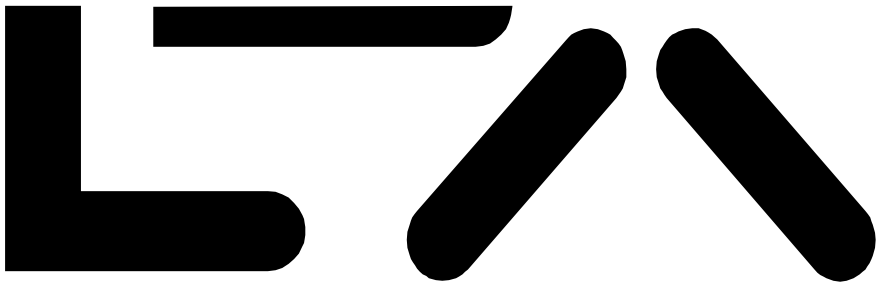
X-pand into the **Future**



Eurex Monthly Statistics

# Derivatives Market

August 2001

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# 1 Eurex – Key Figures

## 1.1 Monthly Press Release

**Eurex Turns Over 53.8 Million Contracts in August**
Third-highest total in monthly volume/ New record in stock options segment

Eurex, the international derivatives market, posted its third-highest monthly total to date with 53.8 million contracts traded in August. This represents an increase of 20 percent over the volume traded in August last year. Eurex is thus continuing its highly favorable trend this year. Over 271 million contracts have already been traded at Eurex during the first five months of trading this year.

More than 32 million contracts were traded in the capital market products segment at Eurex in August. A total of 14.6 million contracts changed hands in the Bund future. In the Bobl future, Eurex topped the August 2000 volume by 29 percent, with some 7.6 million contracts traded. In the Schatz futures, turnover was 71 percent higher than last year, with about 7.5 million contracts traded.

In the stock options segment, Eurex posted its third consecutive record in monthly volume with over 13 million contracts traded in August; this figure is 38 percent higher than in August one year ago. In the international stock options, trading was especially active in options on Nokia, with over 1.2 million contracts in volume, beating the previous Eurex record set in April 2001 and more than nine times the number traded in August 2000. Eurex is continuing to expand its position as the leading platform for international stock options with steady gains in this segment.

Eurex also achieved very good results in the index products with 8.4 million contracts traded in August. In derivatives on the DAX, turnover came to roughly 4.4 million contracts. In the derivatives on the Dow Jones Euro-STOXX 50, Eurex turned over 2.9 million contracts in August, comprising 1.7 million futures and 1.2 million options. Compared with the volumes posted in August 2000, turnover was 47 percent higher in the option and 95 percent higher in the future.

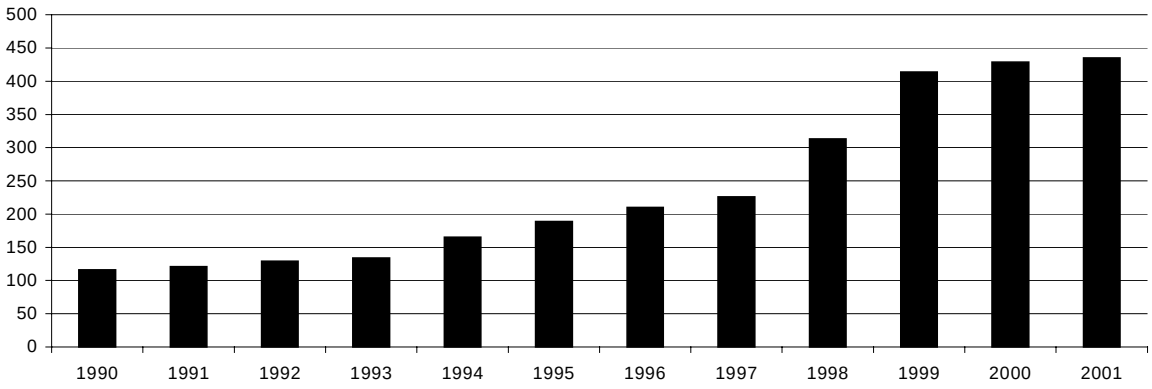
## 1.2 Eurex Participants

### 1.2.1 Number of Eurex Participants

| | Eurex Participants (*) | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Greece | Ireland | Italy | Netherlands | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA | Total |
| 1996 Total | 1 | - | - | - | 11 | 94 | - | | 1 | - | 7 | - | - | - | 6 | 14 | 2 | 135 |
| 1997 Total | 2 | 1 | - | - | 15 | 114 | - | - | 1 | - | 8 | - | 1 | - | 6 | 25 | 6 | 177 |
| 1998 Total | 3 | 3 | 1 | 5 | 26 | 121 | - | - | 2 | 2 | 11 | - | 7 | 1 | 43 | 66 | 20 | 313 |
| 1999 Total | 2 | 3 | 3 | 16 | 34 | 141 | 2 | - | 5 | 11 | 20 | 1 | 19 | 4 | 45 | 70 | 38 | 414 |
| 2000 Total | 3 | 4 | 3 | 14 | 30 | 136 | 2 | - | 6 | 11 | 26 | 2 | 19 | 7 | 44 | 72 | 50 | 429 |
| 2001 1. Quarter | 3 | 4 | 3 | 14 | 29 | 137 | 2 | 1 | 5 | 11 | 27 | 1 | 19 | 5 | 43 | 70 | 53 | 427 |
| 2. Quarter | 4 | 4 | 3 | 15 | 29 | 138 | 2 | 1 | 5 | 12 | 27 | 1 | 19 | 5 | 42 | 70 | 53 | 430 |
| 3. Quarter | 4 | 4 | 3 | 14 | 30 | 139 | 2 | 1 | 5 | 12 | 28 | 1 | 18 | 5 | 43 | 69 | 57 | 435 |
| 2000 Jan | 2 | 3 | 3 | 16 | 33 | 137 | 2 | - | 5 | 10 | 23 | 1 | 19 | 4 | 45 | 73 | 41 | 417 |
| Feb | 2 | 3 | 3 | 16 | 33 | 137 | 2 | - | 5 | 10 | 25 | 1 | 19 | 4 | 45 | 73 | 45 | 423 |
| Mar | 3 | 3 | 3 | 16 | 32 | 138 | 2 | - | 5 | 9 | 26 | 1 | 18 | 4 | 45 | 72 | 45 | 422 |
| Apr | 3 | 3 | 3 | 16 | 32 | 141 | 2 | - | 6 | 9 | 25 | 1 | 18 | 4 | 45 | 72 | 47 | 427 |
| May | 3 | 3 | 3 | 16 | 32 | 142 | 2 | - | 6 | 10 | 24 | 1 | 19 | 5 | 45 | 72 | 50 | 433 |
| Jun | 3 | 4 | 3 | 15 | 31 | 142 | 2 | - | 6 | 10 | 24 | 1 | 19 | 5 | 45 | 72 | 49 | 431 |
| Jul | 3 | 4 | 3 | 13 | 30 | 138 | 2 | - | 5 | 10 | 24 | 1 | 20 | 5 | 46 | 73 | 52 | 429 |
| Aug | 3 | 5 | 3 | 15 | 30 | 140 | 2 | - | 5 | 10 | 24 | 1 | 20 | 5 | 46 | 73 | 55 | 437 |
| Sep | 3 | 5 | 3 | 14 | 30 | 140 | 2 | - | 5 | 10 | 26 | 2 | 20 | 5 | 46 | 76 | 53 | 440 |
| Oct | 3 | 4 | 3 | 14 | 30 | 138 | 2 | - | 5 | 10 | 26 | 2 | 20 | 5 | 44 | 77 | 52 | 435 |
| Nov | 3 | 4 | 3 | 14 | 30 | 139 | 2 | - | 5 | 10 | 27 | 2 | 19 | 5 | 44 | 73 | 50 | 430 |
| Dec | 3 | 4 | 3 | 14 | 30 | 136 | 2 | - | 6 | 11 | 26 | 2 | 19 | 7 | 44 | 72 | 50 | 429 |
| 2001 Jan | 3 | 4 | 3 | 14 | 28 | 136 | 2 | 1 | 5 | 11 | 26 | 1 | 19 | 5 | 43 | 69 | 51 | 421 |
| Feb | 3 | 4 | 3 | 14 | 29 | 137 | 2 | 1 | 5 | 11 | 27 | 1 | 19 | 5 | 43 | 70 | 52 | 426 |
| Mar | 3 | 4 | 3 | 14 | 29 | 137 | 2 | 1 | 5 | 11 | 27 | 1 | 19 | 5 | 43 | 70 | 53 | 427 |
| Apr | 3 | 4 | 3 | 14 | 29 | 136 | 2 | 1 | 5 | 11 | 28 | 1 | 19 | 5 | 43 | 70 | 53 | 427 |
| May | 3 | 4 | 3 | 14 | 29 | 136 | 2 | 1 | 5 | 12 | 27 | 1 | 19 | 5 | 42 | 70 | 56 | 429 |
| Jun | 4 | 4 | 3 | 15 | 29 | 138 | 2 | 1 | 5 | 12 | 27 | 1 | 19 | 5 | 42 | 70 | 53 | 430 |
| Jul | 4 | 4 | 3 | 15 | 29 | 140 | 2 | 1 | 5 | 12 | 28 | 1 | 18 | 5 | 43 | 70 | 57 | 437 |
| Aug | 4 | 4 | 3 | 14 | 30 | 139 | 2 | 1 | 5 | 12 | 28 | 1 | 18 | 5 | 43 | 69 | 57 | 435 |
| 2001 Total | 4 | 4 | 3 | 14 | 30 | 139 | 2 | 1 | 5 | 12 | 28 | 1 | 18 | 5 | 43 | 69 | 57 | 435 |

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

**Number of Eurex Participants**



## 1.2.2 New and resigned Participants at Eurex

| Eurex Participants ID | Eurex Participants | Clearingtype | Country |
|---|---|---|---|
| New Participants | | | |
| QULCH | Quiet Light Securities LLC | NCM | USA |
| RELCH | Refco LLC | NCM | USA |
| TUKPA | Tullett & Tokyo Liberty France SAS | NCM | France |
| Resigned Participants | | | |
| FCFLO | Banc One Brokerage International Corp. | NCM | USA |
| DABMU | DAB bank AG | NCM | Germany |
| EPKHE | EQ Pankkiiriliike Oy | NCM | Finland |
| HTCCH | Halston Trading Co. | NCM | USA |
| LWCLO | Lind-Waldock & Company | NCM | United Kingdom |

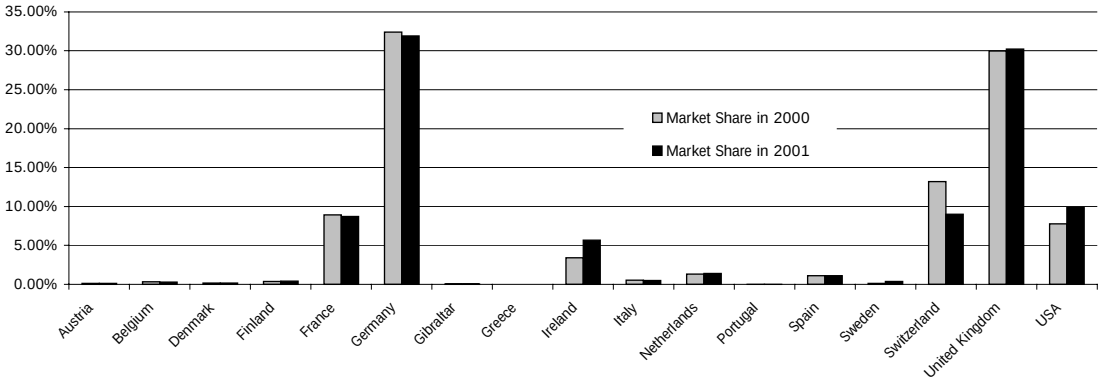
## 1.3 Turnover of Eurex Participants by Country

**Turnover of Eurex Participants by Country based on the contracts traded**

| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Greece | Ireland | Italy | Netherlands | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 0.10% | 0.17% | - | - | 2.85% | 80.79% | - | - | 4.41% | - | 0.92% | - | 0.53% | - | 1.64% | 7.33% | 1.01% |
| 1998 Total | 0.03% | 0.56% | 0.00% | 0.16% | 6.17% | 58.83% | - | - | 6.14% | 0.00% | 0.89% | - | 0.59% | 0.01% | 4.42% | 17.12% | 5.08% |
| 1999 Total | 0.07% | 0.56% | 0.18% | 0.27% | 7.99% | 40.83% | 0.02% | - | 2.63% | 0.21% | 0.68% | 0.00% | 1.13% | 0.06% | 13.99% | 24.93% | 6.43% |
| 2000 Total | 0.13% | 0.35% | 0.19% | 0.38% | 8.93% | 32.39% | 0.07% | - | 3.43% | 0.54% | 1.31% | 0.02% | 1.13% | 0.16% | 13.20% | 29.98% | 7.80% |
| 2001 1. Quarter | 0.14% | 0.31% | 0.17% | 0.46% | 8.68% | 31.85% | 0.07% | 0.00% | 7.64% | 0.57% | 1.34% | - | 1.22% | 0.30% | 9.04% | 29.01% | 9.19% |
| 2. Quarter | 0.14% | 0.27% | 0.17% | 0.41% | 8.80% | 32.74% | 0.06% | 0.01% | 4.56% | 0.52% | 1.49% | 0.02% | 1.16% | 0.42% | 8.85% | 29.90% | 10.48% |
| 3. Quarter | 0.09% | 0.23% | 0.22% | 0.35% | 8.77% | 30.66% | 0.10% | 0.02% | 4.35% | 0.41% | 1.49% | 0.02% | 0.91% | 0.43% | 9.19% | 32.77% | 9.99% |
| 2000 Jan | 0.11% | 0.39% | 0.27% | 0.34% | 8.66% | 35.31% | 0.04% | - | 2.88% | 0.49% | 1.23% | 0.03% | 0.93% | 0.10% | 14.20% | 28.41% | 6.62% |
| Feb | 0.10% | 0.50% | 0.23% | 0.36% | 8.66% | 33.44% | 0.09% | - | 2.74% | 0.63% | 1.31% | 0.02% | 1.00% | 0.14% | 13.99% | 29.44% | 7.35% |
| Mar | 0.14% | 0.42% | 0.23% | 0.41% | 9.07% | 33.93% | 0.07% | - | 1.69% | 0.50% | 1.36% | 0.03% | 1.16% | 0.15% | 14.58% | 29.47% | 6.79% |
| Apr | 0.14% | 0.36% | 0.19% | 0.41% | 9.50% | 31.58% | 0.05% | - | 2.77% | 0.46% | 1.44% | 0.03% | 1.20% | 0.12% | 13.26% | 29.56% | 8.93% |
| May | 0.12% | 0.35% | 0.17% | 0.33% | 8.59% | 32.53% | 0.08% | - | 2.64% | 0.50% | 1.22% | 0.02% | 1.29% | 0.14% | 13.39% | 30.05% | 8.58% |
| Jun | 0.13% | 0.31% | 0.18% | 0.26% | 8.91% | 31.82% | 0.06% | - | 2.22% | 0.56% | 1.05% | 0.02% | 1.50% | 0.11% | 12.18% | 31.85% | 8.84% |
| Jul | 0.09% | 0.33% | 0.16% | 0.25% | 7.92% | 32.02% | 0.03% | - | 2.33% | 0.53% | 1.29% | 0.02% | 1.18% | 0.09% | 14.42% | 28.99% | 10.35% |
| Aug | 0.13% | 0.37% | 0.17% | 0.34% | 8.33% | 31.24% | 0.06% | - | 2.01% | 0.51% | 1.16% | 0.03% | 0.97% | 0.11% | 16.78% | 29.43% | 8.36% |
| Sep | 0.13% | 0.36% | 0.18% | 0.37% | 9.01% | 31.77% | 0.10% | - | 5.75% | 0.58% | 1.32% | 0.04% | 1.19% | 0.20% | 10.91% | 30.34% | 7.76% |
| Oct | 0.12% | 0.24% | 0.14% | 0.53% | 9.18% | 31.47% | 0.03% | - | 4.30% | 0.56% | 1.56% | 0.02% | 1.07% | 0.15% | 11.43% | 31.49% | 7.71% |
| Nov | 0.17% | 0.25% | 0.16% | 0.49% | 9.43% | 31.08% | 0.07% | - | 7.46% | 0.43% | 1.60% | 0.02% | 0.95% | 0.23% | 10.97% | 30.25% | 6.45% |
| Dec | 0.11% | 0.28% | 0.19% | 0.53% | 9.86% | 31.75% | 0.10% | - | 4.23% | 0.73% | 1.27% | 0.02% | 1.08% | 0.39% | 12.81% | 30.19% | 6.45% |
| 2001 Jan | 0.15% | 0.31% | 0.18% | 0.49% | 8.44% | 30.91% | 0.01% | - | 7.64% | 0.58% | 1.24% | - | 1.31% | 0.23% | 8.18% | 29.60% | 10.72% |
| Feb | 0.14% | 0.34% | 0.18% | 0.35% | 8.22% | 31.89% | 0.10% | - | 8.94% | 0.57% | 1.52% | 0.01% | 1.15% | 0.38% | 8.45% | 29.09% | 8.68% |
| Mar | 0.12% | 0.29% | 0.15% | 0.51% | 9.27% | 32.62% | 0.09% | 0.01% | 6.60% | 0.57% | 1.30% | 0.02% | 1.19% | 0.31% | 10.26% | 28.42% | 8.27% |
| Apr | 0.13% | 0.32% | 0.17% | 0.40% | 8.68% | 34.08% | 0.01% | 0.00% | 5.36% | 0.53% | 1.44% | 0.02% | 1.20% | 0.40% | 7.89% | 28.30% | 11.06% |
| May | 0.14% | 0.27% | 0.18% | 0.41% | 8.24% | 33.11% | 0.09% | 0.01% | 3.95% | 0.55% | 1.59% | 0.03% | 1.09% | 0.46% | 8.61% | 30.80% | 10.49% |
| Jun | 0.11% | 0.23% | 0.16% | 0.44% | 9.50% | 31.03% | 0.08% | 0.02% | 4.38% | 0.46% | 1.46% | 0.02% | 1.19% | 0.40% | 10.05% | 30.60% | 9.89% |
| Jul | 0.09% | 0.25% | 0.20% | 0.30% | 8.86% | 29.88% | 0.04% | 0.02% | 8.43% | 0.37% | 1.45% | 0.02% | 0.97% | 0.49% | 9.37% | 28.90% | 10.36% |
| Aug | 0.08% | 0.21% | 0.24% | 0.39% | 8.68% | 31.36% | 0.16% | 0.02% | 0.63% | 0.44% | 1.52% | 0.02% | 0.85% | 0.38% | 9.03% | 36.31% | 9.66% |
| 2001 Total | 0.12% | 0.28% | 0.18% | 0.41% | 8.75% | 31.90% | 0.07% | 0.01% | 5.70% | 0.51% | 1.43% | 0.02% | 1.12% | 0.38% | 9.01% | 30.24% | 9.87% |

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

**Market Share of Eurex Participants - Country of Origin**

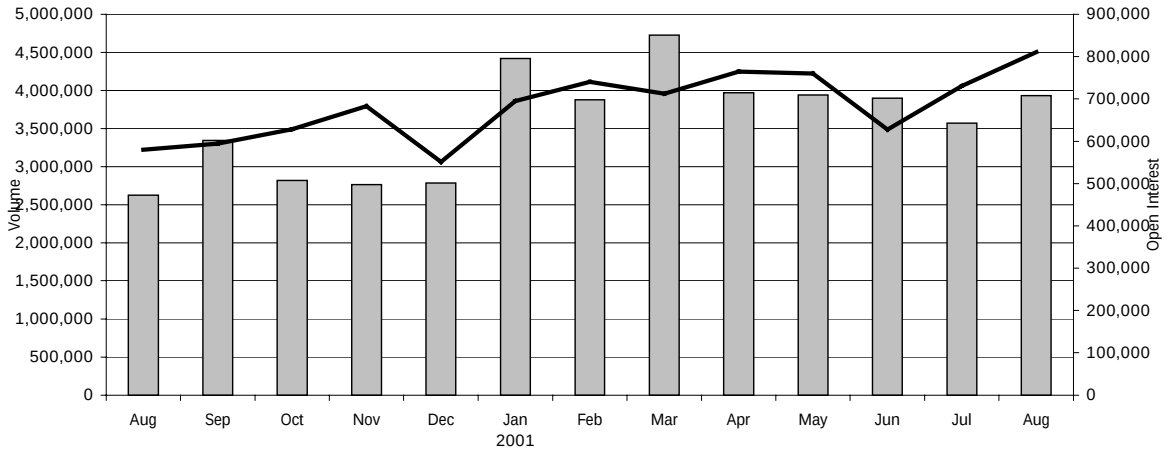


# 1.4 Eurex Total

## 1.4.1 Eurex Total – Volume in EUR million

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 2,270,843 | - | 299,482 | - | 723,924 | - | 8,328,626 | - | 11,633,841 | - |
| 1998 Total | 3,093,409 | 36.22% | 447,499 | 49.42% | 650,795 | -10.10% | 19,575,729 | 135.04% | 23,768,082 | 104.30% |
| 1999 Total | 3,396,874 | 9.81% | 402,617 | -10.03% | 3,135,750 | 381.83% | 28,040,011 | 43.24% | 34,975,252 | 47.15% |
| 2000 Total | 4,759,859 | 40.12% | 558,660 | 38.76% | 1,179,316 | -62.39% | 29,961,474 | 6.85% | 36,459,308 | 4.24% |
| 2001 1. Quarter | 1,390,663 | -1.13% | 210,651 | 37.00% | 225,487 | -50.57% | 11,196,977 | 36.66% | 13,023,777 | 27.56% |
| 2. Quarter | 1,338,621 | 26.00% | 215,617 | 45.05% | 162,587 | -46.43% | 10,089,937 | 27.43% | 11,806,762 | 25.17% |
| 3. Quarter | 932,964 | 61.56% | 91,633 | 10.25% | 81,350 | -46.85% | 6,396,014 | 48.96% | 7,501,961 | 46.89% |
| 2000 Jan | 433,720 | 67.59% | 50,367 | 47.36% | 177,070 | -56.45% | 2,725,738 | 40.45% | 3,386,895 | 28.28% |
| Feb | 418,629 | 83.20% | 49,553 | 49.04% | 145,261 | -58.72% | 2,680,587 | 7.71% | 3,294,030 | 6.18% |
| Mar | 554,144 | 74.77% | 53,840 | 47.60% | 133,837 | -63.29% | 2,787,023 | 1.31% | 3,528,843 | 1.72% |
| Apr | 301,643 | 37.15% | 43,263 | 35.28% | 82,574 | -64.03% | 2,076,147 | 11.78% | 2,503,627 | 7.05% |
| May | 355,472 | 69.09% | 62,056 | 69.13% | 119,410 | -44.56% | 3,067,767 | 44.83% | 3,604,706 | 39.69% |
| Jun | 405,308 | 28.42% | 43,329 | 38.38% | 101,497 | -62.47% | 2,773,823 | -7.42% | 3,323,957 | -8.02% |
| Jul | 272,248 | 2.57% | 40,890 | 22.35% | 66,331 | -71.71% | 2,101,230 | -22.10% | 2,480,700 | -23.22% |
| Aug | 305,214 | 17.99% | 42,225 | 48.76% | 86,725 | -58.88% | 2,192,406 | -4.63% | 2,626,571 | -6.09% |
| Sep | 476,074 | 32.66% | 45,127 | 49.95% | 74,606 | -74.45% | 2,748,646 | 11.90% | 3,344,453 | 6.60% |
| Oct | 410,403 | 54.11% | 45,527 | 55.56% | 74,270 | -68.64% | 2,287,518 | -4.64% | 2,817,718 | -3.87% |
| Nov | 410,263 | 26.42% | 47,423 | 24.64% | 58,480 | -72.22% | 2,248,737 | -10.72% | 2,764,903 | -10.58% |
| Dec | 416,740 | 11.75% | 35,060 | -11.27% | 59,254 | -47.39% | 2,271,852 | 49.71% | 2,782,906 | 36.25% |
| 2001 Jan | 358,714 | -17.29% | 69,254 | 37.50% | 85,777 | -51.56% | 3,904,777 | 43.26% | 4,418,522 | 30.46% |
| Feb | 396,424 | -5.30% | 69,323 | 39.90% | 55,523 | -61.78% | 3,357,418 | 25.25% | 3,878,689 | 17.75% |
| Mar | 635,526 | 14.69% | 72,073 | 33.87% | 84,187 | -37.10% | 3,934,781 | 41.18% | 4,726,566 | 33.94% |
| Apr | 402,664 | 33.49% | 83,135 | 92.16% | 59,357 | -28.12% | 3,425,660 | 65.00% | 3,970,815 | 58.60% |
| May | 413,802 | 16.41% | 75,438 | 21.56% | 51,619 | -56.77% | 3,398,340 | 10.78% | 3,939,199 | 9.28% |
| Jun | 522,155 | 28.83% | 57,044 | 31.65% | 51,612 | -49.15% | 3,265,937 | 17.74% | 3,896,748 | 17.23% |
| Jul | 441,943 | 62.33% | 47,615 | 16.45% | 39,241 | -40.84% | 3,042,447 | 44.79% | 3,571,247 | 43.96% |
| Aug | 491,021 | 60.88% | 44,018 | 4.25% | 42,108 | -51.45% | 3,353,566 | 52.96% | 3,930,714 | 49.65% |
| 2001 Total | 3,662,248 | 20.22% | 517,901 | 34.34% | 469,424 | -48.57% | 27,682,927 | 35.67% | 32,332,499 | 30.64% |

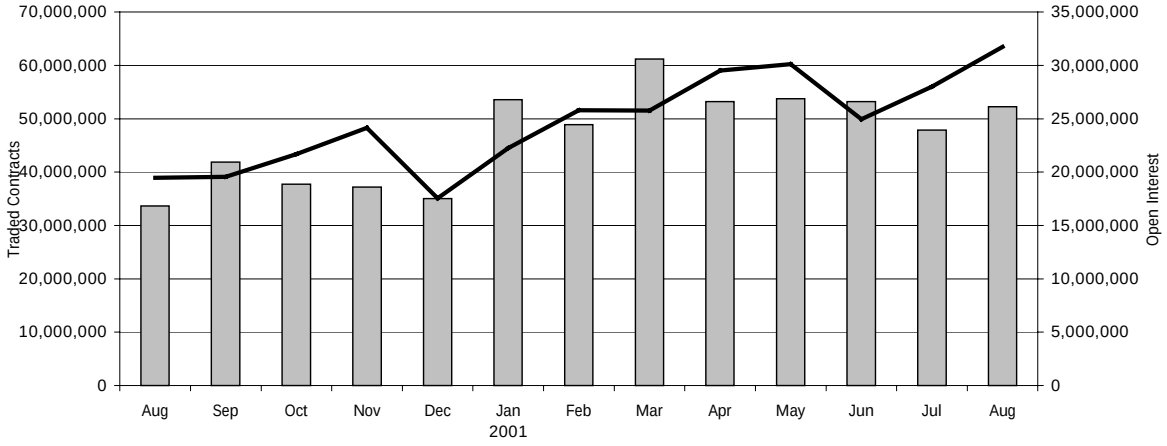
**Volume (bars) and Open Interest (lines) in EUR million**



## 1.4.2 Eurex Total – Traded Contracts

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 44,455,743 | - | 42,695,173 | - | 1,131,032 | - | 63,450,369 | - | 151,983,100 | - |
| 1998 Total | 45,455,822 | 26.83% | 60,958,770 | 42.78% | 831,328 | -26.50% | 140,962,300 | 122.16% | 248,222,487 | 63.32% |
| 1999 Total | 65,608,952 | 44.34% | 64,805,177 | 6.31% | 3,104,457 | 273.43% | 245,630,053 | 74.25% | 379,148,639 | 52.75% |
| 2000 Total | 75,794,263 | 15.52% | 89,237,816 | 37.70% | 1,227,113 | -60.47% | 287,812,314 | 17.17% | 454,071,506 | 19.76% |
| 2001 1. Quarter | 26,377,025 | 32.12% | 32,404,122 | 48.44% | 235,789 | -49.63% | 104,718,191 | 32.10% | 163,735,127 | 34.72% |
| 2. Quarter | 27,567,818 | 66.06% | 37,076,529 | 62.29% | 168,290 | -46.92% | 95,430,133 | 25.56% | 160,242,770 | 38.42% |
| 3. Quarter | 20,729,274 | 118.92% | 19,278,876 | 37.73% | 84,841 | -47.32% | 60,072,177 | 45.57% | 100,165,168 | 54.35% |
| 2000 Jan | 6,728,291 | 32.03% | 6,868,036 | 43.01% | 181,765 | -54.25% | 26,500,285 | 99.25% | 40,278,377 | 70.70% |
| Feb | 6,008,246 | 36.85% | 6,968,129 | 62.78% | 147,821 | -58.31% | 25,959,568 | 50.03% | 39,083,764 | 48.45% |
| Mar | 7,227,518 | 19.56% | 7,994,132 | 42.34% | 138,519 | -60.75% | 26,812,149 | 23.00% | 42,172,318 | 24.72% |
| Apr | 4,768,267 | 9.37% | 6,299,620 | 12.76% | 86,008 | -60.10% | 19,826,053 | 21.40% | 30,979,948 | 16.94% |
| May | 5,762,257 | 35.35% | 9,448,476 | 68.55% | 124,785 | -42.62% | 29,644,030 | 58.05% | 44,979,548 | 55.98% |
| Jun | 6,070,766 | 3.67% | 7,097,717 | 40.13% | 106,231 | -61.44% | 26,531,835 | -2.49% | 39,806,549 | 3.65% |
| Jul | 4,378,083 | -16.96% | 6,558,293 | 27.71% | 69,756 | -70.36% | 20,208,585 | -18.97% | 31,214,717 | -12.28% |
| Aug | 5,090,964 | -3.65% | 7,439,566 | 46.59% | 91,289 | -57.66% | 21,058,675 | -1.90% | 33,680,494 | 5.12% |
| Sep | 7,682,044 | 12.94% | 7,639,696 | 37.98% | 78,752 | -71.84% | 26,487,962 | 13.88% | 41,888,454 | 16.75% |
| Oct | 7,500,716 | 41.06% | 8,245,109 | 50.83% | 78,294 | -66.63% | 21,926,635 | -4.92% | 37,750,754 | 10.77% |
| Nov | 7,396,051 | 15.21% | 8,277,861 | 32.03% | 61,618 | -70.77% | 21,448,670 | -9.88% | 37,184,200 | 1.32% |
| Dec | 7,181,060 | 10.31% | 6,401,181 | 0.57% | 62,275 | -45.94% | 21,407,867 | 48.64% | 35,052,383 | 27.96% |
| 2001 Jan | 6,681,984 | -0.69% | 10,199,917 | 48.51% | 89,723 | -50.64% | 36,611,544 | 38.16% | 53,583,168 | 33.03% |
| Feb | 7,113,469 | 18.40% | 10,330,095 | 48.25% | 57,849 | -60.87% | 31,415,986 | 21.02% | 48,917,399 | 25.16% |
| Mar | 12,581,572 | 74.08% | 11,874,110 | 48.54% | 88,217 | -36.31% | 36,690,661 | 36.84% | 61,234,560 | 45.20% |
| Apr | 8,566,541 | 79.66% | 12,357,126 | 96.16% | 62,146 | -27.74% | 32,257,267 | 62.70% | 53,243,080 | 71.86% |
| May | 8,423,075 | 46.18% | 13,036,838 | 37.98% | 52,304 | -58.08% | 32,268,652 | 8.85% | 53,780,869 | 19.57% |
| Jun | 10,578,202 | 74.25% | 11,682,565 | 64.60% | 53,840 | -49.32% | 30,904,214 | 16.48% | 53,218,821 | 33.69% |
| Jul | 9,510,617 | 117.23% | 9,587,771 | 46.19% | 40,976 | -41.26% | 28,725,918 | 42.15% | 47,865,282 | 53.34% |
| Aug | 11,218,657 | 120.36% | 9,691,105 | 30.26% | 43,865 | -51.95% | 31,346,259 | 48.85% | 52,299,886 | 55.28% |
| 2001 Total | 74,674,117 | 62.21% | 88,759,527 | 51.28% | 488,920 | -48.33% | 260,220,501 | 32.40% | 424,143,065 | 40.35% |

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



## 1.4.3 Eurex Total – Value of Open Interest in EUR million

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 53,744 | - | 30,733 | - | 31,940 | - | 72,772 | - | 240,504 | - |
| 1998 Total | 67,556 | 25.70% | 24,295 | -20.89% | 65,370 | 104.66% | 105,244 | 44.62% | 262,465 | 38.53% |
| 1999 Total | 137,814 | 104.00% | 41,930 | 72.58% | 93,020 | 42.30% | 173,602 | 64.95% | 446,366 | 70.07% |
| 2000 Total | 196,686 | 42.72% | 58,402 | 39.28% | 27,977 | -69.92% | 267,815 | 54.27% | 550,881 | 23.41% |
| 2001 1. Quarter | 271,649 | 28.48% | 95,489 | 58.64% | 28,093 | -58.38% | 316,854 | 20.93% | 712,084 | 18.46% |
| 2. Quarter | 262,070 | 51.22% | 74,352 | 45.57% | 21,719 | -47.71% | 269,638 | 12.03% | 627,780 | 23.92% |
| 3. Quarter | 324,319 | 40.64% | 97,250 | 43.23% | 24,756 | -52.47% | 364,485 | 59.20% | 810,810 | 39.91% |
| 2000 Jan | 162,451 | 90.11% | 56,514 | 94.23% | 102,282 | -38.44% | 271,408 | 38.98% | 592,654 | 24.51% |
| Feb | 209,742 | 101.58% | 66,005 | 108.46% | 109,092 | -39.93% | 248,186 | 29.28% | 633,024 | 24.29% |
| Mar | 211,425 | 121.83% | 60,193 | 94.26% | 67,504 | -57.54% | 262,020 | 36.48% | 601,142 | 25.96% |
| Apr | 226,322 | 94.97% | 63,470 | 65.17% | 68,504 | -59.39% | 287,415 | 31.29% | 645,711 | 19.11% |
| May | 250,536 | 105.18% | 71,513 | 76.55% | 73,907 | -57.53% | 249,241 | 33.02% | 645,197 | 23.13% |
| Jun | 173,306 | 84.82% | 51,077 | 50.07% | 41,540 | -71.96% | 240,674 | -1.56% | 506,597 | -2.66% |
| Jul | 196,826 | 86.74% | 57,620 | 57.72% | 52,395 | -69.22% | 230,520 | -7.23% | 537,360 | -4.15% |
| Aug | 230,595 | 102.48% | 67,898 | 64.89% | 52,080 | -68.16% | 228,947 | 9.34% | 579,520 | 9.76% |
| Sep | 212,374 | 92.39% | 67,833 | 65.42% | 32,116 | -77.99% | 281,896 | 28.10% | 594,219 | 14.86% |
| Oct | 239,419 | 88.52% | 76,846 | 61.76% | 35,994 | -72.92% | 275,870 | 0.40% | 628,130 | 7.89% |
| Nov | 260,899 | 73.18% | 85,565 | 57.49% | 44,660 | -62.34% | 291,418 | 22.08% | 682,541 | 21.39% |
| Dec | 196,686 | 42.72% | 58,402 | 39.28% | 27,977 | -69.92% | 267,815 | 54.27% | 550,881 | 23.41% |
| 2001 Jan | 226,450 | 39.40% | 85,359 | 51.04% | 39,341 | -61.54% | 344,232 | 26.83% | 695,383 | 17.33% |
| Feb | 274,063 | 30.67% | 94,924 | 43.81% | 39,067 | -64.19% | 332,260 | 33.88% | 740,314 | 16.95% |
| Mar | 271,649 | 28.48% | 95,489 | 58.64% | 28,093 | -58.38% | 316,854 | 20.93% | 712,084 | 18.46% |
| Apr | 297,981 | 31.66% | 77,318 | 21.82% | 33,464 | -51.15% | 355,861 | 23.81% | 764,625 | 18.42% |
| May | 324,893 | 29.68% | 98,838 | 38.21% | 37,064 | -49.85% | 299,215 | 20.05% | 760,010 | 17.80% |
| Jun | 262,070 | 51.22% | 74,352 | 45.57% | 21,719 | -47.71% | 269,638 | 12.03% | 627,780 | 23.92% |
| Jul | 291,472 | 48.09% | 84,082 | 45.93% | 23,355 | -55.43% | 331,458 | 43.79% | 730,368 | 35.92% |
| Aug | 324,319 | 40.64% | 97,250 | 43.23% | 24,756 | -52.47% | 364,485 | 59.20% | 810,810 | 39.91% |
| 2001 Total | 324,319 | 40.64% | 97,250 | 43.23% | 24,756 | -52.47% | 364,485 | 59.20% | 810,810 | 39.91% |

## 1.4.4 Eurex Total – Open Interest

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 1,916,582 | - | 3,187,776 | - | 54,935 | - | 554,766 | - | 5,720,552 | - |
| 1998 Total | 1,777,293 | 24.14% | 4,547,852 | 43.64% | 70,041 | 27.50% | 734,812 | 32.45% | 7,129,998 | 36.75% |
| 1999 Total | 3,327,406 | 87.22% | 7,694,031 | 69.18% | 97,449 | 39.13% | 1,666,919 | 126.85% | 12,785,805 | 79.32% |
| 2000 Total | 4,296,448 | 29.12% | 10,681,036 | 38.82% | 29,396 | -69.83% | 2,533,159 | 51.97% | 17,540,039 | 37.18% |
| 2001 1. Quarter | 6,283,237 | 61.08% | 16,484,039 | 63.95% | 29,317 | -58.52% | 2,957,649 | 17.40% | 25,754,242 | 55.66% |
| 2. Quarter | 6,745,822 | 92.35% | 15,646,835 | 67.41% | 22,686 | -48.53% | 2,562,098 | 10.83% | 24,977,441 | 64.23% |
| 3. Quarter | 8,874,058 | 89.30% | 19,436,279 | 55.00% | 25,825 | -53.26% | 3,423,183 | 54.97% | 31,759,345 | 62.94% |
| 2000 Jan | 3,733,995 | 31.52% | 9,256,666 | 60.74% | 107,733 | -35.77% | 2,634,641 | 91.84% | 15,733,035 | 55.17% |
| Feb | 4,288,938 | 36.92% | 10,742,115 | 67.76% | 115,043 | -38.25% | 2,411,623 | 61.39% | 17,557,719 | 56.54% |
| Mar | 3,900,713 | 44.58% | 10,054,590 | 64.77% | 70,685 | -54.89% | 2,519,317 | 47.54% | 16,545,305 | 55.14% |
| Apr | 4,127,429 | 35.33% | 10,786,838 | 44.91% | 72,200 | -56.35% | 2,760,701 | 42.69% | 17,747,168 | 40.92% |
| May | 4,622,713 | 41.95% | 12,205,160 | 57.21% | 78,404 | -54.95% | 2,400,894 | 43.40% | 19,307,171 | 50.03% |
| Jun | 3,507,006 | 30.86% | 9,346,476 | 43.31% | 44,078 | -70.31% | 2,311,659 | 3.68% | 15,209,219 | 31.34% |
| Jul | 3,943,056 | 33.60% | 10,740,302 | 50.23% | 55,549 | -67.52% | 2,214,707 | -3.59% | 16,953,614 | 34.88% |
| Aug | 4,687,863 | 49.59% | 12,539,416 | 52.47% | 55,250 | -66.80% | 2,208,945 | 12.37% | 19,491,474 | 44.49% |
| Sep | 4,482,254 | 40.93% | 12,314,469 | 53.25% | 34,030 | -74.82% | 2,717,296 | 30.13% | 19,548,049 | 45.45% |
| Oct | 5,096,584 | 43.36% | 13,906,642 | 49.58% | 38,142 | -69.97% | 2,650,605 | 1.15% | 21,691,973 | 39.05% |
| Nov | 5,710,574 | 43.70% | 15,624,824 | 55.36% | 47,156 | -61.17% | 2,769,466 | 21.93% | 24,152,020 | 47.05% |
| Dec | 4,296,448 | 29.12% | 10,681,036 | 38.82% | 29,396 | -69.83% | 2,533,159 | 51.97% | 17,540,039 | 37.18% |
| 2001 Jan | 4,984,147 | 33.48% | 14,004,228 | 51.29% | 41,246 | -61.71% | 3,245,756 | 23.20% | 22,275,377 | 41.58% |
| Feb | 6,007,605 | 40.07% | 16,627,998 | 54.79% | 40,994 | -64.37% | 3,117,679 | 29.28% | 25,794,276 | 46.91% |
| Mar | 6,283,237 | 61.08% | 16,484,039 | 63.95% | 29,317 | -58.52% | 2,957,649 | 17.40% | 25,754,242 | 55.66% |
| Apr | 6,897,805 | 67.12% | 19,212,348 | 78.11% | 35,105 | -51.38% | 3,368,051 | 22.00% | 29,513,309 | 66.30% |
| May | 7,662,746 | 65.76% | 19,556,392 | 60.23% | 38,768 | -50.55% | 2,848,814 | 18.66% | 30,106,720 | 55.94% |
| Jun | 6,745,822 | 92.35% | 15,646,835 | 67.41% | 22,686 | -48.53% | 2,562,098 | 10.83% | 24,977,441 | 64.23% |
| Jul | 7,676,566 | 94.69% | 17,198,406 | 60.13% | 24,369 | -56.13% | 3,127,531 | 41.22% | 28,026,872 | 65.32% |
| Aug | 8,874,058 | 89.30% | 19,436,279 | 55.00% | 25,825 | -53.26% | 3,423,183 | 54.97% | 31,759,345 | 62.94% |
| 2001 Total | 8,874,058 | 89.30% | 19,436,279 | 55.00% | 25,825 | -53.26% | 3,423,183 | 54.97% | 31,759,345 | 62.94% |

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

| | Trades | Market Share per Account Group | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|---|
| | | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY |
| 1997 Total | 6,270,766 | 35.66% | 24.90% | 39.44% | 19,818,803,670 | 11,864,999,670 | 31,680,730,537 | - |
| 1998 Total | 10,481,417 | 41.56% | 22.56% | 35.87% | 26,436,879,060 | 21,829,972,259 | 48,261,217,070 | 52.34% |
| 1999 Total | 17,329,128 | 44.55% | 22.39% | 33.06% | 27,871,080,199 | 22,489,503,139 | 50,349,387,211 | 4.33% |
| 2000 Total | 20,415,123 | 42.06% | 25.45% | 32.49% | 43,601,361,853 | 42,765,677,518 | 86,360,107,069 | 71.52% |
| 2001 1. Quarter | 6,767,299 | 46.90% | 28.80% | 24.31% | 10,405,820,316 | 27,734,772,958 | 38,138,857,321 | 50.79% |
| 2. Quarter | 6,788,546 | 46.36% | 26.48% | 27.15% | 13,079,371,767 | 30,596,431,640 | 43,674,855,560 | 73.36% |
| 3. Quarter | 4,769,105 | 46.83% | 24.60% | 28.58% | 8,333,832,280 | 9,773,870,930 | 18,107,703,211 | 88.45% |
| 2000 Jan | 1,998,172 | 41.30% | 24.61% | 34.09% | 4,399,675,029 | 3,651,654,167 | 8,050,710,036 | 90.08% |
| Feb | 1,859,636 | 42.40% | 23.83% | 33.77% | 5,468,506,324 | 3,316,688,562 | 8,784,629,458 | 179.38% |
| Mar | 1,890,168 | 44.02% | 23.97% | 32.01% | 4,020,527,644 | 4,436,637,156 | 8,456,545,131 | 132.14% |
| Apr | 1,486,093 | 41.56% | 23.62% | 34.82% | 2,669,095,992 | 4,638,516,185 | 7,307,126,671 | 114.72% |
| May | 1,890,894 | 40.99% | 27.11% | 31.90% | 3,898,131,572 | 6,663,667,190 | 10,561,205,381 | 155.48% |
| Jun | 1,657,797 | 43.14% | 26.85% | 30.02% | 4,736,270,191 | 2,589,862,201 | 7,325,538,746 | 110.67% |
| Jul | 1,460,114 | 39.39% | 26.47% | 34.15% | 2,671,967,386 | 2,134,158,687 | 4,805,559,205 | 30.07% |
| Aug | 1,476,474 | 39.04% | 25.31% | 35.65% | 2,992,786,003 | 1,810,878,618 | 4,803,043,899 | 33.26% |
| Sep | 1,739,782 | 43.11% | 26.76% | 30.13% | 2,875,010,083 | 3,500,838,892 | 6,375,282,156 | 60.07% |
| Oct | 1,778,966 | 41.06% | 26.35% | 32.59% | 3,314,254,958 | 3,927,292,094 | 7,240,953,109 | 89.67% |
| Nov | 1,680,645 | 41.21% | 24.37% | 34.42% | 3,741,322,068 | 3,654,206,633 | 7,394,934,487 | 41.98% |
| Dec | 1,496,382 | 46.82% | 25.77% | 27.41% | 2,813,814,603 | 2,441,277,133 | 5,254,578,790 | -34.35% |
| 2001 Jan | 2,226,498 | 45.12% | 31.67% | 23.20% | 3,888,467,513 | 6,621,448,650 | 10,509,322,409 | 30.54% |
| Feb | 1,885,306 | 46.90% | 28.49% | 24.60% | 2,809,643,761 | 9,207,565,439 | 12,016,669,619 | 36.79% |
| Mar | 2,655,495 | 48.44% | 26.53% | 25.03% | 3,707,709,042 | 11,905,758,869 | 15,612,865,293 | 84.62% |
| Apr | 2,312,326 | 46.36% | 27.52% | 26.12% | 3,951,873,669 | 15,003,416,353 | 18,954,760,758 | 159.40% |
| May | 2,259,811 | 45.52% | 26.66% | 27.82% | 4,832,594,175 | 9,436,782,225 | 14,268,957,815 | 35.11% |
| Jun | 2,216,409 | 47.22% | 25.27% | 27.51% | 4,294,903,924 | 6,156,233,062 | 10,451,136,986 | 42.67% |
| Jul | 2,212,294 | 47.68% | 24.65% | 27.67% | 4,159,178,114 | 4,861,936,248 | 9,021,114,362 | 87.72% |
| Aug | 2,556,811 | 46.04% | 24.55% | 29.40% | 4,174,654,166 | 4,911,934,682 | 9,086,588,848 | 89.18% |
| 2001 Total | 18,324,950 | 46.68% | 26.93% | 26.39% | 31,819,024,364 | 68,105,075,528 | 99,921,416,091 | 66.27% |

