX℠ Telecom. Future	16,382	-	47,967	393,522,918	-	1,107,526,240	-	-	-	5,608	-	135,629,480	-
DJ STOXX 50℠ Option	1,016	-74.30%	44,400	36,188,500	-81.19%	1,719,853,000	1,467,958	-77.11%	71,842,691	10,601	22.10%	410,197,500	-3.78%
DJ STOXX 50℠ Future	73,198	29.62%	452,830	2,651,242,853	-1.36%	16,774,450,967	-	-	-	23,565	14.32%	877,791,920	-7.24%
DJ STOXX 600℠ Banks Future	2,845	-	11,259	49,908,285	-	192,730,459	-	-	-	1,053	-	18,975,060	-
DJ STOXX 600℠ Healthcare Future	4,225	-	11,968	90,587,170	-	263,868,438	-	-	-	1,469	-	32,597,110	-
DJ STOXX 600℠ Technology Future	1,933	-	5,152	40,530,945	-	93,959,510	-	-	-	736	-	15,853,440	-
DJ STOXX 600℠ Telecom. Future	2,850	-	6,900	48,313,955	-	113,931,455	-	-	-	884	-	15,293,200	-
Dow Jones Global Titans 50℠ Option	0	-	104	0	-	3,339,750	0	-	117,110	0	-	0	-
Dow Jones Global Titans 50℠ Future	364	-	871	10,978,370	-	26,771,900	-	-	-	76	-	2,334,720	-
DAX® Option	2,574,313	4.78%	44,102,502	66,174,928,250	-18.53%	1,221,251,905,500	1,979,212,610	7.89%	32,424,998,411	3,131,598	74.51%	83,670,007,750	35.53%
DAX® Future	1,029,263	2.31%	14,686,359	130,762,727,356	-20.86%	2,013,755,913,063	-	-	-	123,748	-22.75%	16,058,238,350	-38.36%
NEMAX® 50 Option	99,817	45.73%	1,726,251	149,960,252	-46.43%	3,504,220,802	10,095,524	-46.02%	308,415,636	288,628	126.36%	554,879,100	-13.76%
NEMAX® 50 Future	807,410	247.07%	5,409,482	979,195,918	30.64%	7,727,017,014	-	-	-	267,196	281.88%	308,692,020	51.78%
SMI® Option	242,502	27.64%	3,179,143	10,020,776,182	-1.19%	147,889,783,532	229,995,316	-7.00%	3,472,969,645	412,477	47.40%	17,963,557,893	21.22%
SMI® Future	552,651	14.70%	5,099,537	23,529,637,283	-10.00%	232,268,839,558	-	-	-	114,822	-4.27%	4,980,894,032	-25.17%
HEX 25™ Option (OFOX)	44	-97.99%	6,053	656,000	-98.77%	113,929,500	9,900	-99.77%	6,051,403	44	-98.10%	656,000	-98.85%
HEX 25™ Future (FFOX)	11,432	-27.49%	74,819	182,158,233	-53.47%	1,221,533,792	-	-	-	5,022	-24.48%	80,000,460	-48.48
Index Products - Options	4,048,810	22.61%	68,154,584	117,944,482,434	-2.09%	2,136,547,408,334	3,689,803,707	26.96%	65,493,532,929	7,095,418	105.76%	228,381,609,493	62.49%
Index Products - Futures	6,594,827	70.02%	63,833,842	309,184,780,855	4.04%	3,729,932,800,354	-	-	-	1,382,888	63.08%	54,276,190,342	-4.21%
Index Products - Total	**10,643,637**	**48.22%**	**131,988,426**	**427,129,263,289**	**2.27%**	**5,866,480,208,688**	**3,689,803,707**	**26.96%**	**65,493,532,929**	**8,478,306**	**97.33%**	**282,657,799,835**	**43.33%**
Equity Options													
Options on DAX® Component Equities													
adidas-Salomon	12,141	40.33%	142,662	97,865,850	69.59%	1,050,252,800	9,320,075	241.05%	75,547,614	15,585	88.54%	111,720,598	120.10%
Allianz	110,156	47.17%	1,860,338	1,515,359,000	5.02%	30,389,896,400	102,360,876	38.45%	1,984,238,563	248,755	99.88%	3,710,615,426	56.50%