# 1.5 Eurex Summary

## 1.5.1 Volume in EUR and Traded Contracts

| | Traded Contracts | | | | | Volume in EUR millions | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Aug-01 | Jul-01 | Aug-00 | Y-T-D | Chg YoY | Aug-01 | Aug-01 | Aug-00 | Y-T-D | Chg YoY |
| **Index Products** | | | | | | | | | | |
| **Index Options** | | | | | | | | | | |
| DJ Euro STOXX 50 Option | 1,823,488 | 1,960,372 | 671,350 | 11,010,035 | 171.62% | 72,590 | 81,456 | 35,042 | 478,103 | 107.15% |
| DJ STOXX 50 Option | 3,002 | 5,489 | 3,103 | 22,961 | -3.25% | 115 | 224 | 160 | 967 | -28.18% |
| Dow Jones Global Titans 50 | 0 | 2 | - | 104 | - | 0 | 0 | - | 3 | - |
| DAX Option | 4,308,343 | 3,281,918 | 2,197,926 | 27,008,747 | 96.02% | 119,905 | 96,072 | 78,733 | 814,587 | 52.29% |
| NEMAX 50 Option | 132,247 | 179,748 | 58,734 | 1,261,623 | 125.16% | 189 | 279 | 343 | 2,869 | -45.09% |
| SMI Option | 225,130 | 196,096 | 301,951 | 2,022,994 | -25.44% | 10,110 | 9,060 | 16,045 | 98,183 | -36.99% |
| FOX Option | 630 | 0 | 1,144 | 4,963 | -44.93% | 9 | 0 | 29 | 98 | -68.29% |
| Index Options | 6,492,840 | 5,623,625 | 3,234,208 | 41,331,427 | 100.76% | 202,918 | 187,122 | 130,002 | 1,394,197 | 56.09% |
| **Index Futures** | | | | | | | | | | |
| DJ Euro STOXX 50 | 2,770,211 | 2,253,441 | 940,738 | 18,192,397 | 194.47% | 107,443 | 91,201 | 48,568 | 773,653 | 121.22% |
| DJ STOXX 50 | 25,373 | 16,600 | 14,984 | 201,147 | 69.33% | 945 | 646 | 748 | 8,201 | 26.37% |
| DJ Euro STOXX Sector Indexes | 14,921 | 21,438 | - | 70,671 | - | 265 | 452 | - | 1,532 | - |
| DJ STOXX 600 Sector Indexes | 1,605 | 1,775 | - | 8,366 | - | 32 | 35 | - | 176 | - |
| Dow Jones Global Titans 50 | 144 | 39 | - | 232 | - | 4 | 1 | - | 7 | - |
| DAX | 1,200,668 | 1,019,878 | 623,552 | 8,915,889 | 92.55% | 163,416 | 149,591 | 112,847 | 1,342,371 | 44.81% |
| NEMAX 50 | 359,589 | 300,191 | 34,886 | 3,070,191 | 930.75% | 404 | 363 | 202 | 5,249 | 100.27% |
| SMI | 350,763 | 270,895 | 239,033 | 2,841,119 | 46.74% | 15,554 | 12,446 | 13,039 | 136,874 | 19.30% |
| FOX | 2,543 | 2,735 | 3,563 | 42,678 | -28.63% | 38 | 43 | 93 | 762 | -59.25% |
| Index Futures | 4,725,817 | 3,886,992 | 1,856,756 | 33,342,690 | 154.52% | 288,103 | 254,821 | 175,212 | 2,268,051 | 64.43% |
| All Index Products | 11,218,657 | 9,510,617 | 5,090,964 | 74,674,117 | 120.36% | 491,021 | 441,943 | 305,214 | 3,662,248 | 60.88% |
| **Equity Options** | | | | | | | | | | |
| DAX Components | 6,025,732 | 5,105,388 | 3,646,522 | 53,356,813 | 65.25% | 28,624 | 32,236 | 24,745 | 381,395 | 15.67% |
| SMI Components | 2,378,262 | 2,922,524 | 3,307,191 | 24,667,562 | -28.09% | 12,492 | 11,429 | 14,927 | 102,785 | -16.32% |
| DJ Euro STOXX 50 Components | 76,998 | 76,948 | 35,356 | 583,858 | 117.78% | 284 | 330 | 179 | 2,677 | 59.12% |
| Neuer Markt Equities | 45,654 | 39,244 | 80,407 | 343,475 | -43.22% | 56 | 36 | 578 | 568 | -90.36% |
| Nordic Equities | 1,145,293 | 1,369,726 | 370,090 | 9,602,710 | 209.46% | 2,484 | 3,222 | 1,795 | 29,590 | 38.36% |
| Other German Equities | 19,166 | 73,941 | - | 205,109 | - | 79 | 363 | - | 886 | - |
| All Equity Options | 9,691,105 | 9,587,771 | 7,439,566 | 88,759,527 | 30.26% | 44,018 | 47,615 | 42,225 | 517,901 | 4.25% |
| **Money Market Products** | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| Three-Month-Euribor Future | 43,865 | 40,976 | 91,289 | 488,920 | -51.95% | 42,108 | 39,241 | 86,725 | 469,424 | -51.45% |
| Opt. on Three-Month-Euribor Fut. | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| All Money Market Products | 43,865 | 40,976 | 91,289 | 488,920 | -51.95% | 42,108 | 39,241 | 86,725 | 469,424 | -51.45% |
| **Capital Market Products** | | | | | | | | | | |
| **Capital Market Futures** | | | | | | | | | | |
| Euro-Schatz Future | 6,768,420 | 5,965,400 | 3,351,808 | 56,320,928 | 101.93% | 699,537 | 614,268 | 339,576 | 5,795,978 | 106.00% |
| Euro-Bobl Future | 7,593,165 | 6,864,133 | 4,368,750 | 63,713,456 | 73.81% | 812,783 | 727,671 | 449,733 | 6,760,256 | 80.73% |
| Euro-Bund Future | 13,365,746 | 13,428,585 | 11,099,745 | 117,695,725 | 20.41% | 1,454,472 | 1,439,297 | 1,169,935 | 12,728,658 | 24.32% |
| Euro-Buxl Future | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| CONF Future | 31,407 | 29,164 | 40,254 | 267,155 | -21.98% | 2,547 | 2,345 | 3,095 | 21,539 | -17.70% |
| Capital Market Futures | 27,758,738 | 26,287,282 | 18,860,557 | 237,997,264 | 47.18% | 2,969,338 | 2,783,589 | 1,962,272 | 25,306,305 | 51.32% |
| **Options on Capital Market Futures** | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 1,011,571 | 595,188 | 184,030 | 4,704,430 | 449.68% | 104,640 | 61,353 | 18,641 | 484,998 | 461.33% |
| Opt. on Euro-Bobl Future | 405,113 | 364,059 | 222,361 | 3,571,148 | 82.19% | 43,412 | 38,636 | 22,927 | 379,734 | 89.35% |
| Opt. on Euro-Bund Future | 2,170,837 | 1,479,389 | 1,791,727 | 13,947,659 | 21.16% | 236,176 | 158,870 | 188,566 | 1,511,891 | 25.25% |
| Opt. on Capital Market Fut. | 3,587,521 | 2,438,636 | 2,198,118 | 22,223,237 | 63.21% | 384,228 | 258,859 | 230,134 | 2,376,622 | 66.96% |
| All Capital Market Products | 31,346,259 | 28,725,918 | 21,058,675 | 260,220,501 | 48.85% | 3,353,566 | 3,042,447 | 2,192,406 | 27,682,927 | 52.96% |
| All Eurex Products | 52,299,886 | 47,865,282 | 33,680,494 | 424,143,065 | 55.28% | 3,930,714 | 3,571,247 | 2,626,571 | 32,332,499 | 49.65% |

## Eurex Summary

### 1.5.2 Open Interest, Value of Open Interest and Paid Premiums

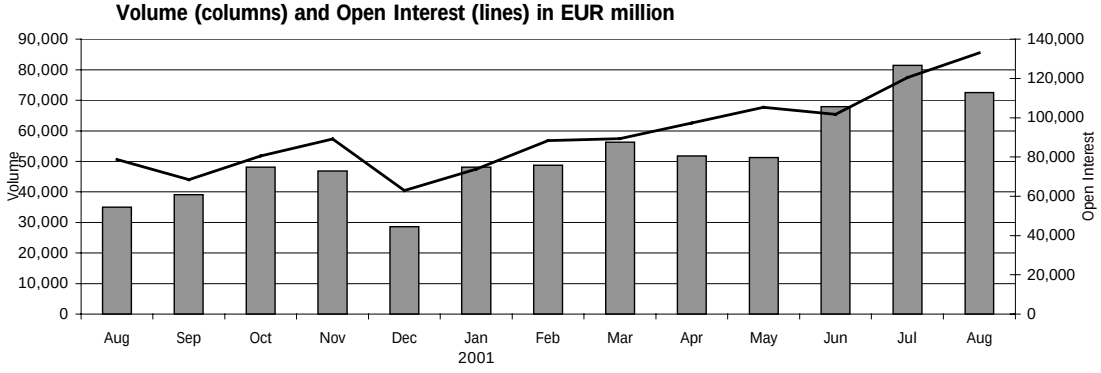
| | Open Interest in Contracts | | | Open Interest in EUR millions | | | Paid Premiums in EUR millions | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Aug-01 | Aug-00 | Chg YoY | Aug-01 | Aug-00 | Chg YoY | Aug-01 | Aug-01 | Aug-00 | Y-T-D | Chg YoY |
| **Index Products** | | | | | | | | | | | |
| **Index Options** | | | | | | | | | | | |
| DJ Euro STOXX 50 | 3,035,949 | 1,568,231 | 93.59% | 133,053 | 78,687 | 69.09% | 2,765 | 3,237 | 888 | 16,239 | 211.37% |
| DJ STOXX 50 | 8,643 | 16,938 | -48.97% | 365 | 746 | -51.01% | 5 | 9 | 5 | 40 | -12.69% |
| Dow Jones Global Titans 50 | 0 | - | - | 0 | - | - | 0 | 0 | - | 0 | - |
| DAX | 3,635,277 | 1,714,532 | 112.03% | 110,429 | 60,682 | 81.98% | 2,907 | 1,915 | 1,242 | 17,583 | 134.02% |
| NEMAX 50 | 366,309 | 44,172 | 729.28% | 907 | 264 | 242.97% | 16 | 19 | 26,090,793 | 225 | -100.00% |
| SMI | 392,184 | 406,776 | -3.59% | 18,976 | 20,419 | -7.07% | 221 | 180 | 301 | 2,065 | -26.66% |
| FOX | 656 | 2,062 | -68.19% | 10 | 59 | -82.99% | 0 | 0 | 3 | 6 | -90.58% |
| Index Options | 7,439,018 | 3,754,519 | 98.14% | 263,741 | 160,412 | 64.41% | 5,914 | 5,361 | 2,459 | 36,145 | 140.51% |
| **Index Futures** | | | | | | | | | | | |
| DJ Euro STOXX 50 | 819,843 | 577,904 | 41.86% | 30,763 | 29,973 | 2.64% | - | - | - | - | - |
| DJ STOXX 50 | 25,293 | 20,106 | 25.80% | 919 | 1,012 | -9.11% | - | - | - | - | - |
| DJ (Euro) STOXX Sector Indexes | 15,366 | - | - | 274 | - | - | - | - | - | - | - |
| DJ STOXX 600 Sector Indexes | 1,705 | - | - | 33 | - | - | | | | | |
| Dow Jones Global Titans 50 | 105 | - | - | 3 | - | - | - | - | - | - | - |
| DAX | 161,377 | 172,900 | -6.66% | 20,995 | 31,393 | -33.12% | - | - | - | - | - |
| NEMAX 50 | 238,541 | 13,816 | 1626.56% | 244 | 85 | 187.23% | - | - | - | - | - |
| SMI | 167,282 | 141,836 | 17.94% | 7,266 | 7,708 | -5.73% | - | - | - | - | - |
| FOX | 5,528 | 6,782 | -18.49% | 79 | 180 | -56.33% | - | - | - | - | - |
| Index Futures | 1,435,040 | 933,344 | 53.75% | 60,578 | 70,183 | -13.69% | - | - | - | - | - |
| All Index Products | 8,874,058 | 4,687,863 | 89.30% | 324,319 | 230,595 | 40.64% | 5,914 | 5,361 | 2,459 | 36,145 | 140.51% |
| **Equity Options** | | | | | | | | | | | |
| DAX Components | 9,571,753 | 5,557,350 | 72.24% | 51,459 | 36,941 | 39.30% | 2,341 | 2,709 | 1,420 | 55,636 | 64.93% |
| SMI Components | 6,711,410 | 6,157,351 | 9.00% | 36,180 | 26,532 | 36.37% | 561 | 555 | 700 | 4,915 | -19.88% |
| DJ Euro STOXX 50 Components | 180,002 | 104,830 | 71.71% | 667 | 469 | 42.18% | 13 | 15 | 15 | 133 | -9.58% |
| Neuer Markt Equities | 95,927 | 115,758 | -17.13% | 161 | 824 | -80.51% | 12 | 6 | 45 | 92 | -72.41% |
| Nordic Equities | 2,716,835 | 604,127 | 349.71% | 8,068 | 3,132 | 157.62% | 241 | 335 | 165 | 2,914 | 46.16% |
| Other German Equities | 160,352 | - | - | 716 | - | - | 4 | 40 | - | 85 | - |
| All Equity Options | 19,436,279 | 12,539,416 | 55.00% | 97,250 | 67,898 | 43.23% | 3,173 | 3,660 | 2,344 | 63,776 | 35.35% |
| **Money Market Products** | | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| Three-Month-Euribor Future | 25,825 | 55,240 | -53.25% | 24,756 | 52,070 | -52.46% | - | - | - | - | - |
| Opt. on Three-Month-Euribor Fut. | 0 | 10 | -100.00% | 0 | 10 | -100.00% | - | - | - | - | - |
| All Money Market Products | 25,825 | 55,250 | -53.26% | 24,756 | 52,080 | -52.47% | - | - | - | - | - |
| **Capital Market Products** | | | | | | | | | | | |
| **Capital Market Futures** | | | | | | | | | | | |
| Euro-Schatz Future | 673,260 | 330,698 | 103.59% | 69,717 | 33,483 | 108.22% | - | - | - | - | - |
| Euro-Bobl Future | 549,649 | 342,735 | 60.37% | 59,024 | 35,181 | 67.77% | - | - | - | - | - |
| Euro-Bund Future | 747,820 | 697,662 | 7.19% | 81,528 | 73,120 | 11.50% | - | - | - | - | - |
| Euro-Buxl Future | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| CONF Future | 16,823 | 18,466 | -8.90% | 1,362 | 1,421 | -4.17% | - | - | - | - | - |
| Capital Market Futures | 1,987,552 | 1,389,561 | 43.03% | 211,630 | 143,173 | 47.81% | - | - | - | - | - |
| **Options on Capital Market Futures** | | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 458,690 | 64,446 | 611.74% | 47,489 | 6,517 | 628.66% | - | - | - | - | - |
| Opt. on Euro-Bobl Future | 220,319 | 81,245 | 171.18% | 23,532 | 8,360 | 181.48% | - | - | - | - | - |
| Opt. on Euro-Bund Future | 756,622 | 673,693 | 12.31% | 81,833 | 70,897 | 15.43% | - | - | - | - | - |
| Opt. on Capital Market Fut. | 1,435,631 | 819,384 | 75.21% | 152,855 | 85,774 | 78.21% | - | - | - | - | - |
| All Capital Market Products | 3,423,183 | 2,208,945 | 54.97% | 364,485 | 228,947 | 59.20% | - | - | - | - | - |
| All Eurex Products | 31,759,345 | 19,491,474 | 62.94% | 810,810 | 579,520 | 39.91% | 9,087 | 9,021 | 4,803 | 99,921 | 89.18% |

# 2 Eurex - Index Products

## 2.1 Dow Jones Euro-STOXX 50 Options

### 2.1.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,266 | 81,907 | 41,044 | 122,951 | | 2,603 | 1,212 | 3,815 | |
| 1999 Total | 37,703 | 1,797,774 | 1,993,964 | 3,791,738 | 2983.94% | 73,619 | 71,130 | 144,750 | 3694.11% |
| 2000 Total | 68,424 | 4,137,487 | 4,060,512 | 8,197,999 | 116.21% | 227,981 | 189,588 | 417,568 | 188.48% |
| 2001 1. Quarter | 29,640 | 1,763,122 | 1,581,543 | 3,344,665 | 84.93% | 86,170 | 66,960 | 153,131 | 68.81% |
| 2. Quarter | 32,811 | 2,133,779 | 1,747,731 | 3,881,510 | 105.83% | 100,771 | 70,155 | 170,927 | 72.74% |
| 3. Quarter | 33,739 | 2,016,268 | 1,767,592 | 3,783,860 | 204.34% | 88,116 | 65,930 | 154,046 | 135.52% |
| 2000 Jan | 5,352 | 360,220 | 331,758 | 691,978 | 1344.30% | 18,542 | 14,266 | 32,807 | 1871.41% |
| Feb | 4,079 | 278,227 | 301,049 | 579,276 | 498.76% | 15,286 | 13,694 | 28,980 | 752.78% |
| Mar | 4,366 | 257,634 | 279,695 | 537,329 | 613.57% | 15,189 | 13,736 | 28,925 | 996.53% |
| Apr | 4,186 | 198,789 | 210,360 | 409,149 | 157.69% | 11,231 | 10,034 | 21,265 | 271.60% |
| May | 5,679 | 444,244 | 332,751 | 776,995 | 220.30% | 24,760 | 15,731 | 40,491 | 368.58% |
| Jun | 4,616 | 383,666 | 315,994 | 699,660 | 172.75% | 22,144 | 15,049 | 37,193 | 294.60% |
| Jul | 3,983 | 325,543 | 246,406 | 571,949 | 61.70% | 18,397 | 11,969 | 30,366 | 130.68% |
| Aug | 4,602 | 359,946 | 311,404 | 671,350 | 96.50% | 20,339 | 14,702 | 35,042 | 179.84% |
| Sep | 6,354 | 340,284 | 421,918 | 762,202 | 44.56% | 18,823 | 20,214 | 39,037 | 102.49% |
| Oct | 8,334 | 432,205 | 557,950 | 990,155 | 89.09% | 22,914 | 25,185 | 48,100 | 149.80% |
| Nov | 9,280 | 460,596 | 466,526 | 927,122 | 38.85% | 24,968 | 21,824 | 46,792 | 72.58% |
| Dec | 7,593 | 296,133 | 284,701 | 580,834 | 16.19% | 15,387 | 13,185 | 28,572 | 30.30% |
| 2001 Jan | 7,883 | 544,612 | 428,994 | 973,606 | 40.70% | 28,646 | 19,468 | 48,114 | 46.66% |
| Feb | 9,625 | 506,025 | 554,945 | 1,060,970 | 83.15% | 25,037 | 23,704 | 48,741 | 68.19% |
| Mar | 12,132 | 712,485 | 597,604 | 1,310,089 | 143.82% | 32,487 | 23,788 | 56,275 | 94.56% |
| Apr | 11,571 | 614,897 | 593,028 | 1,207,925 | 195.23% | 28,295 | 23,463 | 51,758 | 143.40% |
| May | 9,263 | 646,051 | 497,368 | 1,143,419 | 47.16% | 30,700 | 20,502 | 51,202 | 26.45% |
| Jun | 11,977 | 872,831 | 657,335 | 1,530,166 | 118.70% | 41,775 | 26,190 | 67,966 | 82.74% |
| Jul | 15,759 | 1,067,591 | 892,781 | 1,960,372 | 242.75% | 47,424 | 34,031 | 81,456 | 168.25% |
| Aug | 17,980 | 948,677 | 874,811 | 1,823,488 | 171.62% | 40,692 | 31,899 | 72,590 | 107.15% |
| 2001 Total | 96,190 | 5,913,169 | 5,096,866 | 11,010,035 | 122.98% | 275,058 | 203,046 | 478,103 | 87.44% |



## Dow Jones Euro STOXX 50 Options

### 2.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 44.64% | 10.59% | 44.78% | 37,162 | 12,385 | 49,547 | | 1,171 | 355 | 1,526 | |
| 1999 Total | 55.58% | 4.74% | 39.68% | 431,639 | 490,696 | 922,335 | 1761.54% | 18,881 | 17,777 | 36,657 | 2302.75% |
| 2000 Total | 56.36% | 8.54% | 35.10% | 698,725 | 536,892 | 1,235,617 | 33.97% | 38,796 | 24,078 | 62,874 | 71.52% |
| 2001 1. Quarter | 59.27% | 9.67% | 31.05% | 1,078,861 | 826,340 | 1,905,201 | 54.25% | 54,926 | 34,381 | 89,306 | 55.87% |
| 2. Quarter | 61.72% | 7.30% | 30.98% | 1,267,679 | 949,191 | 2,216,870 | 82.84% | 62,914 | 38,844 | 101,758 | 69.55% |
| 3. Quarter | 60.13% | 7.67% | 32.20% | 1,720,365 | 1,315,584 | 3,035,949 | 93.59% | 81,840 | 51,213 | 133,053 | 69.09% |
| 2000 Jan | 60.04% | 6.91% | 33.05% | 498,397 | 579,998 | 1,078,395 | 1306.98% | 23,064 | 22,110 | 45,174 | 1712.13% |
| Feb | 63.90% | 10.19% | 25.91% | 591,556 | 690,658 | 1,282,214 | 827.17% | 28,522 | 27,441 | 55,963 | 1094.91% |
| Mar | 64.16% | 8.72% | 27.12% | 591,284 | 643,867 | 1,235,151 | 861.56% | 30,243 | 27,051 | 57,294 | 1191.06% |
| Apr | 61.06% | 8.34% | 30.60% | 636,507 | 659,646 | 1,296,153 | 581.55% | 32,918 | 27,686 | 60,604 | 807.82% |
| May | 58.59% | 6.06% | 35.35% | 724,900 | 703,205 | 1,428,105 | 418.13% | 37,811 | 29,415 | 67,226 | 600.14% |
| Jun | 60.27% | 7.14% | 32.58% | 642,972 | 569,521 | 1,212,493 | 288.18% | 34,873 | 25,142 | 60,015 | 440.74% |
| Jul | 53.24% | 9.88% | 36.88% | 730,360 | 637,691 | 1,368,051 | 230.54% | 39,889 | 28,347 | 68,236 | 357.50% |
| Aug | 50.51% | 10.45% | 39.03% | 841,290 | 726,941 | 1,568,231 | 204.99% | 46,243 | 32,443 | 78,687 | 322.91% |
| Sep | 52.52% | 11.03% | 36.45% | 721,722 | 621,816 | 1,343,538 | 114.85% | 40,302 | 28,184 | 68,486 | 204.20% |
| Oct | 52.38% | 7.21% | 40.41% | 842,262 | 753,003 | 1,595,265 | 105.12% | 46,767 | 33,765 | 80,531 | 188.74% |
| Nov | 54.21% | 7.80% | 37.99% | 931,498 | 837,164 | 1,768,662 | 81.72% | 51,710 | 37,432 | 89,142 | 144.51% |
| Dec | 51.17% | 10.43% | 38.40% | 698,725 | 536,892 | 1,235,617 | 33.97% | 38,796 | 24,078 | 62,874 | 71.52% |
| 2001 Jan | 58.47% | 10.63% | 30.90% | 813,249 | 650,736 | 1,463,985 | 35.76% | 44,788 | 29,039 | 73,827 | 63.43% |
| Feb | 54.34% | 12.29% | 33.37% | 1,001,748 | 792,464 | 1,794,212 | 39.93% | 53,793 | 34,619 | 88,412 | 57.98% |
| Mar | 63.83% | 6.86% | 29.31% | 1,078,861 | 826,340 | 1,905,201 | 54.25% | 54,926 | 34,381 | 89,306 | 55.87% |
| Apr | 55.44% | 9.50% | 35.06% | 1,181,910 | 908,476 | 2,090,386 | 61.28% | 59,724 | 37,606 | 97,330 | 60.60% |
| May | 62.48% | 6.98% | 30.54% | 1,284,131 | 971,023 | 2,255,154 | 57.91% | 65,007 | 40,273 | 105,280 | 56.61% |
| Jun | 66.11% | 5.81% | 28.09% | 1,267,679 | 949,191 | 2,216,870 | 82.84% | 62,914 | 38,844 | 101,758 | 69.55% |
| Jul | 62.54% | 7.28% | 30.18% | 1,537,250 | 1,154,122 | 2,691,372 | 96.73% | 74,234 | 46,208 | 120,442 | 76.51% |
| Aug | 57.54% | 8.09% | 34.37% | 1,720,365 | 1,315,584 | 3,035,949 | 93.59% | 81,840 | 51,213 | 133,053 | 69.09% |
| 2001 Total | 60.43% | 8.15% | 31.42% | 1,720,365 | 1,315,584 | 3,035,949 | 93.59% | 81,840 | 51,213 | 133,053 | 69.09% |

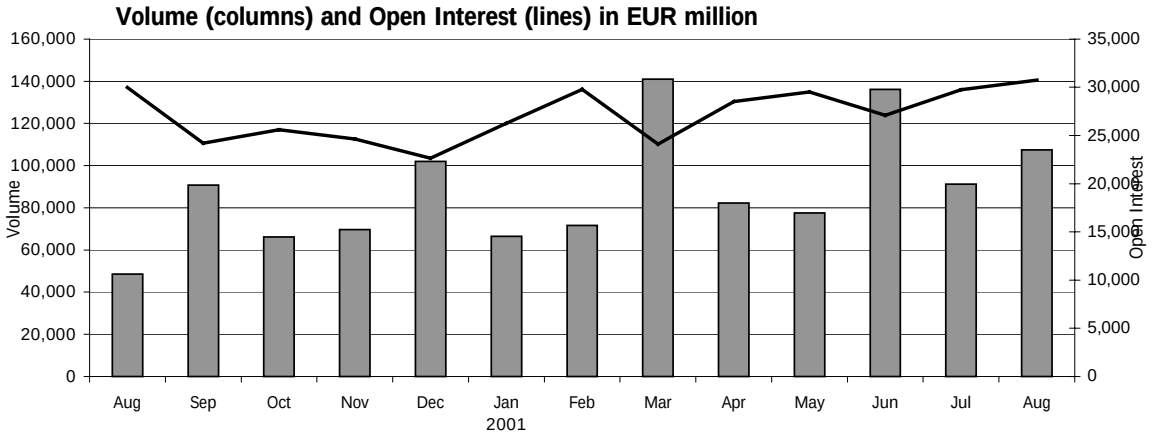
### 2.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 2,433 | 1,582 | 2,149 | 199,307,567 | 64,944,596 | 264,252,153 | |
| 1999 Total | 1,871 | 1,255 | 1,547 | 3,364,520,318 | 2,502,692,062 | 5,867,212,380 | 2120.31% |
| 2000 Total | 1,883 | 1,437 | 1,662 | 7,789,999,059 | 5,833,698,337 | 13,623,697,396 | 132.20% |
| 2001 1. Quarter | 1,518 | 1,545 | 1,531 | 2,676,533,006 | 2,444,242,322 | 5,120,775,328 | 36.22% |
| 2. Quarter | 1,491 | 1,107 | 1,318 | 3,181,772,176 | 1,933,979,815 | 5,115,751,991 | 62.08% |
| 3. Quarter | 1,730 | 1,423 | 1,586 | 3,487,259,513 | 2,515,041,211 | 6,002,300,724 | 228.75% |
| 2000 Jan | 2,143 | 1,773 | 1,966 | 772,114,129 | 588,364,566 | 1,360,478,695 | 993.97% |
| Feb | 2,475 | 1,740 | 2,093 | 688,530,657 | 523,871,808 | 1,212,402,465 | 639.10% |
| Mar | 2,409 | 2,023 | 2,208 | 620,576,424 | 565,836,641 | 1,186,413,065 | 994.08% |
| Apr | 1,970 | 1,539 | 1,748 | 391,612,734 | 323,713,661 | 715,326,395 | 234.42% |
| May | 1,775 | 1,413 | 1,620 | 788,464,572 | 470,051,720 | 1,258,516,292 | 235.26% |
| Jun | 2,009 | 1,303 | 1,690 | 770,658,909 | 411,836,455 | 1,182,495,364 | 206.31% |
| Jul | 1,930 | 1,256 | 1,640 | 628,373,206 | 309,427,143 | 937,800,349 | 76.33% |
| Aug | 1,610 | 990 | 1,323 | 579,549,308 | 308,442,469 | 887,991,777 | 53.69% |
| Sep | 1,712 | 1,490 | 1,589 | 582,674,697 | 628,662,966 | 1,211,337,663 | 58.06% |
| Oct | 1,787 | 1,374 | 1,554 | 772,150,432 | 766,395,229 | 1,538,545,661 | 137.42% |
| Nov | 1,597 | 1,289 | 1,442 | 735,572,218 | 601,509,132 | 1,337,081,350 | 35.43% |
| Dec | 1,552 | 1,179 | 1,369 | 459,721,773 | 335,586,547 | 795,308,320 | -19.15% |
| 2001 Jan | 1,606 | 1,967 | 1,765 | 874,758,801 | 844,042,606 | 1,718,801,407 | 26.34% |
| Feb | 1,224 | 1,374 | 1,302 | 619,587,508 | 762,300,552 | 1,381,888,060 | 13.98% |
| Mar | 1,659 | 1,402 | 1,542 | 1,182,186,697 | 837,899,164 | 2,020,085,861 | 70.27% |
| Apr | 1,574 | 1,083 | 1,333 | 967,542,536 | 642,317,303 | 1,609,859,839 | 125.05% |
| May | 1,473 | 987 | 1,261 | 951,415,788 | 490,904,751 | 1,442,320,539 | 14.60% |
| Jun | 1,447 | 1,218 | 1,349 | 1,262,813,852 | 800,757,761 | 2,063,571,613 | 74.51% |
| Jul | 1,832 | 1,436 | 1,651 | 1,955,481,767 | 1,281,846,540 | 3,237,328,307 | 245.20% |
| Aug | 1,615 | 1,410 | 1,516 | 1,531,777,746 | 1,233,194,671 | 2,764,972,417 | 211.37% |
| 2001 Total | 1,580 | 1,352 | 1,475 | 9,345,564,695 | 6,893,263,348 | 16,238,828,043 | 85.77% |

## 2.2 Dow Jones Euro STOXX 50 Futures

### 2.2.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 18,834 | 366,435 | | 11,231 | |
| 1999 Total | 340,799 | 5,341,864 | 1357.79% | 208,872 | 1759.78% |
| 2000 Total | 2,213,643 | 14,315,518 | 167.99% | 729,342 | 249.18% |
| 2001 1. Quarter | 1,277,434 | 6,353,819 | 118.01% | 279,190 | 88.12% |
| 2. Quarter | 1,393,959 | 6,814,926 | 111.52% | 295,819 | 75.31% |
| 3. Quarter | 1,112,301 | 5,023,652 | 211.97% | 198,644 | 137.13% |
| 2000 Jan | 98,461 | 751,259 | 319.45% | 35,536 | 458.51% |
| Feb | 100,211 | 737,668 | 305.56% | 37,635 | 500.41% |
| Mar | 122,002 | 1,425,519 | 219.05% | 75,241 | 374.39% |
| Apr | 133,439 | 788,420 | 287.45% | 40,529 | 443.38% |
| May | 164,235 | 886,895 | 221.10% | 45,868 | 355.12% |
| Jun | 158,197 | 1,546,547 | 149.02% | 82,345 | 252.57% |
| Jul | 139,840 | 669,558 | 122.40% | 35,201 | 205.56% |
| Aug | 162,830 | 940,738 | 162.29% | 48,568 | 265.90% |
| Sep | 223,804 | 1,736,308 | 119.89% | 90,752 | 202.98% |
| Oct | 297,086 | 1,344,965 | 243.62% | 66,107 | 348.98% |
| Nov | 323,024 | 1,401,564 | 123.32% | 69,602 | 164.75% |
| Dec | 290,514 | 2,086,077 | 116.18% | 101,959 | 133.17% |
| 2001 Jan | 367,434 | 1,397,602 | 86.03% | 66,550 | 87.27% |
| Feb | 336,008 | 1,592,822 | 115.93% | 71,697 | 90.51% |
| Mar | 573,992 | 3,363,395 | 135.94% | 140,944 | 87.32% |
| Apr | 499,004 | 1,926,561 | 144.36% | 82,165 | 102.73% |
| May | 443,739 | 1,734,788 | 95.60% | 77,529 | 69.03% |
| Jun | 451,216 | 3,153,577 | 103.91% | 136,125 | 65.31% |
| Jul | 491,548 | 2,253,441 | 236.56% | 91,201 | 159.09% |
| Aug | 620,753 | 2,770,211 | 194.47% | 107,443 | 121.22% |
| 2001 Total | 3,783,694 | 18,192,397 | 134.84% | 773,653 | 92.97% |



### 2.2.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 73.64% | 7.53% | 18.83% | 59,626 | | 2,022 | |
| 1999 Total | 70.85% | 14.32% | 14.83% | 302,933 | 408.06% | 15,020 | 642.65% |
| 2000 Total | 50.47% | 27.71% | 21.82% | 470,624 | 55.36% | 22,647 | 50.78% |
| 2001 1. Quarter | 51.83% | 25.43% | 22.73% | 582,759 | 73.26% | 24,101 | 36.80% |
| 2. Quarter | 51.66% | 25.34% | 23.00% | 631,774 | 54.43% | 27,115 | 27.51% |
| 3. Quarter | 44.65% | 25.85% | 29.50% | 819,843 | 41.86% | 30,763 | 2.64% |
| 2000 Jan | 54.29% | 25.39% | 20.32% | 333,212 | 163.40% | 15,618 | 244.46% |
| Feb | 54.39% | 25.22% | 20.39% | 379,518 | 163.70% | 19,783 | 293.08% |
| Mar | 60.76% | 26.25% | 12.99% | 336,356 | 105.86% | 17,617 | 203.89% |
| Apr | 48.53% | 28.05% | 23.42% | 392,889 | 105.50% | 20,875 | 191.81% |
| May | 48.34% | 26.54% | 25.12% | 444,694 | 109.15% | 23,169 | 200.28% |
| Jun | 56.83% | 26.94% | 16.22% | 409,092 | 95.40% | 21,265 | 167.04% |
| Jul | 45.46% | 27.75% | 26.78% | 448,415 | 98.98% | 23,190 | 183.02% |
| Aug | 42.37% | 31.96% | 25.67% | 577,904 | 154.22% | 29,973 | 249.62% |
| Sep | 54.57% | 24.00% | 21.44% | 486,821 | 120.34% | 24,193 | 197.82% |
| Oct | 39.69% | 32.48% | 27.83% | 500,304 | 107.22% | 25,592 | 169.11% |
| Nov | 37.54% | 32.47% | 29.99% | 512,136 | 75.11% | 24,640 | 93.68% |
| Dec | 55.04% | 26.30% | 18.66% | 470,624 | 55.36% | 22,647 | 50.78% |
| 2001 Jan | 45.55% | 29.32% | 25.13% | 545,628 | 63.75% | 26,246 | 68.04% |
| Feb | 49.98% | 26.18% | 23.83% | 691,828 | 82.29% | 29,807 | 50.67% |
| Mar | 55.32% | 23.46% | 21.22% | 582,759 | 73.26% | 24,101 | 36.80% |
| Apr | 45.43% | 26.81% | 27.76% | 630,876 | 60.57% | 28,510 | 36.58% |
| May | 46.67% | 28.27% | 25.06% | 667,970 | 50.21% | 29,529 | 27.45% |
| Jun | 58.21% | 22.83% | 18.96% | 631,774 | 54.43% | 27,115 | 27.51% |
| Jul | 46.15% | 26.27% | 27.58% | 724,281 | 61.52% | 29,764 | 28.35% |
| Aug | 43.43% | 25.51% | 31.06% | 819,843 | 41.86% | 30,763 | 2.64% |
| 2001 Total | 49.78% | 25.51% | 24.70% | 819,843 | 41.86% | 30,763 | 2.64% |

## 2.3 Dow Jones STOXX 50 Options

### 2.3.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,916 | 34,021 | 39,758 | 73,779 | | 1,088 | 1,205 | 2,293 | |
| 1999 Total | 2,354 | 30,432 | 49,822 | 80,254 | 8.78% | 1,154 | 1,800 | 2,954 | 28.83% |
| 2000 Total | 1,697 | 24,957 | 36,573 | 61,530 | -23.33% | 1,262 | 1,557 | 2,820 | -4.54% |
| 2001 1. Quarter | 249 | 4,592 | 3,608 | 8,200 | -72.19% | 212 | 153 | 366 | -70.45% |
| 2. Quarter | 200 | 3,656 | 2,614 | 6,270 | 42.76% | 157 | 106 | 263 | 23.88% |
| 3. Quarter | 246 | 4,251 | 4,240 | 8,491 | 86.99% | 176 | 162 | 338 | 48.60% |
| 2000 Jan | 345 | 5,227 | 15,105 | 20,332 | 138.47% | 256 | 595 | 851 | 188.85% |
| Feb | 180 | 1,247 | 2,704 | 3,951 | 55.80% | 63 | 111 | 174 | 106.43% |
| Mar | 161 | 995 | 4,213 | 5,208 | -14.36% | 53 | 159 | 212 | -0.88% |
| Apr | 89 | 238 | 677 | 915 | -84.35% | 12 | 31 | 42 | -80.04% |
| May | 88 | 919 | 1,336 | 2,255 | -52.48% | 48 | 62 | 110 | -35.08% |
| Jun | 80 | 682 | 540 | 1,222 | -87.48% | 34 | 26 | 60 | -83.13% |
| Jul | 78 | 455 | 983 | 1,438 | -82.29% | 23 | 45 | 68 | -77.92% |
| Aug | 82 | 2,450 | 653 | 3,103 | -52.11% | 128 | 32 | 160 | -30.50% |
| Sep | 204 | 5,117 | 3,781 | 8,898 | 3.47% | 260 | 183 | 444 | 42.67% |
| Oct | 158 | 3,451 | 3,058 | 6,509 | -1.35% | 176 | 145 | 321 | 33.68% |
| Nov | 135 | 2,122 | 1,623 | 3,745 | -52.01% | 107 | 79 | 186 | -40.71% |
| Dec | 97 | 2,054 | 1,900 | 3,954 | -23.42% | 102 | 91 | 192 | -12.41% |
| 2001 Jan | 72 | 1,238 | 548 | 1,786 | -91.22% | 59 | 24 | 84 | -90.19% |
| Feb | 80 | 2,716 | 2,017 | 4,733 | 19.79% | 125 | 89 | 214 | 22.93% |
| Mar | 97 | 638 | 1,043 | 1,681 | -67.72% | 28 | 40 | 68 | -68.03% |
| Apr | 41 | 488 | 248 | 736 | -19.56% | 22 | 10 | 32 | -24.55% |
| May | 54 | 1,002 | 812 | 1,814 | -19.56% | 44 | 33 | 77 | -29.84% |
| Jun | 105 | 2,166 | 1,554 | 3,720 | 204.42% | 92 | 62 | 154 | 155.59% |
| Jul | 151 | 3,845 | 1,644 | 5,489 | 281.71% | 160 | 64 | 224 | 228.50% |
| Aug | 95 | 406 | 2,596 | 3,002 | -3.25% | 16 | 98 | 115 | -28.18% |
| 2001 Total | 695 | 12,499 | 10,462 | 22,961 | -40.24% | 545 | 422 | 967 | -42.35% |

## 2.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 8.76% | 3.07% | 88.18% | 6,225 | 6,036 | 12,261 | | 202 | 177 | 379 | |
| 1999 Total | 15.88% | 1.70% | 82.43% | 3,508 | 9,209 | 12,717 | 3.72% | 145 | 345 | 490 | 29.35% |
| 2000 Total | 24.80% | 11.98% | 63.23% | 4,645 | 4,037 | 8,682 | -31.73% | 236 | 191 | 426 | -13.00% |
| 2001 1. Quarter | 13.30% | 37.02% | 49.68% | 3,245 | 2,554 | 5,799 | -67.29% | 150 | 108 | 258 | -64.70% |
| 2. Quarter | 42.58% | 4.05% | 53.37% | 4,669 | 1,749 | 6,418 | -55.74% | 207 | 70 | 277 | -55.56% |
| 3. Quarter | 23.89% | 14.80% | 61.31% | 6,168 | 2,475 | 8,643 | -48.97% | 268 | 97 | 365 | -51.01% |
| 2000 Jan | 40.25% | 7.89% | 51.86% | 5,567 | 15,515 | 21,082 | 106.83% | 258 | 578 | 836 | 156.94% |
| Feb | 25.09% | 0.04% | 74.87% | 5,505 | 15,718 | 21,223 | 165.79% | 256 | 587 | 844 | 234.88% |
| Mar | 30.16% | 7.85% | 61.99% | 4,987 | 12,741 | 17,728 | 169.05% | 241 | 490 | 731 | 227.84% |
| Apr | 21.04% | 11.43% | 67.53% | 5,028 | 12,781 | 17,809 | 88.22% | 243 | 492 | 735 | 122.92% |
| May | 7.65% | 22.77% | 69.58% | 5,559 | 13,382 | 18,941 | 71.75% | 271 | 520 | 791 | 106.19% |
| Jun | 22.75% | 4.05% | 73.20% | 4,114 | 10,388 | 14,502 | 32.89% | 208 | 415 | 623 | 59.95% |
| Jul | 10.78% | 5.15% | 84.08% | 4,311 | 10,613 | 14,924 | 31.08% | 218 | 424 | 642 | 57.78% |
| Aug | 4.90% | 10.55% | 84.55% | 6,085 | 10,853 | 16,938 | 39.13% | 310 | 436 | 746 | 74.12% |
| Sep | 22.70% | 26.98% | 50.31% | 7,791 | 10,720 | 18,511 | 53.03% | 395 | 448 | 844 | 97.39% |
| Oct | 6.15% | 11.50% | 82.35% | 8,357 | 11,410 | 19,767 | 50.84% | 425 | 479 | 904 | 95.12% |
| Nov | 3.20% | 20.59% | 76.21% | 8,611 | 11,258 | 19,869 | 17.28% | 436 | 472 | 909 | 45.29% |
| Dec | 23.67% | 9.83% | 66.50% | 4,645 | 4,037 | 8,682 | -31.73% | 236 | 191 | 426 | -13.00% |
| 2001 Jan | 17.36% | 12.82% | 69.82% | 4,521 | 4,069 | 8,590 | -59.25% | 227 | 191 | 419 | -49.92% |
| Feb | 3.80% | 56.21% | 39.99% | 6,792 | 4,797 | 11,589 | -45.39% | 331 | 223 | 554 | -34.29% |
| Mar | 35.72% | 8.69% | 55.59% | 3,245 | 2,554 | 5,799 | -67.29% | 150 | 108 | 258 | -64.70% |
| Apr | 15.49% | 7.20% | 77.31% | 3,571 | 2,597 | 6,168 | -65.37% | 165 | 110 | 274 | -62.68% |
| May | 33.35% | 5.54% | 61.11% | 3,961 | 3,106 | 7,067 | -62.69% | 182 | 131 | 313 | -60.38% |
| Jun | 52.43% | 2.70% | 44.87% | 4,669 | 1,749 | 6,418 | -55.74% | 207 | 70 | 277 | -55.56% |
| Jul | 21.31% | 21.07% | 57.62% | 6,151 | 2,660 | 8,811 | -40.96% | 268 | 104 | 372 | -42.00% |
| Aug | 28.61% | 3.33% | 68.05% | 6,168 | 2,475 | 8,643 | -48.97% | 268 | 97 | 365 | -51.01% |
| 2001 Total | 25.21% | 19.80% | 54.99% | 6,168 | 2,475 | 8,643 | -48.97% | 268 | 97 | 365 | -51.01% |

## 2.3.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,301 | 1,076 | 1,180 | 44,266,706 | 42,782,544 | 87,049,240 | |
| 1999 Total | 1,451 | 1,382 | 1,408 | 44,154,965 | 68,829,597 | 112,984,562 | 29.79% |
| 2000 Total | 1,726 | 1,494 | 1,588 | 43,081,752 | 54,629,627 | 97,711,379 | -13.52% |
| 2001 1. Quarter | 2,506 | 1,907 | 2,243 | 11,508,586 | 6,882,131 | 18,390,717 | -61.18% |
| 2. Quarter | 1,164 | 1,426 | 1,273 | 4,255,849 | 3,726,982 | 7,982,831 | 0.41% |
| 3. Quarter | 1,464 | 1,695 | 1,579 | 6,221,899 | 7,185,155 | 13,407,054 | 87.76% |
| 2000 Jan | 1,634 | 1,557 | 1,577 | 8,538,884 | 23,520,286 | 32,059,170 | 114.15% |
| Feb | 2,419 | 1,380 | 1,708 | 3,016,036 | 3,732,701 | 6,748,737 | 105.45% |
| Mar | 3,634 | 1,175 | 1,645 | 3,615,677 | 4,951,128 | 8,566,805 | 22.75% |
| Apr | 2,590 | 1,205 | 1,565 | 616,469 | 815,603 | 1,432,072 | -82.84% |
| May | 2,147 | 1,225 | 1,601 | 1,973,492 | 1,636,656 | 3,610,148 | -31.06% |
| Jun | 3,451 | 1,026 | 2,380 | 2,353,869 | 553,896 | 2,907,765 | -69.47% |
| Jul | 1,548 | 1,168 | 1,288 | 704,266 | 1,147,929 | 1,852,195 | -83.77% |
| Aug | 1,918 | 902 | 1,704 | 4,699,676 | 588,680 | 5,288,356 | -27.60% |
| Sep | 1,669 | 1,470 | 1,585 | 8,542,666 | 5,558,226 | 14,100,892 | 22.49% |
| Oct | 1,414 | 1,740 | 1,567 | 4,878,571 | 5,321,015 | 10,199,586 | 11.27% |
| Nov | 998 | 1,488 | 1,210 | 2,116,830 | 2,415,569 | 4,532,399 | -62.93% |
| Dec | 986 | 2,309 | 1,622 | 2,025,316 | 4,387,938 | 6,413,254 | -50.76% |
| 2001 Jan | 533 | 1,299 | 768 | 660,086 | 711,588 | 1,371,674 | -95.72% |
| Feb | 3,869 | 2,093 | 3,112 | 10,507,924 | 4,221,642 | 14,729,566 | 118.26% |
| Mar | 534 | 1,869 | 1,362 | 340,576 | 1,948,901 | 2,289,477 | -73.28% |
| Apr | 1,285 | 2,251 | 1,610 | 626,838 | 558,358 | 1,185,196 | -17.24% |
| May | 1,150 | 786 | 987 | 1,152,298 | 637,874 | 1,790,172 | -50.41% |
| Jun | 1,143 | 1,629 | 1,346 | 2,476,713 | 2,530,750 | 5,007,463 | 72.21% |
| Jul | 1,532 | 1,764 | 1,601 | 5,889,897 | 2,899,830 | 8,789,727 | 374.56% |
| Aug | 818 | 1,651 | 1,538 | 332,002 | 4,285,325 | 4,617,327 | -12.69% |
| 2001 Total | 1,759 | 1,701 | 1,733 | 21,986,334 | 17,794,268 | 39,780,602 | -36.32% |