BASF	123,279	23.06%	2,738,744	507,890,675	11.00%	17,899,392,319	24,286,988	-3.29%	3,709,611,011	192,529	11.55%	799,033,954	4.85%
Bayer	116,508	-4.68%	3,493,657	422,185,400	-32.65%	21,971,441,250	36,935,926	-9.18%	4,300,545,200	303,010	33.03%	1,176,307,176	10.97%
BMW (*)	58,937	193.06%	965,748	211,290,000	200.32%	4,007,142,800	10,877,262	125.34%	393,957,988	85,243	84.74%	300,442,894	78.90%
Commerzbank	165,093	88.81%	2,199,299	320,973,883	15.66%	6,719,303,353	21,479,471	20.22%	785,221,537	212,497	35.57%	477,480,825	-12.39%
DaimlerChrysler	795,073	154.55%	10,236,409	3,732,047,050	137.70%	59,344,064,450	315,130,995	183.10%	8,037,138,147	1,440,217	121.26%	6,707,309,816	70.92%
Degussa-Hüls	5,140	-27.48%	116,369	15,062,000	-37.11%	395,881,800	985,314	-39.04%	15,624,623	6,836	-11.57%	20,158,200	-22.38%
Deutsche Bank	627,759	92.63%	9,305,419	4,649,271,900	60.51%	83,077,874,900	312,300,732	96.98%	8,665,497,846	1,138,045	134.51%	8,651,170,227	100.42%
Deutsche Post	21,575	676.92%	209,135	34,493,300	436.64%	393,896,600	2,426,707	334.96%	18,189,288	37,129	369.81%	60,152,999	210.37%
Deutsche Telekom	1,470,723	88.36%	21,755,192	3,071,803,700	-5.57%	60,922,869,200	255,393,884	-5.73%	8,824,293,418	3,552,563	123.67%	8,008,900,540	7.97%
E.ON	82,953	-20.30%	2,361,916	460,872,650	-26.46%	18,913,775,350	14,726,851	-51.28%	3,545,350,708	102,972	-13.67%	596,270,438	-14.42%
Epcos	30,767	3.62%	420,135	169,808,750	-42.80%	2,896,554,300	15,899,009	-6.79%	229,104,569	28,622	-2.56%	161,341,447	-44.92%
Fresenius Medical Care	10,705	441.48%	66,685	79,172,000	357.46%	559,887,750	4,408,266	266.06%	31,498,609	15,080	866.67%	115,077,998	699.49%
Henkel Vz.	4,060	-24.55%	84,467	26,982,000	-23.34%	633,067,050	745,990	-65.58%	39,980,795	5,884	-7.44%	40,409,999	-5.78%
HypoVereinsbank	71,271	113.09%	1,061,974	251,943,500	27.07%	7,646,784,200	12,252,443	43.73%	1,394,861,706	80,978	149.47%	349,535,993	75.53%
Infineon Technologies	280,967	203.54%	2,277,284	708,997,350	47.39%	7,655,088,400	92,786,214	46.24%	969,457,611	416,101	203.30%	1,093,676,028	35.66%
Linde	4,846	-39.10%	157,480	22,933,594	-42.29%	1,001,208,892	799,254	-60.00%	133,380,968	10,258	11.77%	51,706,229	13.56%
Lufthansa VNA	87,370	152.04%	1,545,220	134,907,650	60.75%	3,950,807,850	10,201,747	86.05%	620,048,519	88,008	43.66%	143,589,647	-0.95%
MAN	7,406	-46.90%	114,949	17,594,400	-59.53%	324,251,000	1,505,130	-55.93%	21,707,367	16,562	19.56%	41,543,899	-1.50%
Metro	35,121	32.46%	421,102	138,088,400	7.27%	1,899,343,500	4,714,746	-25.42%	81,341,603	41,361	4.84%	171,978,997	-7.33%
MLP Vz.	2,973	342.41%	43,202	25,483,450	195.31%	357,509,300	4,050,678	541.04%	23,389,982	4,809	785.64%	37,051,799	417.70%
Münchener Rück VNA	33,600	10.08%	651,636	498,782,000	-10.03%	10,969,265,550	31,526,903	53.26%	822,734,809	50,544	52.73%	777,339,984	28.42%
Preussag	10,611	-60.56%	297,958	31,331,800	-71.51%	1,222,170,500	2,068,231	-77.12%	123,595,615	27,836	-42.81%	86,909,598	-55.00%
RWE	57,425	-5.83%	1,266,181	244,065,000	-14.83%	7,174,276,900	11,395,157	-30.07%	1,161,478,597	119,095	90.11%	527,438,789	89.00%
SAP (**)	155,860	208.90%	1,758,288	2,307,669,000	175.83%	27,717,719,590	193,452,997	27.80%	2,510,580,169	236,889	233.51%	3,741,525,925	160.12%
Schering	9,586	-5.22%	296,970	57,331,639	-7.26%	2,086,807,221	1,425,502	-58.49%	263,530,254	21,221	68.50%	123,801,695	53.87%
Siemens	711,385	156.60%	8,355,932	5,139,281,547	24.84%	91,671,941,385	536,343,700	91.02%	12,656,781,610	989,854	198.31%	6,428,992,064	24.51%
Thyssen Krupp	76,409	-6.28%	1,159,838	123,567,000	-10.78%	1,894,804,400	7,329,891	-3.99%	127,838,798	109,250	-36.62%	165,042,847	-46.59%
Volkswagen (*)	167,033	4.54%	2,752,572	843,630,100	-3.08%	17,077,742,600	44,036,476	-20.81%	2,100,224,967	299,896	26.52%	1,507,578,720	19.69%
Options on DAX® Component Equities - Total	**5,346,732**	**84.93%**	**78,116,761**	**25,860,684,588**	**31.81%**	**491,825,021,610**	**2,081,167,415**	**49.36%**	**63,666,752,491**	**9,897,629**	**102.16%**	**46,184,104,751**	**42.25%**

Products	Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	12/28/01	Change YoY	12/28/01	Change YoY
Options on German Equities													
Dresdner Bank	1,914	-97.98%	1,872,991	8,402,500	-97.98%	11,819,987,300	695,991	-96.42%	1,674,794,368	13,879	-89.84%	63,253,899	-89.49%
Karstadt	2,102	-73.29%	126,291	8,794,400	-66.32%	535,917,000	477,194	-58.06%	50,062,235	2,920	-45.97%	11,734,200	-36.96%
Options on German Equities - Total	**4,016**	**-96.08%**	**1,999,282**	**17,196,900**	**-96.10%**	**12,355,904,300**	**1,173,185**	**-94.30%**	**1,724,856,603**	**16,799**	**-88.17%**	**74,988,099**	**-87.91%**
Options on SMI® Component Equities													
ABB Asea Brown Boveri B	86,642	-61.78%	2,824,895	97,845,539	-61.61%	2,865,424,001	8,160,268	-67.56%	248,881,505	355,488	-30.26%	384,688,205	-36.18%
Adecco N	15,417	60.90%	167,439	95,795,806	90.49%	1,039,131,391	4,630,289	-77.62%	60,105,400	17,081	-20.71%	96,127,384	-46.84%
Alusuisse-Lonza Holding R	0	-100.00%	1	0	-100.00%	10,790	0	-100.00%	7,654	0	-100.00%	0	-100.00%
Ciba Speciality Chemicals R	41,092	-41.71%	919,154	29,274,226	-40.25%	663,853,294	1,223,378	-75.87%	30,960,927	156,865	-42.24%	111,651,224	-44.64%
Clariant R	11,080	-73.45%	280,361	22,978,758	-79.92%	832,437,993	1,966,387	-96.19%	81,848,746	41,827	-51.69%	97,119,696	-73.51%
Credit Suisse Group R	459,648	-60.55%	10,667,211	2,153,003,338	-12.46%	30,609,444,130	53,652,553	-63.99%	1,352,443,440	1,303,768	-19.12%	6,310,854,753	83.10%
Givaudan	7,834	113.40%	109,981	25,593,938	214.34%	346,181,907	1,070,533	-66.26%	20,555,530	19,143	18.57%	64,150,145	26.97%
HOLCIM	20,849	334.08%	235,293	49,208,726	-21.19%	958,327,750	1,859,901	1.08%	34,970,583	50,722	291.83%	115,819,880	-33.12%