## 2.4 Dow Jones STOXX 50 Futures

### 2.4.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 5,933 | 94,771 | | 2,930 | |
| 1999 Total | 19,087 | 326,136 | 244.13% | 12,482 | 326.07% |
| 2000 Total | 31,305 | 355,801 | 9.10% | 17,465 | 39.92% |
| 2001 1. Quarter | 6,014 | 74,761 | -29.86% | 3,099 | -40.24% |
| 2. Quarter | 8,202 | 84,413 | 2.33% | 3,510 | -14.78% |
| 3. Quarter | 6,710 | 41,973 | 48.58% | 1,592 | 12.62% |
| 2000 Jan | 2,397 | 25,828 | 26.74% | 1,186 | 67.66% |
| Feb | 3,255 | 22,929 | 14.82% | 1,095 | 60.98% |
| Mar | 4,163 | 57,826 | 60.95% | 2,905 | 128.40% |
| Apr | 2,366 | 17,238 | -13.27% | 849 | 16.60% |
| May | 2,642 | 21,839 | 36.68% | 1,078 | 86.66% |
| Jun | 2,408 | 43,417 | 23.83% | 2,191 | 65.67% |
| Jul | 1,845 | 13,266 | -13.51% | 665 | 13.78% |
| Aug | 1,725 | 14,984 | 8.67% | 748 | 49.70% |
| Sep | 3,069 | 48,602 | 0.14% | 2,444 | 35.35% |
| Oct | 3,246 | 22,095 | 13.58% | 1,071 | 47.65% |
| Nov | 1,565 | 11,304 | -57.58% | 544 | -51.37% |
| Dec | 2,624 | 56,473 | 2.34% | 2,688 | 9.29% |
| 2001 Jan | 1,387 | 10,683 | -58.64% | 483 | -59.24% |
| Feb | 1,635 | 12,812 | -44.12% | 552 | -49.59% |
| Mar | 2,992 | 51,266 | -11.34% | 2,064 | -28.95% |
| Apr | 1,843 | 12,674 | -26.48% | 518 | -38.98% |
| May | 1,910 | 12,663 | -42.02% | 540 | -49.86% |
| Jun | 4,449 | 59,076 | 36.07% | 2,451 | 11.86% |
| Jul | 3,136 | 16,600 | 25.13% | 646 | -2.85% |
| Aug | 3,574 | 25,373 | 69.33% | 945 | 26.37% |
| 2001 Total | 20,926 | 201,147 | -7.45% | 8,201 | -23.48% |

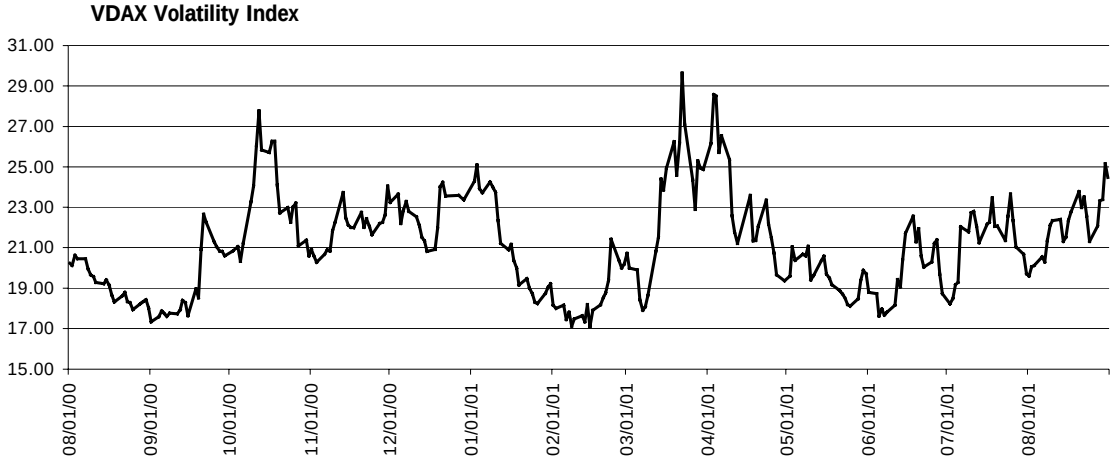
### 2.4.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48.59% | 12.11% | 39.30% | 13,113 | | 439 | |
| 1999 Total | 55.84% | 25.64% | 18.52% | 20,302 | 54.82% | 969 | 120.62% |
| 2000 Total | 39.37% | 32.95% | 27.68% | 20,614 | 1.54% | 946 | -2.39% |
| 2001 1. Quarter | 31.55% | 44.69% | 23.75% | 19,155 | -3.70% | 764 | -24.07% |
| 2. Quarter | 31.40% | 41.33% | 27.27% | 19,731 | 30.36% | 805 | 9.16% |
| 3. Quarter | 35.92% | 16.05% | 48.04% | 25,293 | 25.80% | 919 | -9.11% |
| 2000 Jan | 34.64% | 37.13% | 28.24% | 26,291 | 44.10% | 1,189 | 88.47% |
| Feb | 43.09% | 26.04% | 30.87% | 25,842 | 64.31% | 1,265 | 131.79% |
| Mar | 43.87% | 38.19% | 17.94% | 19,891 | 45.05% | 1,007 | 105.85% |
| Apr | 31.24% | 19.76% | 49.00% | 20,588 | 15.00% | 1,053 | 56.53% |
| May | 29.23% | 19.77% | 51.00% | 21,157 | -13.75% | 1,047 | 17.98% |
| Jun | 35.29% | 46.14% | 18.57% | 15,136 | -35.18% | 738 | -16.26% |
| Jul | 33.08% | 35.35% | 31.58% | 16,488 | -40.96% | 807 | -20.37% |
| Aug | 35.17% | 24.02% | 40.81% | 20,106 | -28.62% | 1,012 | -3.37% |
| Sep | 43.78% | 36.08% | 20.14% | 19,525 | -28.89% | 945 | -5.87% |
| Oct | 35.52% | 15.85% | 48.62% | 23,110 | -17.37% | 1,157 | 5.39% |
| Nov | 35.30% | 23.03% | 41.67% | 22,907 | -12.52% | 1,060 | -6.56% |
| Dec | 46.08% | 35.23% | 18.69% | 20,614 | 1.54% | 946 | -2.39% |
| 2001 Jan | 29.16% | 38.19% | 32.65% | 20,757 | -21.05% | 947 | -20.34% |
| Feb | 26.49% | 38.38% | 35.13% | 21,770 | -15.76% | 891 | -29.53% |
| Mar | 33.32% | 47.63% | 19.05% | 19,155 | -3.70% | 764 | -24.07% |
| Apr | 33.71% | 26.36% | 39.93% | 20,376 | -1.03% | 876 | -16.80% |
| May | 32.32% | 25.74% | 41.94% | 22,024 | 4.10% | 936 | -10.58% |
| Jun | 30.71% | 47.89% | 21.40% | 19,731 | 30.36% | 805 | 9.16% |
| Jul | 33.37% | 17.10% | 49.53% | 20,574 | 24.78% | 811 | 0.44% |
| Aug | 37.58% | 15.36% | 47.06% | 25,293 | 25.80% | 919 | -9.11% |
| 2001 Total | 32.40% | 37.31% | 30.29% | 25,293 | 25.80% | 919 | -9.11% |

## 2.5 VDAX Volatility Index

| | High | Date | Low | Date | Average | Ultimo |
|---|---|---|---|---|---|---|
| 1996 Total | 17.09 | 13.12. | 10.10 | 20/09/ | 12.51 | 15.19 |
| 1997 Total | 43.40 | 30/10/ | 14.57 | 17/01/ | 23.46 | 27.54 |
| 1998 Total | 56.31 | 02.10. | 19.79 | 10/03/ | 26.01 | 33.42 |
| 1999 Total | 42.78 | 14/01/ | 21.79 | 30/11/ | 26.01 | 28.94 |
| 2000 Total | 32.34 | 15/02/ | 17.34 | 01/09/ | 23.48 | 23.37 |
| 2000 Jan | 31.40 | 31/01/ | 25.09 | 14/01/ | 27.47 | 31.40 |
| Feb | 32.34 | 15/02/ | 27.29 | 03/02/ | 29.08 | 28.54 |
| Mar | 29.16 | 14/03/ | 24.65 | 24/03/ | 26.23 | 26.84 |
| Apr | 28.82 | 05/04/ | 23.70 | 28/04/ | 26.54 | 23.70 |
| May | 26.50 | 10/05/ | 23.44 | 30/05/ | 24.95 | 23.67 |
| Jun | 22.84 | 01/06/ | 20.05 | 16/06/ | 21.21 | 21.01 |
| Jul | 21.06 | 06/07/ | 19.03 | 20/07/ | 19.96 | 20.03 |
| Aug | 20.62 | 03/08/ | 17.94 | 25/08/ | 19.14 | 18.03 |
| Sep | 22.65 | 21/09/ | 17.34 | 01/09/ | 19.23 | 20.60 |
| Oct | 27.77 | 12/10/ | 20.34 | 05/10/ | 23.33 | 20.60 |
| Nov | 24.05 | 30/11/ | 20.29 | 36,833 | 21.94 | 24.05 |
| Dec | 24.25 | 21/12/ | 20.81 | 15/12/ | 22.71 | 23.37 |
| 2001 Jan | 25.09 | 03/01/ | 18.23 | 26/01/ | 21.13 | 19.22 |
| Feb | 21.42 | 23/02/ | 17.09 | 15/02/ | 18.46 | 20.18 |
| Mar | 29.64 | 22/03/ | 17.91 | 07/03/ | 22.97 | 24.87 |
| Apr | 28.57 | 03/04/ | 19.37 | 30/04/ | 23.24 | 19.37 |
| May | 21.07 | 09/05/ | 18.12 | 25/05/ | 19.62 | 19.72 |
| Jun | 22.56 | 18/06/ | 17.62 | 05/06/ | 19.77 | 18.73 |
| Jul | 23.65 | 25/07/ | 18.22 | 02/07/ | 21.42 | 19.71 |
| Aug | 25.15 | 30.08. | 19.60 | 01.08. | 22.15 | 24.48 |

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

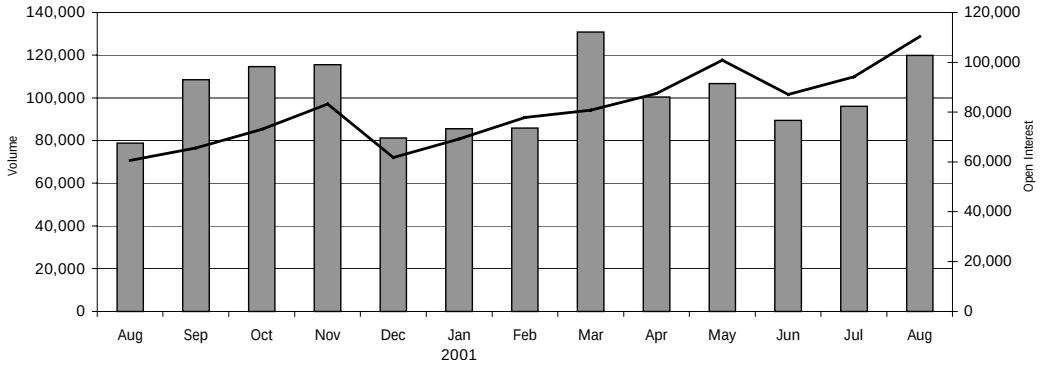


# 2.6 DAX Options

## 2.6.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 588,707 | 12,353,846 | 13,688,617 | 26,042,463 | - | | | 339,870 | - |
| 1997 Total | 761,990 | 14,849,339 | 16,671,947 | 31,521,286 | 21.04% | 288,163 | 299,442 | 587,605 | 72.89% |
| 1998 Total | 861,372 | 14,033,023 | 15,915,480 | 29,948,503 | -4.99% | 374,353 | 380,929 | 755,282 | 28.54% |
| 1999 Total | 980,446 | 16,155,035 | 16,458,748 | 32,613,783 | 8.90% | 450,397 | 410,283 | 860,680 | 13.95% |
| 2000 Total | 1,006,609 | 14,091,488 | 17,850,074 | 31,941,562 | -2.06% | 526,072 | 594,096 | 1,120,168 | 30.15% |
| 2001 1. Quarter | 246,232 | 4,429,157 | 5,197,657 | 9,626,814 | 11.66% | 148,100 | 154,091 | 302,191 | -1.87% |
| 2. Quarter | 212,430 | 4,936,357 | 4,855,315 | 9,791,672 | 43.38% | 158,576 | 137,843 | 296,419 | 21.45% |
| 3. Quarter | 176,956 | 3,713,626 | 3,876,635 | 7,590,261 | 83.13% | 112,589 | 103,388 | 215,977 | 45.58% |
| 2000 Jan | 103,376 | 1,422,675 | 1,807,477 | 3,230,152 | 36.28% | 50,972 | 57,559 | 108,531 | 79.47% |
| Feb | 91,641 | 1,244,748 | 1,573,559 | 2,818,307 | 23.13% | 48,027 | 54,306 | 102,334 | 79.03% |
| Mar | 91,885 | 1,115,174 | 1,457,682 | 2,572,856 | -14.31% | 44,864 | 52,222 | 97,087 | 32.25% |
| Apr | 75,361 | 871,995 | 1,336,071 | 2,208,066 | -9.04% | 33,705 | 45,886 | 79,590 | 29.11% |
| May | 89,445 | 1,133,314 | 1,446,080 | 2,579,394 | 19.08% | 42,964 | 48,626 | 91,590 | 64.01% |
| Jun | 70,179 | 928,870 | 1,113,069 | 2,041,939 | -21.06% | 35,402 | 37,475 | 72,877 | 7.99% |
| Jul | 70,966 | 903,226 | 1,043,559 | 1,946,785 | -31.29% | 34,314 | 35,315 | 69,629 | -9.27% |
| Aug | 77,166 | 988,786 | 1,209,140 | 2,197,926 | -21.98% | 37,768 | 40,965 | 78,733 | 8.46% |
| Sep | 91,049 | 1,288,152 | 1,803,423 | 3,091,575 | 3.30% | 48,224 | 60,251 | 108,475 | 38.28% |
| Oct | 92,335 | 1,449,662 | 1,974,687 | 3,424,349 | 27.68% | 51,642 | 62,997 | 114,639 | 65.31% |
| Nov | 85,291 | 1,549,887 | 1,823,517 | 3,373,404 | -0.31% | 56,601 | 58,860 | 115,461 | 21.45% |
| Dec | 67,915 | 1,194,999 | 1,261,810 | 2,456,809 | -19.78% | 41,590 | 39,633 | 81,224 | -12.16% |
| 2001 Jan | 65,775 | 1,313,670 | 1,271,281 | 2,584,951 | -19.97% | 45,901 | 39,582 | 85,483 | -21.24% |
| Feb | 67,138 | 1,236,911 | 1,404,778 | 2,641,689 | -6.27% | 42,581 | 43,295 | 85,876 | -16.08% |
| Mar | 113,319 | 1,878,576 | 2,521,598 | 4,400,174 | 71.02% | 59,618 | 71,214 | 130,832 | 34.76% |
| Apr | 81,146 | 1,653,787 | 1,742,606 | 3,396,393 | 53.82% | 51,792 | 48,580 | 100,373 | 26.11% |
| May | 66,198 | 1,832,773 | 1,611,241 | 3,444,014 | 33.52% | 60,135 | 46,510 | 106,645 | 16.44% |
| Jun | 65,086 | 1,449,797 | 1,501,468 | 2,951,265 | 44.53% | 46,648 | 42,753 | 89,401 | 22.67% |
| Jul | 73,934 | 1,532,887 | 1,749,031 | 3,281,918 | 68.58% | 48,164 | 47,909 | 96,072 | 37.98% |
| Aug | 103,022 | 2,180,739 | 2,127,604 | 4,308,343 | 96.02% | 64,426 | 55,479 | 119,905 | 52.29% |
| 2001 Total | 635,618 | 13,079,140 | 13,929,607 | 27,008,747 | 37.83% | 419,265 | 395,322 | 814,587 | 16.31% |

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



## DAX Options

### 2.6.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 29.75% | 5.12% | 65.12% | 508,675 | 669,514 | 1,178,189 | - | | | | |
| 1997 Total | 32.99% | 4.39% | 62.62% | 471,030 | 466,717 | 937,747 | -20.41% | 9,949 | 8,651 | 18,600 | |
| 1998 Total | 30.89% | 4.19% | 64.92% | 505,874 | 451,410 | 957,284 | 2.08% | 13,973 | 10,344 | 24,317 | 30.74% |
| 1999 Total | 30.18% | 5.79% | 64.03% | 651,570 | 861,162 | 1,512,732 | 58.02% | 20,081 | 23,252 | 43,333 | 78.20% |
| 2000 Total | 27.27% | 6.62% | 66.11% | 919,845 | 874,661 | 1,794,506 | 18.63% | 34,195 | 27,540 | 61,736 | 42.47% |
| 2001 1. Quarter | 25.86% | 9.53% | 64.61% | 1,260,000 | 1,239,002 | 2,499,002 | 70.71% | 44,483 | 36,307 | 80,789 | 64.80% |
| 2. Quarter | 26.21% | 5.87% | 67.91% | 1,426,736 | 1,326,096 | 2,752,832 | 118.33% | 49,491 | 37,637 | 87,127 | 97.11% |
| 3. Quarter | 24.15% | 5.05% | 70.80% | 1,978,063 | 1,657,214 | 3,635,277 | 112.03% | 65,372 | 45,058 | 110,429 | 81.98% |
| 2000 Jan | 29.14% | 7.77% | 63.08% | 705,282 | 944,154 | 1,649,436 | 32.20% | 23,133 | 26,949 | 50,083 | 58.44% |
| Feb | 30.47% | 8.04% | 61.49% | 753,838 | 1,045,269 | 1,799,107 | 32.16% | 25,808 | 31,169 | 56,977 | 65.91% |
| Mar | 30.72% | 6.63% | 62.65% | 608,527 | 855,338 | 1,463,865 | 9.55% | 21,977 | 27,044 | 49,022 | 48.03% |
| Apr | 26.90% | 6.67% | 66.43% | 645,968 | 872,657 | 1,518,625 | 0.46% | 23,338 | 27,196 | 50,534 | 32.45% |
| May | 27.63% | 6.02% | 66.35% | 760,864 | 962,804 | 1,723,668 | 13.81% | 27,628 | 29,955 | 57,583 | 50.72% |
| Jun | 28.42% | 4.76% | 66.82% | 560,964 | 699,905 | 1,260,869 | -6.41% | 21,400 | 22,802 | 44,202 | 28.07% |
| Jul | 28.44% | 5.35% | 66.22% | 619,685 | 787,583 | 1,407,268 | -9.66% | 23,915 | 25,810 | 49,724 | 23.06% |
| Aug | 25.97% | 5.57% | 68.46% | 748,969 | 965,563 | 1,714,532 | 8.55% | 29,076 | 31,606 | 60,682 | 49.65% |
| Sep | 27.34% | 5.18% | 67.49% | 847,690 | 1,025,519 | 1,873,209 | 16.02% | 32,477 | 33,189 | 65,666 | 57.90% |
| Oct | 24.94% | 7.95% | 67.11% | 994,962 | 1,109,197 | 2,104,159 | 20.01% | 37,694 | 35,353 | 73,047 | 61.84% |
| Nov | 23.28% | 6.97% | 69.75% | 1,193,585 | 1,198,109 | 2,391,694 | 30.91% | 45,156 | 38,036 | 83,192 | 72.84% |
| Dec | 25.45% | 6.98% | 67.57% | 919,845 | 874,661 | 1,794,506 | 18.63% | 34,195 | 27,540 | 61,736 | 42.47% |
| 2001 Jan | 25.68% | 9.83% | 64.49% | 1,043,659 | 964,718 | 2,008,377 | 21.76% | 38,985 | 30,282 | 69,267 | 38.31% |
| Feb | 22.84% | 11.86% | 65.30% | 1,153,867 | 1,125,974 | 2,279,841 | 26.72% | 42,823 | 35,015 | 77,838 | 36.61% |
| Mar | 27.77% | 7.95% | 64.28% | 1,260,000 | 1,239,002 | 2,499,002 | 70.71% | 44,483 | 36,307 | 80,789 | 64.80% |
| Apr | 26.26% | 7.44% | 66.30% | 1,392,197 | 1,332,193 | 2,724,390 | 79.40% | 48,723 | 38,681 | 87,404 | 72.96% |
| May | 26.96% | 5.49% | 67.55% | 1,629,926 | 1,505,558 | 3,135,484 | 81.91% | 57,246 | 43,613 | 100,860 | 75.16% |
| Jun | 25.28% | 4.52% | 70.20% | 1,426,736 | 1,326,096 | 2,752,832 | 118.33% | 49,491 | 37,637 | 87,127 | 97.11% |
| Jul | 23.12% | 5.06% | 71.82% | 1,543,056 | 1,470,220 | 3,013,276 | 114.12% | 53,200 | 40,923 | 94,123 | 89.29% |
| Aug | 24.94% | 5.04% | 70.02% | 1,978,063 | 1,657,214 | 3,635,277 | 112.03% | 65,372 | 45,058 | 110,429 | 81.98% |
| 2001 Total | 25.51% | 6.95% | 67.55% | 1,978,063 | 1,657,214 | 3,635,277 | 112.03% | 65,372 | 45,058 | 110,429 | 81.98% |

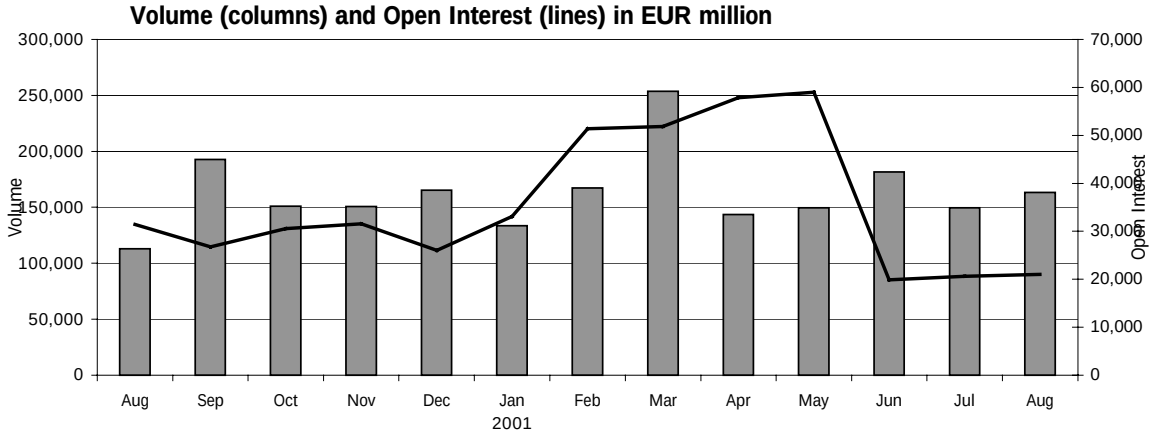
### 2.6.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 207 | 126 | 164 | 2,555,736,593 | 1,725,640,321 | 4,281,376,914 | - |
| 1997 Total | 479 | 332 | 401 | 7,112,164,352 | 5,540,509,743 | 12,652,674,095 | 195.53% |
| 1998 Total | 753 | 671 | 709 | 10,561,443,348 | 10,676,848,844 | 21,238,292,193 | 67.86% |
| 1999 Total | 731 | 487 | 608 | 11,808,374,759 | 8,009,914,482 | 19,818,289,241 | -6.69% |
| 2000 Total | 823 | 625 | 712 | 11,599,887,934 | 11,150,202,090 | 22,750,090,024 | 14.79% |
| 2001 1. Quarter | 614 | 741 | 682 | 2,719,161,838 | 3,849,756,092 | 6,568,917,930 | -15.14% |
| 2. Quarter | 682 | 581 | 632 | 3,368,897,052 | 2,822,939,507 | 6,191,836,559 | 44.81% |
| 3. Quarter | 562 | 705 | 635 | 2,087,671,018 | 2,734,632,186 | 4,822,303,204 | 115.37% |
| 2000 Jan | 1,165 | 593 | 845 | 1,657,735,571 | 1,072,541,907 | 2,730,277,478 | 54.11% |
| Feb | 1,326 | 659 | 953 | 1,650,671,711 | 1,036,191,818 | 2,686,863,529 | 91.97% |
| Mar | 1,238 | 648 | 903 | 1,380,185,051 | 943,904,019 | 2,324,089,070 | 45.96% |
| Apr | 643 | 650 | 647 | 561,005,625 | 868,206,961 | 1,429,212,586 | 10.34% |
| May | 721 | 580 | 642 | 816,918,785 | 838,434,617 | 1,655,353,402 | 58.30% |
| Jun | 637 | 539 | 583 | 591,306,355 | 600,080,886 | 1,191,387,241 | -7.03% |
| Jul | 587 | 447 | 512 | 530,391,994 | 466,453,941 | 996,845,935 | -32.68% |
| Aug | 667 | 482 | 565 | 659,551,099 | 582,655,338 | 1,242,206,437 | -16.93% |
| Sep | 553 | 663 | 617 | 712,851,266 | 1,195,333,722 | 1,908,184,988 | 38.12% |
| Oct | 715 | 762 | 742 | 1,035,896,889 | 1,505,599,202 | 2,541,496,091 | 95.52% |
| Nov | 757 | 568 | 655 | 1,173,436,515 | 1,036,330,790 | 2,209,767,305 | 19.25% |
| Dec | 695 | 796 | 747 | 829,937,073 | 1,004,468,889 | 1,834,405,962 | -53.22% |
| 2001 Jan | 766 | 627 | 698 | 1,006,660,195 | 797,238,841 | 1,803,899,036 | -33.93% |
| Feb | 536 | 600 | 570 | 662,955,250 | 842,702,834 | 1,505,658,084 | -43.96% |
| Mar | 559 | 876 | 741 | 1,049,546,393 | 2,209,814,417 | 3,259,360,810 | 40.24% |
| Apr | 699 | 623 | 660 | 1,156,607,702 | 1,085,000,446 | 2,241,608,148 | 56.84% |
| May | 681 | 557 | 623 | 1,247,551,299 | 897,789,041 | 2,145,340,340 | 29.60% |
| Jun | 665 | 560 | 612 | 964,738,051 | 840,150,020 | 1,804,888,071 | 51.49% |
| Jul | 546 | 617 | 584 | 836,610,587 | 1,078,740,439 | 1,915,351,026 | 92.14% |
| Aug | 574 | 778 | 675 | 1,251,060,431 | 1,655,891,747 | 2,906,952,178 | 134.02% |
| 2001 Total | 625 | 675 | 651 | 8,175,729,908 | 9,407,327,785 | 17,583,057,693 | 23.34% |

# 2.7 DAX Futures

## 2.7.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1996 Total | 1,369,625 | 5,452,505 | - | 718,455 | - |
| 1997 Total | 2,023,490 | 6,623,287 | 21.47% | 1,241,785 | 72.84% |
| 1998 Total | 2,916,959 | 6,937,139 | 4.74% | 1,773,058 | 41.03% |
| 1999 Total | 4,355,313 | 12,876,982 | 85.62% | 1,718,257 | -3.09% |
| 2000 Total | 5,170,702 | 11,524,330 | -10.50% | 2,067,437 | 20.32% |
| | | | | | |
| 2001 1. Quarter | 1,687,575 | 3,562,164 | -10.59% | 554,633 | -25.28% |
| 2. Quarter | 1,697,424 | 3,133,179 | 28.26% | 474,731 | 6.90% |
| 3. Quarter | 1,313,123 | 2,220,546 | 81.44% | 313,007 | 41.11% |
| | | | | | |
| 2000 Jan | 546,731 | 1,276,544 | 15.08% | 221,730 | 55.45% |
| Feb | 486,234 | 1,158,482 | 11.65% | 218,446 | 69.54% |
| Mar | 482,144 | 1,548,922 | 4.93% | 302,066 | 66.87% |
| Apr | 358,511 | 701,950 | -21.08% | 129,412 | 11.98% |
| May | 424,231 | 794,365 | 2.44% | 142,659 | 40.97% |
| Jun | 349,794 | 946,595 | -24.11% | 172,023 | 3.65% |
| Jul | 349,669 | 600,311 | -35.52% | 108,963 | -14.11% |
| Aug | 355,488 | 623,552 | -35.75% | 112,847 | -10.48% |
| Sep | 430,798 | 1,089,200 | -20.31% | 192,590 | 5.73% |
| Oct | 495,120 | 894,111 | -9.17% | 150,893 | 14.93% |
| Nov | 500,331 | 884,275 | -9.18% | 150,571 | 6.50% |
| Dec | 391,651 | 1,006,023 | -9.81% | 165,238 | -5.73% |
| 2001 Jan | 482,594 | 810,758 | -36.49% | 133,686 | -39.71% |
| Feb | 466,803 | 1,038,170 | -10.39% | 167,341 | -23.39% |
| Mar | 738,178 | 1,713,236 | 10.61% | 253,605 | -16.04% |
| Apr | 575,240 | 965,515 | 37.55% | 143,539 | 10.92% |
| May | 559,523 | 969,542 | 22.05% | 149,437 | 4.75% |
| Jun | 562,661 | 1,198,122 | 26.57% | 181,755 | 5.66% |
| Jul | 609,245 | 1,019,878 | 69.89% | 149,591 | 37.29% |
| Aug | 703,878 | 1,200,668 | 92.55% | 163,416 | 44.81% |
| | | | | | |
| 2001 Total | 4,698,122 | 8,915,889 | 16.54% | 1,342,371 | -4.67% |



## DAX Futures

### 2.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 40.04% | 23.71% | 36.25% | 95,492 | - | | |
| 1997 Total | 44.64% | 23.30% | 32.06% | 72,632 | -23.94% | 15,900 | |
| 1998 Total | 48.07% | 21.57% | 30.36% | 55,492 | -23.60% | 14,372 | -9.62% |
| 1999 Total | 47.18% | 26.33% | 26.49% | 134,707 | 142.75% | 23,680 | 64.77% |
| 2000 Total | 40.57% | 29.61% | 29.82% | 160,198 | 18.92% | 26,051 | 10.01% |
| 2001 1. Quarter | 40.30% | 29.95% | 29.75% | 355,872 | 3.14% | 51,835 | -20.99% |
| 2. Quarter | 42.07% | 23.94% | 33.98% | 129,762 | -10.62% | 19,852 | -21.31% |
| 3. Quarter | 40.34% | 22.09% | 37.57% | 161,377 | -6.66% | 20,995 | -33.12% |
| 2000 Jan | 38.42% | 28.56% | 33.03% | 184,013 | -17.65% | 31,583 | 8.65% |
| Feb | 40.97% | 28.20% | 30.83% | 284,606 | -14.28% | 54,820 | 34.35% |
| Mar | 47.71% | 30.88% | 21.42% | 345,033 | 17.49% | 65,601 | 83.63% |
| Apr | 40.37% | 26.17% | 33.46% | 381,909 | 11.75% | 71,238 | 54.56% |
| May | 36.42% | 30.08% | 33.50% | 427,837 | 19.36% | 76,266 | 67.88% |
| Jun | 46.54% | 29.37% | 24.09% | 145,180 | -3.31% | 25,227 | 24.70% |
| Jul | 38.61% | 27.62% | 33.78% | 161,501 | -10.86% | 29,367 | 26.61% |
| Aug | 37.42% | 29.22% | 33.36% | 172,900 | -9.73% | 31,393 | 23.89% |
| Sep | 41.38% | 31.26% | 27.36% | 155,675 | 9.45% | 26,764 | 45.91% |
| Oct | 35.05% | 31.34% | 33.61% | 171,480 | 5.04% | 30,579 | 35.20% |
| Nov | 34.90% | 30.88% | 34.22% | 196,984 | 4.74% | 31,583 | 13.85% |
| Dec | 41.83% | 29.86% | 28.31% | 160,198 | 18.92% | 26,051 | 10.01% |
| 2001 Jan | 38.33% | 31.18% | 30.49% | 194,627 | 5.77% | 33,126 | 4.89% |
| Feb | 39.16% | 32.11% | 28.73% | 329,833 | 15.89% | 51,390 | -6.26% |
| Mar | 41.91% | 28.07% | 30.02% | 355,872 | 3.14% | 51,835 | -20.99% |
| Apr | 38.73% | 24.66% | 36.62% | 368,134 | -3.61% | 57,823 | -18.83% |
| May | 40.12% | 23.74% | 36.13% | 383,075 | -10.46% | 58,977 | -22.67% |
| Jun | 46.34% | 23.53% | 30.12% | 129,762 | -10.62% | 19,852 | -21.31% |
| Jul | 41.54% | 21.96% | 36.50% | 139,815 | -13.43% | 20,601 | -29.85% |
| Aug | 39.32% | 22.20% | 38.48% | 161,377 | -6.66% | 20,995 | -33.12% |
| 2001 Total | 40.93% | 25.88% | 33.19% | 161,377 | -6.66% | 20,995 | -33.12% |

# 2.8 NEMAX 50 Option

## 2.8.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 14,315 | 287,612 | 185,685 | 473,297 | | 1,479 | 890 | 2,369 | |
| 2001 1. Quarter | 11,141 | 329,635 | 141,223 | 470,858 | | 1,090 | 335 | 1,425 | |
| 2. Quarter | 10,268 | 314,871 | 163,899 | 478,770 | 23426.78% | 690 | 287 | 977 | 7435.76% |
| 3. Quarter | 6,515 | 200,650 | 111,345 | 311,995 | 291.67% | 331 | 136 | 467 | -1.63% |
| Jun | 111 | 1,133 | 902 | 2,035 | | 7 | 6 | 13 | |
| Jul | 631 | 11,578 | 9,345 | 20,923 | | 76 | 56 | 132 | |
| Aug | 1,525 | 29,295 | 29,439 | 58,734 | | 177 | 166 | 343 | |
| Sep | 2,233 | 34,731 | 39,099 | 73,830 | | 214 | 220 | 434 | |
| Oct | 3,253 | 67,864 | 40,756 | 108,620 | | 352 | 192 | 544 | |
| Nov | 3,833 | 95,509 | 45,152 | 140,661 | | 444 | 180 | 624 | |
| Dec | 2,729 | 47,502 | 20,992 | 68,494 | | 210 | 70 | 280 | |
| 2001 Jan | 3,932 | 129,564 | 40,076 | 169,640 | | 506 | 112 | 618 | |
| Feb | 3,488 | 93,217 | 46,538 | 139,755 | | 336 | 116 | 452 | |
| Mar | 3,721 | 106,854 | 54,609 | 161,463 | | 248 | 107 | 354 | |
| Apr | 2,951 | 110,210 | 44,766 | 154,976 | | 215 | 79 | 294 | |
| May | 3,365 | 86,330 | 53,178 | 139,508 | | 197 | 99 | 296 | |
| Jun | 3,952 | 118,331 | 65,955 | 184,286 | 8955.82% | 277 | 109 | 387 | 2880.56% |
| Jul | 4,391 | 122,798 | 56,950 | 179,748 | 759.09% | 208 | 71 | 279 | 111.77% |
| Aug | 2,124 | 77,852 | 54,395 | 132,247 | 125.16% | 124 | 65 | 189 | -45.09% |
| 2001 Total | 27,924 | 845,156 | 416,467 | 1,261,623 | 1444.37% | 2,111 | 758 | 2,869 | 487.96% |

## 2.8.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 20.27% | 17.34% | 62.39% | 107,317 | 20,189 | 127,506 | | 561 | 83 | 643 | |
| 2001 1. Quarter | 23.38% | 15.51% | 61.11% | 243,290 | 54,906 | 298,196 | | 1,013 | 145 | 1,158 | |
| 2. Quarter | 17.22% | 11.85% | 70.93% | 207,428 | 60,616 | 268,044 | 13709.58% | 655 | 127 | 782 | 6231.50% |
| 3. Quarter | 18.75% | 8.64% | 72.61% | 270,056 | 96,253 | 366,309 | 729.28% | 740 | 166 | 907 | 242.97% |
| Jun | 23.71% | 11.57% | 64.72% | 1,039 | 902 | 1,941 | | 7 | 6 | 12 | |
| Jul | 24.15% | 7.76% | 68.10% | 6,744 | 6,708 | 13,452 | | 44 | 40 | 84 | |
| Aug | 20.72% | 14.76% | 64.52% | 24,699 | 19,473 | 44,172 | | 151 | 113 | 264 | |
| Sep | 24.35% | 16.34% | 59.30% | 41,304 | 27,730 | 69,034 | | 251 | 157 | 408 | |
| Oct | 16.85% | 22.42% | 60.74% | 69,508 | 30,898 | 100,406 | | 389 | 155 | 545 | |
| Nov | 18.65% | 19.71% | 61.64% | 116,338 | 34,760 | 151,098 | | 609 | 157 | 767 | |
| Dec | 22.92% | 10.82% | 66.26% | 107,317 | 20,189 | 127,506 | | 561 | 83 | 643 | |
| 2001 Jan | 29.02% | 16.09% | 54.89% | 177,494 | 35,867 | 213,361 | | 846 | 123 | 970 | |
| Feb | 23.91% | 15.55% | 60.54% | 215,051 | 51,896 | 266,947 | | 984 | 160 | 1,144 | |
| Mar | 16.98% | 14.87% | 68.15% | 243,290 | 54,906 | 298,196 | | 1,013 | 145 | 1,158 | |
| Apr | 16.75% | 8.72% | 74.53% | 284,664 | 63,160 | 347,824 | | 1,093 | 160 | 1,253 | |
| May | 19.83% | 15.67% | 64.51% | 311,535 | 74,655 | 386,190 | | 1,160 | 182 | 1,342 | |
| Jun | 15.66% | 11.58% | 72.76% | 207,428 | 60,616 | 268,044 | 13709.58% | 655 | 127 | 782 | 6231.50% |
| Jul | 19.64% | 9.60% | 70.76% | 253,802 | 73,982 | 327,784 | 2336.69% | 726 | 141 | 867 | 933.47% |
| Aug | 17.54% | 7.33% | 75.13% | 270,056 | 96,253 | 366,309 | 729.28% | 740 | 166 | 907 | 242.97% |
| 2001 Total | 19.90% | 12.42% | 67.68% | 270,056 | 96,253 | 366,309 | 729.28% | 740 | 166 | 907 | 242.97% |

## 2.8.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2000 Total | 327 | 395 | 354 | 93,952,174 | 73,363,849 | 167,316,023 | |
| 2001 1. Quarter | 153 | 389 | 224 | 50,279,143 | 54,971,715 | 105,250,858 | |
| 2. Quarter | 134 | 257 | 176 | 42,287,795 | 42,140,068 | 84,427,863 | 8094.29% |
| 3. Quarter | 78 | 175 | 113 | 15,739,332 | 19,479,391 | 35,218,723 | 7.80% |
| Jun | 459 | 566 | 506 | 519,924 | 510,402 | 1,030,326 | |
| Jul | 338 | 285 | 314 | 3,912,961 | 2,666,842 | 6,579,803 | |
| Aug | 577 | 312 | 444 | 16,902,167 | 9,188,626 | 26,090,793 | |
| Sep | 341 | 260 | 298 | 11,838,744 | 10,154,752 | 21,993,496 | |
| Oct | 356 | 508 | 413 | 24,151,851 | 20,687,352 | 44,839,203 | |
| Nov | 294 | 442 | 342 | 28,113,813 | 19,966,420 | 48,080,233 | |
| Dec | 179 | 485 | 273 | 8,512,714 | 10,189,455 | 18,702,169 | |
| 2001 Jan | 194 | 475 | 261 | 25,163,041 | 19,030,730 | 44,193,771 | |
| Feb | 132 | 353 | 206 | 12,341,280 | 16,409,463 | 28,750,743 | |
| Mar | 120 | 358 | 200 | 12,774,822 | 19,531,522 | 32,306,344 | |
| Apr | 148 | 318 | 197 | 16,265,479 | 14,241,727 | 30,507,206 | |
| May | 171 | 220 | 190 | 14,769,251 | 11,701,815 | 26,471,066 | |
| Jun | 95 | 246 | 149 | 11,253,065 | 16,196,526 | 27,449,591 | 2564.17% |
| Jul | 78 | 165 | 106 | 9,606,444 | 9,383,328 | 18,989,772 | 188.61% |
| Aug | 79 | 186 | 123 | 6,132,888 | 10,096,063 | 16,228,951 | -37.80% |
| 2001 Total | 128 | 280 | 178 | 108,306,270 | 116,591,174 | 224,897,444 | 567.33% |

## 2.9 NEMAX 50 Future

### 2.9.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 2000 Total | 49,478 | 702,873 | | 2,964 | |
| 2001 1. Quarter | 54,048 | 1,003,093 | | 2,142 | |
| 2. Quarter | 44,235 | 1,407,318 | 14378.58% | 2,340 | 3766.83% |
| 3. Quarter | 20,361 | 659,780 | 1030.03% | 767 | 121.27% |
| Jun | 1,078 | 9,720 | | 61 | |
| Jul | 2,844 | 23,500 | | 145 | |
| Aug | 3,371 | 34,886 | | 202 | |
| Sep | 5,993 | 75,700 | | 451 | |
| Oct | 10,685 | 157,027 | | 720 | |
| Nov | 12,800 | 169,402 | | 636 | |
| Dec | 12,707 | 232,638 | | 750 | |
| 2001 Jan | 19,369 | 292,710 | | 772 | |
| Feb | 13,057 | 205,777 | | 479 | |
| Mar | 21,622 | 504,606 | | 892 | |
| Apr | 15,130 | 392,500 | | 628 | |
| May | 15,186 | 417,720 | | 769 | |
| Jun | 13,919 | 597,098 | 6042.98% | 943 | 1458.81% |
| Jul | 10,242 | 300,191 | 1177.41% | 363 | 150.54% |
| Aug | 10,119 | 359,589 | 930.75% | 404 | 100.27% |
| 2001 Total | 118,644 | 3,070,191 | 4407.96% | 5,249 | 1188.68% |

### 2.9.2 Open Interest and Market Share per Account Group

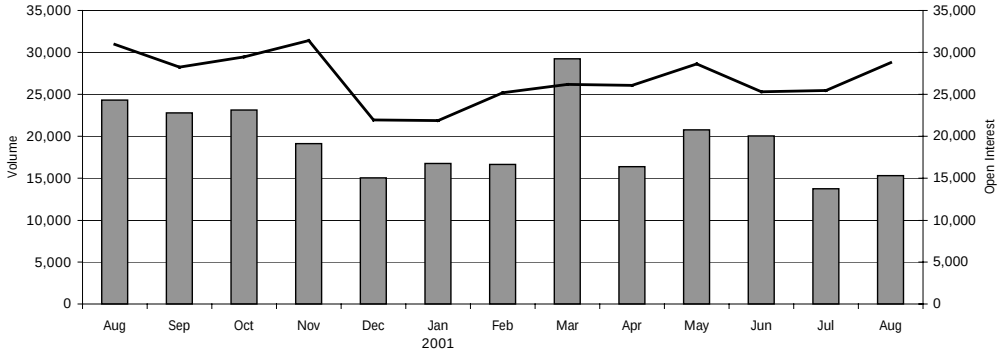
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 2000 Total | 24.05% | 35.62% | 40.33% | 69,968 | | 203 | |
| 2001 1. Quarter | 33.11% | 38.65% | 28.24% | 135,091 | | 208 | |
| 2. Quarter | 36.59% | 41.10% | 22.32% | 220,688 | 10923.38% | 323 | 2585.38% |
| 3. Quarter | 36.21% | 38.45% | 25.34% | 238,541 | 1626.56% | 244 | 187.23% |
| Jun | 16.57% | 21.90% | 61.53% | 2,002 | | 12 | |
| Jul | 19.00% | 26.02% | 54.99% | 7,221 | | 43 | |
| Aug | 19.30% | 25.80% | 54.89% | 13,816 | | 85 | |
| Sep | 18.29% | 33.20% | 48.51% | 16,670 | | 88 | |
| Oct | 22.46% | 36.28% | 41.26% | 48,062 | | 228 | |
| Nov | 26.02% | 33.46% | 40.51% | 69,782 | | 222 | |
| Dec | 27.11% | 40.54% | 32.35% | 69,968 | | 203 | |
| 2001 Jan | 32.95% | 37.79% | 29.26% | 113,649 | | 321 | |
| Feb | 30.63% | 36.00% | 33.37% | 137,163 | | 272 | |
| Mar | 34.22% | 40.22% | 25.55% | 135,091 | | 208 | |
| Apr | 41.12% | 35.14% | 23.74% | 205,562 | | 390 | |
| May | 38.43% | 38.40% | 23.17% | 249,231 | | 439 | |
| Jun | 32.32% | 46.90% | 20.78% | 220,688 | 10923.38% | 323 | 2585.38% |
| Jul | 38.85% | 37.07% | 24.08% | 236,706 | 3178.02% | 302 | 607.29% |
| Aug | 34.01% | 39.60% | 26.39% | 238,541 | 1626.56% | 244 | 187.23% |
| 2001 Total | 35.37% | 39.73% | 24.90% | 238,541 | 1626.56% | 244 | 187.23% |