Julius Bär	2,143	35.38%	79,396	8,332,086	-36.33%	349,665,558	462,454	81.13%	16,802,454	5,692	735.83%	21,803,331	467.27%
Kudelski	11,440	352.53%	95,863	81,441,938	62.10%	836,721,694	7,674,597	253.96%	69,247,690	13,587	765.41%	99,717,208	381.41%
Lonza Group	6,546	5.70%	76,701	44,835,714	19.79%	499,343,496	2,410,171	-28.73%	29,123,581	16,965	48.00%	113,702,677	66.36%
Nestlé R	61,913	-10.86%	1,162,734	1,433,083,215	-15.05%	27,667,132,335	44,449,204	-28.14%	1,096,423,308	141,220	5.26%	3,353,603,008	8.10%
Novartis R	344,475	345.86%	3,419,598	1,448,350,934	40.01%	21,971,349,120	56,768,059	-2.33%	875,749,913	592,268	267.81%	2,531,199,729	-8.79%
Richemont	6,854	97814.29%	19,715	15,236,091	4752.26%	210,637,535	963,235	12020.33%	13,126,427	9,081	33533.33%	22,854,946	2199.29%
Roche Holding (Basket)	47	-99.74%	20,300	569,829	-99.73%	227,001,824	181,433	-96.46%	14,592,089	0	-100.00%	0	-100.00%
Roche NES	134,477	-36.65%	2,457,314	1,105,169,195	-53.74%	22,531,588,404	38,628,128	-45.05%	1,194,198,742	441,835	46.80%	4,034,920,952	20.32%
SAir Group R	361	-97.67%	598,500	186,392	-99.34%	494,292,528	178,471	-86.49%	59,872,566	14,366	-41.03%	10,377,133	-76.82%
Serono	10,945	1132.55%	121,230	100,258,305	637.36%	1,198,283,809	4,271,304	754.00%	61,774,362	16,417	2324.96%	157,215,605	2091.32%
Sulzer R	64	-98.78%	90,329	271,428	-99.34%	581,382,696	108,362	-95.54%	35,578,740	0	-100.00%	0	-100.00%
Swatch Group R	3,649	-79.36%	127,595	7,988,226	-82.37%	325,736,380	638,491	-91.63%	19,587,691	10,638	-38.67%	22,893,454	-57.25%
Swiss Life R	12,896	-27.27%	205,038	67,186,587	-50.53%	1,445,085,852	4,064,153	-87.09%	54,405,505	38,071	18.10%	211,295,664	-27.87%
Swiss Re R	52,136	79.94%	748,939	598,036,577	-16.51%	12,723,740,374	20,545,183	-12.44%	597,414,416	101,180	61.04%	1,147,046,218	-19.30%
Swisscom N	27,407	-53.24%	827,975	87,708,854	-52.01%	2,559,353,503	4,309,813	-76.04%	164,855,442	135,976	-22.58%	418,810,931	-30.70%
Syngenta	15,644	76.91%	373,368	8,574,010	21.03%	224,969,216	545,745	64.48%	12,892,699	56,995	436.68%	31,072,358	432.19%
UBS R	215,817	-57.90%	7,101,667	1,204,789,302	35.61%	19,468,533,168	35,389,515	2.58%	882,036,160	671,678	-18.13%	3,755,793,034	183.32%
Unaxis	2,898	3.17%	111,933	3,463,281	-66.28%	185,445,310	259,539	-34.26%	23,506,810	17,836	366.91%	21,223,178	115.11%
Zurich Allied	169,466	13.19%	2,396,603	505,268,292	-46.48%	9,712,096,419	34,879,316	-18.51%	760,660,060	420,718	75.93%	1,564,489,075	9.54%
Options on SMI® Component Equities - Total	**1,721,740**	**-36.89%**	**35,239,133**	**9,194,450,587**	**-19.58%**	**160,527,170,476**	**329,290,483**	**-46.94%**	**7,811,622,440**	**4,649,417**	**-0.05%**	**24,698,429,786**	**17.82%**
Options on DJ Euro STOXX 50℠ Equities													
ABN Amro	7,170	80.70%	73,236	15,879,400	59.47%	155,688,100	3,006,834	308.51%	9,797,907	32,358	-19.81%	73,402,099	-23.69%
Aegon	2,022	-42.98%	53,069	6,374,400	-62.01%	179,925,400	292,806	-65.19%	9,316,759	10,097	151.67%	31,807,199	71.26%