# 2.10 SMI Options

## 2.10.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | 1,869,924 | 2,446,460 | 4,316,384 | | 93,853 | 218,149 | 218,149 | |
| 1998 Total | 50,320 | 1,583,376 | 1,810,722 | 3,394,098 | -21.37% | 109,631 | 122,671 | 232,302 | 6.49% |
| 1999 Total | 99,021 | 1,800,811 | 1,868,575 | 3,669,386 | 8.11% | 130,225 | 123,125 | 253,350 | 9.06% |
| 2000 Total | 76,228 | 1,671,478 | 1,802,891 | 3,474,369 | -5.31% | 131,547 | 133,260 | 264,808 | 4.52% |
| 2001 1. Quarter | 18,645 | 358,707 | 465,162 | 823,869 | -14.73% | 28,573 | 34,090 | 62,663 | -9.51% |
| 2. Quarter | 18,198 | 380,851 | 397,048 | 777,899 | -15.99% | 29,126 | 28,042 | 57,168 | -18.02% |
| 3. Quarter | 11,191 | 198,059 | 223,167 | 421,226 | -26.31% | 14,197 | 14,876 | 29,073 | -36.39% |
| 2000 Jan | 7,461 | 148,296 | 177,137 | 325,433 | -5.48% | 11,329 | 12,415 | 23,744 | 5.17% |
| Feb | 5,987 | 147,955 | 136,813 | 284,768 | 17.47% | 10,822 | 9,368 | 20,189 | 23.51% |
| Mar | 7,411 | 183,937 | 172,008 | 355,945 | 25.94% | 13,596 | 11,721 | 25,318 | 30.25% |
| Apr | 6,447 | 153,421 | 144,302 | 297,723 | 19.27% | 11,726 | 10,142 | 21,867 | 25.10% |
| May | 7,779 | 175,679 | 176,017 | 351,696 | 6.41% | 13,667 | 12,817 | 26,484 | 17.97% |
| Jun | 4,996 | 139,045 | 137,512 | 276,557 | -19.42% | 11,175 | 10,206 | 21,381 | -8.42% |
| Jul | 5,509 | 135,663 | 134,035 | 269,698 | -17.25% | 10,914 | 10,455 | 21,368 | -4.78% |
| Aug | 6,689 | 145,910 | 156,041 | 301,951 | 1.05% | 12,154 | 12,180 | 24,334 | 18.48% |
| Sep | 6,141 | 128,766 | 156,620 | 285,386 | -18.89% | 10,606 | 12,204 | 22,810 | -6.99% |
| Oct | 7,812 | 126,366 | 171,949 | 298,315 | 6.16% | 10,200 | 12,941 | 23,141 | 18.62% |
| Nov | 5,833 | 103,566 | 133,342 | 236,908 | -29.71% | 8,649 | 10,483 | 19,132 | -20.90% |
| Dec | 4,163 | 82,874 | 107,115 | 189,989 | -32.65% | 6,711 | 8,328 | 15,039 | -26.69% |
| 2001 Jan | 4,491 | 106,319 | 102,848 | 209,167 | -35.73% | 8,860 | 7,909 | 16,769 | -29.38% |
| Feb | 4,524 | 87,983 | 123,875 | 211,858 | -25.60% | 7,240 | 9,420 | 16,660 | -17.48% |
| Mar | 9,630 | 164,405 | 238,439 | 402,844 | 13.18% | 12,472 | 16,761 | 29,234 | 15.47% |
| Apr | 5,875 | 108,199 | 121,105 | 229,304 | -22.98% | 7,993 | 8,385 | 16,379 | -25.10% |
| May | 6,171 | 138,788 | 139,351 | 278,139 | -20.91% | 10,756 | 9,998 | 20,753 | -21.64% |
| Jun | 6,152 | 133,864 | 136,592 | 270,456 | -2.21% | 10,377 | 9,659 | 20,036 | -6.29% |
| Jul | 5,219 | 92,351 | 103,745 | 196,096 | -27.29% | 6,714 | 7,026 | 13,740 | -35.70% |
| Aug | 5,972 | 105,708 | 119,422 | 225,130 | -25.44% | 7,483 | 7,850 | 15,333 | -36.99% |
| 2001 Total | 48,034 | 937,617 | 1,085,377 | 2,022,994 | -17.89% | 71,896 | 77,008 | 148,904 | -19.37% |

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



## SMI Options

### 2.10.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | | | 394,937 | | 19,105 | 30,384 | 49,490 | |
| 1998 Total | 28.39% | 2.34% | 69.27% | 196,941 | 261,232 | 458,173 | 16.01% | 9,095 | 10,764 | 19,859 | -19.75% |
| 1999 Total | 24.14% | 4.00% | 71.85% | 125,077 | 144,260 | 269,337 | -41.21% | 9,313 | 9,595 | 18,908 | -4.78% |
| 2000 Total | 22.92% | 6.32% | 70.76% | 133,579 | 146,249 | 279,828 | 3.90% | 10,867 | 11,107 | 21,975 | 16.22% |
| 2001 1. Quarter | 28.81% | 8.39% | 62.80% | 173,211 | 173,358 | 346,569 | 14.38% | 13,666 | 12,517 | 26,183 | 22.85% |
| 2. Quarter | 27.96% | 9.52% | 62.52% | 170,217 | 167,533 | 337,750 | 6.09% | 13,406 | 11,926 | 25,331 | 7.60% |
| 3. Quarter | 32.26% | 6.96% | 60.78% | 204,337 | 187,847 | 392,184 | -3.59% | 15,699 | 13,080 | 28,779 | -7.07% |
| 2000 Jan | 22.41% | 5.08% | 72.51% | 126,950 | 137,222 | 264,172 | -9.47% | 9,552 | 9,085 | 18,637 | 11.60% |
| Feb | 22.68% | 4.46% | 72.87% | 142,087 | 148,809 | 290,896 | -8.14% | 10,559 | 9,789 | 20,348 | 13.20% |
| Mar | 24.90% | 4.62% | 70.48% | 154,819 | 148,180 | 302,999 | 0.47% | 11,533 | 9,780 | 21,313 | 25.41% |
| Apr | 20.38% | 3.87% | 75.75% | 159,998 | 162,899 | 322,897 | -1.97% | 12,025 | 10,831 | 22,856 | 20.37% |
| May | 22.63% | 12.83% | 64.53% | 175,304 | 188,211 | 363,515 | -4.08% | 13,317 | 12,768 | 26,085 | 17.80% |
| Jun | 18.03% | 8.65% | 73.32% | 162,167 | 156,183 | 318,350 | -14.72% | 12,505 | 11,037 | 23,542 | 8.67% |
| Jul | 23.89% | 5.84% | 70.26% | 173,444 | 174,534 | 347,978 | 31.37% | 13,550 | 12,485 | 26,035 | 42.64% |
| Aug | 26.00% | 5.01% | 68.99% | 197,912 | 208,864 | 406,776 | 41.72% | 15,715 | 15,252 | 30,967 | 57.47% |
| Sep | 23.84% | 7.46% | 68.70% | 175,426 | 193,162 | 368,588 | 25.45% | 14,084 | 14,178 | 28,262 | 40.15% |
| Oct | 23.43% | 4.91% | 71.66% | 179,989 | 205,939 | 385,928 | 23.23% | 14,438 | 15,031 | 29,469 | 37.08% |
| Nov | 24.71% | 6.79% | 68.50% | 186,793 | 222,402 | 409,195 | 11.30% | 15,090 | 16,322 | 31,412 | 23.25% |
| Dec | 21.38% | 5.40% | 73.22% | 133,579 | 146,249 | 279,828 | 3.90% | 10,867 | 11,107 | 21,975 | 16.22% |
| 2001 Jan | 29.61% | 11.10% | 59.29% | 136,982 | 139,649 | 276,631 | 4.72% | 11,275 | 10,582 | 21,857 | 17.28% |
| Feb | 28.99% | 6.70% | 64.31% | 155,911 | 165,075 | 320,986 | 10.34% | 12,786 | 12,437 | 25,222 | 23.96% |
| Mar | 28.30% | 7.88% | 63.82% | 173,211 | 173,358 | 346,569 | 14.38% | 13,666 | 12,517 | 26,183 | 22.85% |
| Apr | 28.63% | 9.44% | 61.93% | 171,936 | 174,896 | 346,832 | 7.41% | 13,523 | 12,548 | 26,071 | 14.07% |
| May | 29.06% | 10.12% | 60.82% | 187,306 | 191,395 | 378,701 | 4.18% | 14,859 | 13,770 | 28,629 | 9.75% |
| Jun | 26.28% | 8.97% | 64.75% | 170,217 | 167,533 | 337,750 | 6.09% | 13,406 | 11,926 | 25,331 | 7.60% |
| Jul | 32.49% | 6.43% | 61.08% | 175,090 | 167,224 | 342,314 | -1.63% | 13,666 | 11,788 | 25,454 | -2.23% |
| Aug | 32.07% | 7.42% | 60.51% | 204,337 | 187,847 | 392,184 | -3.59% | 15,699 | 13,080 | 28,779 | -7.07% |
| 2001 Total | 29.20% | 8.53% | 62.27% | 204,337 | 187,847 | 392,184 | -3.59% | 15,699 | 13,080 | 28,779 | -7.07% |

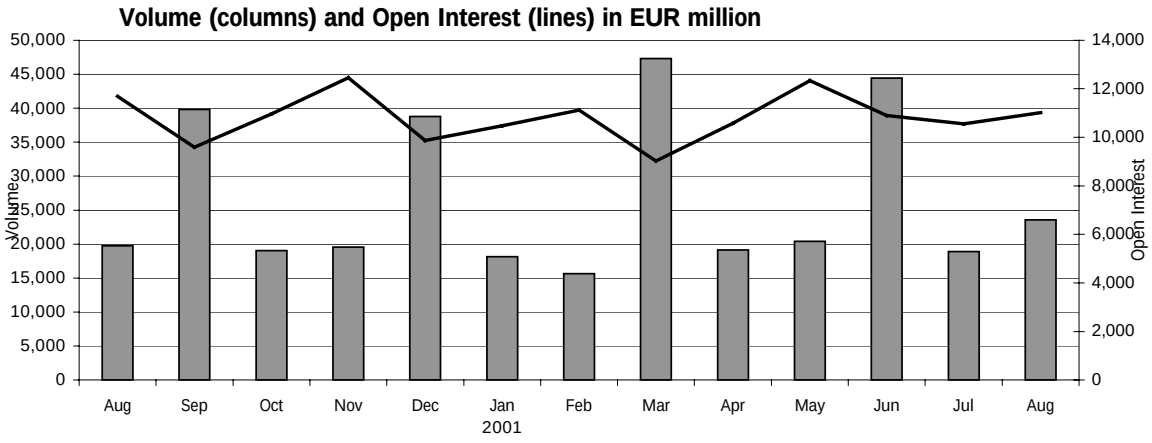
### 2.10.3 Paid Premiums

| | Paid Premiums - Ø Contract in CHF | | | Paid Premiums in CHF | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 1,756 | 1,248 | 1,468 | 3,283,365,074 | 3,052,430,816 | 6,335,795,890 | |
| 1998 Total | 2,493 | 2,367 | 2,426 | 3,947,162,626 | 4,286,139,766 | 8,233,302,392 | 29.95% |
| 1999 Total | 1,600 | 1,475 | 1,536 | 2,880,879,093 | 2,756,787,211 | 5,637,666,304 | -31.53% |
| 2000 Total | 1,971 | 1,317 | 1,632 | 3,294,474,569 | 2,375,288,230 | 5,669,762,799 | 0.57% |
| 2001 1. Quarter | 1,378 | 1,735 | 1,580 | 494,308,263 | 807,020,353 | 1,301,328,616 | -17.39% |
| 2. Quarter | 1,741 | 1,411 | 1,572 | 662,990,144 | 560,172,069 | 1,223,162,213 | -22.35% |
| 3. Quarter | 1,198 | 1,660 | 1,443 | 237,357,456 | 370,400,130 | 607,757,586 | -36.19% |
| 2000 Jan | 1,667 | 1,592 | 1,626 | 247,177,353 | 281,951,831 | 529,129,184 | -30.78% |
| Feb | 1,540 | 1,701 | 1,617 | 227,787,671 | 232,659,104 | 460,446,775 | 13.10% |
| Mar | 1,736 | 1,548 | 1,645 | 319,383,605 | 266,263,701 | 585,647,306 | 30.89% |
| Apr | 1,879 | 1,064 | 1,484 | 288,316,819 | 153,501,271 | 441,818,090 | 24.63% |
| May | 2,293 | 945 | 1,618 | 402,803,084 | 166,356,733 | 569,159,817 | 37.08% |
| Jun | 2,702 | 1,372 | 2,040 | 375,681,953 | 188,613,507 | 564,295,460 | 27.65% |
| Jul | 2,426 | 1,248 | 1,840 | 329,053,057 | 167,273,153 | 496,326,210 | 9.34% |
| Aug | 2,109 | 951 | 1,510 | 307,702,591 | 148,370,901 | 456,073,492 | 8.12% |
| Sep | 2,103 | 1,474 | 1,758 | 270,826,587 | 230,864,532 | 501,691,119 | 6.25% |
| Oct | 1,334 | 1,347 | 1,341 | 168,522,685 | 231,649,128 | 400,171,813 | -4.81% |
| Nov | 1,394 | 1,154 | 1,259 | 144,390,789 | 153,876,355 | 298,267,144 | -44.13% |
| Dec | 2,568 | 1,437 | 1,930 | 212,828,375 | 153,908,014 | 366,736,389 | -27.34% |
| 2001 Jan | 1,500 | 1,368 | 1,435 | 159,482,202 | 140,740,306 | 300,222,508 | -43.26% |
| Feb | 1,302 | 1,372 | 1,343 | 114,595,722 | 169,980,269 | 284,575,991 | -38.20% |
| Mar | 1,340 | 2,081 | 1,779 | 220,230,339 | 496,299,778 | 716,530,117 | 22.35% |
| Apr | 1,390 | 1,627 | 1,515 | 150,434,186 | 197,042,594 | 347,476,780 | -21.35% |
| May | 1,969 | 1,233 | 1,600 | 273,261,848 | 171,873,047 | 445,134,895 | -21.79% |
| Jun | 1,788 | 1,400 | 1,592 | 239,294,110 | 191,256,428 | 430,550,538 | -23.70% |
| Jul | 1,103 | 1,653 | 1,394 | 101,831,837 | 171,458,705 | 273,290,542 | -44.94% |
| Aug | 1,282 | 1,666 | 1,486 | 135,525,619 | 198,941,425 | 334,467,044 | -26.66% |
| 2001 Total | 1,487 | 1,601 | 1,548 | 1,394,655,863 | 1,737,592,552 | 3,132,248,415 | -23.66% |

# 2.11 SMI Futures

## 2.11.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in CHF million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | 1,810,698 | | 471,849 | |
| 1998 Total | 154,947 | 4,445,396 | 145.51% | 653,479 | 38.49% |
| 1999 Total | 747,664 | 6,515,036 | 46.56% | 464,382 | -28.94% |
| 2000 Total | 505,653 | 4,586,219 | -29.61% | 350,732 | -24.47% |
| | | | | | |
| 2001 1. Quarter | 109,518 | 1,080,815 | -27.11% | 81,151 | -23.05% |
| 2. Quarter | 125,665 | 1,138,646 | -0.88% | 83,966 | -4.61% |
| 3. Quarter | 103,314 | 621,658 | 26.12% | 42,466 | 6.14% |
| | | | | | |
| 2000 Jan | 52,867 | 400,773 | -43.39% | 29,216 | -43.51% |
| Feb | 54,357 | 383,871 | -21.97% | 27,003 | -22.29% |
| Mar | 61,648 | 698,220 | 2.65% | 49,245 | 1.41% |
| Apr | 44,068 | 330,689 | -16.69% | 24,515 | -14.39% |
| May | 51,330 | 336,367 | -24.41% | 25,820 | -17.25% |
| Jun | 36,254 | 481,664 | -35.79% | 37,689 | -29.05% |
| Jul | 29,953 | 253,877 | -49.55% | 20,236 | -42.86% |
| Aug | 36,329 | 239,033 | -49.87% | 19,774 | -40.22% |
| Sep | 40,498 | 494,709 | -30.85% | 39,841 | -21.03% |
| Oct | 37,653 | 243,466 | -43.19% | 19,038 | -36.13% |
| Nov | 32,342 | 241,732 | -38.83% | 19,587 | -32.57% |
| Dec | 28,354 | 481,818 | -7.97% | 38,769 | 0.42% |
| 2001 Jan | 30,669 | 226,814 | -43.41% | 18,156 | -37.86% |
| Feb | 24,178 | 200,345 | -47.81% | 15,681 | -41.93% |
| Mar | 54,671 | 653,656 | -6.38% | 47,314 | -3.92% |
| Apr | 38,805 | 268,564 | -18.79% | 19,150 | -21.89% |
| May | 38,235 | 271,124 | -19.40% | 20,413 | -20.94% |
| Jun | 48,625 | 598,958 | 24.35% | 44,404 | 17.82% |
| Jul | 46,723 | 270,895 | 6.70% | 18,876 | -6.72% |
| Aug | 56,591 | 350,763 | 46.74% | 23,590 | 19.30% |
| | | | | | |
| 2001 Total | 338,497 | 2,841,119 | -9.07% | 207,582 | -11.10% |



## SMI Futures

### 2.11.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Intererst in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 18.46% | 28.97% | 52.57% | 18,969 | | 5,943 | |
| 1998 Total | 44.41% | 14.92% | 40.68% | 113,650 | 499.14% | 8,148 | 37.11% |
| 1999 Total | 42.66% | 21.80% | 35.54% | 123,273 | 8.47% | 9,396 | 15.32% |
| 2000 Total | 40.04% | 23.86% | 36.10% | 119,945 | -2.70% | 9,871 | 5.06% |
| 2001 1. Quarter | 37.30% | 24.48% | 38.22% | 126,327 | -4.55% | 9,025 | -7.72% |
| 2. Quarter | 35.00% | 20.62% | 44.39% | 149,139 | 28.08% | 10,890 | 19.71% |
| 3. Quarter | 29.06% | 28.62% | 42.32% | 167,282 | 17.94% | 11,020 | -5.73% |
| 2000 Jan | 32.46% | 31.10% | 36.44% | 144,882 | 11.54% | 10,070 | 7.29% |
| Feb | 33.79% | 29.33% | 36.88% | 158,819 | 6.97% | 10,997 | 4.73% |
| Mar | 49.01% | 22.20% | 28.79% | 132,343 | 26.04% | 9,780 | 31.49% |
| Apr | 33.49% | 25.93% | 40.58% | 130,071 | 18.04% | 9,654 | 19.65% |
| May | 31.46% | 29.29% | 39.26% | 146,553 | 10.15% | 11,374 | 24.41% |
| Jun | 51.20% | 21.78% | 27.02% | 116,444 | -1.48% | 9,097 | 11.13% |
| Jul | 32.93% | 22.24% | 44.83% | 147,090 | 9.85% | 11,860 | 29.15% |
| Aug | 33.11% | 23.13% | 43.75% | 141,836 | -10.71% | 11,690 | 4.64% |
| Sep | 47.93% | 19.70% | 32.37% | 121,392 | -7.80% | 9,593 | 5.06% |
| Oct | 30.75% | 23.90% | 45.35% | 136,313 | -10.75% | 10,952 | -0.05% |
| Nov | 32.36% | 23.32% | 44.32% | 155,336 | -8.51% | 12,452 | -1.17% |
| Dec | 45.28% | 18.51% | 36.22% | 119,945 | -2.70% | 9,871 | 5.06% |
| 2001 Jan | 29.61% | 27.86% | 42.53% | 129,841 | -10.38% | 10,474 | 4.01% |
| Feb | 32.61% | 23.48% | 43.92% | 144,103 | -9.27% | 11,124 | 1.15% |
| Mar | 41.40% | 23.62% | 34.98% | 126,327 | -4.55% | 9,025 | -7.72% |
| Apr | 27.78% | 20.27% | 51.95% | 144,197 | 10.86% | 10,573 | 9.52% |
| May | 27.04% | 21.54% | 51.41% | 164,276 | 12.09% | 12,332 | 8.42% |
| Jun | 41.83% | 20.36% | 37.82% | 149,139 | 28.08% | 10,890 | 19.71% |
| Jul | 30.32% | 28.19% | 41.48% | 152,899 | 3.95% | 10,551 | -11.04% |
| Aug | 28.08% | 28.96% | 42.96% | 167,282 | 17.94% | 11,020 | -5.73% |
| 2001 Total | 34.57% | 23.84% | 41.59% | 167,282 | 17.94% | 11,020 | -5.73% |

# 2.12 FOX Options

## 2.12.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 27 | 32 | 620 | 652 | | 1 | 15 | 16 | |
| 2000 Total | 1,313 | 23,406 | 27,520 | 50,926 | 7710.74% | 697 | 812 | 1,509 | 9271.56% |
| 2001 1. Quarter | 172 | 2,209 | 1,976 | 4,185 | -78.86% | 43 | 42 | 86 | -86.08% |
| 2. Quarter | 12 | 40 | 108 | 148 | -99.20% | 1 | 2 | 3 | -99.50% |
| 3. Quarter | 22 | 372 | 258 | 630 | -79.97% | 6 | 4 | 9 | -89.44% |
| 2000 Jan | 70 | 976 | 3,330 | 4,306 | | 32 | 92 | 124 | |
| Feb | 128 | 3,645 | 5,468 | 9,113 | | 120 | 166 | 287 | |
| Mar | 171 | 2,044 | 4,336 | 6,380 | | 70 | 134 | 204 | |
| Apr | 183 | 3,731 | 3,722 | 7,453 | | 116 | 110 | 226 | |
| May | 173 | 2,218 | 3,001 | 5,219 | | 70 | 107 | 177 | |
| Jun | 151 | 3,278 | 2,491 | 5,769 | | 98 | 73 | 171 | |
| Jul | 60 | 1,633 | 368 | 2,001 | | 48 | 11 | 59 | |
| Aug | 34 | 538 | 606 | 1,144 | | 13 | 17 | 29 | |
| Sep | 75 | 648 | 852 | 1,500 | 4587.50% | 17 | 22 | 40 | 6321.40% |
| Oct | 149 | 2,299 | 2,471 | 4,770 | | 56 | 59 | 115 | |
| Nov | 51 | 753 | 334 | 1,087 | 649.66% | 17 | 7 | 25 | 660.15% |
| Dec | 68 | 1,643 | 541 | 2,184 | 359.79% | 39 | 14 | 53 | 336.56% |
| 2001 Jan | 59 | 653 | 707 | 1,360 | -68.42% | 15 | 16 | 31 | -75.16% |
| Feb | 74 | 1,006 | 922 | 1,928 | -78.84% | 19 | 20 | 38 | -86.58% |
| Mar | 39 | 550 | 347 | 897 | -85.94% | 10 | 6 | 16 | -92.05% |
| Apr | 5 | 20 | 39 | 59 | -99.21% | 0 | 1 | 1 | -99.51% |
| May | 4 | 0 | 43 | 43 | -99.18% | 0 | 1 | 1 | -99.47% |
| Jun | 3 | 20 | 26 | 46 | -99.20% | 0 | 0 | 1 | -99.51% |
| Jul | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Aug | 22 | 372 | 258 | 630 | -44.93% | 6 | 4 | 9 | -68.29% |
| 2001 Total | 206 | 2,621 | 2,342 | 4,963 | -88.01% | 50 | 48 | 98 | -92.34% |

## 2.12.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 4.22% | 0.00% | 95.78% | 0 | 415 | 415 | | 0 | 11 | 11 | |
| 2000 Total | 37.55% | 3.00% | 59.45% | 1,279 | 1,031 | 2,310 | 456.63% | 32 | 25 | 57 | 433.27% |
| 2001 1. Quarter | 34.42% | 0.00% | 65.58% | 10 | 124 | 134 | -98.91% | 0 | 3 | 4 | -99.07% |
| 2. Quarter | 50.00% | 0.00% | 50.00% | 20 | 46 | 66 | -97.65% | 0 | 1 | 1 | -98.50% |
| 3. Quarter | 3.65% | 0.00% | 96.35% | 392 | 264 | 656 | -68.19% | 6 | 4 | 10 | -82.99% |
| 2000 Jan | 11.61% | 23.22% | 65.16% | 836 | 2,953 | 3,789 | | 27 | 82 | 110 | |
| Feb | 45.31% | 1.37% | 53.32% | 3,770 | 7,459 | 11,229 | | 124 | 219 | 343 | |
| Mar | 43.69% | 0.69% | 55.62% | 4,609 | 7,709 | 12,318 | | 152 | 233 | 385 | |
| Apr | 40.79% | 0.40% | 58.80% | 5,247 | 6,471 | 11,718 | | 171 | 194 | 366 | |
| May | 36.36% | 0.38% | 63.27% | 5,793 | 6,824 | 12,617 | | 188 | 205 | 394 | |
| Jun | 31.93% | 0.55% | 67.52% | 1,824 | 985 | 2,809 | | 55 | 30 | 84 | |
| Jul | 37.22% | 5.82% | 56.96% | 2,035 | 777 | 2,812 | | 60 | 23 | 82 | |
| Aug | 43.40% | 9.27% | 47.33% | 1,272 | 790 | 2,062 | | 36 | 22 | 59 | |
| Sep | 25.33% | 1.00% | 73.67% | 873 | 797 | 1,670 | 15081.82% | 23 | 21 | 44 | 20876.76% |
| Oct | 43.40% | 0.57% | 56.03% | 1,578 | 1,425 | 3,003 | 27200.00% | 38 | 34 | 73 | 34521.22% |
| Nov | 28.84% | 0.00% | 71.16% | 1,467 | 1,436 | 2,903 | 1760.90% | 36 | 35 | 70 | 1924.36% |
| Dec | 41.76% | 1.60% | 56.64% | 1,279 | 1,031 | 2,310 | 456.63% | 32 | 25 | 57 | 433.27% |
| 2001 Jan | 39.04% | 0.00% | 60.96% | 768 | 1,164 | 1,932 | -49.01% | 18 | 28 | 47 | -57.54% |
| Feb | 35.58% | 0.00% | 64.42% | 1,187 | 1,314 | 2,501 | -77.73% | 25 | 30 | 55 | -84.08% |
| Mar | 24.92% | 0.00% | 75.08% | 10 | 124 | 134 | -98.91% | 0 | 3 | 4 | -99.07% |
| Apr | 50.00% | 0.00% | 50.00% | 30 | 143 | 173 | -98.52% | 1 | 4 | 4 | -98.83% |
| May | 50.00% | 0.00% | 50.00% | 30 | 120 | 150 | -98.81% | 1 | 3 | 4 | -99.02% |
| Jun | 50.00% | 0.00% | 50.00% | 20 | 46 | 66 | -97.65% | 0 | 1 | 1 | -98.50% |
| Jul | | | | 20 | 26 | 46 | -98.36% | 0 | 1 | 1 | -98.86% |
| Aug | 3.65% | 0.00% | 96.35% | 392 | 264 | 656 | -68.19% | 6 | 4 | 10 | -82.99% |
| 2001 Total | 30.98% | 0.00% | 69.02% | 392 | 264 | 656 | -68.19% | 6 | 4 | 10 | -82.99% |

### 2.12.3 Paid Premiums

| | Paid Premiums - Ø Contract in CHF | | | Paid Premiums in CHF | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 322 | 400 | 397 | 10,312 | 248,210 | 258,522 | |
| 2000 Total | 1,450 | 1,412 | 1,430 | 33,939,877 | 38,862,551 | 72,802,428 | 28061.02% |
| 2001 1. Quarter | 603 | 1,911 | 1,221 | 1,332,640 | 3,776,545 | 5,109,185 | -82.06% |
| 2. Quarter | 485 | 2,833 | 2,198 | 19,400 | 305,960 | 325,360 | -98.78% |
| 3. Quarter | 525 | 347 | 452 | 195,146 | 89,402 | 284,548 | -94.25% |
| 2000 Jan | 1,461 | 594 | 790 | 1,425,960 | 1,977,620 | 3,403,580 | |
| Feb | 1,980 | 1,345 | 1,599 | 7,215,865 | 7,352,015 | 14,567,880 | |
| Mar | 2,110 | 1,430 | 1,648 | 4,312,234 | 6,201,070 | 10,513,304 | |
| Apr | 1,657 | 2,192 | 1,924 | 6,182,140 | 8,157,886 | 14,340,026 | |
| May | 1,147 | 1,376 | 1,279 | 2,543,580 | 4,129,210 | 6,672,790 | |
| Jun | 1,081 | 826 | 971 | 3,543,438 | 2,057,595 | 5,601,033 | |
| Jul | 913 | 1,177 | 962 | 1,491,745 | 433,215 | 1,924,960 | |
| Aug | 3,227 | 2,122 | 2,642 | 1,736,105 | 1,286,170 | 3,022,275 | |
| Sep | 1,041 | 809 | 909 | 674,640 | 689,110 | 1,363,750 | 13124.88% |
| Oct | 770 | 1,869 | 1,339 | 1,770,450 | 4,617,220 | 6,387,670 | |
| Nov | 748 | 642 | 716 | 563,415 | 214,540 | 777,955 | 1704.58% |
| Dec | 1,510 | 3,229 | 1,936 | 2,480,305 | 1,746,900 | 4,227,205 | 1961.05% |
| 2001 Jan | 1,043 | 1,401 | 1,229 | 681,130 | 990,370 | 1,671,500 | -50.89% |
| Feb | 456 | 2,660 | 1,510 | 458,510 | 2,452,750 | 2,911,260 | -80.02% |
| Mar | 351 | 961 | 587 | 193,000 | 333,425 | 526,425 | -94.99% |
| Apr | 410 | 2,971 | 2,103 | 8,200 | 115,880 | 124,080 | -99.13% |
| May | | 2,858 | 2,858 | 0 | 122,900 | 122,900 | -98.16% |
| Jun | 560 | 2,584 | 1,704 | 11,200 | 67,180 | 78,380 | -98.60% |
| Jul | | | | 0 | 0 | 0 | -100.00% |
| Aug | 525 | 347 | 452 | 195,146 | 89,402 | 284,548 | -90.58% |
| 2001 Total | 590 | 1,781 | 1,152 | 1,547,186 | 4,171,907 | 5,719,093 | -90.48% |

## 2.13 FOX Futures

### 2.13.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1999 Total | 82 | 741 | | 21 | |
| 2000 Total | 5,730 | 109,822 | 14720.78% | 3,153 | 15242.64% |
| 2001 1. Quarter | 934 | 19,060 | -38.25% | 351 | -65.48% |
| 2. Quarter | 675 | 18,340 | -37.90% | 331 | -62.38% |
| 3. Quarter | 267 | 5,278 | -36.71% | 81 | -65.15% |
| 2000 Jan | 159 | 1,675 | | 58 | |
| Feb | 381 | 9,879 | | 319 | |
| Mar | 993 | 19,313 | | 639 | |
| Apr | 567 | 6,661 | | 197 | |
| May | 576 | 7,232 | | 218 | |
| Jun | 593 | 15,641 | | 463 | |
| Jul | 366 | 4,777 | | 139 | |
| Aug | 289 | 3,563 | | 93 | |
| Sep | 609 | 14,133 | 128381.82% | 378 | 179468.71% |
| Oct | 409 | 6,334 | 158250.00% | 144 | 187132.15% |
| Nov | 296 | 4,847 | 2424.48% | 113 | 2405.79% |
| Dec | 492 | 15,767 | 2852.62% | 392 | 2387.53% |
| 2001 Jan | 258 | 2,907 | 73.55% | 65 | 12.72% |
| Feb | 260 | 2,610 | -73.58% | 49 | -84.52% |
| Mar | 416 | 13,543 | -29.88% | 236 | -63.08% |
| Apr | 155 | 2,374 | -64.36% | 41 | -79.32% |
| May | 132 | 1,959 | -72.91% | 38 | -82.56% |
| Jun | 388 | 14,007 | -10.45% | 252 | -45.68% |
| Jul | 123 | 2,735 | -42.75% | 43 | -69.08% |
| Aug | 144 | 2,543 | -28.63% | 38 | -59.25% |
| 2001 Total | 1,876 | 42,678 | -37.91% | 762 | -64.16% |

## 2.13.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1999 Total | 4.52% | 0.40% | 95.07% | 238 | | 8 | |
| 2000 Total | 49.68% | 2.22% | 48.11% | 6,650 | 2694.12% | 155 | 1878.25% |
| 2001 1. Quarter | 62.08% | 0.31% | 37.60% | 5,154 | -22.05% | 82 | -60.32% |
| 2. Quarter | 58.19% | 1.61% | 40.20% | 6,026 | -5.55% | 102 | -43.10% |
| 3. Quarter | 62.59% | 2.65% | 34.76% | 5,528 | -18.49% | 79 | -56.33% |
| 2000 Jan | 11.56% | 0.54% | 87.90% | 306 | | 10 | |
| Feb | 44.03% | 0.95% | 55.02% | 7,067 | | 229 | |
| Mar | 47.44% | 3.74% | 48.82% | 6,612 | | 208 | |
| Apr | 39.81% | 4.01% | 56.17% | 6,356 | | 201 | |
| May | 38.23% | 3.39% | 58.38% | 7,212 | | 207 | |
| Jun | 51.44% | 2.69% | 45.88% | 6,380 | | 179 | |
| Jul | 45.46% | 1.26% | 53.29% | 6,048 | | 163 | |
| Aug | 57.87% | 4.11% | 38.02% | 6,782 | | 180 | |
| Sep | 53.99% | 1.03% | 44.98% | 5,813 | 96783.33% | 144 | 126439.71% |
| Oct | 60.63% | 1.60% | 37.76% | 6,979 | 87137.50% | 170 | 104201.41% |
| Nov | 56.13% | 0.69% | 43.18% | 8,200 | 12138.81% | 187 | 11212.27% |
| Dec | 57.30% | 1.24% | 41.46% | 6,650 | 2694.12% | 155 | 1878.25% |
| 2001 Jan | 63.12% | 1.26% | 35.62% | 6,769 | 2112.09% | 148 | 1386.29% |
| Feb | 67.66% | 0.31% | 32.03% | 6,832 | -3.33% | 120 | -47.87% |
| Mar | 60.78% | 0.11% | 39.11% | 5,154 | -22.05% | 82 | -60.32% |
| Apr | 61.29% | 2.44% | 36.27% | 6,449 | 1.46% | 124 | -38.19% |
| May | 65.80% | 0.00% | 34.20% | 6,747 | -6.45% | 128 | -38.13% |
| Jun | 56.60% | 1.70% | 41.70% | 6,026 | -5.55% | 102 | -43.10% |
| Jul | 57.22% | 0.91% | 41.86% | 6,244 | 3.24% | 100 | -39.00% |
| Aug | 68.36% | 4.52% | 27.11% | 5,528 | -18.49% | 79 | -56.33% |
| 2001 Total | 60.47% | 1.16% | 38.37% | 5,528 | -18.49% | 79 | -56.33% |

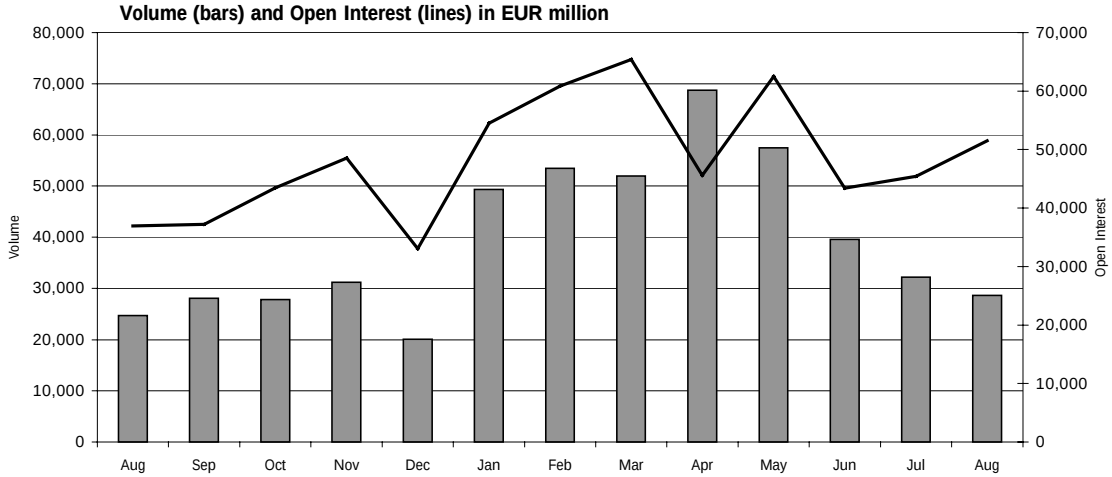
# 3 Eurex – Equity Products

## 3.1 Options on DAX Component Equities

### 3.1.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 739,767 | 6,084,694 | 3,933,436 | 10,018,130 | - | | | 152,627 | - |
| 1997 Total | 934,721 | 6,303,327 | 3,329,362 | 9,632,689 | -3.85% | 124,814 | 62,499 | 187,314 | 30.67% |
| 1998 Total | 1,037,799 | 19,234,980 | 11,340,880 | 30,575,860 | 217.42% | 195,737 | 104,734 | 308,145 | 64.51% |
| 1999 Total | 932,291 | 20,824,415 | 15,298,902 | 36,123,317 | 18.14% | 157,062 | 110,180 | 267,242 | -13.27% |
| 2000 Total | 1,023,720 | 28,015,187 | 20,733,100 | 48,748,287 | 34.95% | 218,090 | 156,973 | 375,063 | 40.35% |
| 2001 1. Quarter | 315,678 | 9,740,562 | 8,819,233 | 18,559,795 | 53.82% | 82,288 | 72,433 | 154,721 | 45.36% |
| 2. Quarter | 279,826 | 12,847,821 | 10,818,077 | 23,665,898 | 70.15% | 86,464 | 79,351 | 165,815 | 52.43% |
| 3. Quarter | 201,258 | 5,688,304 | 5,442,816 | 11,131,120 | 54.38% | 31,921 | 28,938 | 60,859 | 15.44% |
| 2000 Jan | 95,045 | 2,217,089 | 1,633,952 | 3,851,041 | 55.11% | 20,128 | 14,937 | 35,065 | 53.19% |
| Feb | 93,350 | 2,383,906 | 1,552,986 | 3,936,892 | 59.98% | 20,992 | 14,388 | 35,380 | 41.55% |
| Mar | 103,513 | 2,425,083 | 1,853,294 | 4,278,377 | 38.31% | 20,653 | 15,339 | 35,992 | 45.55% |
| Apr | 66,594 | 2,207,200 | 1,667,040 | 3,874,240 | 24.70% | 17,520 | 13,889 | 31,409 | 51.01% |
| May | 85,543 | 3,567,425 | 2,371,942 | 5,939,367 | 66.76% | 27,739 | 19,228 | 46,967 | 74.98% |
| Jun | 76,299 | 2,535,926 | 1,559,655 | 4,095,581 | 43.90% | 18,783 | 11,623 | 30,406 | 52.57% |
| Jul | 82,338 | 1,943,190 | 1,620,639 | 3,563,829 | 29.54% | 15,717 | 12,257 | 27,974 | 30.93% |
| Aug | 81,388 | 2,178,405 | 1,468,117 | 3,646,522 | 38.49% | 15,225 | 9,520 | 24,745 | 40.48% |
| Sep | 84,174 | 2,266,810 | 1,703,812 | 3,970,622 | 29.60% | 16,520 | 11,560 | 28,081 | 55.30% |
| Oct | 84,072 | 2,276,029 | 1,825,790 | 4,101,819 | 37.82% | 16,204 | 11,618 | 27,823 | 43.24% |
| Nov | 89,109 | 2,445,233 | 2,054,412 | 4,499,645 | 28.98% | 17,333 | 13,842 | 31,176 | 25.02% |
| Dec | 82,295 | 1,568,891 | 1,421,461 | 2,990,352 | -18.28% | 11,275 | 8,771 | 20,046 | -21.81% |
| 2001 Jan | 113,699 | 3,020,109 | 2,518,682 | 5,538,791 | 43.83% | 27,776 | 21,531 | 49,306 | 40.61% |
| Feb | 90,450 | 3,156,306 | 2,971,595 | 6,127,901 | 55.65% | 27,598 | 25,868 | 53,466 | 51.12% |
| Mar | 111,529 | 3,564,147 | 3,328,956 | 6,893,103 | 61.11% | 26,915 | 25,034 | 51,949 | 44.33% |
| Apr | 94,711 | 4,680,620 | 3,805,114 | 8,485,734 | 119.03% | 35,676 | 33,091 | 68,767 | 118.94% |
| May | 90,276 | 4,564,527 | 3,833,790 | 8,398,317 | 41.40% | 30,305 | 27,175 | 57,480 | 22.38% |
| Jun | 94,839 | 3,602,674 | 3,179,173 | 6,781,847 | 65.59% | 20,483 | 19,085 | 39,568 | 30.13% |
| Jul | 93,595 | 2,542,495 | 2,562,893 | 5,105,388 | 43.26% | 16,116 | 16,119 | 32,236 | 15.23% |
| Aug | 107,663 | 3,145,809 | 2,879,923 | 6,025,732 | 65.25% | 15,805 | 12,819 | 28,624 | 15.67% |
| 2001 Total | 796,762 | 28,276,687 | 25,080,126 | 53,356,813 | 60.78% | 200,672 | 180,723 | 381,395 | 42.34% |

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



## Options on DAX Component Equities

### 3.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 26.01% | 13.10% | 60.89% | 277,576 | 194,173 | 471,749 | - | | | | |
| 1997 Total | 28.48% | 11.72% | 59.80% | 268,590 | 147,871 | 416,461 | -11.72% | 23,162 | 11,927 | 35,089 | - |
| 1998 Total | 24.91% | 13.99% | 61.10% | 1,228,506 | 812,996 | 2,041,502 | 390.20% | 6,782 | 3,846 | 10,627 | -36.97% |
| 1999 Total | 22.94% | 17.62% | 59.44% | 2,089,313 | 1,751,394 | 3,840,707 | 88.13% | 14,366 | 10,495 | 24,861 | 133.93% |
| 2000 Total | 24.94% | 16.46% | 58.60% | 2,872,901 | 2,156,514 | 5,029,415 | 30.95% | 20,371 | 12,690 | 33,060 | 32.98% |
| 2001 1. Quarter | 30.01% | 20.19% | 49.80% | 4,809,166 | 4,273,539 | 9,082,705 | 77.86% | 35,830 | 29,530 | 65,360 | 74.47% |
| 2. Quarter | 32.15% | 18.83% | 49.02% | 4,110,701 | 3,116,984 | 7,227,685 | 73.17% | 25,650 | 17,755 | 43,405 | 47.64% |
| 3. Quarter | 20.83% | 18.49% | 60.68% | 5,673,236 | 3,898,517 | 9,571,753 | 72.24% | 32,664 | 18,795 | 51,459 | 39.30% |
| 2000 Jan | 25.41% | 14.46% | 60.13% | 2,568,055 | 2,193,957 | 4,762,012 | 54.79% | 20,061 | 15,702 | 35,762 | 118.13% |
| Feb | 25.15% | 15.85% | 59.00% | 2,919,445 | 2,507,097 | 5,426,542 | 61.46% | 22,974 | 18,795 | 41,769 | 140.65% |
| Mar | 28.69% | 15.95% | 55.35% | 2,769,624 | 2,336,900 | 5,106,524 | 68.76% | 20,951 | 16,511 | 37,462 | 128.38% |
| Apr | 31.48% | 15.14% | 53.38% | 3,038,433 | 2,561,449 | 5,599,882 | 42.38% | 22,926 | 17,551 | 40,477 | 86.44% |
| May | 28.05% | 18.29% | 53.66% | 3,555,659 | 2,708,977 | 6,264,636 | 62.68% | 29,029 | 18,128 | 47,157 | 116.01% |
| Jun | 20.94% | 14.13% | 64.93% | 2,417,309 | 1,756,322 | 4,173,631 | 42.11% | 17,723 | 11,677 | 29,400 | 79.63% |
| Jul | 23.66% | 15.06% | 61.28% | 2,787,677 | 2,033,356 | 4,821,033 | 34.89% | 19,572 | 12,727 | 32,299 | 58.42% |
| Aug | 21.67% | 15.61% | 62.72% | 3,267,785 | 2,289,565 | 5,557,350 | 35.09% | 22,808 | 14,133 | 36,941 | 61.25% |
| Sep | 24.30% | 18.08% | 57.62% | 3,146,604 | 2,261,155 | 5,407,759 | 31.84% | 23,025 | 14,223 | 37,248 | 60.81% |
| Oct | 21.67% | 17.98% | 60.35% | 3,669,923 | 2,675,189 | 6,345,112 | 30.57% | 26,741 | 16,715 | 43,456 | 52.19% |
| Nov | 23.60% | 17.92% | 58.48% | 4,269,810 | 2,900,813 | 7,170,623 | 33.29% | 31,123 | 17,448 | 48,571 | 44.88% |
| Dec | 22.31% | 18.11% | 59.59% | 2,872,901 | 2,156,514 | 5,029,415 | 30.95% | 20,371 | 12,690 | 33,060 | 32.98% |
| 2001 Jan | 26.77% | 20.41% | 52.83% | 3,844,218 | 3,007,204 | 6,851,422 | 43.88% | 30,855 | 23,640 | 54,496 | 52.38% |
| Feb | 29.69% | 20.38% | 49.93% | 4,897,072 | 3,436,597 | 8,333,669 | 53.57% | 40,343 | 20,499 | 60,842 | 45.66% |
| Mar | 32.89% | 19.85% | 47.26% | 4,809,166 | 4,273,539 | 9,082,705 | 77.86% | 35,830 | 29,530 | 65,360 | 74.47% |
| Apr | 36.30% | 21.19% | 42.51% | 6,186,488 | 4,918,791 | 11,105,279 | 98.31% | 29,331 | 16,261 | 45,593 | 12.64% |
| May | 32.77% | 19.08% | 48.15% | 5,810,107 | 4,124,682 | 9,934,789 | 58.59% | 39,803 | 22,706 | 62,509 | 32.56% |
| Jun | 26.20% | 15.57% | 58.23% | 4,110,701 | 3,116,984 | 7,227,685 | 73.17% | 25,650 | 17,755 | 43,405 | 47.64% |
| Jul | 20.72% | 18.66% | 60.61% | 4,478,637 | 3,440,963 | 7,919,600 | 64.27% | 27,597 | 17,810 | 45,408 | 40.58% |
| Aug | 20.91% | 18.35% | 60.74% | 5,673,236 | 3,898,517 | 9,571,753 | 72.24% | 32,664 | 18,795 | 51,459 | 39.30% |
| 2001 Total | 29.04% | 19.23% | 51.72% | 5,673,236 | 3,898,517 | 9,571,753 | 72.24% | 32,664 | 18,795 | 51,459 | 39.30% |