Ahold	3,017	169.13%	31,773	9,037,400	130.31%	102,765,600	327,245	59.15%	5,629,711	8,712	721.11%	26,834,799	597.30%
Aventis	1,184	251.34%	19,403	9,470,250	224.71%	170,778,750	291,809	392.62%	6,123,579	1,006	429.47%	8,095,250	376.40%
AXA-UAP	2,182	109000.00%	13,770	5,200,200	17234.00%	48,644,925	354,219	84237.86%	3,031,400	2,161	107950.00%	5,281,000	17503.33%
BNP Paribas	515	12775.00%	2,330	5,275,500	13602.60%	23,161,750	44,901	2873.58%	505,887	360	8900.00%	3,630,500	9329.87%
Carrefour	141	78.48%	2,320	906,500	75.85%	14,080,000	40,500	77.63%	526,799	158	95.06%	1,013,000	91.31%
ENI	61	-65.34%	11,111	407,000	-32.78%	44,995,250	7,410	-76.89%	5,379,450	209	-96.20%	1,439,000	-89.90%
France Telecom	224	1217.65%	49,924	1,017,000	398.53%	317,624,550	17,885	66.53%	19,836,792	887	88600.00%	3,777,600	31380.00%
Generali	0	-100.00%	8,177	0	-100.00%	28,553,800	0	-100.00%	1,571,003	6	-99.82%	21,600	-99.81%
ING	11,613	237.98%	92,908	34,388,868	24.23%	449,320,119	1,423,003	29.07%	19,031,342	35,436	201.87%	111,392,365	34.94%
KPN	19,817	1032.40%	143,564	12,622,100	335.39%	104,746,330	1,221,447	473.20%	12,664,001	26,741	559.78%	15,088,760	107.45%
L'Oréal	646	797.22%	8,317	4,936,500	688.26%	67,082,000	157,025	403.03%	2,213,596	819	1037.50%	6,585,500	951.58%
Orange	0	-	72	0	-	67,300	0	-	3,618	0	-	0	-
Philips St.	13,890	77.71%	261,675	44,850,400	40.84%	843,761,823	3,431,018	47.74%	65,427,585	37,554	253.18%	112,558,398	143.91%
Royal Dutch	14,325	200.57%	134,075	82,587,200	151.36%	838,917,650	3,554,402	275.15%	31,074,035	29,140	44.08%	173,503,947	31.49%
Telecom Italia	50	-82.01%	10,278	272,000	-84.94%	58,787,000	7,260	-91.64%	4,641,575	48	-85.92%	260,000	-88.55%
Total Fina	349	-20.68%	10,978	5,341,500	-23.83%	174,503,500	132,049	-50.90%	6,019,739	456	168.24%	7,142,500	161.39%
Unilever	2,997	61.65%	45,118	18,065,750	49.11%	277,161,550	426,810	37.59%	9,728,946	7,854	28.86%	46,653,649	26.43%
Vivendi Universal	1,175	436.53%	12,370	7,238,000	370.92%	78,718,050	196,692	139.94%	3,460,356	694	178.71%	4,381,750	143.50%
Options on DJ Euro STOXX 50℠ Equities - Total	**81,378**	**167.46%**	**984,468**	**263,869,968**	**69.58%**	**3,979,283,447**	**14,933,315**	**102.65%**	**215,984,080**	**194,696**	**80.01%**	**632,868,914**	**37.87%**
Options on Neuer Markt Equities													
Aixtron	2,969	-	20,127	8,213,000	-	50,984,800	849,675	-	6,393,364	8,327	-	21,911,800	-
Broadvision	1,451	-	3,439	569,940	-	1,235,180	102,069	-	240,957	1,973	-	700,480	-
Consors Discount-Broker	3,171	6.91%	49,243	4,130,350	-84.82%	157,118,250	571,235	-74.47%	17,880,740	5,504	-2.39%	7,798,100	-85.23%
EM.TV & Merchandising	3,038	-86.62%	72,474	653,210	-98.74%	60,157,690	236,260	-98.22%	8,759,140	3,891	-87.47%	968,400	-99.23%
Intershop	3,484	-56.26%	118,757	834,840	-97.72%	94,440,210	233,640	-95.92%	19,835,392	6,192	-45.69%	1,674,860	-97.50%