### 3.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 413 | 455 | 429 | 2,510,993,611 | 1,791,241,004 | 4,302,234,614 | - |
| 1997 Total | 912 | 801 | 874 | 5,748,784,808 | 2,667,335,249 | 8,416,120,057 | 95.62% |
| 1998 Total | 382 | 442 | 404 | 7,350,683,369 | 5,011,951,704 | 12,362,635,022 | 46.89% |
| 1999 Total | 318 | 496 | 394 | 6,631,469,653 | 7,589,710,070 | 14,221,179,623 | 15.03% |
| 2000 Total | 563 | 973 | 737 | 15,774,257,055 | 20,169,755,939 | 35,944,012,994 | 152.75% |
| 2001 1. Quarter | 323 | 2,155 | 1,193 | 3,142,783,316 | 19,003,922,742 | 22,146,706,058 | 115.68% |
| 2. Quarter | 341 | 2,224 | 1,202 | 4,384,913,585 | 24,054,479,028 | 28,439,392,613 | 94.42% |
| 3. Quarter | 312 | 602 | 454 | 1,772,310,534 | 3,278,054,309 | 5,050,364,843 | 53.38% |
| 2000 Jan | 625 | 888 | 736 | 1,385,044,040 | 1,450,517,030 | 2,835,561,070 | 169.53% |
| Feb | 1,089 | 799 | 975 | 2,596,701,198 | 1,240,267,192 | 3,836,968,390 | 337.81% |
| Mar | 528 | 1,249 | 840 | 1,281,503,508 | 2,314,457,589 | 3,595,961,097 | 234.05% |
| Apr | 523 | 1,856 | 1,097 | 1,155,134,599 | 3,093,948,242 | 4,249,082,841 | 294.48% |
| May | 416 | 2,095 | 1,087 | 1,485,110,575 | 4,969,445,711 | 6,454,556,286 | 226.75% |
| Jun | 1,073 | 771 | 958 | 2,721,316,616 | 1,202,803,501 | 3,924,120,117 | 363.20% |
| Jul | 442 | 626 | 526 | 858,839,863 | 1,014,338,189 | 1,873,178,052 | 131.15% |
| Aug | 420 | 343 | 389 | 915,713,977 | 503,842,542 | 1,419,556,519 | 78.54% |
| Sep | 342 | 672 | 483 | 774,925,337 | 1,144,710,974 | 1,919,636,311 | 88.58% |
| Oct | 383 | 560 | 462 | 871,430,961 | 1,023,126,301 | 1,894,557,262 | 63.56% |
| Nov | 401 | 753 | 562 | 981,274,214 | 1,546,786,020 | 2,528,060,234 | 74.08% |
| Dec | 476 | 468 | 472 | 747,262,167 | 665,512,648 | 1,412,774,815 | -32.16% |
| 2001 Jan | 434 | 1,738 | 1,027 | 1,309,262,198 | 4,378,443,736 | 5,687,705,934 | 100.58% |
| Feb | 338 | 2,339 | 1,308 | 1,066,692,930 | 6,950,836,417 | 8,017,529,347 | 108.95% |
| Mar | 215 | 2,305 | 1,225 | 766,828,188 | 7,674,642,589 | 8,441,470,777 | 134.75% |
| Apr | 259 | 3,333 | 1,637 | 1,210,702,219 | 12,683,796,139 | 13,894,498,358 | 227.00% |
| May | 392 | 1,962 | 1,109 | 1,791,333,281 | 7,521,489,319 | 9,312,822,600 | 44.28% |
| Jun | 384 | 1,211 | 771 | 1,382,878,085 | 3,849,193,570 | 5,232,071,655 | 33.33% |
| Jul | 330 | 730 | 531 | 838,770,869 | 1,870,264,230 | 2,709,035,099 | 44.62% |
| Aug | 297 | 489 | 389 | 933,539,665 | 1,407,790,079 | 2,341,329,744 | 64.93% |
| 2001 Total | 329 | 1,848 | 1,043 | 9,300,007,435 | 46,336,456,079 | 55,636,463,514 | 97.37% |

# 3.2 Options on DAX Component Equities – Breakdown by Individual Securities

## 3.2.1 Traded Contracts - August 2001

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 452 | 4,611 | 3,781 | 8,392 | -46.47% | 35 | 25 | 60 | -34.42% |
| Allianz | 3,787 | 60,239 | 53,612 | 113,851 | 230.69% | 1,028 | 849 | 1,877 | 182.28% |
| BASF | 3,699 | 69,195 | 56,620 | 125,815 | -7.04% | 325 | 251 | 576 | 0.13% |
| Bayer | 10,123 | 220,351 | 221,828 | 442,179 | 116.19% | 857 | 847 | 1,704 | 80.36% |
| BMW (*) | 1,823 | 32,726 | 44,357 | 77,083 | 291.36% | 129 | 158 | 287 | 309.46% |
| Commerzbank | 3,884 | 129,012 | 83,168 | 212,180 | 19.61% | 375 | 219 | 594 | -14.31% |
| DaimlerChrysler | 9,540 | 383,006 | 307,419 | 690,425 | 72.68% | 2,105 | 1,539 | 3,644 | 43.79% |
| Degussa | 276 | 2,048 | 1,764 | 3,812 | -69.89% | 7 | 6 | 12 | -69.95% |
| Deutsche Bank | 9,511 | 319,514 | 287,640 | 607,154 | 16.29% | 2,800 | 2,196 | 4,996 | 1.06% |
| Deutsche Post | 393 | 5,710 | 6,864 | 12,574 | | 11 | 11 | 22 | |
| Deutsche Telekom | 21,166 | 1,177,412 | 1,137,060 | 2,314,472 | 135.69% | 2,736 | 2,611 | 5,347 | 2.01% |
| E.ON | 1,645 | 42,464 | 24,108 | 66,572 | -32.24% | 269 | 143 | 412 | -26.79% |
| Epcos | 1,422 | 9,829 | 16,405 | 26,234 | -37.00% | 53 | 90 | 143 | -66.23% |
| Fresenius Medical Care | 261 | 3,264 | 2,476 | 5,740 | 113.70% | 31 | 21 | 52 | 112.25% |
| Henkel Pr. | 410 | 3,646 | 6,963 | 10,609 | 96.72% | 27 | 48 | 76 | 111.74% |
| Hypo-Vereinsbank | 1,297 | 22,811 | 25,413 | 48,224 | 30.26% | 124 | 122 | 246 | 0.32% |
| Infineon Technologies | 3,466 | 72,754 | 82,565 | 155,319 | 113.10% | 224 | 223 | 447 | -17.18% |
| Linde | 464 | 7,312 | 5,275 | 12,587 | -16.58% | 39 | 25 | 64 | -10.21% |
| Lufthansa VNA | 1,215 | 21,051 | 42,997 | 64,048 | 32.20% | 41 | 79 | 120 | 1.39% |
| MAN | 478 | 5,924 | 6,349 | 12,273 | -59.39% | 16 | 18 | 34 | -64.98% |
| Metro | 1,148 | 19,827 | 19,878 | 39,705 | -22.78% | 91 | 88 | 180 | -22.28% |
| MLP Pr. | 840 | 5,526 | 5,400 | 10,926 | | 52 | 42 | 94 | |
| Münchener Rück VNA | 916 | 21,619 | 20,753 | 42,372 | 106.91% | 366 | 337 | 703 | 114.07% |
| Preussag | 819 | 7,979 | 7,691 | 15,670 | -61.21% | 29 | 27 | 56 | -62.08% |
| RWE | 948 | 26,344 | 17,373 | 43,717 | -2.82% | 129 | 80 | 210 | 15.76% |
| SAP | 8,873 | 88,922 | 64,117 | 153,039 | 485.44% | 1,624 | 942 | 2,566 | 291.30% |
| Schering | 536 | 3,918 | 5,890 | 9,808 | -60.26% | 24 | 33 | 58 | -61.70% |
| Siemens | 13,751 | 275,076 | 229,744 | 504,820 | 141.12% | 1,779 | 1,430 | 3,208 | -9.65% |
| Thyssen Krupp | 1,371 | 23,727 | 29,636 | 53,363 | -41.52% | 39 | 44 | 84 | -49.75% |
| Volkswagen (*) | 3,149 | 79,992 | 62,777 | 142,769 | -5.52% | 439 | 314 | 752 | -1.50% |

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

## 3.2.2 Open Interest and Market Share per Account Group - August 2001

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 26.41% | 21.80% | 51.79% | 7,029 | 10,616 | 17,645 | -10.82% | 53 | 66 | 119 | -4.11% |
| Allianz | 22.40% | 12.56% | 65.04% | 161,472 | 122,942 | 284,414 | 155.80% | 2,876 | 1,955 | 4,831 | 140.40% |
| BASF | 24.11% | 16.67% | 59.22% | 106,717 | 101,146 | 207,863 | 3.67% | 515 | 435 | 949 | 10.38% |
| Bayer | 20.92% | 15.71% | 63.37% | 213,902 | 153,187 | 367,089 | 9.72% | 970 | 596 | 1,567 | 8.82% |
| BMW (*) | 22.22% | 26.81% | 50.98% | 55,129 | 59,597 | 114,726 | 88.11% | 219 | 213 | 432 | 126.55% |
| Commerzbank | 17.75% | 15.51% | 66.74% | 157,353 | 108,130 | 265,483 | 3.36% | 491 | 302 | 793 | -19.13% |
| DaimlerChrysler | 16.18% | 18.59% | 65.23% | 595,175 | 494,453 | 1,089,628 | 57.59% | 3,507 | 2,524 | 6,031 | 25.26% |
| Degussa | 38.46% | 19.02% | 42.52% | 8,711 | 6,487 | 15,198 | 16.03% | 31 | 21 | 52 | 20.86% |
| Deutsche Bank | 15.75% | 19.65% | 64.60% | 586,754 | 380,848 | 967,602 | 27.79% | 5,548 | 3,001 | 8,549 | 48.92% |
| Deutsche Post | 24.32% | 24.36% | 51.31% | 13,601 | 27,746 | 41,347 | | 29 | 49 | 79 | |
| Deutsche Telekom | 21.51% | 17.72% | 60.77% | 2,234,930 | 1,315,109 | 3,550,039 | 204.24% | 6,715 | 3,038 | 9,754 | 40.13% |
| E.ON | 26.62% | 16.88% | 56.50% | 92,937 | 61,343 | 154,280 | -28.25% | 582 | 346 | 929 | 4.66% |
| Epcos | 36.17% | 19.56% | 44.27% | 20,835 | 23,408 | 44,243 | 25.08% | 146 | 136 | 282 | -25.69% |
| Fresenius Medical Care | 40.76% | 5.31% | 53.93% | 5,011 | 3,664 | 8,675 | 26.13% | 47 | 30 | 77 | 37.93% |
| Henkel Pr. | 32.23% | 26.56% | 41.21% | 5,300 | 10,006 | 15,306 | 213.13% | 39 | 69 | 108 | 238.55% |
| Hypo-Vereinsbank | 26.96% | 16.94% | 56.09% | 48,065 | 33,966 | 82,031 | 85.27% | 298 | 173 | 471 | 64.16% |
| Infineon Technologies | 29.14% | 24.46% | 46.40% | 223,888 | 176,728 | 400,616 | 418.67% | 943 | 553 | 1,496 | 156.70% |
| Linde | 15.88% | 37.53% | 46.59% | 11,766 | 9,381 | 21,147 | 26.15% | 63 | 44 | 107 | 34.65% |
| Lufthansa VNA | 19.40% | 31.28% | 49.32% | 56,261 | 65,032 | 121,293 | 75.00% | 122 | 126 | 248 | 52.36% |
| MAN | 40.03% | 16.08% | 43.89% | 6,603 | 10,031 | 16,634 | -27.40% | 19 | 27 | 46 | -40.82% |
| Metro | 24.84% | 31.12% | 44.03% | 44,054 | 30,472 | 74,526 | -0.44% | 226 | 135 | 361 | 6.22% |
| MLP Pr. | 32.91% | 15.29% | 51.80% | 5,315 | 3,622 | 8,937 | | 55 | 27 | 82 | |
| Münchener Rück VNA | 35.37% | 36.36% | 28.27% | 34,976 | 29,415 | 64,391 | 208.79% | 637 | 464 | 1,102 | 233.75% |
| Preussag | 28.32% | 25.20% | 46.48% | 27,171 | 20,663 | 47,834 | -18.37% | 110 | 70 | 180 | -25.50% |
| RWE | 27.45% | 29.01% | 43.54% | 70,538 | 57,385 | 127,923 | 22.61% | 334 | 245 | 579 | 48.46% |
| SAP | 26.18% | 27.97% | 45.85% | 157,385 | 98,494 | 255,879 | 664.30% | 3,004 | 1,419 | 4,423 | 469.07% |
| Schering | 29.93% | 21.06% | 49.01% | 14,241 | 16,192 | 30,433 | 95.72% | 88 | 90 | 177 | 95.40% |
| Siemens | 21.13% | 15.32% | 63.55% | 462,589 | 278,003 | 740,592 | 92.87% | 3,838 | 1,875 | 5,712 | -1.65% |
| Thyssen Krupp | 21.38% | 16.11% | 62.51% | 68,850 | 58,504 | 127,354 | -41.31% | 125 | 90 | 215 | -50.22% |
| Volkswagen (*) | 19.95% | 10.18% | 69.87% | 176,678 | 131,947 | 308,625 | -0.54% | 1,033 | 675 | 1,708 | 6.87% |

## Options on DAX Component Equities – Breakdown by Individual Securities

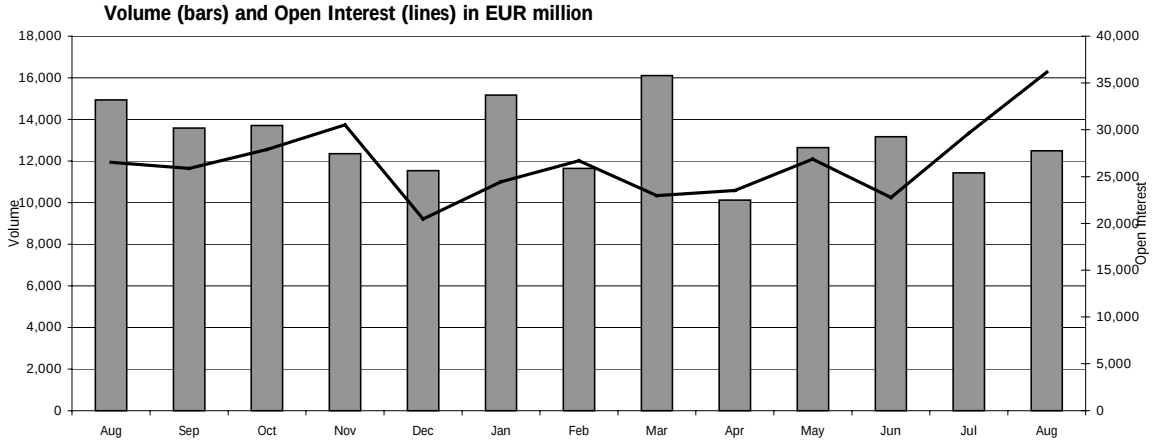
### 3.2.3 Paid Premiums - August 2001

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 521 | 275 | 410 | 2,403,867 | 1,037,966 | 3,441,833 | -16.22% |
| Allianz | 667 | 815 | 737 | 40,178,957 | 43,702,703 | 83,881,660 | 221.72% |
| BASF | 223 | 212 | 218 | 15,404,620 | 11,987,062 | 27,391,682 | 24.92% |
| Bayer | 250 | 378 | 314 | 54,992,925 | 83,934,760 | 138,927,685 | 157.14% |
| BMW (*) | 166 | 187 | 178 | 5,447,483 | 8,275,689 | 13,723,172 | 182.83% |
| Commerzbank | 83 | 95 | 88 | 10,757,891 | 7,924,094 | 18,681,985 | -32.12% |
| DaimlerChrysler | 310 | 319 | 314 | 118,704,712 | 98,198,841 | 216,903,553 | 80.14% |
| Degussa | 72 | 159 | 112 | 147,735 | 279,802 | 427,537 | -83.16% |
| Deutsche Bank | 336 | 624 | 473 | 107,397,043 | 179,556,293 | 286,953,336 | 7.91% |
| Deutsche Post | 59 | 68 | 64 | 336,642 | 465,884 | 802,526 | |
| Deutsche Telekom | 192 | 538 | 362 | 226,195,438 | 611,194,684 | 837,390,122 | 119.92% |
| E.ON | 282 | 164 | 239 | 11,966,943 | 3,941,970 | 15,908,913 | -32.12% |
| Epcos | 198 | 877 | 623 | 1,949,909 | 14,390,996 | 16,340,905 | -35.01% |
| Fresenius Medical Care | 196 | 326 | 252 | 638,540 | 807,853 | 1,446,393 | -10.00% |
| Henkel Pr. | 307 | 214 | 246 | 1,119,970 | 1,487,219 | 2,607,189 | -16.97% |
| Hypo-Vereinsbank | 204 | 282 | 245 | 4,658,537 | 7,164,614 | 11,823,151 | 57.07% |
| Infineon Technologies | 171 | 346 | 264 | 12,476,969 | 28,575,535 | 41,052,504 | -20.00% |
| Linde | 148 | 228 | 181 | 1,081,238 | 1,202,556 | 2,283,794 | -5.74% |
| Lufthansa VNA | 58 | 108 | 92 | 1,229,456 | 4,658,669 | 5,888,125 | 3.82% |
| MAN | 59 | 358 | 214 | 352,018 | 2,273,595 | 2,625,613 | -51.82% |
| Metro | 115 | 101 | 108 | 2,286,585 | 2,017,576 | 4,304,161 | -75.90% |
| MLP Pr. | 264 | 773 | 516 | 1,460,286 | 4,172,863 | 5,633,149 | |
| Münchener Rück VNA | 318 | 596 | 454 | 6,867,563 | 12,358,680 | 19,226,243 | 20.54% |
| Preussag | 103 | 170 | 136 | 819,227 | 1,308,730 | 2,127,957 | -72.63% |
| RWE | 160 | 118 | 143 | 4,216,377 | 2,051,852 | 6,268,229 | -19.06% |
| SAP | 1,081 | 1,029 | 1,059 | 96,164,130 | 65,949,397 | 162,113,527 | 284.29% |
| Schering | 165 | 186 | 178 | 646,031 | 1,098,041 | 1,744,072 | -82.81% |
| Siemens | 667 | 806 | 730 | 183,467,814 | 185,147,563 | 368,615,377 | 90.60% |
| Thyssen Krupp | 56 | 80 | 70 | 1,327,991 | 2,383,217 | 3,711,208 | -59.10% |
| Volkswagen (*) | 236 | 322 | 274 | 18,842,768 | 20,241,375 | 39,084,143 | -5.26% |

# 3.3 Options on SMI Component Equities

## 3.3.1 Traded Contracts

| | | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 | Total | | 21,099,449 | 11,928,476 | 33,027,925 | | 68,041 | 43,547 | 111,588 | |
| 1998 | Total | 300,862 | 17,128,777 | 12,976,211 | 30,104,988 | -8.85% | 75,824 | 62,144 | 137,924 | 23.60% |
| 1999 | Total | 549,148 | 16,782,505 | 11,788,023 | 28,570,528 | -5.10% | 79,232 | 55,130 | 134,362 | -2.58% |
| 2000 | Total | 535,714 | 18,765,040 | 16,883,481 | 35,648,521 | 24.77% | 84,274 | 72,168 | 156,443 | 16.43% |
| 2001 | 1. Quarter | 134,833 | 5,148,991 | 4,985,538 | 10,134,529 | 6.81% | 21,394 | 21,525 | 42,919 | -2.53% |
| | 2. Quarter | 106,528 | 5,004,975 | 4,227,272 | 9,232,247 | 11.81% | 21,048 | 14,897 | 35,945 | 0.68% |
| | 3. Quarter | 68,994 | 2,681,313 | 2,619,473 | 5,300,786 | -10.31% | 12,643 | 11,277 | 23,921 | -6.28% |
| 2000 | Jan | 48,765 | 1,575,403 | 1,380,093 | 2,955,496 | 27.41% | 7,773 | 6,750 | 14,523 | 28.63% |
| | Feb | 44,850 | 1,607,206 | 1,337,887 | 2,945,093 | 61.83% | 7,125 | 5,970 | 13,094 | 58.66% |
| | Mar | 63,123 | 2,014,644 | 1,573,537 | 3,588,181 | 42.22% | 9,149 | 7,267 | 16,415 | 39.70% |
| | Apr | 42,971 | 1,202,493 | 1,081,477 | 2,283,970 | -7.91% | 6,178 | 4,724 | 10,903 | -2.49% |
| | May | 47,334 | 1,865,542 | 1,366,016 | 3,231,558 | 58.09% | 8,175 | 5,268 | 13,443 | 36.48% |
| | Jun | 41,919 | 1,426,749 | 1,314,580 | 2,741,329 | 23.54% | 6,058 | 5,300 | 11,358 | -0.23% |
| | Jul | 38,519 | 1,352,107 | 1,250,779 | 2,602,886 | 9.18% | 5,600 | 4,996 | 10,595 | -12.11% |
| | Aug | 46,353 | 1,849,463 | 1,457,728 | 3,307,191 | 35.44% | 8,215 | 6,713 | 14,927 | 38.60% |
| | Sep | 44,252 | 1,452,103 | 1,557,713 | 3,009,816 | 22.00% | 6,936 | 6,643 | 13,580 | 13.37% |
| | Oct | 48,205 | 1,659,807 | 1,625,838 | 3,285,645 | 33.57% | 7,128 | 6,585 | 13,713 | 42.23% |
| | Nov | 35,134 | 1,375,744 | 1,593,535 | 2,969,279 | 7.90% | 6,174 | 6,181 | 12,355 | -4.02% |
| | Dec | 34,289 | 1,383,779 | 1,344,298 | 2,728,077 | 2.56% | 5,765 | 5,772 | 11,537 | -13.50% |
| 2001 | Jan | 41,787 | 2,077,232 | 1,462,059 | 3,539,291 | 19.75% | 8,249 | 6,914 | 15,163 | 4.41% |
| | Feb | 39,049 | 1,348,298 | 1,584,013 | 2,932,311 | -0.43% | 5,425 | 6,223 | 11,648 | -11.04% |
| | Mar | 53,997 | 1,723,461 | 1,939,466 | 3,662,927 | 2.08% | 7,719 | 8,389 | 16,108 | -1.87% |
| | Apr | 36,114 | 1,362,865 | 1,184,370 | 2,547,235 | 11.53% | 6,155 | 3,972 | 10,127 | -7.11% |
| | May | 34,341 | 1,904,177 | 1,286,741 | 3,190,918 | -1.26% | 7,616 | 5,031 | 12,647 | -5.92% |
| | Jun | 36,073 | 1,737,933 | 1,756,161 | 3,494,094 | 27.46% | 7,276 | 5,894 | 13,171 | 15.96% |
| | Jul | 33,666 | 1,457,995 | 1,464,529 | 2,922,524 | 12.28% | 6,041 | 5,388 | 11,429 | 7.87% |
| | Aug | 35,328 | 1,223,318 | 1,154,944 | 2,378,262 | -28.09% | 6,602 | 5,890 | 12,492 | -16.32% |
| 2001 | Total | 310,355 | 12,835,279 | 11,832,283 | 24,667,562 | 4.28% | 55,085 | 47,700 | 102,785 | -2.35% |



## Options on SMI Component Equities

### 3.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | 1,330,079 | 1,880,293 | 3,210,372 | | 8,416 | 5,402 | 13,818 | |
| 1998 Total | 32.39% | 3.80% | 63.80% | 1,473,977 | 1,032,373 | 2,506,350 | -8.74% | 8,630 | 5,038 | 13,668 | -1.08% |
| 1999 Total | 28.14% | 6.46% | 65.40% | 1,935,839 | 1,866,449 | 3,802,288 | 51.71% | 8,873 | 7,697 | 16,570 | 21.23% |
| 2000 Total | 24.81% | 9.25% | 65.93% | 2,357,902 | 2,293,958 | 4,651,860 | 22.34% | 10,924 | 9,523 | 20,446 | 23.39% |
| 2001 1. Quarter | 28.67% | 11.04% | 60.29% | 2,738,525 | 2,693,570 | 5,432,095 | 13.51% | 11,948 | 11,012 | 22,960 | 10.01% |
| 2. Quarter | 26.58% | 10.84% | 62.58% | 3,287,335 | 2,751,554 | 6,038,889 | 26.57% | 13,159 | 9,588 | 22,748 | 17.51% |
| 3. Quarter | 29.31% | 9.36% | 61.33% | 3,701,230 | 3,010,180 | 6,711,410 | 9.00% | 20,793 | 15,387 | 36,180 | 36.37% |
| 2000 Jan | 22.65% | 8.00% | 69.35% | 2,229,029 | 2,183,013 | 4,412,042 | 64.48% | 10,540 | 9,292 | 19,832 | 56.14% |
| Feb | 20.12% | 5.83% | 74.05% | 2,692,219 | 2,496,699 | 5,188,918 | 70.57% | 12,357 | 10,417 | 22,774 | 59.18% |
| Mar | 25.19% | 7.23% | 67.58% | 2,547,443 | 2,238,186 | 4,785,629 | 55.56% | 11,667 | 9,204 | 20,871 | 43.11% |
| Apr | 23.52% | 6.62% | 69.86% | 2,619,826 | 2,347,493 | 4,967,319 | 41.48% | 12,195 | 9,489 | 21,684 | 29.70% |
| May | 26.44% | 10.89% | 62.66% | 2,893,068 | 2,684,898 | 5,577,966 | 42.56% | 12,501 | 9,773 | 22,274 | 19.27% |
| Jun | 25.07% | 8.50% | 66.43% | 2,478,519 | 2,292,820 | 4,771,339 | 33.09% | 10,982 | 8,377 | 19,359 | 9.57% |
| Jul | 28.68% | 8.78% | 62.54% | 2,720,806 | 2,604,616 | 5,325,422 | 48.94% | 12,136 | 9,790 | 21,926 | 35.81% |
| Aug | 26.39% | 9.16% | 64.46% | 3,241,896 | 2,915,455 | 6,157,351 | 49.81% | 14,780 | 11,752 | 26,532 | 45.22% |
| Sep | 22.24% | 13.89% | 63.87% | 3,011,808 | 3,001,380 | 6,013,188 | 53.08% | 13,875 | 12,008 | 25,883 | 45.32% |
| Oct | 24.28% | 9.67% | 66.05% | 3,226,438 | 3,234,925 | 6,461,363 | 46.44% | 15,009 | 12,874 | 27,883 | 48.40% |
| Nov | 26.56% | 11.60% | 61.83% | 3,489,256 | 3,651,101 | 7,140,357 | 53.83% | 16,224 | 14,286 | 30,510 | 48.64% |
| Dec | 26.62% | 10.33% | 63.05% | 2,357,902 | 2,293,958 | 4,651,860 | 22.34% | 10,924 | 9,523 | 20,446 | 23.39% |
| 2001 Jan | 27.50% | 12.80% | 59.70% | 3,009,296 | 2,739,288 | 5,748,584 | 30.29% | 13,052 | 11,401 | 24,453 | 23.30% |
| Feb | 28.90% | 9.80% | 61.30% | 3,311,306 | 3,146,381 | 6,457,687 | 24.45% | 14,101 | 12,578 | 26,679 | 17.15% |
| Mar | 29.63% | 10.31% | 60.05% | 2,738,525 | 2,693,570 | 5,432,095 | 13.51% | 11,948 | 11,012 | 22,960 | 10.01% |
| Apr | 30.56% | 9.88% | 59.56% | 3,067,072 | 2,767,509 | 5,834,581 | 17.46% | 13,111 | 10,393 | 23,504 | 8.39% |
| May | 25.61% | 10.81% | 63.58% | 3,880,115 | 3,180,779 | 7,060,894 | 26.59% | 15,480 | 11,384 | 26,864 | 20.61% |
| Jun | 24.57% | 11.57% | 63.86% | 3,287,335 | 2,751,554 | 6,038,889 | 26.57% | 13,159 | 9,588 | 22,748 | 17.51% |
| Jul | 30.88% | 8.54% | 60.58% | 3,494,947 | 2,975,803 | 6,470,750 | 21.51% | 16,953 | 12,693 | 29,646 | 35.21% |
| Aug | 27.38% | 10.37% | 62.25% | 3,701,230 | 3,010,180 | 6,711,410 | 9.00% | 20,793 | 15,387 | 36,180 | 36.37% |
| 2001 Total | 28.03% | 10.60% | 61.37% | 3,701,230 | 3,010,180 | 6,711,410 | 9.00% | 20,793 | 15,387 | 36,180 | 36.37% |

### 3.3.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 373 | 235 | 323 | 4,902,553,129 | 1,745,729,099 | 6,648,282,227 | - |
| 1998 Total | 340 | 260 | 306 | 5,825,180,933 | 3,378,040,060 | 9,203,220,987 | 40.55% |
| 1999 Total | 247 | 217 | 234 | 4,137,860,587 | 2,559,002,744 | 6,696,863,325 | -27.23% |
| 2000 Total | 241 | 179 | 212 | 4,525,201,594 | 3,026,484,737 | 7,551,686,330 | 12.76% |
| 2001 1. Quarter | 179 | 232 | 205 | 923,301,053 | 1,156,430,379 | 2,079,731,431 | -1.56% |
| 2. Quarter | 192 | 180 | 186 | 960,313,964 | 760,033,779 | 1,720,347,742 | 4.34% |
| 3. Quarter | 195 | 226 | 210 | 523,133,892 | 592,263,904 | 1,115,397,797 | -2.66% |
| 2000 Jan | 228 | 226 | 227 | 359,852,588 | 312,493,500 | 672,346,089 | -14.90% |
| Feb | 175 | 249 | 208 | 280,587,734 | 332,685,681 | 613,273,415 | 37.81% |
| Mar | 219 | 245 | 231 | 440,822,283 | 386,254,407 | 827,076,690 | 43.42% |
| Apr | 240 | 188 | 215 | 288,339,442 | 203,474,941 | 491,814,383 | -16.42% |
| May | 241 | 153 | 204 | 450,221,904 | 209,258,764 | 659,480,668 | 39.95% |
| Jun | 206 | 155 | 181 | 293,953,584 | 203,530,395 | 497,483,979 | -26.52% |
| Jul | 207 | 133 | 171 | 279,306,449 | 166,791,391 | 446,097,839 | -22.54% |
| Aug | 264 | 145 | 212 | 487,875,019 | 211,956,453 | 699,831,471 | 50.44% |
| Sep | 310 | 163 | 234 | 449,826,826 | 254,512,221 | 704,339,047 | 38.99% |
| Oct | 176 | 189 | 182 | 291,945,372 | 306,607,232 | 598,552,605 | 41.86% |
| Nov | 374 | 139 | 248 | 514,086,677 | 221,983,971 | 736,070,648 | 33.35% |
| Dec | 281 | 161 | 222 | 388,383,717 | 216,935,780 | 605,319,497 | -3.39% |
| 2001 Jan | 174 | 202 | 186 | 362,219,088 | 295,733,642 | 657,952,730 | -2.14% |
| Feb | 156 | 172 | 165 | 210,683,540 | 273,220,320 | 483,903,860 | -21.09% |
| Mar | 203 | 303 | 256 | 350,398,425 | 587,476,417 | 937,874,842 | 13.40% |
| Apr | 200 | 212 | 205 | 272,505,120 | 250,649,558 | 523,154,678 | 6.37% |
| May | 180 | 178 | 179 | 342,074,828 | 228,902,159 | 570,976,987 | -13.42% |
| Jun | 199 | 160 | 179 | 345,734,016 | 280,482,062 | 626,216,077 | 25.88% |
| Jul | 188 | 192 | 190 | 274,066,190 | 280,651,933 | 554,718,124 | 24.35% |
| Aug | 204 | 270 | 236 | 249,067,702 | 311,611,971 | 560,679,673 | -19.88% |
| 2001 Total | 188 | 212 | 199 | 2,406,748,908 | 2,508,728,062 | 4,915,476,970 | 0.16% |

# 3.4 Options on SMI Component Equities – Breakdown by Individual Securities

## 3.4.1 Traded Contracts - August 2001

| | Trades | Traded Contracts | | | | Volume in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 1,831 | 68,251 | 72,366 | 140,617 | -24.94% | 98 | 123 | 221 | -40.45% |
| Adecco N | 322 | 5,056 | 3,616 | 8,672 | -26.70% | 46 | 32 | 78 | -49.62% |
| Alusuisse-Lonza Holding R | 0 | 0 | 0 | 0 | -100.00% | | | | |
| Ciba Speciality Chemicals R | 369 | 23,478 | 19,468 | 42,946 | -83.81% | 26 | 21 | 46 | -83.86% |
| Clariant R | 847 | 6,763 | 24,200 | 30,963 | -49.93% | 26 | 97 | 123 | -68.62% |
| Credit Suisse Group R | 6,156 | 409,481 | 340,582 | 750,063 | -22.29% | 2,293 | 1,853 | 4,145 | 22.45% |
| Givaudan | 197 | 11,230 | 8,926 | 20,156 | 31.60% | 49 | 44 | 93 | 22.43% |
| Holderbank B | 334 | 6,375 | 20,320 | 26,695 | 275.88% | 23 | 72 | 95 | -34.98% |
| Julius Bär | 355 | 4,466 | 7,521 | 11,987 | | 26 | 42 | 68 | |
| Kudelski | 906 | 3,874 | 4,287 | 8,161 | | 41 | 47 | 88 | |
| Lonza Group | 181 | 1,827 | 2,417 | 4,244 | -52.08% | 18 | 23 | 40 | -46.79% |
| Nestlé R | 3,237 | 59,669 | 51,489 | 111,158 | -0.43% | 2,221 | 1,810 | 4,031 | 6.84% |
| Novartis R | 2,979 | 115,835 | 120,864 | 236,699 | 72.31% | 802 | 778 | 1,579 | -55.49% |
| Richemont | 59 | 78 | 695 | 773 | | 3 | 28 | 32 | |
| Roche Holding | 5 | 60 | 6 | 66 | -99.43% | 1 | 0 | 1 | -99.41% |
| Roche NES | 2,690 | 76,618 | 96,145 | 172,763 | -0.04% | 1,055 | 1,223 | 2,277 | -19.66% |
| SAir Group R | 1,036 | 21,638 | 20,965 | 42,603 | 93.79% | 26 | 23 | 50 | -25.58% |
| Serono | 544 | 3,359 | 5,288 | 8,647 | | 56 | 77 | 133 | |
| Sulzer R | 407 | 5,167 | 4,423 | 9,590 | -27.45% | 30 | 25 | 55 | -66.76% |
| Swatch Group R | 362 | 4,262 | 6,675 | 10,937 | -48.00% | 15 | 23 | 38 | -63.53% |
| Swiss Life R | 426 | 7,849 | 7,383 | 15,232 | -55.60% | 83 | 73 | 157 | -65.08% |
| Swiss Re R | 1,487 | 18,591 | 24,945 | 43,536 | -20.79% | 469 | 603 | 1,072 | -41.91% |
| Swisscom N | 1,566 | 42,255 | 27,338 | 69,593 | -67.75% | 211 | 123 | 334 | -73.12% |
| Syngenta | 202 | 9,232 | 16,542 | 25,774 | | 8 | 15 | 23 | |
| UBS R | 4,075 | 211,315 | 150,223 | 361,538 | -52.10% | 1,777 | 1,174 | 2,951 | 56.07% |
| Unaxis | 301 | 5,581 | 9,918 | 15,499 | | 13 | 22 | 35 | |
| Zurich Allied | 4,454 | 101,008 | 108,342 | 209,350 | -10.76% | 598 | 583 | 1,181 | -44.35% |

## 3.4.2 Open Interest and Market Share per Account Group - August 2001

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 30.39% | 7.73% | 61.88% | 391,980 | 200,807 | 592,787 | 21.44% | 605 | 300 | 905 | -3.56% |
| Adecco N | 41.31% | 20.49% | 38.20% | 10,831 | 14,955 | 25,786 | -2.89% | 106 | 128 | 234 | -34.00% |
| Alusuisse-Lonza Holding R | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Ciba Speciality Chemicals R | 44.68% | 7.79% | 47.54% | 124,345 | 96,286 | 220,631 | -43.42% | 147 | 100 | 247 | -43.01% |
| Clariant R | 36.66% | 11.15% | 52.19% | 27,391 | 29,587 | 56,978 | -52.71% | 133 | 125 | 258 | -67.67% |
| Credit Suisse Group R | 24.83% | 11.10% | 64.07% | 1,023,725 | 997,731 | 2,021,456 | 2.02% | 8,379 | 7,236 | 15,615 | 145.59% |
| Givaudan | 33.22% | 40.39% | 26.39% | 17,979 | 21,508 | 39,487 | 139.88% | 88 | 100 | 188 | 128.70% |
| Holderbank B | 44.61% | 27.54% | 27.85% | 45,130 | 41,278 | 86,408 | 613.35% | 173 | 144 | 318 | 32.22% |
| Julius Bär | 40.74% | 23.31% | 35.95% | 9,118 | 6,392 | 15,510 | | 65 | 37 | 103 | |
| Kudelski | 40.17% | 12.58% | 47.26% | 6,235 | 5,870 | 12,105 | | 86 | 69 | 155 | |
| Lonza Group | 36.62% | 1.02% | 62.36% | 10,269 | 11,697 | 21,966 | 37.85% | 105 | 109 | 214 | 53.77% |
| Nestlé R | 18.32% | 10.71% | 70.97% | 120,418 | 93,239 | 213,657 | 7.13% | 4,535 | 3,206 | 7,741 | 23.58% |
| Novartis R | 23.83% | 8.39% | 67.78% | 365,480 | 274,132 | 639,612 | 159.16% | 2,825 | 1,933 | 4,758 | -21.15% |
| Richemont | 19.53% | 34.54% | 45.92% | 607 | 1,457 | 2,064 | | 28 | 59 | 87 | |
| Roche Holding | 4.55% | 0.00% | 95.45% | 11,098 | 2,314 | 13,412 | -94.92% | 207 | 41 | 248 | -94.78% |
| Roche NES | 20.93% | 10.31% | 68.76% | 280,955 | 220,729 | 501,684 | 144.29% | 4,223 | 2,897 | 7,121 | 111.47% |
| SAir Group R | 29.59% | 19.03% | 51.39% | 56,329 | 68,770 | 125,099 | 213.63% | 83 | 70 | 154 | 27.74% |
| Serono | 29.01% | 21.07% | 49.92% | 7,852 | 8,961 | 16,813 | | 135 | 133 | 268 | |
| Sulzer R | 9.87% | 34.66% | 55.47% | 7,984 | 8,394 | 16,378 | 14.10% | 65 | 53 | 118 | -29.06% |
| Swatch Group R | 47.93% | 0.00% | 52.07% | 10,781 | 9,457 | 20,238 | -17.34% | 44 | 33 | 77 | -32.32% |
| Swiss Life R | 20.53% | 19.63% | 59.84% | 21,854 | 11,966 | 33,820 | -31.81% | 277 | 124 | 402 | -27.77% |
| Swiss Re R | 22.60% | 10.72% | 66.68% | 50,005 | 42,949 | 92,954 | 3.66% | 913 | 705 | 1,618 | -43.28% |
| Swisscom N | 32.22% | 8.13% | 59.65% | 137,876 | 84,173 | 222,049 | -9.62% | 659 | 372 | 1,031 | -28.99% |
| Syngenta | 27.16% | 3.01% | 69.83% | 44,422 | 32,642 | 77,064 | | 43 | 29 | 72 | |
| UBS R | 29.02% | 6.14% | 64.84% | 632,341 | 536,673 | 1,169,014 | -15.24% | 5,670 | 4,267 | 9,937 | 215.53% |
| Unaxis | 37.49% | 21.51% | 41.01% | 16,256 | 10,346 | 26,602 | | 26 | 22 | 48 | |
| Zurich Allied | 34.47% | 10.43% | 55.09% | 269,969 | 177,867 | 447,836 | 29.11% | 1,913 | 1,041 | 2,954 | 0.09% |

## 3.4.3 Paid Premiums - August 2001

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in CHF | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 58 | 291 | 178 | 3,925,692 | 21,042,005 | 24,967,697 | 71.61% |
| Adecco N | 323 | 647 | 458 | 1,630,840 | 2,339,830 | 3,970,670 | -23.44% |
| Alusuisse-Lonza Holding R | | | | 0 | 0 | 0 | -100.00% |
| Ciba Speciality Chemicals R | 33 | 54 | 42 | 766,067 | 1,056,680 | 1,822,747 | -78.31% |
| Clariant R | 124 | 582 | 482 | 835,875 | 14,089,589 | 14,925,464 | -13.93% |
| Credit Suisse Group R | 169 | 266 | 213 | 69,193,605 | 90,560,192 | 159,753,797 | -31.21% |
| Givaudan | 862 | 166 | 553 | 9,675,917 | 1,477,267 | 11,153,184 | 248.98% |
| Holderbank B | 114 | 221 | 195 | 728,539 | 4,487,838 | 5,216,377 | 68.86% |
| Julius Bär | 271 | 230 | 246 | 1,210,509 | 1,733,171 | 2,943,680 | |
| Kudelski | 729 | 1,833 | 1,309 | 2,822,686 | 7,858,733 | 10,681,419 | |
| Lonza Group | 1,404 | 279 | 763 | 2,564,941 | 675,100 | 3,240,041 | 6.73% |
| Nestlé R | 1,519 | 1,312 | 1,423 | 90,656,014 | 67,572,502 | 158,228,516 | -11.83% |
| Novartis R | 292 | 314 | 303 | 33,806,525 | 37,980,484 | 71,787,009 | -38.08% |
| Richemont | 1,370 | 3,130 | 2,952 | 106,860 | 2,175,345 | 2,282,205 | |
| Roche Holding | 1 | 3,844 | 350 | 38 | 23,065 | 23,103 | -99.78% |
| Roche NES | 823 | 871 | 850 | 63,021,914 | 83,786,108 | 146,808,022 | 31.97% |
| SAir Group R | 80 | 98 | 89 | 1,734,497 | 2,055,935 | 3,790,432 | 54.26% |
| Serono | 812 | 893 | 862 | 2,727,235 | 4,724,154 | 7,451,389 | |
| Sulzer R | 402 | 423 | 412 | 2,076,800 | 1,869,904 | 3,946,704 | -18.11% |
| Swatch Group R | 100 | 424 | 298 | 428,233 | 2,827,262 | 3,255,495 | -27.41% |
| Swiss Life R | 287 | 419 | 351 | 2,254,316 | 3,093,236 | 5,347,552 | -71.05% |
| Swiss Re R | 1,349 | 891 | 1,087 | 25,079,100 | 22,229,756 | 47,308,856 | -32.46% |
| Swisscom N | 185 | 279 | 222 | 7,816,998 | 7,615,334 | 15,432,332 | -75.95% |
| Syngenta | 81 | 77 | 79 | 748,727 | 1,281,309 | 2,030,036 | |
| UBS R | 173 | 226 | 195 | 36,476,165 | 33,886,093 | 70,362,258 | -35.58% |
| Unaxis | 62 | 383 | 268 | 348,778 | 3,798,283 | 4,147,061 | |
| Zurich Allied | 169 | 483 | 332 | 17,099,206 | 52,351,540 | 69,450,746 | -35.18% |

# 3.5 Options on DJ Euro-STOXX 50 Component Equities

## 3.5.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 5,441 | 180,255 | 114,662 | 294,917 | | 939 | 571 | 1,511 | |
| 2001 1. Quarter | 6,425 | 145,513 | 102,355 | 247,868 | 5441.43% | 804 | 461 | 1,265 | 3524.63% |
| 2. Quarter | 5,328 | 83,236 | 98,808 | 182,044 | 57.27% | 417 | 382 | 799 | 44.40% |
| 3. Quarter | 4,993 | 91,744 | 62,202 | 153,946 | 174.45% | 411 | 203 | 614 | 114.01% |
| Mar | 118 | 3,075 | 1,398 | 4,473 | | 20 | 15 | 35 | |
| Apr | 290 | 9,500 | 11,984 | 21,484 | | 37 | 55 | 92 | |
| May | 560 | 42,153 | 22,342 | 64,495 | | 207 | 116 | 324 | |
| Jun | 373 | 15,955 | 13,819 | 29,774 | | 79 | 59 | 138 | |
| Jul | 469 | 12,434 | 8,303 | 20,737 | | 70 | 38 | 108 | |
| Aug | 599 | 24,787 | 10,569 | 35,356 | | 119 | 59 | 179 | |
| Sep | 298 | 8,824 | 5,863 | 14,687 | | 56 | 37 | 93 | |
| Oct | 697 | 25,301 | 12,766 | 38,067 | | 154 | 67 | 221 | |
| Nov | 768 | 20,667 | 14,751 | 35,418 | | 101 | 64 | 165 | |
| Dec | 1,269 | 17,559 | 12,867 | 30,426 | | 95 | 61 | 156 | |
| 2001 Jan | 2,428 | 45,849 | 28,909 | 74,758 | | 256 | 152 | 408 | |
| Feb | 1,849 | 39,204 | 46,977 | 86,181 | | 242 | 187 | 429 | |
| Mar | 2,148 | 60,460 | 26,469 | 86,929 | 1843.42% | 305 | 122 | 427 | 1124.98% |
| Apr | 1,751 | 32,726 | 35,513 | 68,239 | 217.63% | 158 | 140 | 298 | 224.54% |
| May | 1,626 | 22,499 | 33,532 | 56,031 | -13.12% | 120 | 130 | 250 | -22.79% |
| Jun | 1,951 | 28,011 | 29,763 | 57,774 | 94.04% | 139 | 112 | 251 | 81.97% |
| Jul | 2,233 | 48,673 | 28,275 | 76,948 | 271.07% | 232 | 98 | 330 | 204.52% |
| Aug | 2,760 | 43,071 | 33,927 | 76,998 | 117.78% | 179 | 105 | 284 | 59.12% |
| 2001 Total | 16,746 | 320,493 | 263,365 | 583,858 | 231.14% | 1,632 | 1,046 | 2,677 | 205.97% |