Mobilcom	2,177	-59.26%	40,382	5,167,300	-82.09%	120,530,600	518,485	-94.36%	17,377,107	2,532	-77.68%	5,423,800	-94.87%
Qiagen	1,746	-	14,564	3,832,100	-	31,090,400	398,770	-	2,842,792	2,556	-	5,455,800	-
T-Online	13,849	16.71%	160,484	17,435,050	-26.39%	208,824,350	3,183,202	-51.94%	41,833,447	23,750	-36.24%	28,465,449	-72.50%
Options on Neuer Markt Equities - Total	**31,885**	**-37.28%**	**479,470**	**40,835,790**	**-75.72%**	**724,381,480**	**6,093,336**	**-83.54%**	**115,162,939**	**54,725**	**-43.41%**	**72,398,689**	**-84.07%**

Products	Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	Dec '01	Change YoY	Total 2001	12/28/01	Change YoY	12/28/01	Change YoY
Options on Nordic Equities													
Elisa Communications	53	-94.11%	17,238	84,800	-96.69%	33,571,500	53	-99.99%	2,932,783	505	-88.32%	895,000	-94.12%
Fortum Oyj	0	-	0	0	-	0	0	-	0	0	-100.00%	0	-100.00%
Metsä-Serla Oyj B	0	-100.00%	49	0	-100.00%	193,000	0	-100.00%	6,260	0	-100.00%	0	-100.00%
Nokia Oyj A	1,008,966	79.84%	14,621,018	2,793,563,150	-7.65%	41,694,387,950	263,202,886	-2.40%	4,106,031,379	2,283,929	214.83%	6,179,292,576	64.51%
Sonera-Yhtymä Oyj	16,832	-35.26%	714,556	9,934,193	-86.60%	915,543,657	966,842	-93.55%	126,807,393	51,845	12.82%	35,353,905	-75.26%
Stora-Enso Oyj R	647	-30.43%	21,721	4,531,500	-15.61%	139,393,000	106,900	-84.59%	7,420,505	2,933	8.55%	22,880,500	66.57%
Tieto Enator Corporation	144	-97.20%	53,748	438,400	-97.48%	140,211,300	5,196	-99.87%	10,784,896	4,084	61.36%	11,104,400	30.27%
UPM-Kymmene Oyj	25,318	540.48%	257,875	89,819,800	581.99%	872,055,600	9,962,155	1068.18%	62,666,950	33,452	522.13%	119,374,598	554.21%
Options on Nordic Equities - Total	**1,051,960**	**75.90%**	**15,686,205**	**2,898,371,843**	**-7.63%**	**43,795,356,007**	**274,244,032**	**-5.64%**	**4,316,650,166**	**2,376,748**	**202.21%**	**6,368,900,979**	**61.03%**
Options on US Equities													
AOL Time Warner	674	-	4,057	2,554,000	-	16,048,200	87,624	-	733,494	741	-	2,942,000	-
Cisco Systems	1,087	-	2,922	2,474,700	-	6,061,400	262,749	-	587,414	1,135	-	2,553,600	-
Citigroup	143	-	3,484	757,000	-	17,392,450	18,018	-	849,017	1,431	-	7,420,800	-
EMC	97	-	743	177,200	-	1,191,600	12,596	-	109,546	152	-	269,200	-
General Electric	874	-	3,143	3,769,900	-	13,707,800	168,779	-	693,215	1,511	-	6,723,000	-
IBM	1,690	-	10,097	22,196,500	-	113,954,500	993,142	-	4,291,829	1,921	-	24,651,500	-
Intel	1,027	-	3,322	3,619,800	-	10,440,800	222,645	-	659,602	1,045	-	3,580,400	-
Microsoft	1,048	-	8,626	7,839,250	-	57,180,500	347,704	-	2,848,263	3,026	-	21,465,950	-
Oracle	123	-	668	201,300	-	1,065,000	14,871	-	86,791	129	-	187,300	-
Sun Microsystems	202	-	1,134	308,800	-	1,394,450	25,171	-	183,982	488	-	641,800	-
Options on US Equities - Total	**6,965**	**-**	**38,196**	**43,898,450**	**-**	**238,436,700**	**2,153,299**	**-**	**11,043,153**	**11,579**	**-**	**70,435,549**	**-**