## 3.5.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 27.18% | 14.46% | 58.37% | 69,135 | 39,026 | 108,161 | | 296 | 163 | 459 | |
| 2001 1. Quarter | 37.88% | 17.50% | 44.62% | 85,340 | 67,312 | 152,652 | 3689.77% | 417 | 290 | 708 | 2117.89% |
| 2. Quarter | 35.10% | 20.06% | 44.85% | 83,260 | 68,589 | 151,849 | 67.81% | 370 | 264 | 634 | 55.61% |
| 3. Quarter | 25.39% | 15.40% | 59.20% | 95,370 | 84,632 | 180,002 | 71.71% | 371 | 296 | 667 | 42.18% |
| Mar | 6.95% | 28.08% | 64.97% | 2,685 | 1,343 | 4,028 | | 17 | 15 | 32 | |
| Apr | 42.04% | 24.58% | 33.38% | 10,614 | 11,873 | 22,487 | | 39 | 46 | 85 | |
| May | 30.57% | 22.63% | 46.80% | 46,757 | 28,953 | 75,710 | | 209 | 133 | 342 | |
| Jun | 14.83% | 20.55% | 64.63% | 56,289 | 34,197 | 90,486 | | 257 | 151 | 407 | |
| Jul | 23.68% | 16.72% | 59.61% | 57,670 | 34,394 | 92,064 | | 263 | 150 | 413 | |
| Aug | 34.97% | 8.84% | 56.19% | 66,198 | 38,632 | 104,830 | | 293 | 176 | 469 | |
| Sep | 30.91% | 25.21% | 43.89% | 63,013 | 37,008 | 100,021 | | 277 | 170 | 447 | |
| Oct | 35.13% | 2.36% | 62.51% | 58,707 | 32,382 | 91,089 | | 252 | 139 | 392 | |
| Nov | 20.71% | 8.67% | 70.62% | 67,972 | 37,857 | 105,829 | | 288 | 159 | 447 | |
| Dec | 13.59% | 3.77% | 82.64% | 69,135 | 39,026 | 108,161 | | 296 | 163 | 459 | |
| 2001 Jan | 32.19% | 10.84% | 56.97% | 77,281 | 39,456 | 116,737 | | 382 | 199 | 580 | |
| Feb | 43.22% | 22.06% | 34.72% | 83,054 | 61,036 | 144,090 | | 407 | 270 | 677 | |
| Mar | 37.49% | 18.72% | 43.79% | 85,340 | 67,312 | 152,652 | 3689.77% | 417 | 290 | 708 | 2117.89% |
| Apr | 39.91% | 19.47% | 40.62% | 80,076 | 63,138 | 143,214 | 536.87% | 379 | 257 | 637 | 651.56% |
| May | 35.88% | 21.47% | 42.65% | 76,403 | 55,168 | 131,571 | 73.78% | 347 | 225 | 573 | 67.40% |
| Jun | 28.61% | 19.39% | 52.00% | 83,260 | 68,589 | 151,849 | 67.81% | 370 | 264 | 634 | 55.61% |
| Jul | 29.30% | 22.04% | 48.66% | 83,424 | 67,979 | 151,403 | 64.45% | 322 | 252 | 574 | 38.81% |
| Aug | 21.48% | 8.76% | 69.77% | 95,370 | 84,632 | 180,002 | 71.71% | 371 | 296 | 667 | 42.18% |
| 2001 Total | 33.72% | 17.75% | 48.53% | 95,370 | 84,632 | 180,002 | 71.71% | 371 | 296 | 667 | 42.18% |

## 3.5.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2000 Total | 388 | 258 | 338 | 69,930,375 | 29,623,246 | 99,553,621 | |
| 2001 1. Quarter | 240 | 289 | 260 | 34,890,279 | 29,561,534 | 64,451,813 | 2383.56% |
| 2. Quarter | 201 | 236 | 220 | 16,720,990 | 23,320,412 | 40,041,402 | 0.53% |
| 3. Quarter | 164 | 214 | 184 | 15,063,131 | 13,296,282 | 28,359,413 | 37.90% |
| Mar | 415 | 943 | 580 | 1,276,874 | 1,318,261 | 2,595,135 | |
| Apr | 258 | 327 | 297 | 2,451,472 | 3,922,798 | 6,374,270 | |
| May | 423 | 315 | 386 | 17,847,700 | 7,038,374 | 24,886,074 | |
| Jun | 337 | 232 | 288 | 5,368,981 | 3,202,005 | 8,570,986 | |
| Jul | 312 | 214 | 272 | 3,875,669 | 1,774,052 | 5,649,721 | |
| Aug | 525 | 179 | 422 | 13,018,206 | 1,896,901 | 14,915,107 | |
| Sep | 434 | 204 | 342 | 3,825,533 | 1,193,423 | 5,018,956 | |
| Oct | 457 | 231 | 382 | 11,568,074 | 2,954,917 | 14,522,991 | |
| Nov | 313 | 216 | 272 | 6,461,143 | 3,190,128 | 9,651,271 | |
| Dec | 241 | 243 | 242 | 4,236,723 | 3,132,387 | 7,369,110 | |
| 2001 Jan | 252 | 220 | 240 | 11,533,224 | 6,372,090 | 17,905,314 | |
| Feb | 186 | 280 | 237 | 7,285,812 | 13,139,832 | 20,425,644 | |
| Mar | 266 | 380 | 300 | 16,071,243 | 10,049,612 | 26,120,855 | 906.53% |
| Apr | 217 | 240 | 229 | 7,106,356 | 8,532,949 | 15,639,305 | 145.35% |
| May | 193 | 222 | 210 | 4,346,056 | 7,439,092 | 11,785,148 | -52.64% |
| Jun | 188 | 247 | 218 | 5,268,578 | 7,348,371 | 12,616,949 | 47.21% |
| Jul | 178 | 219 | 193 | 8,679,671 | 6,192,854 | 14,872,525 | 163.24% |
| Aug | 148 | 209 | 175 | 6,383,460 | 7,103,428 | 13,486,888 | -9.58% |
| 2001 Total | 208 | 251 | 228 | 66,674,400 | 66,178,228 | 132,852,628 | 110.91% |

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

## 3.6.1 Traded Contracts - August 2001

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 158 | 3,416 | 2,878 | 6,294 | 147.31% | 7 | 5 | 12 | 76.64% |
| Aegon | 177 | 1,714 | 1,033 | 2,747 | 52.53% | 6 | 3 | 9 | 20.32% |
| Ahold | 124 | 1,344 | 2,162 | 3,506 | | 5 | 6 | 11 | |
| Aventis | 90 | 877 | 331 | 1,208 | | 8 | 3 | 10 | |
| AXA-UAP | 26 | 642 | 157 | 799 | | 2 | 0 | 3 | |
| BNP Paribas | 10 | 219 | 32 | 251 | | 2 | 0 | 3 | |
| Carrefour | 6 | 328 | 10 | 338 | | 2 | 0 | 2 | |
| ENI | 4 | 247 | 0 | 247 | -95.08% | 2 | 0 | 2 | -85.57% |
| France Telecom | 208 | 1,969 | 3,330 | 5,299 | | 9 | 14 | 23 | |
| Generali | 4 | 272 | 45 | 317 | -87.62% | 1 | 0 | 1 | -84.97% |
| ING | 203 | 5,215 | 755 | 5,970 | 178.19% | 19 | 3 | 22 | 38.87% |
| KPN | 322 | 6,270 | 6,251 | 12,521 | | 3 | 3 | 7 | |
| L'Oréal | 39 | 204 | 168 | 372 | | 2 | 1 | 3 | |
| Orange | 1 | 16 | 0 | 16 | | 0 | 0 | 0 | |
| Philips St. | 952 | 11,331 | 12,390 | 23,721 | 303.21% | 39 | 36 | 75 | 151.50% |
| Royal Dutch | 218 | 5,312 | 2,411 | 7,723 | -24.87% | 35 | 15 | 50 | -27.38% |
| Telecom Italia | 3 | 148 | 1 | 149 | 10.37% | 1 | 0 | 1 | -23.09% |
| Total Fina | 37 | 1,141 | 277 | 1,418 | | 19 | 4 | 23 | |
| Unilever | 130 | 1,932 | 1,483 | 3,415 | -31.54% | 13 | 9 | 23 | -17.47% |
| Vivendi Universal | 48 | 474 | 213 | 687 | | 3 | 1 | 4 | |

## 3.6.2 Open Interest and Market Share per Account Group - August 2001

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 15.01% | 6.29% | 78.70% | 19,543 | 6,858 | 26,401 | -27.12% | 49 | 13 | 62 | -27.60% |
| Aegon | 35.04% | 5.86% | 59.10% | 4,553 | 3,188 | 7,741 | 256.07% | 17 | 10 | 28 | 203.08% |
| Ahold | 7.44% | 10.34% | 82.22% | 3,162 | 3,396 | 6,558 | | 11 | 10 | 21 | |
| Aventis | 50.00% | 16.18% | 33.82% | 1,885 | 392 | 2,277 | | 18 | 3 | 21 | |
| AXA-UAP | 44.99% | 30.04% | 24.97% | 1,030 | 554 | 1,584 | | 4 | 2 | 5 | |
| BNP Paribas | 50.00% | 29.88% | 20.12% | 278 | 32 | 310 | | 3 | 0 | 3 | |
| Carrefour | 50.00% | 44.38% | 5.62% | 380 | 16 | 396 | | 2 | 0 | 2 | |
| ENI | 50.00% | 32.39% | 17.61% | 531 | 191 | 722 | -86.48% | 4 | 1 | 5 | -61.48% |
| France Telecom | 44.81% | 6.97% | 48.22% | 2,164 | 5,057 | 7,221 | | 13 | 25 | 38 | |
| Generali | 3.47% | 39.43% | 57.10% | 475 | 590 | 1,065 | -81.46% | 2 | 2 | 4 | -78.91% |
| ING | 16.39% | 9.46% | 74.15% | 18,957 | 6,800 | 25,757 | 119.30% | 65 | 23 | 88 | 12.55% |
| KPN | 11.76% | 11.58% | 76.66% | 10,340 | 11,606 | 21,946 | | 7 | 8 | 15 | |
| L'Oréal | 48.66% | 12.10% | 39.25% | 409 | 238 | 647 | | 3 | 2 | 5 | |
| Orange | 50.00% | 0.00% | 50.00% | 21 | 0 | 21 | | 0 | 0 | 0 | |
| Philips St. | 18.21% | 4.54% | 77.25% | 17,232 | 28,183 | 45,415 | 517.72% | 65 | 86 | 151 | 305.12% |
| Royal Dutch | 24.86% | 5.83% | 69.31% | 9,095 | 12,119 | 21,214 | -27.60% | 63 | 74 | 137 | -26.79% |
| Telecom Italia | 50.00% | 46.98% | 3.02% | 247 | 1,254 | 1,501 | 196.06% | 1 | 7 | 9 | 141.40% |
| Total Fina | 40.48% | 44.43% | 15.09% | 895 | 305 | 1,200 | | 15 | 4 | 19 | |
| Unilever | 21.36% | 4.39% | 74.25% | 3,148 | 3,447 | 6,595 | 2.42% | 22 | 20 | 42 | 19.40% |
| Vivendi Universal | 50.00% | 21.83% | 28.17% | 1,025 | 406 | 1,431 | | 7 | 3 | 10 | |

## 3.6.3 Paid Premiums - August 2001

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| ABN Amro | 49 | 49 | 49 | 167,624 | 140,567 | 308,191 | -15.76% |
| Aegon | 132 | 119 | 127 | 225,400 | 123,316 | 348,716 | 20.43% |
| Ahold | 164 | 138 | 148 | 220,170 | 299,263 | 519,433 | |
| Aventis | 269 | 288 | 274 | 236,108 | 95,265 | 331,373 | |
| AXA-UAP | 132 | 109 | 128 | 85,050 | 17,067 | 102,117 | |
| BNP Paribas | 322 | 163 | 302 | 70,501 | 5,215 | 75,716 | |
| Carrefour | 201 | 240 | 202 | 65,840 | 2,400 | 68,240 | |
| ENI | 178 | | 178 | 43,900 | 0 | 43,900 | -99.21% |
| France Telecom | 128 | 444 | 327 | 252,106 | 1,480,066 | 1,732,172 | |
| Generali | 6 | 42 | 11 | 1,600 | 1,890 | 3,490 | -99.79% |
| ING | 165 | 155 | 164 | 859,487 | 116,680 | 976,167 | 66.34% |
| KPN | 48 | 131 | 89 | 297,848 | 817,153 | 1,115,001 | |
| L'Oréal | 313 | 188 | 257 | 63,894 | 31,660 | 95,554 | |
| Orange | 50 | | 50 | 800 | 0 | 800 | |
| Philips St. | 178 | 247 | 214 | 2,018,498 | 3,060,049 | 5,078,547 | 77.72% |
| Royal Dutch | 197 | 270 | 220 | 1,047,030 | 652,077 | 1,699,107 | -38.92% |
| Telecom Italia | 122 | 1,200 | 129 | 18,000 | 1,200 | 19,200 | -66.68% |
| Total Fina | 227 | 131 | 208 | 259,243 | 36,237 | 295,480 | |
| Unilever | 180 | 118 | 153 | 348,118 | 175,250 | 523,368 | -31.55% |
| Vivendi Universal | 216 | 226 | 219 | 102,243 | 48,073 | 150,316 | |

# 3.7 Options on Neuer Markt Component Equities

## 3.7.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 5,012 | 34,841 | 22,839 | 57,680 | | 235 | 120 | 355 | |
| 2000 Total | 50,813 | 337,625 | 278,459 | 616,084 | 968.11% | 2,530 | 1,678 | 4,208 | 1085.13% |
| 2001 1. Quarter | 10,996 | 89,501 | 65,013 | 154,514 | 107.82% | 204 | 125 | 329 | -56.34% |
| 2. Quarter | 6,319 | 52,882 | 51,181 | 104,063 | 17.05% | 77 | 69 | 147 | -82.69% |
| 3. Quarter | 4,283 | 44,436 | 40,462 | 84,898 | -33.63% | 46 | 46 | 92 | -90.79% |
| 2000 Jan | 1,533 | 14,369 | 8,883 | 23,252 | | 122 | 69 | 191 | |
| Feb | 1,770 | 14,985 | 12,914 | 27,899 | | 158 | 119 | 277 | |
| Mar | 2,043 | 13,027 | 10,171 | 23,198 | | 175 | 111 | 286 | |
| Apr | 2,393 | 11,408 | 10,074 | 21,482 | | 130 | 93 | 223 | |
| May | 3,589 | 16,004 | 17,700 | 33,704 | | 204 | 142 | 345 | |
| Jun | 3,902 | 13,877 | 19,838 | 33,715 | | 145 | 136 | 281 | |
| Jul | 4,683 | 25,572 | 21,937 | 47,509 | | 254 | 163 | 417 | |
| Aug | 6,404 | 43,928 | 36,479 | 80,407 | | 343 | 235 | 578 | |
| Sep | 5,894 | 39,097 | 44,328 | 83,425 | 1641.29% | 279 | 242 | 521 | 2025.55% |
| Oct | 7,336 | 72,063 | 35,270 | 107,333 | 707.20% | 398 | 163 | 561 | 756.47% |
| Nov | 6,498 | 47,605 | 35,715 | 83,320 | 416.68% | 226 | 133 | 359 | 304.50% |
| Dec | 4,768 | 25,690 | 25,150 | 50,840 | 116.65% | 96 | 72 | 168 | -4.59% |
| 2001 Jan | 5,299 | 42,069 | 29,160 | 71,229 | 206.33% | 116 | 61 | 177 | -7.42% |
| Feb | 3,147 | 26,057 | 17,383 | 43,440 | 55.70% | 53 | 36 | 89 | -68.06% |
| Mar | 2,550 | 21,375 | 18,470 | 39,845 | 71.76% | 36 | 28 | 64 | -77.62% |
| Apr | 2,146 | 16,421 | 14,123 | 30,544 | 42.18% | 24 | 19 | 43 | -80.62% |
| May | 2,208 | 19,413 | 15,403 | 34,816 | 3.30% | 35 | 22 | 57 | -83.53% |
| Jun | 1,965 | 17,048 | 21,655 | 38,703 | 14.79% | 19 | 28 | 47 | -83.31% |
| Jul | 2,123 | 23,672 | 15,572 | 39,244 | -17.40% | 20 | 16 | 36 | -91.39% |
| Aug | 2,160 | 20,764 | 24,890 | 45,654 | -43.22% | 26 | 30 | 56 | -90.36% |
| 2001 Total | 21,598 | 186,819 | 156,656 | 343,475 | 17.97% | 327 | 241 | 568 | -78.14% |

## 3.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 24.40% | 13.24% | 62.36% | 18,118 | 7,073 | 25,191 | | 132 | 39 | 172 | |
| 2000 Total | 21.26% | 31.62% | 47.12% | 57,153 | 39,544 | 96,697 | 283.86% | 312 | 143 | 454 | 164.57% |
| 2001 1. Quarter | 32.43% | 22.91% | 44.67% | 60,799 | 31,649 | 92,448 | 122.79% | 206 | 70 | 277 | -29.43% |
| 2. Quarter | 37.92% | 14.63% | 47.45% | 41,218 | 32,220 | 73,438 | 17.20% | 90 | 46 | 136 | -74.69% |
| 3. Quarter | 33.11% | 14.96% | 51.93% | 53,511 | 42,416 | 95,927 | -17.13% | 105 | 56 | 161 | -80.51% |
| 2000 Jan | 19.56% | 16.77% | 63.67% | 23,536 | 10,518 | 34,054 | | 183 | 69 | 252 | |
| Feb | 21.85% | 15.06% | 63.10% | 27,598 | 15,262 | 42,860 | | 236 | 119 | 355 | |
| Mar | 19.88% | 13.83% | 66.29% | 25,875 | 15,620 | 41,495 | | 252 | 140 | 392 | |
| Apr | 22.79% | 29.15% | 48.06% | 28,497 | 17,435 | 45,932 | | 275 | 143 | 418 | |
| May | 22.57% | 32.53% | 44.91% | 33,953 | 25,079 | 59,032 | | 347 | 182 | 529 | |
| Jun | 24.72% | 29.18% | 46.11% | 33,025 | 29,635 | 62,660 | | 339 | 199 | 538 | |
| Jul | 19.08% | 28.86% | 52.06% | 43,220 | 37,025 | 80,245 | | 434 | 246 | 680 | |
| Aug | 20.39% | 34.52% | 45.09% | 64,484 | 51,274 | 115,758 | | 537 | 288 | 824 | |
| Sep | 19.09% | 37.71% | 43.20% | 56,241 | 54,925 | 111,166 | 2570.33% | 453 | 290 | 744 | 3423.63% |
| Oct | 19.01% | 35.47% | 45.52% | 77,350 | 55,828 | 133,178 | 1125.30% | 546 | 271 | 818 | 1442.13% |
| Nov | 22.68% | 33.98% | 43.35% | 93,289 | 65,465 | 158,754 | 993.65% | 606 | 278 | 884 | 1043.16% |
| Dec | 28.00% | 33.82% | 38.18% | 57,153 | 39,544 | 96,697 | 283.86% | 312 | 143 | 454 | 164.57% |
| 2001 Jan | 29.23% | 25.13% | 45.65% | 77,611 | 50,507 | 128,118 | 276.22% | 364 | 151 | 515 | 104.52% |
| Feb | 32.29% | 21.17% | 46.53% | 83,702 | 48,589 | 132,291 | 208.66% | 370 | 128 | 498 | 40.23% |
| Mar | 38.28% | 20.83% | 40.88% | 60,799 | 31,649 | 92,448 | 122.79% | 206 | 70 | 277 | -29.43% |
| Apr | 41.77% | 10.36% | 47.87% | 59,681 | 32,847 | 92,528 | 101.45% | 208 | 66 | 275 | -34.19% |
| May | 35.67% | 15.50% | 48.83% | 62,831 | 32,467 | 95,298 | 61.43% | 211 | 65 | 275 | -47.94% |
| Jun | 36.90% | 17.21% | 45.89% | 41,218 | 32,220 | 73,438 | 17.20% | 90 | 46 | 136 | -74.69% |
| Jul | 38.66% | 12.44% | 48.90% | 51,898 | 36,512 | 88,410 | 10.18% | 98 | 49 | 147 | -78.35% |
| Aug | 28.34% | 17.12% | 54.54% | 53,511 | 42,416 | 95,927 | -17.13% | 105 | 56 | 161 | -80.51% |
| 2001 Total | 34.26% | 18.44% | 47.31% | 53,511 | 42,416 | 95,927 | -17.13% | 105 | 56 | 161 | -80.51% |

## 3.7.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 706 | 367 | 572 | 24,612,916 | 8,374,536 | 32,987,452 | |
| 2000 Total | 679 | 775 | 722 | 229,160,612 | 215,782,076 | 444,942,688 | 1248.82% |
| 2001 1. Quarter | 182 | 562 | 342 | 16,266,746 | 36,520,703 | 52,787,449 | -44.10% |
| 2. Quarter | 99 | 290 | 193 | 5,255,307 | 14,826,390 | 20,081,697 | -78.15% |
| 3. Quarter | 101 | 352 | 221 | 4,510,048 | 14,256,493 | 18,766,541 | -74.13% |
| 2000 Jan | 1,001 | 550 | 828 | 14,377,399 | 4,884,827 | 19,262,226 | |
| Feb | 1,936 | 711 | 1,369 | 29,013,908 | 9,187,926 | 38,201,834 | |
| Mar | 2,128 | 910 | 1,594 | 27,715,510 | 9,257,694 | 36,973,204 | |
| Apr | 1,251 | 943 | 1,107 | 14,276,426 | 9,501,103 | 23,777,529 | |
| May | 1,576 | 1,061 | 1,305 | 25,220,264 | 18,772,368 | 43,992,632 | |
| Jun | 877 | 604 | 716 | 12,176,067 | 11,978,886 | 24,154,953 | |
| Jul | 542 | 615 | 576 | 13,863,224 | 13,494,099 | 27,357,323 | |
| Aug | 519 | 613 | 562 | 22,796,274 | 22,377,110 | 45,173,384 | |
| Sep | 507 | 406 | 453 | 19,807,996 | 17,977,739 | 37,785,735 | 1734.16% |
| Oct | 379 | 875 | 542 | 27,305,981 | 30,875,225 | 58,181,206 | 671.78% |
| Nov | 318 | 1,062 | 637 | 15,139,376 | 37,926,927 | 53,066,303 | 680.08% |
| Dec | 291 | 1,175 | 728 | 7,468,187 | 29,548,172 | 37,016,359 | 123.18% |
| 2001 Jan | 214 | 577 | 363 | 8,997,768 | 16,830,577 | 25,828,345 | 34.09% |
| Feb | 194 | 574 | 346 | 5,059,020 | 9,975,149 | 15,034,169 | -60.65% |
| Mar | 103 | 526 | 299 | 2,209,958 | 9,714,977 | 11,924,935 | -67.75% |
| Apr | 121 | 298 | 203 | 1,983,327 | 4,213,542 | 6,196,869 | -73.94% |
| May | 93 | 269 | 171 | 1,799,809 | 4,147,884 | 5,947,693 | -86.48% |
| Jun | 86 | 299 | 205 | 1,472,171 | 6,464,964 | 7,937,135 | -67.14% |
| Jul | 92 | 266 | 161 | 2,167,350 | 4,135,671 | 6,303,021 | -76.96% |
| Aug | 113 | 407 | 273 | 2,342,698 | 10,120,822 | 12,463,520 | -72.41% |
| 2001 Total | 139 | 419 | 267 | 26,032,101 | 65,603,586 | 91,635,687 | -64.60% |

# 3.8 Options on Neuer Markt Component Equities – Breakdown by Individual Securities

## 3.8.1 Traded Contracts – August 2001

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Aixtron | 261 | 2,548 | 1,723 | 4,271 | | 8 | 5 | 12 | |
| Broadvision | 9 | 80 | 63 | 143 | | 0 | 0 | 0 | |
| Consors Discount-Broker | 211 | 1,194 | 1,395 | 2,589 | -35.71% | 2 | 2 | 4 | -90.61% |
| EM.TV & Merchandising | 159 | 2,989 | 1,479 | 4,468 | -87.65% | 1 | 1 | 2 | -99.33% |
| Intershop | 677 | 6,311 | 4,054 | 10,365 | 191.15% | 3 | 1 | 4 | -95.36% |
| Mobilcom | 228 | 1,844 | 877 | 2,721 | -73.91% | 4 | 1 | 5 | -95.92% |
| Qiagen | 173 | 1,936 | 754 | 2,690 | | 5 | 2 | 6 | |
| T-Online | 442 | 3,862 | 14,545 | 18,407 | -29.74% | 3 | 18 | 22 | -72.88% |

## 3.8.2 Open Interest and Market Share per Account Group – August 2001

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Aixtron | 22.00% | 11.26% | 66.74% | 2,280 | 1,944 | 4,224 | | 7 | 5 | 12 | |
| Broadvision | 50.00% | 8.74% | 41.26% | 160 | 40 | 200 | | 0 | 0 | 0 | |
| Consors Discount-Broker | 33.01% | 10.22% | 56.78% | 5,037 | 2,372 | 7,409 | -6.40% | 25 | 5 | 30 | -62.92% |
| EM.TV & Merchandising | 33.45% | 36.21% | 30.34% | 11,065 | 3,710 | 14,775 | -71.56% | 11 | 2 | 13 | -96.56% |
| Intershop | 47.29% | 2.00% | 50.71% | 12,243 | 7,014 | 19,257 | 600.25% | 15 | 4 | 19 | -24.64% |
| Mobilcom | 32.40% | 0.85% | 66.76% | 5,681 | 1,997 | 7,678 | -53.72% | 20 | 4 | 24 | -88.60% |
| Qiagen | 28.29% | 13.88% | 57.83% | 1,661 | 1,071 | 2,732 | | 4 | 2 | 7 | |
| T-Online | 16.49% | 26.27% | 57.23% | 15,384 | 24,268 | 39,652 | 8.50% | 22 | 34 | 56 | -54.13% |

## 3.8.3 Paid Premiums – August 2001

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Aixtron | 339 | 566 | 431 | 864,502 | 974,539 | 1,839,041 | |
| Broadvision | 30 | 67 | 47 | 2,420 | 4,235 | 6,655 | |
| Consors Discount-Broker | 127 | 312 | 227 | 151,950 | 434,930 | 586,880 | -90.19% |
| EM.TV & Merchandising | 33 | 162 | 75 | 97,610 | 238,953 | 336,563 | -97.12% |
| Intershop | 23 | 101 | 54 | 146,972 | 409,805 | 556,777 | -93.75% |
| Mobilcom | 223 | 252 | 232 | 411,086 | 220,586 | 631,672 | -94.80% |
| Qiagen | 224 | 138 | 200 | 433,669 | 103,962 | 537,631 | |
| T-Online | 61 | 532 | 433 | 234,489 | 7,733,812 | 7,968,301 | 23.68% |

# 3.9 Options on Nordic Equities

## 3.9.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 1,442 | 30,164 | 23,488 | 53,652 | | 399 | 259 | 658 | |
| 2000 Total | 59,836 | 2,538,570 | 1,381,532 | 3,920,102 | 7206.53% | 14,474 | 6,928 | 21,402 | 3150.98% |
| 2001 1. Quarter | 36,708 | 1,875,058 | 1,391,084 | 3,266,142 | 1563.05% | 6,942 | 4,367 | 11,309 | 352.06% |
| 2. Quarter | 31,973 | 2,132,112 | 1,689,437 | 3,821,549 | 704.34% | 7,622 | 4,953 | 12,575 | 355.51% |
| 3. Quarter | 22,094 | 1,301,188 | 1,213,831 | 2,515,019 | 262.70% | 3,193 | 2,513 | 5,706 | 58.90% |
| 2000 Jan | 961 | 20,560 | 17,687 | 38,247 | | 318 | 271 | 589 | |
| Feb | 1,032 | 37,664 | 20,581 | 58,245 | | 553 | 248 | 801 | |
| Mar | 1,739 | 52,914 | 46,989 | 99,903 | | 621 | 490 | 1,112 | |
| Apr | 2,076 | 59,685 | 38,759 | 98,444 | | 403 | 234 | 637 | |
| May | 3,682 | 87,726 | 91,626 | 179,352 | | 520 | 458 | 978 | |
| Jun | 3,218 | 120,219 | 77,099 | 197,318 | | 754 | 392 | 1,146 | |
| Jul | 5,899 | 213,134 | 110,198 | 323,332 | | 1,244 | 551 | 1,795 | |
| Aug | 7,300 | 221,440 | 148,650 | 370,090 | | 1,142 | 654 | 1,795 | |
| Sep | 7,123 | 362,849 | 198,297 | 561,146 | 42998.77% | 1,937 | 916 | 2,852 | 25969.02% |
| Oct | 11,069 | 461,557 | 250,688 | 712,245 | 4076.66% | 2,200 | 1,009 | 3,209 | 2258.14% |
| Nov | 7,434 | 462,868 | 220,875 | 683,743 | 5172.13% | 2,392 | 958 | 3,350 | 2120.26% |
| Dec | 8,303 | 437,954 | 160,083 | 598,037 | 2578.42% | 2,391 | 747 | 3,138 | 770.57% |
| 2001 Jan | 14,181 | 600,440 | 368,166 | 968,606 | 2432.50% | 2,752 | 1,430 | 4,182 | 610.07% |
| Feb | 10,909 | 553,153 | 553,517 | 1,106,670 | 1800.03% | 1,949 | 1,658 | 3,608 | 350.29% |
| Mar | 11,618 | 721,465 | 469,401 | 1,190,866 | 1092.02% | 2,241 | 1,279 | 3,520 | 216.64% |
| Apr | 11,391 | 621,851 | 602,043 | 1,223,894 | 1143.24% | 2,176 | 1,715 | 3,891 | 511.05% |
| May | 10,087 | 795,910 | 550,486 | 1,346,396 | 650.70% | 3,194 | 1,762 | 4,956 | 406.74% |
| Jun | 10,495 | 714,351 | 536,908 | 1,251,259 | 534.13% | 2,252 | 1,475 | 3,727 | 225.34% |
| Jul | 12,508 | 739,004 | 630,722 | 1,369,726 | 323.63% | 1,871 | 1,351 | 3,222 | 79.45% |
| Aug | 9,586 | 562,184 | 583,109 | 1,145,293 | 209.46% | 1,322 | 1,162 | 2,484 | 38.36% |
| 2001 Total | 90,775 | 5,308,358 | 4,294,352 | 9,602,710 | 603.53% | 17,757 | 11,833 | 29,590 | 234.23% |

## 3.9.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | Change YoY | Open Interest in EUR million | | | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | | Calls | Puts | Total | |
| 1999 Total | 41.13% | 5.83% | 53.04% | 13,767 | 12,078 | 25,845 | | 183 | 144 | 327 | |
| 2000 Total | 43.80% | 14.38% | 41.82% | 514,436 | 272,021 | 786,457 | 2942.98% | 2,723 | 1,232 | 3,955 | 1109.60% |
| 2001 1. Quarter | 40.03% | 14.59% | 45.38% | 1,052,745 | 670,937 | 1,723,682 | 1374.32% | 4,036 | 2,143 | 6,180 | 330.30% |
| 2. Quarter | 34.25% | 12.49% | 53.26% | 1,233,482 | 874,658 | 2,108,140 | 748.82% | 4,569 | 2,637 | 7,206 | 424.77% |
| 3. Quarter | 35.14% | 13.52% | 51.34% | 1,660,571 | 1,056,264 | 2,716,835 | 349.71% | 5,464 | 2,603 | 8,068 | 157.62% |
| 2000 Jan | 36.62% | 10.59% | 52.80% | 26,962 | 21,596 | 48,558 | | 378 | 290 | 668 | |
| Feb | 53.92% | 8.43% | 37.66% | 51,984 | 31,811 | 83,795 | | 738 | 369 | 1,107 | |
| Mar | 44.38% | 5.01% | 50.61% | 66,138 | 50,776 | 116,914 | | 877 | 559 | 1,436 | |
| Apr | 45.71% | 7.39% | 46.90% | 86,042 | 65,176 | 151,218 | | 506 | 301 | 807 | |
| May | 43.00% | 4.57% | 52.43% | 123,804 | 104,012 | 227,816 | | 720 | 492 | 1,212 | |
| Jun | 49.72% | 11.52% | 38.75% | 143,342 | 105,018 | 248,360 | | 862 | 511 | 1,373 | |
| Jul | 44.51% | 18.06% | 37.43% | 262,869 | 158,669 | 421,538 | | 1,534 | 767 | 2,301 | |
| Aug | 45.91% | 21.03% | 33.06% | 377,551 | 226,576 | 604,127 | | 2,098 | 1,034 | 3,132 | |
| Sep | 49.72% | 17.09% | 33.20% | 440,031 | 242,304 | 682,335 | 53374.53% | 2,398 | 1,113 | 3,511 | 32627.35% |
| Oct | 37.33% | 14.99% | 47.68% | 557,391 | 318,509 | 875,900 | 6025.60% | 2,918 | 1,380 | 4,298 | 3824.51% |
| Nov | 43.32% | 13.47% | 43.21% | 662,731 | 380,380 | 1,043,111 | 4772.76% | 3,484 | 1,651 | 5,135 | 2449.27% |
| Dec | 42.14% | 13.51% | 44.35% | 514,436 | 272,021 | 786,457 | 2942.98% | 2,723 | 1,232 | 3,955 | 1109.60% |
| 2001 Jan | 40.30% | 13.02% | 46.68% | 710,153 | 435,293 | 1,145,446 | 2258.92% | 3,487 | 1,790 | 5,277 | 690.12% |
| Feb | 40.05% | 14.78% | 45.18% | 919,124 | 605,667 | 1,524,791 | 1719.67% | 4,047 | 2,090 | 6,137 | 454.49% |
| Mar | 39.80% | 15.69% | 44.51% | 1,052,745 | 670,937 | 1,723,682 | 1374.32% | 4,036 | 2,143 | 6,180 | 330.30% |
| Apr | 34.61% | 14.77% | 50.62% | 1,195,608 | 835,426 | 2,031,034 | 1243.12% | 4,670 | 2,614 | 7,284 | 802.41% |
| May | 32.24% | 12.69% | 55.07% | 1,400,203 | 919,531 | 2,319,734 | 918.25% | 5,630 | 2,925 | 8,554 | 605.85% |
| Jun | 36.06% | 10.04% | 53.89% | 1,233,482 | 874,658 | 2,108,140 | 748.82% | 4,569 | 2,637 | 7,206 | 424.77% |
| Jul | 36.34% | 11.40% | 52.26% | 1,430,898 | 974,963 | 2,405,861 | 470.73% | 4,963 | 2,622 | 7,585 | 229.61% |
| Aug | 33.70% | 16.06% | 50.23% | 1,660,571 | 1,056,264 | 2,716,835 | 349.71% | 5,464 | 2,603 | 8,068 | 157.62% |
| 2001 Total | 36.45% | 13.47% | 50.08% | 1,660,571 | 1,056,264 | 2,716,835 | 349.71% | 5,464 | 2,603 | 8,068 | 157.62% |

### 3.9.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 1,634 | 856 | 1,294 | 49,298,072 | 20,108,350 | 69,406,422 | |
| 2000 Total | 522 | 468 | 503 | 1,324,571,862 | 646,158,376 | 1,970,730,238 | 2739.41% |
| 2001 1. Quarter | 268 | 445 | 343 | 502,565,222 | 619,067,327 | 1,121,632,549 | 341.49% |
| 2. Quarter | 318 | 319 | 318 | 678,239,884 | 538,399,476 | 1,216,639,360 | 289.90% |
| 3. Quarter | 199 | 261 | 229 | 259,006,387 | 316,973,571 | 575,979,958 | 63.46% |
| 2000 Jan | 2,273 | 1,239 | 1,795 | 46,740,789 | 21,908,354 | 68,649,143 | |
| Feb | 1,879 | 893 | 1,531 | 70,774,421 | 18,374,201 | 89,148,622 | |
| Mar | 1,124 | 783 | 964 | 59,466,311 | 36,790,321 | 96,256,632 | |
| Apr | 1,100 | 743 | 960 | 65,662,991 | 28,798,077 | 94,461,068 | |
| May | 607 | 423 | 513 | 53,216,425 | 38,744,516 | 91,960,941 | |
| Jun | 779 | 415 | 637 | 93,660,194 | 31,957,826 | 125,618,020 | |
| Jul | 649 | 447 | 580 | 138,303,060 | 49,262,931 | 187,565,991 | |
| Aug | 416 | 489 | 445 | 92,167,228 | 72,635,503 | 164,802,731 | |
| Sep | 365 | 457 | 397 | 132,388,750 | 90,564,149 | 222,952,899 | 16779.46% |
| Oct | 351 | 432 | 380 | 161,989,218 | 108,410,687 | 270,399,905 | 2398.75% |
| Nov | 404 | 368 | 392 | 187,103,585 | 81,184,747 | 268,288,332 | 2221.70% |
| Dec | 509 | 422 | 486 | 223,098,890 | 67,527,064 | 290,625,954 | 535.82% |
| 2001 Jan | 306 | 460 | 364 | 183,719,678 | 169,294,411 | 353,014,089 | 414.23% |
| Feb | 247 | 399 | 323 | 136,837,114 | 220,967,840 | 357,804,954 | 301.36% |
| Mar | 252 | 487 | 345 | 182,008,430 | 228,805,076 | 410,813,506 | 326.79% |
| Apr | 354 | 308 | 331 | 220,084,038 | 185,457,228 | 405,541,266 | 329.32% |
| May | 374 | 283 | 337 | 298,061,242 | 155,674,501 | 453,735,743 | 393.40% |
| Jun | 224 | 367 | 286 | 160,094,604 | 197,267,747 | 357,362,351 | 184.48% |
| Jul | 210 | 285 | 245 | 155,109,870 | 179,986,826 | 335,096,696 | 78.66% |
| Aug | 185 | 235 | 210 | 103,896,517 | 136,986,745 | 240,883,262 | 46.16% |
| 2001 Total | 271 | 343 | 303 | 1,439,811,493 | 1,474,440,374 | 2,914,251,867 | 217.30% |

## 3.10 Options on Nordic Equities – Breakdown by Individual Securities

### 3.10.1 Traded Contracts – August 2001

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Elisa Communications | 15 | 885 | 260 | 1,145 | 59.03% | 2 | 0 | 2 | -36.56% |
| Fortum Corporation | 0 | 0 | 0 | 0 | -100.00% | | | | |
| Metsä-Serla Oyj B | 0 | 0 | 0 | 0 | | | | | |
| Nokia Oyj A | 9,353 | 510,443 | 567,416 | 1,077,859 | 222.21% | 1,237 | 1,134 | 2,371 | 43.82% |
| Sonera-Yhtymä Oyj | 117 | 36,055 | 10,226 | 46,281 | 65.21% | 32 | 9 | 40 | -66.07% |
| Stora-Enso Oyj R | 18 | 630 | 1,450 | 2,080 | 22.07% | 4 | 9 | 14 | 63.86% |
| Tieto Enator Corporation | 37 | 3,377 | 2,030 | 5,407 | 143.56% | 9 | 4 | 13 | 77.39% |
| UPM-Kymmene Oyj | 46 | 10,794 | 1,727 | 12,521 | 331.76% | 38 | 6 | 43 | 421.56% |

### 3.10.2 Open Interest and Market Share per Account Group – August 2001

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| Elisa Communications | 45.63% | 23.54% | 30.83% | 2,544 | 755 | 3,299 | 35.59% | 5 | 1 | 7 |
| Fortum Corporation | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 |
| Metsä-Serla Oyj B | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 |
| Nokia Oyj A | 32.88% | 16.49% | 50.63% | 1,496,803 | 1,015,197 | 2,512,000 | 398.67% | 5,178 | 2,527 | 7,705 |
| Sonera-Yhtymä Oyj | 43.39% | 6.26% | 50.35% | 127,467 | 28,846 | 156,313 | 152.84% | 166 | 33 | 199 |
| Stora-Enso Oyj R | 46.51% | 36.06% | 17.43% | 1,160 | 2,362 | 3,522 | -43.35% | 8 | 15 | 23 |
| Tieto Enator Corporation | 29.47% | 30.56% | 39.97% | 6,006 | 5,625 | 11,631 | 150.56% | 17 | 16 | 33 |
| UPM-Kymmene Oyj | 67.33% | 5.83% | 26.84% | 26,591 | 3,479 | 30,070 | 21.16% | 90 | 11 | 101 |

### 3.10.3 Paid Premiums – August 2001

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Elisa Communications | 60 | 484 | 157 | 53,300 | 125,930 | 179,230 | -40.73% |
| Fortum Corporation | | | | 0 | 0 | 0 | -100.00% |
| Metsä-Serla Oyj B | | | | 0 | 0 | 0 | |
| Nokia Oyj A | 193 | 236 | 216 | 98,314,128 | 133,979,774 | 232,293,902 | 55.44% |
| Sonera-Yhtymä Oyj | 54 | 212 | 89 | 1,959,896 | 2,170,334 | 4,130,230 | -68.00% |
| Stora-Enso Oyj R | 405 | 251 | 297 | 254,925 | 363,500 | 618,425 | -44.36% |
| Tieto Enator Corporation | 184 | 101 | 153 | 621,821 | 204,240 | 826,061 | 19.74% |
| UPM-Kymmene Oyj | 249 | 83 | 226 | 2,692,447 | 142,967 | 2,835,414 | 716.49% |

# 4 Eurex - Money Market Products

## 4.1 One-Month-Euribor Futures

### 4.1.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 466 | 47,229 | -71.71% | 84,690 | -65.80% |
| 1999 Total | 826 | 64,019 | 35.55% | 187,410 | 121.29% |
| 2000 Total | 26 | 1,896 | -97.04% | 5,493 | -97.07% |
| 2001 1. Quarter | 0 | 0 | -100.00% | | |
| 2. Quarter | 0 | 0 | -100.00% | | |
| 3. Quarter | 0 | 0 | | | |
| 2000 Jan | 5 | 155 | -98.68% | 450 | -98.68% |
| Feb | 18 | 1,331 | -74.11% | 3,859 | -74.18% |
| Mar | 2 | 310 | -97.31% | 897 | -97.32% |
| Apr | 0 | 0 | -100.00% | 0 | -100.00% |
| May | 0 | 0 | -100.00% | 0 | -100.00% |
| Jun | 1 | 100 | -92.28% | 287 | -92.43% |
| Jul | 0 | 0 | -100.00% | | |
| Aug | 0 | 0 | -100.00% | | |
| Sep | 0 | 0 | -100.00% | | |
| Oct | 0 | 0 | -100.00% | | |
| Nov | 0 | 0 | -100.00% | | |
| Dec | 0 | 0 | -100.00% | | |
| 2001 Jan | 0 | 0 | -100.00% | | |
| Feb | 0 | 0 | -100.00% | | |
| Mar | 0 | 0 | -100.00% | | |
| Apr | 0 | 0 | | | |
| May | 0 | 0 | | | |
| Jun | 0 | 0 | -100.00% | | |
| Jul | 0 | 0 | | | |
| Aug | 0 | 0 | | | |
| 2001 Total | 0 | 0 | -100.00% | | |

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

### 4.1.2 Open Interest and Market Share per Account Group

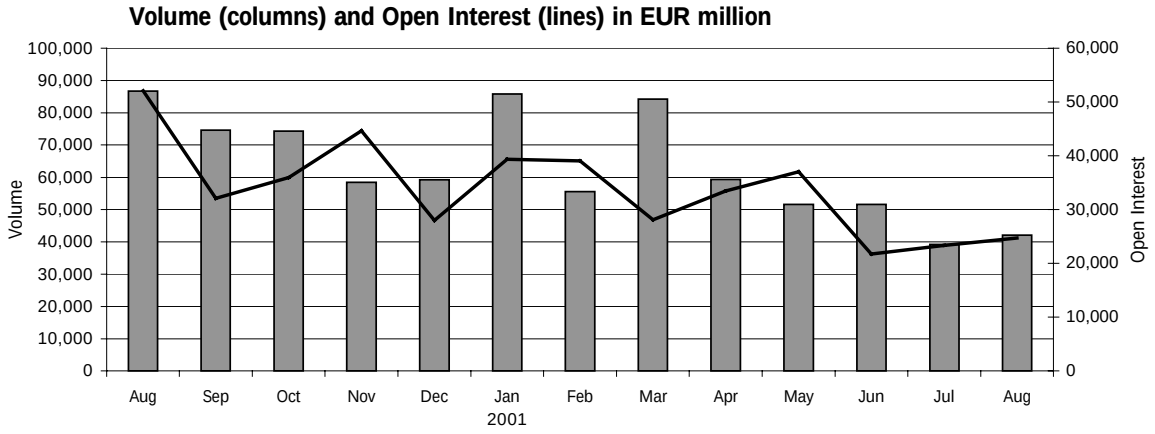
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48.64% | 23.71% | 27.65% | 3,321 | -33.96% | 9,648 | 29.79% |
| 1999 Total | 51.13% | 17.05% | 31.82% | 411 | -87.62% | 1,194 | -87.62% |
| 2000 Total | 26.56% | 73.44% | 0.00% | 0 | -100.00% | 0 | -100.00% |
| 2001 1. Quarter | | | | 0 | -100.00% | 0 | -100.00% |
| 2. Quarter | | | | 0 | | 0 | |
| 3. Quarter | | | | 0 | | 0 | |
| 2000 Jan | 94.19% | 5.81% | 0.00% | 155 | -97.47% | 449 | -97.48% |
| Feb | 26.86% | 73.14% | 0.00% | 50 | -98.94% | 145 | -98.95% |
| Mar | 0.00% | 100.00% | 0.00% | 310 | -94.82% | 895 | -94.87% |
| Apr | | | | 140 | -97.82% | 403 | -97.85% |
| May | | | | 0 | -100.00% | 0 | -100.00% |
| Jun | 0.00% | 100.00% | 0.00% | 0 | -100.00% | 0 | -100.00% |
| Jul | | | | 0 | -100.00% | 0 | -100.00% |
| Aug | | | | 0 | -100.00% | 0 | -100.00% |
| Sep | | | | 0 | -100.00% | 0 | -100.00% |
| Oct | | | | 0 | -100.00% | 0 | -100.00% |
| Nov | | | | 0 | -100.00% | 0 | -100.00% |
| Dec | | | | 0 | -100.00% | 0 | -100.00% |
| 2001 Jan | | | | 0 | -100.00% | 0 | -100.00% |
| Feb | | | | 0 | -100.00% | 0 | -100.00% |
| Mar | | | | 0 | -100.00% | 0 | -100.00% |
| Apr | | | | 0 | -100.00% | 0 | -100.00% |
| May | | | | 0 | | 0 | |
| Jun | | | | 0 | | 0 | |
| Jul | | | | 0 | | 0 | |
| Aug | | | | 0 | | 0 | |
| 2001 Total | | | | 0 | | 0 | |