Equity Options - Total	**8,244,676**	**28.80%**	**132,543,515**	**38,319,308,126**	**9.62%**	**713,445,554,020**	**2,709,055,065**	**14.33%**	**77,862,071,872**	**17,201,593**	**61.05%**	**78,102,126,766**	**32.56%**
Money Market Products													
One-Month Euribor Future	0	-	0	0	-	0	-	-	-	0	-	0	-
Three-Month Euribor Future	34,383	-44.79%	663,980	33,285,530,650	-43.83%	638,803,936,350	-	-	-	23,336	-20.23%	22,539,577,500	-19.24%
Option on Three-Month Euribor Future	0	-	0	0	-	0	-	-	-	0	-	0	-
Three-Month Euromark Future	0	-	0	0	-	0	-	-	-	0	-100.00%	0	-100.00%
Money Market Products - Futures	34,383	-44.79%	663,980	33,285,530,650	-43.83%	638,803,936,350	-	-	-	23,336	-20.62%	22,539,577,500	-19.44%
Money Market Products - Options on Futures	0	-	0	0	-	0	-	-	-	0	-	0	-
Money Market Products - Total	**34,383**	**-44.79%**	**663,980**	**33,285,530,650**	**-43.83%**	**638,803,936,350**	**-**	**-**	**-**	**23,336**	**-20.62%**	**22,539,577,500**	**-19.44%**
Capital Market Products													
Euro Schatz Future	6,536,802	76.05%	92,637,630	680,030,965,840	79.13%	9,583,942,792,740	-	-	-	461,182	20.10%	47,900,064,070	21.38%
Option on Euro Schatz Future	793,586	296.35%	10,075,031	82,959,113,250	304.07%	1,046,785,513,000	-	-	-	733,340	391.92%	76,900,575,500	404.71%
Euro Bobl Future	5,892,135	15.22%	99,578,068	632,093,654,270	17.49%	10,643,807,430,640	-	-	-	377,504	-1.97%	40,130,980,990	-1.73%
Option on Euro Bobl Future	243,707	-6.21%	6,188,962	26,175,935,500	-4.23%	663,926,958,500	-	-	-	173,071	26.62%	18,694,123,500	30.37%
Euro Bund Future	10,219,226	-2.56%	178,011,304	1,111,598,098,700	-1.74%	19,349,180,596,770	-	-	-	518,409	-16.22%	55,357,383,220	-17.51%
Option on Euro Bund Future	1,218,908	-22.79%	22,054,064	133,331,019,500	-21.95%	2,405,654,726,000	-	-	-	666,482	-20.86%	73,868,816,000	-17.41%
Euro Buxl Future	0	-	0	0	-	0	-	-	-	0	-	0	-
CONF Future	40,653	-26.03%	416,883	3,332,562,061	-24.32%	34,451,305,638	-	-	-	8,224	-52.63%	661,901,949	-53.51%
Capital Market Products - Futures	22,688,816	17.14%	370,643,885	2,427,055,280,871	18.20%	39,611,382,125,788	-	-	-	1,365,319	-2.84%	144,050,330,229	-3.21%
Capital Market Products - Options on Futures	2,256,201	10.66%	38,318,057	242,466,068,250	10.88%	4,116,367,197,500	-	-	-	1,572,893	39.45%	169,463,515,000	42.38%
Capital Market Products - Total	**24,945,017**	**16.52%**	**408,961,942**	**2,669,521,349,121**	**17.50%**	**43,727,749,323,288**	**-**	**-**	**-**	**2,938,212**	**15.99%**	**313,513,845,229**	**17.05%**
Eurex Total	**43,867,713**	**25.15%**	**674,157,863**	**3,168,255,451,187**	**13.81%**	**50,946,479,022,345**	**6,398,858,772**	**21.28%**	**143,355,604,801**	**28,641,447**	**63.29%**	**696,813,349,330**	**26.24%**

(*) The company has not accepted the take over code (**) preference shares changed to ordinary shares