## 4.2 Three-Month Euribor Futures

### 4.2.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | 12,219 | 964,096 | | 476,262 | |
| 1998 Total | 12,040 | 778,588 | -19.24% | 562,776 | 18.17% |
| 1999 Total | 56,124 | 3,037,374 | 290.11% | 2,945,460 | 423.38% |
| 2000 Total | 26,559 | 1,225,207 | -59.66% | 1,173,813 | -60.15% |
| 2001 1. Quarter | 5,050 | 235,789 | -49.43% | 225,487 | -50.00% |
| 2. Quarter | 4,232 | 168,290 | -46.90% | 162,587 | -46.38% |
| 3. Quarter | 2,291 | 84,841 | -47.32% | 81,350 | -46.85% |
| 2000 Jan | 4,166 | 181,610 | -52.84% | 176,619 | -52.53% |
| Feb | 3,619 | 146,490 | -57.98% | 141,402 | -57.94% |
| Mar | 3,128 | 138,199 | -59.41% | 132,930 | -59.75% |
| Apr | 1,943 | 86,008 | -58.06% | 82,574 | -58.66% |
| May | 2,461 | 124,785 | -41.99% | 119,410 | -43.00% |
| Jun | 2,185 | 106,131 | -61.29% | 101,210 | -62.04% |
| Jul | 1,331 | 69,756 | -69.98% | 66,331 | -70.61% |
| Aug | 1,750 | 91,289 | -57.49% | 86,725 | -58.37% |
| Sep | 1,618 | 78,752 | -70.72% | 74,606 | -71.40% |
| Oct | 1,685 | 78,294 | -65.98% | 74,270 | -66.69% |
| Nov | 1,483 | 61,618 | -70.33% | 58,480 | -70.96% |
| Dec | 1,190 | 62,275 | -45.83% | 59,254 | -47.07% |
| 2001 Jan | 1,648 | 89,723 | -50.60% | 85,777 | -51.43% |
| Feb | 1,295 | 57,849 | -60.51% | 55,523 | -60.73% |
| Mar | 2,107 | 88,217 | -36.17% | 84,187 | -36.67% |
| Apr | 1,514 | 62,146 | -27.74% | 59,357 | -28.12% |
| May | 1,300 | 52,304 | -58.08% | 51,619 | -56.77% |
| Jun | 1,418 | 53,840 | -49.27% | 51,612 | -49.01% |
| Jul | 1,088 | 40,976 | -41.26% | 39,241 | -40.84% |
| Aug | 1,203 | 43,865 | -51.95% | 42,108 | -51.45% |
| 2001 Total | 11,573 | 488,920 | -48.22% | 469,424 | -48.26% |

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



## Three-Month-Euribor Futures

### 4.2.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 8.46% | 21.24% | 70.29% | 49,906 | | 24,507 | |
| 1998 Total | 23.88% | 24.71% | 51.41% | 66,320 | 32.89% | 55,430 | 126.18% |
| 1999 Total | 27.51% | 34.47% | 38.02% | 96,448 | 45.43% | 91,253 | 64.63% |
| 2000 Total | 15.55% | 43.23% | 41.23% | 29,396 | -69.52% | 27,977 | -69.34% |
| 2001 1. Quarter | 14.82% | 44.89% | 40.29% | 29,317 | -58.34% | 28,093 | -57.82% |
| 2. Quarter | 12.63% | 37.16% | 50.21% | 22,686 | -48.52% | 21,719 | -47.70% |
| 3. Quarter | 5.31% | 25.70% | 68.99% | 25,825 | -53.25% | 24,756 | -52.46% |
| 2000 Jan | 21.76% | 31.83% | 46.41% | 106,988 | -33.43% | 101,259 | -31.37% |
| Feb | 20.55% | 33.55% | 45.90% | 114,403 | -36.39% | 108,374 | -34.82% |
| Mar | 20.61% | 34.86% | 44.53% | 70,365 | -52.62% | 66,600 | -52.22% |
| Apr | 17.59% | 36.49% | 45.92% | 72,050 | -53.97% | 68,091 | -53.86% |
| May | 14.26% | 44.33% | 41.41% | 78,394 | -52.84% | 73,898 | -52.91% |
| Jun | 11.50% | 50.60% | 37.89% | 44,068 | -69.30% | 41,530 | -69.44% |
| Jul | 12.06% | 54.33% | 33.62% | 55,539 | -66.52% | 52,385 | -66.70% |
| Aug | 12.36% | 57.44% | 30.20% | 55,240 | -65.97% | 52,070 | -66.15% |
| Sep | 12.66% | 49.30% | 38.04% | 34,030 | -72.87% | 32,116 | -72.95% |
| Oct | 8.91% | 51.45% | 39.64% | 38,142 | -68.14% | 35,994 | -68.13% |
| Nov | 7.93% | 53.72% | 38.35% | 47,156 | -60.30% | 44,660 | -60.14% |
| Dec | 9.01% | 50.89% | 40.09% | 29,396 | -69.52% | 27,977 | -69.34% |
| 2001 Jan | 16.46% | 44.21% | 39.33% | 41,246 | -61.45% | 39,341 | -61.15% |
| Feb | 8.56% | 48.24% | 43.20% | 40,994 | -64.17% | 39,067 | -63.95% |
| Mar | 17.28% | 43.36% | 39.36% | 29,317 | -58.34% | 28,093 | -57.82% |
| Apr | 15.40% | 38.76% | 45.83% | 35,105 | -51.28% | 33,464 | -50.85% |
| May | 12.79% | 40.74% | 46.47% | 38,768 | -50.55% | 37,064 | -49.84% |
| Jun | 9.29% | 31.72% | 58.99% | 22,686 | -48.52% | 21,719 | -47.70% |
| Jul | 7.31% | 23.99% | 68.70% | 24,369 | -56.12% | 23,355 | -55.42% |
| Aug | 3.44% | 27.29% | 69.27% | 25,825 | -53.25% | 24,756 | -52.46% |
| 2001 Total | 12.42% | 38.90% | 48.68% | 25,825 | -53.25% | 24,756 | -52.46% |

# 4.3 Options on Three-Month-Euribor Futures

## 4.3.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 27 | 3,300 | 1,810 | 5,110 | | 1,815 | 1,127 | 2,942 | |
| 1999 Total | 25 | 876 | 2,090 | 2,966 | -41.96% | 851 | 2,028 | 2,879 | -2.14% |
| 2000 Total | 1 | 0 | 10 | 10 | -99.66% | 0 | 10 | 10 | -99.67% |
| 2001 1. Quarter | 0 | 0 | 0 | 0 | -100.00% | | | | |
| 2. Quarter | 0 | 0 | 0 | 0 | | | | | |
| 3. Quarter | 0 | 0 | 0 | 0 | | | | | |
| 2000 Jan | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Feb | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Mar | 1 | 0 | 10 | 10 | -98.88% | 0 | 10 | 10 | -98.89% |
| Apr | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| May | 0 | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jun | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Jul | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Aug | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Sep | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Oct | 0 | 0 | 0 | 0 | -100.00% | | | | |
| Nov | 0 | 0 | 0 | 0 | | | | | |
| Dec | 0 | 0 | 0 | 0 | | | | | |
| 2001 Jan | 0 | 0 | 0 | 0 | | | | | |
| Feb | 0 | 0 | 0 | 0 | | | | | |
| Mar | 0 | 0 | 0 | 0 | -100.00% | | | | |
| Apr | 0 | 0 | 0 | 0 | | | | | |
| May | 0 | 0 | 0 | 0 | | | | | |
| Jun | 0 | 0 | 0 | 0 | | | | | |
| Jul | 0 | 0 | 0 | 0 | | | | | |
| Aug | 0 | 0 | 0 | 0 | | | | | |
| 2001 Total | 0 | 0 | 0 | 0 | -100.00% | | | | |

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

## 4.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 2.94% | 21.58% | 75.49% | 200 | 0 | 200 | | 98 | 0 | 98 | |
| 1999 Total | 20.50% | 26.97% | 52.53% | 550 | 40 | 590 | 195.00% | 535 | 38 | 573 | 483.49% |
| 2000 Total | 0.00% | 50.00% | 50.00% | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2001 1. Quarter | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2. Quarter | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 3. Quarter | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2000 Jan | | | | 550 | 40 | 590 | -15.71% | 535 | 38 | 573 | -1.73% |
| Feb | | | | 550 | 40 | 590 | -61.18% | 535 | 38 | 573 | -58.43% |
| Mar | 0.00% | 50.00% | 50.00% | 0 | 10 | 10 | -99.50% | 0 | 10 | 10 | -99.51% |
| Apr | | | | 0 | 10 | 10 | -99.56% | 0 | 10 | 10 | -99.56% |
| May | | | | 0 | 10 | 10 | -99.64% | 0 | 10 | 10 | -99.64% |
| Jun | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Jul | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Aug | | | | 0 | 10 | 10 | -99.01% | 0 | 10 | 10 | -99.02% |
| Sep | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Oct | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Nov | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Dec | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2001 Jan | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Feb | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Mar | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Apr | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| May | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jun | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Jul | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| Aug | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |
| 2001 Total | | | | 0 | 0 | 0 | -100.00% | 0 | 0 | 0 | -100.00% |

# 5 Eurex - Capital Market Products

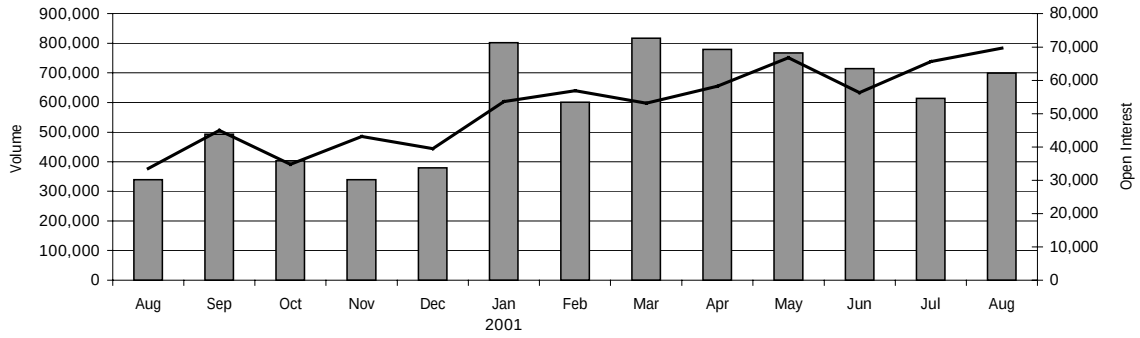
## 5.1 Euro-Schatz Futures

### 5.1.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1997 Total | 92,529 | 187,142 | 4,805,755 | - | 634,109 | - |
| 1998 Total | 177,885 | 490,628 | 10,043,087 | 108.98% | 1,332,163 | 110.08% |
| 1999 Total | 410,755 | 799,374 | 19,647,339 | 95.63% | 2,118,678 | 59.04% |
| 2000 Total | 935,867 | 1,118,682 | 42,822,290 | 117.95% | 4,364,072 | 105.98% |
| 2001 1. Quarter | 334,733 | 630,485 | 21,594,869 | 123.62% | 2,220,168 | 124.28% |
| 2. Quarter | 351,797 | 685,354 | 21,992,239 | 97.23% | 2,262,005 | 98.86% |
| 3. Quarter | 187,534 | 414,525 | 12,733,820 | 108.08% | 1,313,805 | 111.85% |
| 2000 Jan | 83,427 | 67,097 | 2,863,251 | 290.11% | 293,772 | 201.09% |
| Feb | 85,219 | 70,513 | 3,357,551 | 263.89% | 344,249 | 175.53% |
| Mar | 80,114 | 108,578 | 3,435,972 | 162.03% | 351,890 | 118.90% |
| Apr | 71,885 | 81,453 | 2,443,933 | 182.14% | 250,454 | 173.83% |
| May | 114,219 | 100,728 | 4,367,564 | 308.86% | 444,607 | 294.14% |
| Jun | 99,560 | 78,285 | 4,339,317 | 125.70% | 442,435 | 119.33% |
| Jul | 65,669 | 56,125 | 2,767,840 | 29.36% | 280,593 | 25.52% |
| Aug | 65,944 | 58,328 | 3,351,808 | 66.46% | 339,576 | 61.81% |
| Sep | 84,236 | 116,435 | 4,867,171 | 99.16% | 493,494 | 94.44% |
| Oct | 75,301 | 122,902 | 3,973,922 | 53.77% | 403,551 | 51.56% |
| Nov | 54,381 | 127,468 | 3,340,997 | 50.26% | 339,816 | 47.80% |
| Dec | 55,912 | 130,770 | 3,712,964 | 161.95% | 379,633 | 159.93% |
| 2001 Jan | 127,271 | 204,817 | 7,805,065 | 172.59% | 801,978 | 172.99% |
| Feb | 92,101 | 155,074 | 5,854,164 | 74.36% | 600,775 | 74.52% |
| Mar | 115,361 | 270,594 | 7,935,640 | 130.96% | 817,416 | 132.29% |
| Apr | 127,374 | 158,320 | 7,581,496 | 210.22% | 779,630 | 211.29% |
| May | 119,939 | 268,343 | 7,467,331 | 70.97% | 767,589 | 72.64% |
| Jun | 104,484 | 258,691 | 6,943,412 | 60.01% | 714,786 | 61.56% |
| Jul | 88,016 | 147,633 | 5,965,400 | 115.53% | 614,268 | 118.92% |
| Aug | 99,518 | 266,892 | 6,768,420 | 101.93% | 699,537 | 106.00% |
| 2001 Total | 874,064 | 1,730,364 | 56,320,928 | 109.16% | 5,795,978 | 110.95% |

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

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



## Euro-Schatz Futures

### 5.1.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 52.04% | 25.98% | 21.98% | 117,492 | - | 15,461 | - |
| 1998 Total | 54.23% | 28.97% | 16.80% | 72,431 | -38.35% | 9,715 | -37.17% |
| 1999 Total | 46.02% | 36.74% | 17.24% | 178,681 | 146.69% | 18,351 | 88.89% |
| 2000 Total | 42.31% | 43.24% | 14.45% | 383,998 | 114.91% | 39,461 | 115.04% |
| 2001 1. Quarter | 47.39% | 45.43% | 7.18% | 514,936 | 81.22% | 53,187 | 82.64% |
| 2. Quarter | 49.31% | 42.13% | 8.56% | 547,211 | 90.86% | 56,330 | 93.47% |
| 3. Quarter | 51.03% | 39.23% | 9.74% | 673,260 | 103.59% | 69,717 | 108.22% |
| 2000 Jan | 40.26% | 41.90% | 17.84% | 309,140 | 117.81% | 31,678 | 69.85% |
| Feb | 44.34% | 38.74% | 16.92% | 407,597 | 211.78% | 41,761 | 151.19% |
| Mar | 46.05% | 35.98% | 17.97% | 284,144 | 158.07% | 29,122 | 150.99% |
| Apr | 40.95% | 41.07% | 17.98% | 292,007 | 92.56% | 29,844 | 86.35% |
| May | 39.80% | 46.83% | 13.37% | 326,590 | 112.05% | 33,206 | 104.44% |
| Jun | 41.07% | 45.38% | 13.55% | 286,713 | 96.61% | 29,116 | 90.82% |
| Jul | 38.30% | 47.02% | 14.68% | 244,198 | 40.05% | 24,749 | 36.21% |
| Aug | 39.74% | 44.00% | 16.25% | 330,698 | 71.86% | 33,483 | 67.21% |
| Sep | 42.14% | 44.46% | 13.40% | 443,428 | 111.43% | 45,012 | 107.22% |
| Oct | 41.42% | 46.05% | 12.52% | 342,531 | 18.26% | 34,767 | 16.26% |
| Nov | 43.09% | 42.85% | 14.06% | 422,693 | 85.61% | 43,108 | 83.32% |
| Dec | 49.67% | 42.04% | 8.29% | 383,998 | 114.91% | 39,461 | 115.04% |
| 2001 Jan | 46.32% | 47.59% | 6.08% | 521,607 | 68.73% | 53,599 | 69.20% |
| Feb | 47.31% | 46.35% | 6.34% | 553,556 | 35.81% | 56,888 | 36.22% |
| Mar | 48.51% | 42.62% | 8.87% | 514,936 | 81.22% | 53,187 | 82.64% |
| Apr | 47.08% | 45.07% | 7.84% | 569,327 | 94.97% | 58,258 | 95.21% |
| May | 48.92% | 41.70% | 9.39% | 650,052 | 99.04% | 66,797 | 101.16% |
| Jun | 52.15% | 39.39% | 8.46% | 547,211 | 90.86% | 56,330 | 93.47% |
| Jul | 50.67% | 41.05% | 8.29% | 636,436 | 160.62% | 65,682 | 165.39% |
| Aug | 51.35% | 37.62% | 11.02% | 673,260 | 103.59% | 69,717 | 108.22% |
| 2001 Total | 48.96% | 42.74% | 8.30% | 673,260 | 103.59% | 69,717 | 108.22% |

# 5.2 Options on Euro-Schatz Futures

## 5.2.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1,213 | 209,945 | 168,503 | 378,448 | | 27,964 | 22,301 | 50,266 | |
| 1999 Total | 2,233 | 271,101 | 215,281 | 486,382 | 28.52% | 29,064 | 23,010 | 52,073 | 3.60% |
| 2000 Total | 4,627 | 1,128,740 | 825,443 | 1,954,183 | 301.78% | 115,821 | 84,114 | 199,935 | 283.95% |
| 2001 1. Quarter | 622 | 860,700 | 361,211 | 1,221,911 | 319.32% | 88,850 | 37,052 | 125,902 | 319.12% |
| 2. Quarter | 792 | 1,286,988 | 588,772 | 1,875,760 | 218.42% | 132,661 | 60,441 | 193,102 | 218.87% |
| 3. Quarter | 410 | 1,046,902 | 559,857 | 1,606,759 | 419.15% | 108,330 | 57,663 | 165,994 | 426.81% |
| 2000 Jan | 281 | 33,803 | 34,210 | 68,013 | 225.95% | 3,501 | 3,549 | 7,049 | 152.10% |
| Feb | 356 | 65,745 | 44,233 | 109,978 | 394.51% | 6,732 | 4,618 | 11,349 | 307.59% |
| Mar | 383 | 61,506 | 51,907 | 113,413 | 182.42% | 6,296 | 5,345 | 11,641 | 175.46% |
| Apr | 362 | 53,617 | 36,142 | 89,759 | 153.96% | 5,501 | 3,694 | 9,195 | 146.73% |
| May | 714 | 152,632 | 114,852 | 267,484 | 2888.65% | 15,555 | 11,662 | 27,217 | 2785.02% |
| Jun | 609 | 110,310 | 121,527 | 231,837 | 569.08% | 11,721 | 12,426 | 24,147 | 564.08% |
| Jul | 310 | 63,375 | 62,093 | 125,468 | 160.12% | 6,586 | 6,282 | 12,868 | 154.92% |
| Aug | 375 | 108,193 | 75,837 | 184,030 | 302.13% | 10,968 | 7,674 | 18,641 | 275.65% |
| Sep | 327 | 129,992 | 101,072 | 231,064 | 528.90% | 13,225 | 10,221 | 23,446 | 515.57% |
| Oct | 634 | 131,898 | 81,979 | 213,877 | 101.88% | 13,440 | 8,310 | 21,750 | 95.92% |
| Nov | 141 | 74,152 | 44,885 | 119,037 | 118.78% | 7,545 | 4,555 | 12,100 | 114.74% |
| Dec | 135 | 143,517 | 56,706 | 200,223 | 505.25% | 14,752 | 5,779 | 20,531 | 502.97% |
| 2001 Jan | 330 | 361,624 | 123,489 | 485,113 | 613.27% | 37,346 | 12,646 | 49,991 | 609.18% |
| Feb | 162 | 174,502 | 101,601 | 276,103 | 151.05% | 17,959 | 10,403 | 28,362 | 149.91% |
| Mar | 130 | 324,574 | 136,121 | 460,695 | 306.21% | 33,546 | 14,003 | 47,549 | 308.45% |
| Apr | 178 | 375,016 | 213,039 | 588,055 | 555.15% | 38,663 | 21,873 | 60,536 | 558.36% |
| May | 382 | 400,114 | 209,559 | 609,673 | 127.93% | 41,181 | 21,495 | 62,676 | 130.28% |
| Jun | 232 | 511,858 | 166,174 | 678,032 | 192.46% | 52,816 | 17,074 | 69,890 | 189.44% |
| Jul | 275 | 381,735 | 213,453 | 595,188 | 374.37% | 39,406 | 21,947 | 61,353 | 376.78% |
| Aug | 135 | 665,167 | 346,404 | 1,011,571 | 449.68% | 68,924 | 35,716 | 104,640 | 461.33% |
| 2001 Total | 1,824 | 3,194,590 | 1,509,840 | 4,704,430 | 295.34% | 329,842 | 155,156 | 484,998 | 297.19% |

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

## 5.2.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 57.80% | 8.47% | 33.73% | 5,926 | 3,750 | 9,676 | | 796 | 503 | 1,299 | |
| 1999 Total | 76.44% | 9.36% | 14.20% | 10,473 | 7,080 | 17,553 | 81.41% | 1,081 | 727 | 1,808 | 39.22% |
| 2000 Total | 74.58% | 7.90% | 17.52% | 98,817 | 50,260 | 149,077 | 749.30% | 10,120 | 5,116 | 15,236 | 742.55% |
| 2001 1. Quarter | 82.54% | 4.29% | 13.17% | 162,464 | 77,758 | 240,222 | 229.06% | 16,794 | 7,990 | 24,784 | 232.49% |
| 2. Quarter | 81.65% | 5.38% | 12.97% | 218,900 | 96,067 | 314,967 | 154.09% | 22,604 | 9,854 | 32,457 | 157.80% |
| 3. Quarter | 88.08% | 3.70% | 8.22% | 329,952 | 128,738 | 458,690 | 611.74% | 34,216 | 13,274 | 47,489 | 628.66% |
| 2000 Jan | 65.98% | 15.89% | 18.13% | 18,728 | 23,147 | 41,875 | 107.18% | 1,924 | 2,368 | 4,292 | 58.00% |
| Feb | 75.03% | 7.67% | 17.30% | 31,792 | 22,677 | 54,469 | 777.12% | 3,251 | 2,309 | 5,560 | 746.48% |
| Mar | 72.13% | 13.19% | 14.68% | 31,665 | 41,337 | 73,002 | 180.99% | 3,242 | 4,212 | 7,454 | 172.38% |
| Apr | 75.61% | 10.48% | 13.90% | 39,801 | 35,292 | 75,093 | 165.66% | 4,080 | 3,598 | 7,678 | 157.85% |
| May | 76.42% | 6.83% | 16.75% | 52,500 | 41,786 | 94,286 | 2748.52% | 5,355 | 4,229 | 9,584 | 2647.55% |
| Jun | 78.95% | 7.26% | 13.79% | 57,768 | 66,191 | 123,959 | 407.82% | 5,890 | 6,700 | 12,590 | 391.47% |
| Jul | 64.52% | 11.75% | 23.73% | 52,225 | 54,526 | 106,751 | 300.42% | 5,323 | 5,512 | 10,835 | 287.58% |
| Aug | 70.10% | 6.70% | 23.20% | 35,480 | 28,966 | 64,446 | 207.47% | 3,593 | 2,925 | 6,517 | 199.89% |
| Sep | 75.41% | 5.90% | 18.69% | 81,851 | 54,379 | 136,230 | 299.75% | 8,315 | 5,497 | 13,812 | 291.43% |
| Oct | 73.58% | 9.56% | 16.86% | 76,591 | 53,213 | 129,804 | 143.81% | 7,786 | 5,383 | 13,169 | 139.60% |
| Nov | 76.68% | 4.76% | 18.56% | 33,430 | 26,062 | 59,492 | 204.01% | 3,404 | 2,645 | 6,049 | 199.19% |
| Dec | 79.93% | 4.34% | 15.73% | 98,817 | 50,260 | 149,077 | 749.30% | 10,120 | 5,116 | 15,236 | 742.55% |
| 2001 Jan | 83.49% | 4.83% | 11.68% | 182,491 | 70,704 | 253,195 | 504.64% | 18,769 | 7,219 | 25,988 | 505.49% |
| Feb | 73.47% | 5.16% | 21.37% | 103,890 | 51,646 | 155,536 | 185.55% | 10,711 | 5,292 | 16,003 | 187.83% |
| Mar | 86.97% | 3.21% | 9.82% | 162,464 | 77,758 | 240,222 | 229.06% | 16,794 | 7,990 | 24,784 | 232.49% |
| Apr | 83.72% | 1.94% | 14.34% | 254,454 | 120,941 | 375,395 | 399.91% | 26,244 | 12,406 | 38,650 | 403.38% |
| May | 78.88% | 4.13% | 16.99% | 134,066 | 99,187 | 233,253 | 147.39% | 13,811 | 10,160 | 23,971 | 150.13% |
| Jun | 82.35% | 9.49% | 8.16% | 218,900 | 96,067 | 314,967 | 154.09% | 22,604 | 9,854 | 32,457 | 157.80% |
| Jul | 87.77% | 3.60% | 8.63% | 199,206 | 133,138 | 332,344 | 211.33% | 20,575 | 13,671 | 34,246 | 216.08% |
| Aug | 88.26% | 3.77% | 7.98% | 329,952 | 128,738 | 458,690 | 611.74% | 34,216 | 13,274 | 47,489 | 628.66% |
| 2001 Total | 84.08% | 4.53% | 11.40% | 329,952 | 128,738 | 458,690 | 611.74% | 34,216 | 13,274 | 47,489 | 628.66% |

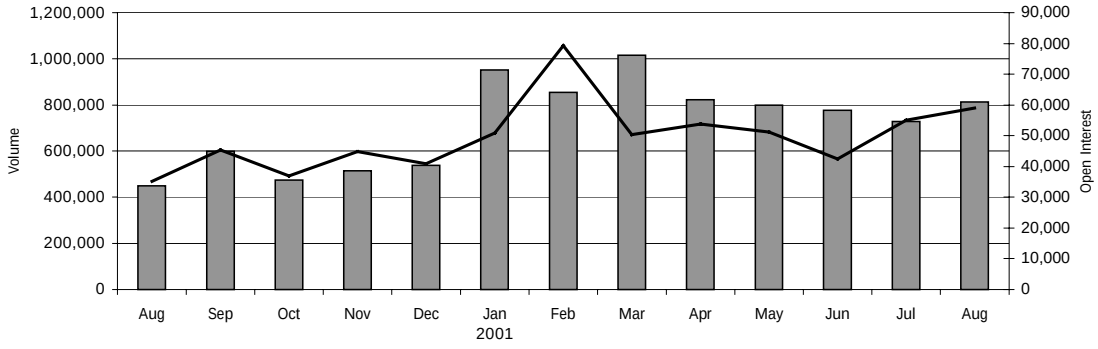
# 5.3 Euro-Bobl Futures

## 5.3.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1996 Total | 772,841 | 198,608 | 18,269,169 | - | 2,410,314 | - |
| 1997 Total | 866,197 | 1,094,855 | 24,299,906 | 33.01% | 3,244,151 | 34.59% |
| 1998 Total | 1,093,532 | 1,630,466 | 31,683,256 | 30.38% | 4,313,488 | 32.96% |
| 1999 Total | 1,950,731 | 2,049,413 | 51,955,163 | 63.98% | 5,797,199 | 34.40% |
| 2000 Total | 2,302,623 | 2,235,556 | 62,502,582 | 20.30% | 6,462,993 | 11.48% |
| 2001 1. Quarter | 786,474 | 1,222,830 | 26,571,206 | 47.48% | 2,821,637 | 51.79% |
| 2. Quarter | 758,011 | 1,115,804 | 22,684,952 | 46.32% | 2,398,164 | 49.91% |
| 3. Quarter | 481,530 | 732,870 | 14,457,298 | 69.27% | 1,540,455 | 75.25% |
| 2000 Jan | 258,949 | 176,398 | 6,295,215 | 145.30% | 648,413 | 80.51% |
| Feb | 225,173 | 233,694 | 5,827,549 | 92.93% | 601,114 | 42.01% |
| Mar | 219,486 | 203,589 | 5,893,996 | 45.76% | 609,437 | 17.33% |
| Apr | 169,860 | 104,101 | 3,660,679 | 19.89% | 379,561 | 13.43% |
| May | 224,233 | 228,599 | 5,884,870 | 66.43% | 603,915 | 56.09% |
| Jun | 222,538 | 219,478 | 5,958,331 | 1.50% | 616,305 | -2.66% |
| Jul | 173,683 | 120,735 | 4,172,073 | -23.47% | 429,288 | -26.17% |
| Aug | 161,255 | 172,520 | 4,368,750 | -12.04% | 449,733 | -14.56% |
| Sep | 195,941 | 200,509 | 5,812,822 | 3.24% | 599,082 | 1.19% |
| Oct | 165,863 | 174,866 | 4,569,857 | -13.75% | 473,766 | -13.83% |
| Nov | 142,541 | 256,348 | 4,944,759 | -6.16% | 514,382 | -6.82% |
| Dec | 143,101 | 144,719 | 5,113,681 | 57.43% | 537,998 | 58.74% |
| 2001 Jan | 293,641 | 333,711 | 8,980,058 | 42.65% | 951,572 | 46.75% |
| Feb | 223,327 | 391,344 | 8,064,096 | 38.38% | 853,940 | 42.06% |
| Mar | 269,506 | 497,775 | 9,527,052 | 61.64% | 1,016,125 | 66.73% |
| Apr | 256,431 | 390,770 | 7,769,144 | 112.23% | 823,149 | 116.87% |
| May | 255,452 | 412,432 | 7,585,277 | 28.89% | 799,043 | 32.31% |
| Jun | 246,128 | 312,602 | 7,330,531 | 23.03% | 775,972 | 25.91% |
| Jul | 222,464 | 296,567 | 6,864,133 | 64.53% | 727,671 | 69.51% |
| Aug | 259,066 | 436,303 | 7,593,165 | 73.81% | 812,783 | 80.73% |
| 2001 Total | 2,026,015 | 3,071,504 | 63,713,456 | 51.48% | 6,760,256 | 55.85% |

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

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



## Euro-Bobl Futures

### 5.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 47.18% | 36.51% | 16.31% | 222,638 | - | | - |
| 1997 Total | 45.68% | 34.29% | 20.03% | 188,525 | -15.32% | 25,088 | - |
| 1998 Total | 45.19% | 34.26% | 20.55% | 165,118 | -12.42% | 22,951 | -8.52% |
| 1999 Total | 41.58% | 37.26% | 21.16% | 288,017 | 74.43% | 29,756 | 29.65% |
| 2000 Total | 41.62% | 40.91% | 17.46% | 385,084 | 33.70% | 40,838 | 37.25% |
| 2001 1. Quarter | 50.54% | 41.36% | 8.10% | 471,233 | 53.09% | 50,408 | 57.92% |
| 2. Quarter | 48.25% | 40.99% | 10.76% | 401,227 | 39.27% | 42,441 | 42.72% |
| 3. Quarter | 49.76% | 39.26% | 10.98% | 549,649 | 60.37% | 59,024 | 67.77% |
| 2000 Jan | 36.02% | 42.02% | 21.95% | 433,632 | 134.09% | 44,609 | 71.94% |
| Feb | 41.03% | 38.37% | 20.61% | 454,816 | 113.91% | 46,924 | 62.39% |
| Mar | 39.31% | 40.76% | 19.93% | 307,824 | 33.44% | 31,921 | 26.88% |
| Apr | 34.79% | 47.45% | 17.76% | 326,141 | 28.39% | 33,680 | 20.96% |
| May | 39.55% | 43.60% | 16.85% | 365,699 | 33.83% | 37,671 | 26.39% |
| Jun | 44.79% | 41.09% | 14.12% | 288,100 | -16.59% | 29,738 | -19.68% |
| Jul | 39.35% | 42.49% | 18.16% | 291,077 | -23.17% | 29,998 | -25.31% |
| Aug | 39.25% | 40.34% | 20.41% | 342,735 | -11.40% | 35,181 | -13.95% |
| Sep | 44.92% | 39.28% | 15.80% | 439,002 | 29.29% | 45,384 | 27.50% |
| Oct | 43.93% | 43.15% | 12.92% | 356,729 | 0.61% | 36,949 | -0.14% |
| Nov | 44.52% | 36.98% | 18.50% | 428,079 | 27.15% | 44,865 | 27.55% |
| Dec | 50.72% | 37.52% | 11.77% | 385,084 | 33.70% | 40,838 | 37.25% |
| 2001 Jan | 47.12% | 45.52% | 7.36% | 479,820 | 10.65% | 50,840 | 13.97% |
| Feb | 52.47% | 39.03% | 8.50% | 747,039 | 64.25% | 79,349 | 69.10% |
| Mar | 52.13% | 39.40% | 8.47% | 471,233 | 53.09% | 50,408 | 57.92% |
| Apr | 48.15% | 41.55% | 10.30% | 513,340 | 57.40% | 53,824 | 59.81% |
| May | 47.27% | 41.38% | 11.35% | 486,276 | 32.97% | 51,120 | 35.70% |
| Jun | 49.36% | 40.00% | 10.64% | 401,227 | 39.27% | 42,441 | 42.72% |
| Jul | 51.09% | 38.91% | 10.00% | 515,614 | 77.14% | 55,014 | 83.39% |
| Aug | 48.57% | 39.58% | 11.86% | 549,649 | 60.37% | 59,024 | 67.77% |
| 2001 Total | 49.55% | 40.75% | 9.70% | 549,649 | 60.37% | 59,024 | 67.77% |

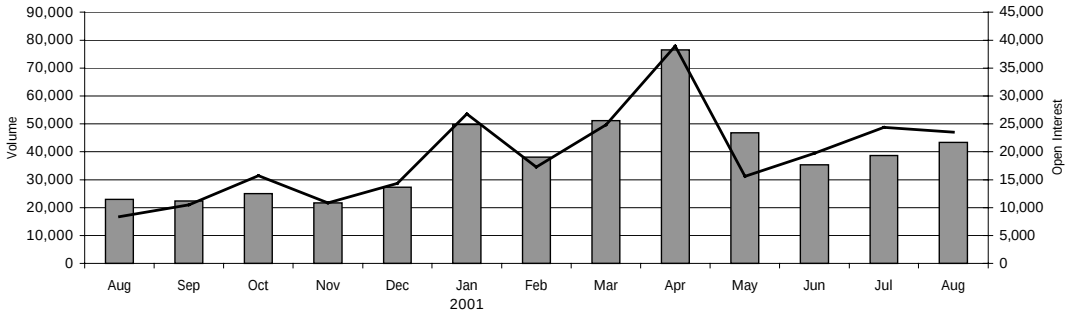
# 5.4 Options on Euro-Bobl Futures

## 5.4.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 5,274 | 320,260 | 343,242 | 663,502 | - | | | 87,364 | - |
| 1997 Total | 9,287 | 760,154 | 945,080 | 1,705,234 | 157.01% | 101,568 | 125,501 | 227,069 | 159.91% |
| 1998 Total | 6,406 | 624,652 | 618,106 | 1,242,758 | -27.12% | 85,079 | 83,422 | 168,501 | -25.79% |
| 1999 Total | 8,999 | 893,981 | 988,497 | 1,882,478 | 51.48% | 96,464 | 106,486 | 202,951 | 20.44% |
| 2000 Total | 6,616 | 1,349,451 | 1,087,040 | 2,436,491 | 29.43% | 140,253 | 111,979 | 252,232 | 24.28% |
| 2001 1. Quarter | 744 | 829,454 | 478,235 | 1,307,689 | 156.21% | 88,491 | 50,512 | 139,003 | 163.83% |
| 2. Quarter | 695 | 1,088,212 | 406,075 | 1,494,287 | 156.95% | 115,889 | 42,794 | 158,683 | 164.40% |
| 3. Quarter | 399 | 430,806 | 338,366 | 769,172 | 84.27% | 46,082 | 35,966 | 82,047 | 90.62% |
| 2000 Jan | 869 | 96,158 | 90,313 | 186,471 | 212.29% | 9,972 | 9,273 | 19,245 | 131.46% |
| Feb | 832 | 104,194 | 92,342 | 196,536 | 250.72% | 10,842 | 9,469 | 20,311 | 181.87% |
| Mar | 616 | 64,223 | 63,162 | 127,385 | 132.06% | 6,644 | 6,487 | 13,131 | 120.32% |
| Apr | 509 | 50,324 | 61,335 | 111,659 | 100.26% | 5,263 | 6,336 | 11,599 | 90.04% |
| May | 821 | 103,067 | 120,783 | 223,850 | 68.08% | 10,603 | 12,348 | 22,952 | 57.83% |
| Jun | 638 | 108,150 | 137,889 | 246,039 | 50.88% | 11,276 | 14,189 | 25,465 | 44.53% |
| Jul | 426 | 133,015 | 62,050 | 195,065 | 17.50% | 13,765 | 6,350 | 20,115 | 13.54% |
| Aug | 436 | 134,643 | 87,718 | 222,361 | -17.15% | 13,905 | 9,022 | 22,927 | -19.13% |
| Sep | 413 | 137,197 | 80,329 | 217,526 | -4.66% | 14,197 | 8,246 | 22,443 | -6.40% |
| Oct | 568 | 144,704 | 96,294 | 240,998 | -17.77% | 15,051 | 9,953 | 25,004 | -18.02% |
| Nov | 258 | 132,452 | 76,295 | 208,747 | -11.91% | 13,806 | 7,903 | 21,709 | -12.36% |
| Dec | 230 | 141,324 | 118,530 | 259,854 | 55.38% | 14,928 | 12,404 | 27,332 | 52.78% |
| 2001 Jan | 311 | 292,167 | 177,539 | 469,706 | 151.89% | 31,095 | 18,705 | 49,801 | 158.78% |
| Feb | 216 | 245,340 | 114,096 | 359,436 | 82.89% | 26,092 | 12,007 | 38,099 | 87.58% |
| Mar | 217 | 291,947 | 186,600 | 478,547 | 275.67% | 31,304 | 19,799 | 51,103 | 289.19% |
| Apr | 196 | 563,852 | 154,173 | 718,025 | 543.05% | 60,182 | 16,289 | 76,471 | 559.28% |
| May | 305 | 302,706 | 140,453 | 443,159 | 97.97% | 32,102 | 14,767 | 46,869 | 104.21% |
| Jun | 194 | 221,654 | 111,449 | 333,103 | 35.39% | 23,605 | 11,738 | 35,343 | 38.79% |
| Jul | 165 | 214,770 | 149,289 | 364,059 | 86.63% | 22,900 | 15,736 | 38,636 | 92.07% |
| Aug | 234 | 216,036 | 189,077 | 405,113 | 82.19% | 23,182 | 20,230 | 43,412 | 89.35% |
| 2001 Total | 1,838 | 2,348,472 | 1,222,676 | 3,571,148 | 136.60% | 250,462 | 129,272 | 379,734 | 143.82% |

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

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



## 5.4.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 31.00% | 31.33% | 37.68% | 18,331 | 14,367 | 32,698 | - | | | | |
| 1997 Total | 39.26% | 20.90% | 39.85% | 33,797 | 25,018 | 58,815 | 79.87% | 4,483 | 3,295 | 7,778 | - |
| 1998 Total | 56.05% | 11.87% | 32.08% | 9,177 | 4,671 | 13,848 | -76.45% | 1,281 | 645 | 1,927 | -75.23% |
| 1999 Total | 87.62% | 3.67% | 8.71% | 42,522 | 56,953 | 99,475 | 618.33% | 4,448 | 5,876 | 10,324 | 435.90% |
| 2000 Total | 87.83% | 2.52% | 9.65% | 76,102 | 60,586 | 136,688 | 37.41% | 8,016 | 6,324 | 14,340 | 38.89% |
| 2001 1. Quarter | 88.99% | 1.92% | 9.09% | 143,193 | 89,475 | 232,668 | 271.88% | 15,352 | 9,470 | 24,822 | 286.08% |
| 2. Quarter | 91.69% | 1.55% | 6.76% | 116,655 | 69,552 | 186,207 | 64.21% | 12,425 | 7,313 | 19,738 | 68.35% |
| 3. Quarter | 90.57% | 1.22% | 8.21% | 127,783 | 92,536 | 220,319 | 171.18% | 13,710 | 9,823 | 23,532 | 181.48% |
| 2000 Jan | 87.20% | 4.10% | 8.69% | 46,120 | 52,113 | 98,233 | 228.53% | 4,785 | 5,360 | 10,145 | 143.07% |
| Feb | 79.58% | 7.52% | 12.90% | 28,200 | 30,907 | 59,107 | 280.43% | 2,901 | 3,150 | 6,052 | 257.89% |
| Mar | 87.67% | 4.68% | 7.65% | 29,085 | 33,480 | 62,565 | 109.24% | 2,998 | 3,431 | 6,429 | 98.13% |
| Apr | 86.03% | 4.39% | 9.58% | 37,637 | 38,843 | 76,480 | 57.05% | 3,895 | 3,995 | 7,890 | 48.60% |
| May | 87.73% | 2.69% | 9.58% | 34,959 | 42,487 | 77,446 | 20.77% | 3,600 | 4,340 | 7,941 | 13.52% |
| Jun | 92.22% | 1.48% | 6.31% | 69,598 | 43,797 | 113,395 | 3.97% | 7,224 | 4,500 | 11,725 | -0.70% |
| Jul | 93.35% | 1.47% | 5.17% | 78,968 | 51,659 | 130,627 | -1.94% | 8,181 | 5,290 | 13,470 | -6.05% |
| Aug | 88.14% | 1.16% | 10.70% | 44,331 | 36,914 | 81,245 | 1.90% | 4,574 | 3,786 | 8,360 | -0.22% |
| Sep | 88.49% | 1.63% | 9.88% | 62,925 | 38,647 | 101,572 | -15.03% | 6,517 | 3,959 | 10,476 | -16.16% |
| Oct | 86.67% | 1.98% | 11.35% | 85,337 | 66,262 | 151,599 | 2.43% | 8,866 | 6,814 | 15,679 | 1.77% |
| Nov | 87.66% | 1.20% | 11.15% | 57,123 | 47,203 | 104,326 | 29.08% | 5,954 | 4,880 | 10,833 | 29.19% |
| Dec | 87.57% | 0.83% | 11.60% | 76,102 | 60,586 | 136,688 | 37.41% | 8,016 | 6,324 | 14,340 | 38.89% |
| 2001 Jan | 88.65% | 2.53% | 8.82% | 154,344 | 99,226 | 253,570 | 158.13% | 16,397 | 10,406 | 26,803 | 164.20% |
| Feb | 88.66% | 1.57% | 9.77% | 102,138 | 60,968 | 163,106 | 175.95% | 10,871 | 6,421 | 17,292 | 185.73% |
| Mar | 89.56% | 1.60% | 8.84% | 143,193 | 89,475 | 232,668 | 271.88% | 15,352 | 9,470 | 24,822 | 286.08% |
| Apr | 92.83% | 0.79% | 6.38% | 274,829 | 91,346 | 366,175 | 378.79% | 29,328 | 9,644 | 38,972 | 393.92% |
| May | 89.84% | 1.59% | 8.57% | 94,972 | 52,530 | 147,502 | 90.46% | 10,091 | 5,528 | 15,619 | 96.69% |
| Jun | 91.72% | 3.11% | 5.17% | 116,655 | 69,552 | 186,207 | 64.21% | 12,425 | 7,313 | 19,738 | 68.35% |
| Jul | 93.47% | 1.03% | 5.50% | 128,388 | 101,517 | 229,905 | 76.00% | 13,688 | 10,670 | 24,359 | 80.83% |
| Aug | 87.97% | 1.39% | 10.64% | 127,783 | 92,536 | 220,319 | 171.18% | 13,710 | 9,823 | 23,532 | 181.48% |
| 2001 Total | 90.46% | 1.61% | 7.93% | 127,783 | 92,536 | 220,319 | 171.18% | 13,710 | 9,823 | 23,532 | 181.48% |

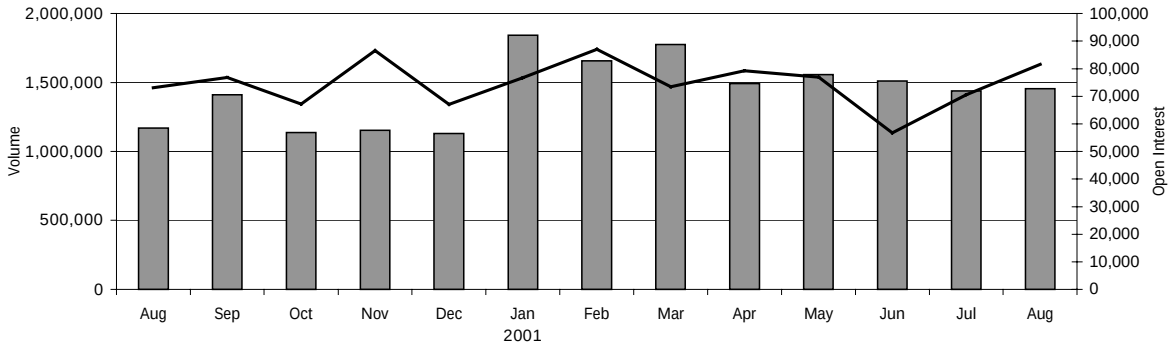
# 5.5 Euro-Bund Futures

## 5.5.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1996 Total | 988,047 | 6,154 | 16,496,809 | - | 2,069,084 | - |
| 1997 Total | 1,536,385 | 198,091 | 31,337,633 | 89.96% | 4,092,225 | 97.78% |
| 1998 Total | 3,754,764 | 2,354,590 | 89,877,842 | 186.80% | 12,661,897 | 209.41% |
| 1999 Total | 6,587,027 | 4,200,714 | 144,158,040 | 60.39% | 16,825,466 | 32.88% |
| 2000 Total | 6,143,723 | 4,946,735 | 151,326,295 | 4.97% | 15,886,098 | -5.58% |
| 2001 1. Quarter | 1,667,234 | 2,045,010 | 48,367,269 | 13.05% | 5,275,491 | 18.97% |
| 2. Quarter | 1,673,764 | 1,466,691 | 42,534,125 | 4.79% | 4,559,400 | 6.87% |
| 3. Quarter | 992,310 | 827,043 | 26,794,331 | 19.82% | 2,893,768 | 23.03% |
| 2000 Jan | 668,448 | 408,049 | 14,516,161 | 65.46% | 1,492,776 | 13.71% |
| Feb | 638,113 | 352,862 | 13,826,139 | 21.77% | 1,431,704 | -14.84% |
| Mar | 622,028 | 416,435 | 14,441,505 | 3.28% | 1,509,965 | -16.75% |
| Apr | 484,357 | 279,377 | 10,881,368 | 3.94% | 1,148,026 | -5.09% |
| May | 642,449 | 599,717 | 16,259,360 | 36.64% | 1,695,255 | 24.34% |
| Jun | 562,406 | 391,582 | 13,450,106 | -18.30% | 1,423,057 | -22.45% |
| Jul | 468,889 | 301,364 | 11,261,895 | -20.72% | 1,182,092 | -23.79% |
| Aug | 442,535 | 275,863 | 11,099,745 | -7.09% | 1,169,935 | -9.40% |
| Sep | 492,933 | 428,803 | 13,453,985 | 5.01% | 1,412,117 | 3.79% |
| Oct | 415,081 | 541,232 | 10,783,679 | -10.12% | 1,137,568 | -9.06% |
| Nov | 358,240 | 473,100 | 10,864,857 | -14.33% | 1,152,358 | -14.78% |
| Dec | 348,244 | 478,351 | 10,487,495 | 38.50% | 1,131,244 | 40.73% |
| 2001 Jan | 633,299 | 671,409 | 16,949,346 | 16.76% | 1,843,015 | 23.46% |
| Feb | 487,357 | 690,874 | 15,219,972 | 10.08% | 1,658,002 | 15.81% |
| Mar | 546,578 | 682,727 | 16,197,951 | 12.16% | 1,774,474 | 17.52% |
| Apr | 539,710 | 468,592 | 13,805,975 | 26.88% | 1,492,103 | 29.97% |
| May | 592,364 | 589,212 | 14,610,113 | -10.14% | 1,556,903 | -8.16% |
| Jun | 541,690 | 408,887 | 14,118,037 | 4.97% | 1,510,393 | 6.14% |
| Jul | 486,409 | 355,966 | 13,428,585 | 19.24% | 1,439,297 | 21.76% |
| Aug | 505,901 | 471,077 | 13,365,746 | 20.41% | 1,454,472 | 24.32% |
| 2001 Total | 4,333,308 | 4,338,744 | 117,695,725 | 11.31% | 12,728,658 | 15.16% |

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

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



## Euro-Bund Futures

### 5.5.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest In Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 25.83% | 49.05% | 25.12% | 145,834 | | | |
| 1997 Total | 29.54% | 42.56% | 27.90% | 145,606 | -0.16% | 19,418 | |
| 1998 Total | 47.17% | 28.58% | 24.26% | 261,459 | 79.57% | 38,694 | 99.27% |
| 1999 Total | 50.55% | 26.48% | 22.97% | 460,971 | 76.31% | 47,993 | 24.03% |
| 2000 Total | 47.72% | 29.23% | 23.05% | 618,804 | 34.24% | 67,106 | 39.83% |
| 2001 1. Quarter | 54.80% | 31.88% | 13.32% | 670,636 | 1.07% | 73,476 | 5.06% |
| 2. Quarter | 54.89% | 30.54% | 14.57% | 532,921 | -0.68% | 56,759 | 0.69% |
| 3. Quarter | 58.02% | 28.71% | 13.28% | 747,820 | 7.19% | 81,528 | 11.50% |
| 2000 Jan | 47.76% | 27.14% | 25.10% | 710,558 | 72.42% | 73,169 | 20.30% |
| Feb | 47.55% | 26.79% | 25.65% | 702,137 | 24.81% | 72,714 | -8.03% |
| Mar | 48.18% | 27.15% | 24.67% | 663,551 | 19.84% | 69,934 | 10.79% |
| Apr | 45.54% | 26.32% | 28.15% | 709,949 | 14.91% | 74,546 | 4.62% |
| May | 45.29% | 30.49% | 24.22% | 734,639 | 24.20% | 77,462 | 14.88% |
| Jun | 46.50% | 31.00% | 22.49% | 536,594 | -22.84% | 56,373 | -26.55% |
| Jul | 42.74% | 31.42% | 25.84% | 565,313 | -23.78% | 59,576 | -25.82% |
| Aug | 44.11% | 29.87% | 26.02% | 697,662 | 2.37% | 73,120 | -0.24% |
| Sep | 49.73% | 30.44% | 19.83% | 729,306 | 17.04% | 76,797 | 16.46% |
| Oct | 50.96% | 32.02% | 17.02% | 637,755 | -9.38% | 67,259 | -9.72% |
| Nov | 50.40% | 28.61% | 20.99% | 805,649 | 30.94% | 86,553 | 32.63% |
| Dec | 55.34% | 30.24% | 14.42% | 618,804 | 34.24% | 67,106 | 39.83% |
| 2001 Jan | 51.58% | 34.86% | 13.56% | 705,277 | -0.74% | 76,754 | 4.90% |
| Feb | 55.79% | 31.10% | 13.11% | 798,195 | 13.68% | 87,084 | 19.76% |
| Mar | 57.24% | 29.50% | 13.26% | 670,636 | 1.07% | 73,476 | 5.06% |
| Apr | 53.68% | 30.59% | 15.73% | 741,901 | 4.50% | 79,334 | 6.42% |
| May | 54.38% | 30.80% | 14.82% | 725,802 | -1.20% | 76,947 | -0.66% |
| Jun | 56.59% | 30.22% | 13.18% | 532,921 | -0.68% | 56,759 | 0.69% |
| Jul | 59.99% | 28.06% | 11.95% | 651,122 | 15.18% | 70,561 | 18.44% |
| Aug | 56.03% | 29.36% | 14.61% | 747,820 | 7.19% | 81,528 | 11.50% |
| 2001 Total | 55.56% | 30.67% | 13.76% | 747,820 | 7.19% | 81,528 | 11.50% |

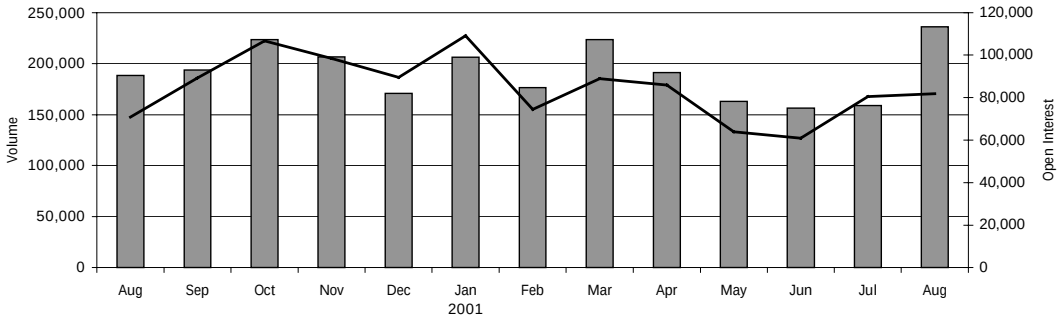
# 5.6 Options on Euro-Bund Futures

## 5.6.1 Traded Contracts

| | Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 8,059 | 89,568 | 115,952 | 205,520 | - | | | 25,706 | - |
| 1997 Total | 7,792 | 256,592 | 381,267 | 637,859 | 210.36% | 33,612 | 49,411 | 83,024 | 222.97% |
| 1998 Total | 57,003 | 3,541,590 | 3,290,613 | 6,832,203 | 971.11% | 506,542 | 463,295 | 969,837 | 1068.15% |
| 1999 Total | 180,552 | 13,260,545 | 13,479,185 | 26,739,730 | 291.38% | 1,502,127 | 1,496,138 | 2,998,264 | 209.15% |
| 2000 Total | 142,691 | 14,480,884 | 11,810,239 | 26,291,123 | -1.68% | 1,536,086 | 1,223,944 | 2,760,030 | -7.95% |
| 2001 1. Quarter | 19,250 | 3,463,996 | 2,084,635 | 5,548,631 | -29.68% | 381,303 | 224,945 | 606,248 | -25.91% |
| 2. Quarter | 16,158 | 2,648,219 | 2,100,583 | 4,748,802 | -36.43% | 287,090 | 223,507 | 510,597 | -34.95% |
| 3. Quarter | 10,104 | 2,219,365 | 1,430,861 | 3,650,226 | 5.96% | 242,396 | 152,649 | 395,046 | 9.02% |
| 2000 Jan | 16,052 | 1,317,928 | 1,224,686 | 2,542,614 | 131.20% | 137,704 | 124,665 | 262,369 | 67.69% |
| Feb | 16,067 | 1,378,650 | 1,229,936 | 2,608,586 | 40.54% | 144,108 | 125,289 | 269,396 | 10.06% |
| Mar | 15,836 | 1,565,669 | 1,173,425 | 2,739,094 | 29.43% | 165,660 | 120,811 | 286,471 | 19.16% |
| Apr | 14,878 | 1,390,102 | 1,210,923 | 2,601,025 | 44.42% | 148,427 | 126,089 | 274,517 | 32.11% |
| May | 17,087 | 1,248,923 | 1,361,826 | 2,610,749 | 26.61% | 131,185 | 140,433 | 271,618 | 15.21% |
| Jun | 12,659 | 1,260,980 | 997,563 | 2,258,543 | -16.28% | 134,873 | 103,981 | 238,853 | -20.51% |
| Jul | 9,905 | 891,903 | 761,222 | 1,653,125 | -42.85% | 94,740 | 79,040 | 173,780 | -44.97% |
| Aug | 9,535 | 923,951 | 867,776 | 1,791,727 | -18.10% | 98,121 | 90,445 | 188,566 | -19.82% |
| Sep | 8,317 | 974,748 | 873,311 | 1,848,059 | -9.75% | 103,255 | 90,429 | 193,683 | -10.91% |
| Oct | 9,781 | 1,318,992 | 794,600 | 2,113,592 | -23.23% | 140,470 | 83,052 | 223,523 | -22.43% |
| Nov | 7,611 | 1,239,926 | 705,389 | 1,945,315 | -41.12% | 132,413 | 74,022 | 206,434 | -41.34% |
| Dec | 4,963 | 969,112 | 609,582 | 1,578,694 | -17.86% | 105,130 | 65,689 | 170,819 | -16.35% |
| 2001 Jan | 6,651 | 1,078,606 | 817,526 | 1,896,132 | -25.43% | 118,447 | 87,892 | 206,339 | -21.36% |
| Feb | 6,531 | 966,444 | 653,147 | 1,619,591 | -37.91% | 106,052 | 70,397 | 176,449 | -34.50% |
| Mar | 6,068 | 1,418,946 | 613,962 | 2,032,908 | -25.78% | 156,804 | 66,655 | 223,460 | -22.00% |
| Apr | 6,083 | 989,465 | 772,773 | 1,762,238 | -32.25% | 108,282 | 82,916 | 191,198 | -30.35% |
| May | 5,419 | 818,198 | 707,561 | 1,525,759 | -41.56% | 88,193 | 74,881 | 163,075 | -39.96% |
| Jun | 4,656 | 840,556 | 620,249 | 1,460,805 | -35.32% | 90,615 | 65,710 | 156,325 | -34.55% |
| Jul | 4,422 | 871,288 | 608,101 | 1,479,389 | -10.51% | 94,527 | 64,342 | 158,870 | -8.58% |
| Aug | 5,682 | 1,348,077 | 822,760 | 2,170,837 | 21.16% | 147,869 | 88,307 | 236,176 | 25.25% |
| 2001 Total | 45,512 | 8,331,580 | 5,616,079 | 13,947,659 | -25.83% | 910,790 | 601,101 | 1,511,891 | -23.08% |

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

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



## 5.6.2 Open Interest and Market Share per Account Group

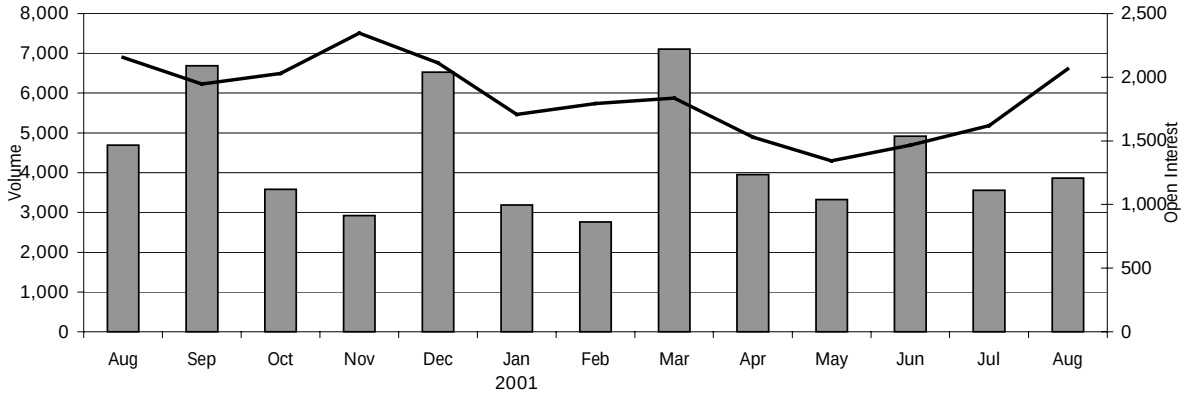
| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 34.36% | 21.22% | 44.42% | 6,822 | 8,461 | 15,283 | - | | | | |
| 1997 Total | 26.21% | 45.00% | 28.79% | 13,283 | 16,587 | 29,870 | 95.45% | 1,767 | 2,177 | 3,944 | |
| 1998 Total | 54.78% | 24.24% | 20.98% | 100,125 | 101,074 | 201,199 | 573.58% | 14,772 | 14,560 | 29,332 | 643.63% |
| 1999 Total | 74.54% | 9.38% | 16.08% | 321,917 | 289,424 | 611,341 | 203.85% | 34,677 | 29,881 | 64,558 | 120.09% |
| 2000 Total | 73.60% | 8.74% | 17.66% | 440,655 | 401,491 | 842,146 | 37.75% | 47,613 | 41,832 | 89,445 | 38.55% |
| 2001 1. Quarter | 73.89% | 9.75% | 16.37% | 501,005 | 312,061 | 813,066 | -26.80% | 55,471 | 33,504 | 88,975 | -23.23% |
| 2. Quarter | 75.73% | 7.49% | 16.78% | 307,640 | 259,900 | 567,540 | -40.38% | 33,558 | 27,392 | 60,950 | -39.24% |
| 3. Quarter | 76.10% | 6.87% | 17.03% | 427,713 | 328,909 | 756,622 | 12.31% | 47,044 | 34,789 | 81,833 | 15.43% |
| 2000 Jan | 74.10% | 9.20% | 16.70% | 528,035 | 497,942 | 1,025,977 | 79.87% | 55,791 | 50,600 | 106,391 | 30.66% |
| Feb | 72.70% | 9.79% | 17.52% | 384,575 | 335,297 | 719,872 | 30.88% | 40,324 | 33,849 | 74,173 | 17.02% |
| Mar | 75.31% | 9.03% | 15.66% | 624,654 | 486,122 | 1,110,776 | 49.91% | 66,235 | 49,664 | 115,900 | 36.63% |
| Apr | 74.66% | 8.14% | 17.20% | 696,228 | 571,120 | 1,267,348 | 55.26% | 74,102 | 58,670 | 132,773 | 41.14% |
| May | 71.62% | 9.14% | 19.24% | 412,811 | 374,652 | 787,463 | 37.75% | 43,913 | 38,388 | 82,301 | 26.16% |
| Jun | 76.00% | 7.57% | 16.43% | 554,710 | 397,184 | 951,894 | 6.60% | 59,451 | 40,865 | 100,316 | 0.51% |
| Jul | 71.98% | 9.14% | 18.88% | 495,376 | 367,564 | 862,940 | 4.51% | 53,095 | 37,763 | 90,857 | -0.62% |
| Aug | 70.57% | 8.38% | 21.06% | 356,016 | 317,677 | 673,693 | 14.61% | 38,077 | 32,820 | 70,897 | 11.89% |
| Sep | 73.30% | 8.51% | 18.19% | 403,627 | 447,323 | 850,950 | 14.13% | 43,114 | 46,027 | 89,142 | 12.10% |
| Oct | 73.21% | 9.42% | 17.37% | 539,936 | 474,754 | 1,014,690 | -3.74% | 57,738 | 48,974 | 106,712 | -4.03% |
| Nov | 72.34% | 8.98% | 18.68% | 548,230 | 381,018 | 929,248 | -4.69% | 58,743 | 39,707 | 98,451 | -4.54% |
| Dec | 76.95% | 6.79% | 16.26% | 440,655 | 401,491 | 842,146 | 37.75% | 47,613 | 41,832 | 89,445 | 38.55% |
| 2001 Jan | 73.18% | 10.26% | 16.56% | 544,924 | 473,366 | 1,018,290 | -0.75% | 59,402 | 49,731 | 109,133 | 2.58% |
| Feb | 69.98% | 11.81% | 18.22% | 412,845 | 272,692 | 685,537 | -4.77% | 45,431 | 29,050 | 74,480 | 0.41% |
| Mar | 77.66% | 7.62% | 14.71% | 501,005 | 312,061 | 813,066 | -26.80% | 55,471 | 33,504 | 88,975 | -23.23% |
| Apr | 74.44% | 7.50% | 18.06% | 475,133 | 314,132 | 789,265 | -37.72% | 52,367 | 33,462 | 85,829 | -35.36% |
| May | 76.41% | 8.06% | 15.53% | 347,583 | 247,250 | 594,833 | -24.46% | 37,802 | 26,077 | 63,879 | -22.38% |
| Jun | 76.56% | 6.89% | 16.54% | 307,640 | 259,900 | 567,540 | -40.38% | 33,558 | 27,392 | 60,950 | -39.24% |
| Jul | 73.12% | 8.12% | 18.76% | 415,053 | 333,840 | 748,893 | -13.22% | 45,382 | 35,144 | 80,525 | -11.37% |
| Aug | 78.12% | 6.03% | 15.85% | 427,713 | 328,909 | 756,622 | 12.31% | 47,044 | 34,789 | 81,833 | 15.43% |
| 2001 Total | 75.09% | 8.23% | 16.68% | 427,713 | 328,909 | 756,622 | 12.31% | 47,044 | 34,789 | 81,833 | 15.43% |

# 5.7 CONF Futures

## 5.7.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in CHF million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | 180,668 | | 75,854 | |
| 1998 Total | 8,081 | 722,066 | 13.06% | 90,377 | 18.37% |
| 1999 Total | 42,430 | 577,030 | -20.09% | 72,387 | -19.91% |
| 2000 Total | 31,281 | 479,350 | -16.93% | 56,175 | -22.40% |
| 2001 1. Quarter | 5,640 | 106,616 | -13.02% | 13,051 | -10.02% |
| 2. Quarter | 6,046 | 99,968 | -13.41% | 12,197 | -8.98% |
| 3. Quarter | 3,429 | 60,571 | -17.45% | 7,419 | -13.26% |
| 2000 Jan | 2,448 | 28,560 | -35.47% | 3,402 | -40.38% |
| Feb | 2,783 | 33,229 | -40.48% | 3,961 | -45.04% |
| Mar | 3,094 | 60,784 | -26.08% | 7,141 | -32.65% |
| Apr | 2,757 | 37,630 | -24.93% | 4,391 | -32.22% |
| May | 2,024 | 30,153 | -37.45% | 3,462 | -43.85% |
| Jun | 3,033 | 47,662 | -19.08% | 5,548 | -25.06% |
| Jul | 2,249 | 33,119 | -9.59% | 3,859 | -15.09% |
| Aug | 2,470 | 40,254 | 8.21% | 4,693 | 2.15% |
| Sep | 3,428 | 57,335 | -6.54% | 6,687 | -10.51% |
| Oct | 2,434 | 30,710 | 5.41% | 3,582 | 4.48% |
| Nov | 1,996 | 24,958 | -19.58% | 2,918 | -21.50% |
| Dec | 2,565 | 54,956 | 30.42% | 6,530 | 28.89% |
| 2001 Jan | 1,689 | 26,124 | -8.53% | 3,184 | -6.42% |
| Feb | 1,447 | 22,624 | -31.91% | 2,762 | -30.27% |
| Mar | 2,504 | 57,868 | -4.80% | 7,105 | -0.50% |
| Apr | 1,962 | 32,334 | -14.07% | 3,955 | -9.92% |
| May | 1,588 | 27,340 | -9.33% | 3,324 | -3.99% |
| Jun | 2,496 | 40,294 | -15.46% | 4,918 | -11.36% |
| Jul | 1,655 | 29,164 | -11.94% | 3,556 | -7.86% |
| Aug | 1,774 | 31,407 | -21.98% | 3,863 | -17.70% |
| 2001 Total | 15,115 | 267,155 | -14.21% | 32,666 | -10.40% |

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



## 5.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | | | | 14,378 | | 1,730 | |
| 1998 Total | 48.85% | 31.27% | 19.88% | 10,577 | -26.44% | 1,353 | -21.79% |
| 1999 Total | 47.55% | 32.53% | 19.91% | 10,881 | 2.87% | 1,304 | -3.60% |
| 2000 Total | 46.27% | 27.90% | 25.83% | 17,362 | 59.56% | 2,111 | 61.89% |
| 2001 1. Quarter | 42.40% | 24.71% | 32.89% | 14,888 | -14.71% | 1,835 | -8.45% |
| 2. Quarter | 45.76% | 21.36% | 32.88% | 12,025 | 9.28% | 1,467 | 15.20% |
| 3. Quarter | 34.71% | 30.33% | 34.96% | 16,823 | -8.90% | 2,065 | -4.17% |
| 2000 Jan | 37.30% | 34.52% | 28.18% | 15,226 | 24.38% | 1,809 | 13.87% |
| Feb | 36.09% | 40.79% | 23.12% | 13,625 | -16.14% | 1,611 | -23.63% |
| Mar | 49.99% | 30.44% | 19.57% | 17,455 | 8.91% | 2,005 | -2.13% |
| Apr | 42.23% | 40.17% | 17.60% | 13,683 | -23.37% | 1,576 | -31.76% |
| May | 45.81% | 36.40% | 17.79% | 14,771 | -9.97% | 1,692 | -19.15% |
| Jun | 55.30% | 27.75% | 16.95% | 11,004 | -33.65% | 1,273 | -38.16% |
| Jul | 35.39% | 26.61% | 38.01% | 13,801 | -17.24% | 1,600 | -22.72% |
| Aug | 42.59% | 18.43% | 38.98% | 18,466 | 11.45% | 2,155 | 5.86% |
| Sep | 50.12% | 21.50% | 28.38% | 16,808 | 1.30% | 1,946 | -2.39% |
| Oct | 45.24% | 29.39% | 25.36% | 17,497 | 1.57% | 2,031 | -0.72% |
| Nov | 45.20% | 23.60% | 31.21% | 19,979 | 21.87% | 2,348 | 20.47% |
| Dec | 54.43% | 16.44% | 29.13% | 17,362 | 59.56% | 2,111 | 61.89% |
| 2001 Jan | 36.12% | 31.39% | 32.50% | 13,997 | -8.07% | 1,707 | -5.66% |
| Feb | 40.38% | 29.56% | 30.06% | 14,710 | 7.96% | 1,794 | 11.31% |
| Mar | 46.02% | 19.81% | 34.17% | 14,888 | -14.71% | 1,835 | -8.45% |
| Apr | 40.30% | 23.62% | 36.08% | 12,648 | -7.56% | 1,529 | -2.97% |
| May | 43.24% | 18.96% | 37.79% | 11,096 | -24.88% | 1,343 | -20.64% |
| Jun | 51.84% | 21.18% | 26.98% | 12,025 | 9.28% | 1,467 | 15.20% |
| Jul | 31.90% | 32.85% | 35.24% | 13,217 | -4.23% | 1,619 | 1.20% |
| Aug | 37.31% | 27.99% | 34.70% | 16,823 | -8.90% | 2,065 | -4.17% |
| 2001 Total | 41.91% | 24.73% | 33.36% | 16,823 | -8.90% | 2,065 | -4.17% |

## 5.8 Deliverable Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---|---|---|---|---|---|
| FGBS | 2001 | 9 | DE0001090041 | 6,875% TREUHAND ANLEIHE 93/03 | 1.013770 |
| FGBS | 2001 | 9 | DE0001090058 | 6,625% TREUHAND ANLEIHE 93/03 | 1.010248 |
| FGBS | 2001 | 9 | DE0001090066 | 6,00 % TREUHAND ANLEIHE 93/03 | 0.999749 |
| FGBS | 2001 | 9 | DE0001134906 | 6,50 % BUND ANL.V.93/2003 | 1.008241 |
| FGBS | 2001 | 9 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 0.999976 |
| FGBS | 2001 | 9 | DE0001136943 | 4,25% BUND SCHATZANW. 01/03 | 0.971403 |
| FGBS | 2001 | 9 | DE0001141281 | 3,75 % BUNDESOBL.S.128 V.98/03 | 0.959506 |
| FGBS | 2001 | 9 | DE0001141299 | 3,50 % BUNDESOBL. V.98/03 S129 | 0.950368 |
| FGBS | 2001 | 12 | DE0001090066 | 6,00 % TREUHAND ANLEIHE 93/03 | 0.999877 |
| FGBS | 2001 | 12 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 1.004753 |
| FGBS | 2001 | 12 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 0.999687 |
| FGBS | 2001 | 12 | DE0001141299 | 3,50 % BUNDESOBL. V.98/03 S129 | 0.955812 |
| FGBS | 2001 | 12 | DE0001141307 | 3,25 % BUNDESOBL.S.130 V.99/04 | 0.944967 |
| FGBS | 2002 | 3 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 1.004508 |
| FGBS | 2002 | 3 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 1.014581 |
| FGBS | 2002 | 3 | DE0001141307 | 3,25 % BUNDESOBL.S.130 V.99/04 | 0.950964 |
| FGBM | 2001 | 9 | DE0001135010 | 6,25 % BUND ANL. 96/06 | 1.009417 |
| FGBM | 2001 | 9 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0.999620 |
| FGBM | 2001 | 9 | DE0001141380 | 4,50 % BUNDESOBL.S.138 01/06 | 0.936213 |
| FGBM | 2001 | 12 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0.999888 |
| FGBM | 2001 | 12 | DE0001141380 | 4,50 % BUNDESOBL.S.138 01/06 | 0.939069 |
| FGBM | 2002 | 3 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0.999743 |
| FGBM | 2002 | 3 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0.999621 |

### Deliverable Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---|---|---|---|---|---|
| FGBL | 2001 | 9 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.949564 |
| FGBL | 2001 | 9 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 0.947097 |
| FGBL | 2001 | 9 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0.926942 |
| FGBL | 2001 | 12 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 0.950514 |
| FGBL | 2001 | 12 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 0.948551 |
| FGBL | 2001 | 12 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0.928257 |
| FGBL | 2002 | 3 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 0.949546 |
| FGBL | 2002 | 3 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0.929773 |
| CONF | 2001 | 9 | CH0001480083 | 4.25% EIDG. 14 | 0.850953 |
| CONF | 2001 | 9 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.832224 |
| CONF | 2001 | 9 | CH0008055649 | 2,75 % EIDG. 12 | 0.747714 |
| CONF | 2001 | 9 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.837767 |
| CONF | 2001 | 9 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.855312 |
| CONF | 2001 | 12 | CH0001480083 | 4.25% EIDG. 14 | 0.853283 |
| CONF | 2001 | 12 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.835771 |
| CONF | 2001 | 12 | CH0008055649 | 2,75 % EIDG. 12 | 0.751912 |
| CONF | 2001 | 12 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.840403 |
| CONF | 2001 | 12 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.858010 |
| CONF | 2002 | 3 | CH0001480083 | 4.25% EIDG. 14 | 0.855179 |
| CONF | 2002 | 3 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0.839499 |
| CONF | 2002 | 3 | CH0008055649 | 2,75 % EIDG. 12 | 0.757762 |
| CONF | 2002 | 3 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0.843029 |
| CONF | 2002 | 3 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0.861896 |
| FGBX | 2001 | 9 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.029920 |
| FGBX | 2001 | 9 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.064531 |
| FGBX | 2001 | 9 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.950630 |
| FGBX | 2001 | 9 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.835131 |
| FGBX | 2001 | 9 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033269 |
| FGBX | 2001 | 9 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0.931225 |
| FGBX | 2001 | 12 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.030033 |
| FGBX | 2001 | 12 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.064080 |
| FGBX | 2001 | 12 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.951078 |
| FGBX | 2001 | 12 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.835639 |
| FGBX | 2001 | 12 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033431 |
| FGBX | 2001 | 12 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0.931841 |
| FGBX | 2002 | 3 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1.029713 |
| FGBX | 2002 | 3 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1.063860 |
| FGBX | 2002 | 3 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0.951142 |
| FGBX | 2002 | 3 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0.836328 |
| FGBX | 2002 | 3 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1.033161 |
| FGBX | 2002 | 3 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0.931973 |

## 5.9 Delivered Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Delivery Date | Bond ISIN | Bond Name | Settlement Price | Conversion Factor | Delivered Contracts |
|---|---|---|---|---|---|---|---|---|
| FGBS | 2000 | 3 | 3/8/2000 | DE0001030039 | 8,00 % BUND ANL.92/2002 F.D.E. | 102.49 | 1.034076 | 34,480 |
| FGBS | 2000 | 3 | 3/8/2000 | DE0001136885 | 4,00 % BUNDESSCHATZ.V.99/01 | 102.49 | 0.967260 | 202 |
| FGBS | 2000 | 6 | 6/8/2000 | DE0001136893 | 4,50 % BUND SCHATZANW. 00/02 | 102.00 | 0.975442 | 19,279 |
| FGBS | 2000 | 9 | 9/7/2000 | DE0001134864 | 8,00 % BUND ANL.V.92/2002 | 101.22 | 1.033964 | 9,376 |
| FGBS | 2000 | 12 | 12/7/2000 | DE0001090009 | 7,75 % TREUHAND ANL.V.92/2002 | 102.11 | 1.028774 | 16,640 |
| FGBS | 2000 | 12 | 12/7/2000 | DE0001136919 | 5,00 % BUND ANL.V.00/02 | 102.11 | 0.983521 | 6,930 |
| FGBS | 2001 | 3 | 3/8/2001 | DE0001134880 | 7,125% BUND ANL.V.92/2002 | 102.66 | 1.018067 | 31,885 |
| FGBS | 2001 | 3 | 3/8/2001 | DE0001136927 | 4,75 % BUND ANL. V. 00/02 | 102.66 | 0.979482 | 83 |
| FGBS | 2001 | 6 | 6/7/2001 | DE0001090033 | 6,50 % TREUHAND ANL.V.93/2003 | 102.87 | 1.008366 | 1,150 |
| FGBS | 2001 | 6 | 6/7/2001 | DE0001134898 | 6,75 % BUND ANL.V.93/2003 | 102.87 | 1.012628 | 640 |
| FGBS | 2001 | 6 | 6/7/2001 | DE0001136935 | 4,25 % BUND ANL.V.01/03 | 102.87 | 0.971403 | 53,546 |
| FGBM | 2000 | 3 | 3/8/2000 | DE0001090066 | 6,00 % TREUHAND ANLEIHE 93/03 | 103.58 | 0.999618 | 12,239 |
| FGBM | 2000 | 3 | 3/8/2000 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 103.58 | 1.026706 | 332 |
| FGBM | 2000 | 3 | 3/8/2000 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 103.58 | 1.057116 | 6,440 |
| FGBM | 2000 | 3 | 3/8/2000 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 103.58 | 0.999564 | 7,029 |
| FGBM | 2000 | 6 | 6/8/2000 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 103.51 | 1.007771 | 8,282 |
| FGBM | 2000 | 6 | 6/8/2000 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 103.51 | 1.025366 | 5,172 |
| FGBM | 2000 | 9 | 9/7/2000 | DE0001134971 | 6,875% BUND ANL. 95/05 | 102.64 | 1.034271 | 22,778 |
| FGBM | 2000 | 12 | 12/7/2000 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 105.36 | 1.020231 | 25,434 |
| FGBM | 2001 | 3 | 3/8/2001 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 106.61 | 1.019106 | 82,021 |
| FGBM | 2001 | 3 | 3/8/2001 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 106.61 | 0.999743 | 39,911 |
| FGBM | 2001 | 3 | 3/8/2001 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 106.61 | 0.999894 | 5,729 |
| FGBM | 2001 | 3 | 3/8/2001 | DE0001141372 | 5,00 % BUND ANL. S.137 00/06 | 106.61 | 0.956906 | 1,165 |
| FGBM | 2001 | 6 | 6/7/2001 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 105.67 | 0.999572 | 18,850 |
| FGBL | 2000 | 3 | 3/8/2000 | DE0001135101 | 3,75 % BUND ANL. V.99/09 | 104.10 | 0.849146 | 1,076 |
| FGBL | 2000 | 3 | 3/8/2000 | DE0001135119 | 4,00 % BUND ANL. V.99/09 | 104.10 | 0.859902 | 50 |
| FGBL | 2000 | 3 | 3/8/2000 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 104.10 | 0.894982 | 13,662 |
| FGBL | 2000 | 6 | 6/8/2000 | DE0001135101 | 3,75 % BUND ANL. V.99/09 | 106.13 | 0.852420 | 43,292 |
| FGBL | 2000 | 6 | 6/8/2000 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 106.13 | 0.897383 | 100 |
| FGBL | 2000 | 6 | 6/8/2000 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 106.13 | 0.954764 | 52 |
| FGBL | 2000 | 9 | 9/7/2000 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 104.96 | 0.899414 | 21,277 |
| FGBL | 2000 | 12 | 12/7/2000 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 107.49 | 0.901481 | 54,108 |
| FGBL | 2001 | 3 | 3/8/2001 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 109.33 | 0.957919 | 96,418 |
| FGBL | 2001 | 6 | 6/7/2001 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 106.66 | 0.958680 | 36,139 |
| CONF | 2000 | 3 | 3/8/2000 | CH0008435551 | 3.25 % EIDG. 09 | 118.53 | 0.814202 | 1,272 |
| CONF | 2000 | 6 | 6/8/2000 | CH0008435551 | 3.25 % EIDG. 09 | 116.38 | 0.819391 | 3,288 |
| CONF | 2000 | 6 | 6/8/2000 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 116.38 | 0.826504 | 5 |
| CONF | 2000 | 9 | 9/7/2000 | CH0008435551 | 3.25 % EIDG. 09 | 116.62 | 0.822103 | 3,609 |
| CONF | 2000 | 12 | 12/7/2000 | CH0008435551 | 3.25 % EIDG. 09 | 117.10 | 0.826319 | 2,465 |
| CONF | 2001 | 3 | 3/8/2001 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 122.98 | 0.824986 | 2,370 |
| CONF | 2001 | 6 | 6/7/2001 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 121.82 | 0.828685 | 1,907 |

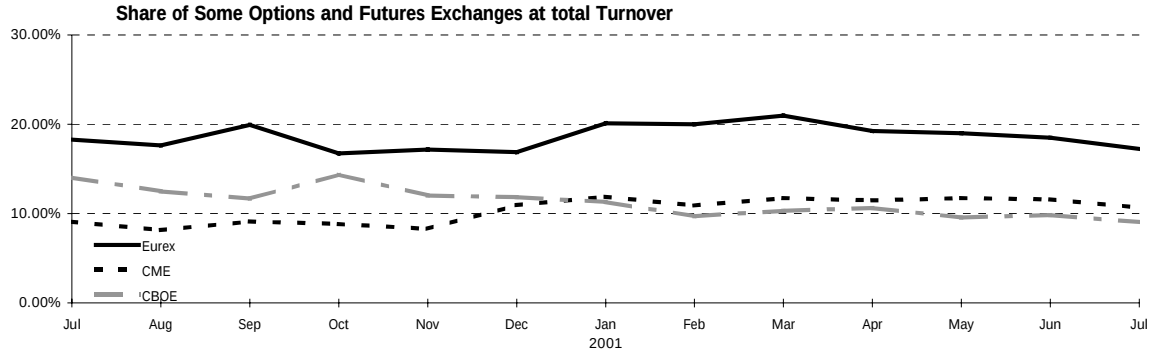
# 6 International Options and Futures Exchanges

## 6.1 Total Turnover

### 6.1.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 151,983,100 | 11.77% | 242,718,939 | 18.79% | 187,243,741 | 14.50% | 200,714,428 | 15.54% | 209,427,578 | 16.21% | 78,514,548 | 6.08% | 42,542,133 | 3.29% |
| 1998 Total | 248,222,487 | 15.07% | 281,189,378 | 17.07% | 214,662,909 | 13.03% | 226,618,831 | 13.76% | 186,569,532 | 11.33% | 89,438,514 | 5.43% | 49,552,384 | 3.01% |
| 1999 Total | 379,148,639 | 20.84% | 254,561,215 | 13.99% | 254,083,746 | 13.97% | 200,737,123 | 11.03% | 119,908,119 | 6.59% | 185,571,802 | 10.20% | 56,810,013 | 3.12% |
| 2000 Total | 454,071,506 | 19.42% | 233,528,558 | 9.99% | 326,274,971 | 13.96% | 231,114,296 | 9.89% | 131,054,816 | 5.61% | 236,500,026 | 10.12% | 58,160,664 | 2.49% |
| 2001 1st Quarter | 163,735,127 | 20.40% | 62,558,083 | 7.79% | 84,059,060 | 10.47% | 92,713,617 | 11.55% | 47,423,591 | 5.91% | 70,976,644 | 8.84% | 17,392,654 | 2.17% |
| 2nd Quarter | 160,242,770 | 18.91% | 64,093,123 | 7.56% | 84,887,876 | 10.02% | 98,423,346 | 11.62% | 51,179,921 | 6.04% | 74,803,702 | 8.83% | 16,313,170 | 1.93% |
| 3rd Quarter | 47,865,282 | 21.48% | 19,595,822 | 8.79% | 25,126,375 | 11.28% | 29,594,491 | 13.28% | 15,317,595 | 6.87% | 26,038,924 | 11.68% | 4,479,441 | 2.01% |
| 2000 Jan | 40,278,377 | 22.85% | 22,820,812 | 12.95% | 30,026,976 | 17.04% | 18,067,659 | 10.25% | 9,828,971 | 5.58% | 19,037,272 | 10.80% | 4,563,200 | 2.59% |
| Feb | 39,083,764 | 21.32% | 25,369,025 | 13.84% | 27,108,192 | 14.79% | 18,879,519 | 10.30% | 11,372,167 | 6.20% | 21,976,595 | 11.99% | 4,827,683 | 2.63% |
| Mar | 42,172,318 | 21.09% | 20,518,778 | 10.26% | 35,176,764 | 17.59% | 22,365,677 | 11.18% | 11,701,629 | 5.85% | 22,029,437 | 11.01% | 5,526,212 | 2.76% |
| Apr | 30,979,948 | 18.38% | 19,155,133 | 11.36% | 28,413,006 | 16.86% | 19,427,407 | 11.53% | 8,845,962 | 5.25% | 20,455,055 | 12.13% | 4,069,900 | 2.41% |
| May | 44,979,548 | 22.78% | 23,221,303 | 11.76% | 25,732,520 | 13.03% | 20,896,915 | 10.58% | 12,577,181 | 6.37% | 22,379,444 | 11.33% | 5,074,508 | 2.57% |
| Jun | 39,806,549 | 20.81% | 19,572,384 | 10.23% | 24,412,825 | 12.76% | 20,517,983 | 10.73% | 12,858,834 | 6.72% | 21,307,565 | 11.14% | 4,804,212 | 2.51% |
| Jul | 31,214,717 | 18.28% | 13,859,085 | 8.12% | 23,990,023 | 14.05% | 15,535,145 | 9.10% | 9,059,178 | 5.31% | 14,773,192 | 8.65% | 3,910,929 | 2.29% |
| Aug | 33,680,494 | 17.63% | 18,690,470 | 9.79% | 23,885,331 | 12.51% | 15,597,147 | 8.17% | 10,165,468 | 5.32% | 14,102,602 | 7.38% | 5,266,332 | 2.76% |
| Sep | 41,888,454 | 19.96% | 16,632,375 | 7.93% | 24,499,014 | 11.68% | 19,155,564 | 9.13% | 13,099,289 | 6.24% | 21,873,129 | 10.42% | 5,063,205 | 2.41% |
| Oct | 37,750,754 | 16.75% | 18,028,573 | 8.00% | 32,435,243 | 14.39% | 19,958,642 | 8.85% | 10,622,672 | 4.71% | 21,424,783 | 9.50% | 5,771,031 | 2.56% |
| Nov | 37,184,200 | 17.20% | 20,126,787 | 9.31% | 25,993,195 | 12.02% | 17,950,283 | 8.30% | 10,893,409 | 5.04% | 19,992,079 | 9.24% | 4,771,964 | 2.21% |
| Dec | 35,052,383 | 16.89% | 15,533,833 | 7.49% | 24,601,882 | 11.85% | 22,762,355 | 10.97% | 10,030,056 | 4.83% | 17,148,873 | 8.26% | 4,511,488 | 2.17% |
| 2001 Jan | 53,583,168 | 20.10% | 20,934,920 | 7.85% | 30,163,174 | 11.32% | 31,748,038 | 11.91% | 16,335,132 | 6.13% | 21,604,543 | 8.11% | 6,392,475 | 2.40% |
| Feb | 48,917,399 | 20.02% | 20,853,886 | 8.53% | 23,740,372 | 9.71% | 26,660,227 | 10.91% | 13,715,516 | 5.61% | 22,031,996 | 9.02% | 5,308,061 | 2.17% |
| Mar | 61,234,560 | 20.99% | 20,769,277 | 7.12% | 30,155,514 | 10.34% | 34,305,352 | 11.76% | 17,372,943 | 5.96% | 27,340,105 | 9.37% | 5,692,118 | 1.95% |
| Apr | 53,243,080 | 19.24% | 20,119,402 | 7.27% | 29,454,146 | 10.65% | 31,785,505 | 11.49% | 16,404,312 | 5.93% | 22,375,556 | 8.09% | 5,608,903 | 2.03% |
| May | 53,780,869 | 18.99% | 23,868,201 | 8.43% | 27,100,162 | 9.57% | 33,310,355 | 11.76% | 16,391,612 | 5.79% | 25,131,542 | 8.87% | 5,284,260 | 1.87% |
| Jun | 53,218,821 | 18.51% | 20,105,520 | 6.99% | 28,333,568 | 9.85% | 33,327,486 | 11.59% | 18,383,997 | 6.39% | 27,296,604 | 9.49% | 5,420,007 | 1.89% |
| Jul | 47,865,282 | 17.27% | 19,595,822 | 7.07% | 25,126,375 | 9.06% | 29,594,491 | 10.68% | 15,317,595 | 5.53% | 26,038,924 | 9.39% | 4,479,441 | 1.62% |
| 2001 Total | 371,843,179 | 19.29% | 146,247,028 | 7.59% | 194,073,311 | 10.07% | 220,731,454 | 11.45% | 113,921,107 | 5.91% | 171,819,270 | 8.92% | 38,185,265 | 1.98% |

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



## 6.1.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | IDEM/ MIF | Share | MEFF RF/RV | Share | Tiffe | Share | Osaca SE | Share | HKFE | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 48,771,157 | 3.78% | 11,212,732 | 0.87% | 35,561,816 | 2.75% | 26,123,233 | 2.02% | 14,150,971 | 1.10% | 8,081,880 | 0.63% | 28,409,539 | 2.20% |
| 1998 Total | 64,626,030 | 3.92% | 21,578,328 | 1.31% | 31,912,738 | 1.94% | 21,708,963 | 1.32% | 15,328,802 | 0.93% | 8,413,160 | 0.51% | 30,154,878 | 1.83% |
| 1999 Total | 49,530,755 | 2.72% | 9,283,628 | 0.51% | 17,697,725 | 0.97% | 14,929,902 | 0.82% | 16,978,415 | 0.93% | 6,358,400 | 0.35% | 30,443,201 | 1.67% |
| 2000 Total | 58,045,435 | 2.48% | 13,332,927 | 0.57% | 22,430,457 | 0.96% | 17,200,504 | 0.74% | 14,527,939 | 0.62% | 9,260,570 | 0.40% | 31,266,147 | 1.34% |
| 2001 1st Quarter | 16,832,517 | 2.10% | 3,974,430 | 0.50% | 10,994,201 | 1.37% | 3,138,791 | 0.39% | 4,178,241 | 0.52% | 2,867,831 | 0.36% | 8,871,256 | 1.11% |
| 2nd Quarter | 15,441,712 | 1.82% | 5,068,946 | 0.60% | 8,096,362 | 0.96% | 1,206,085 | 0.14% | 4,275,980 | 0.50% | 2,532,034 | 0.30% | 9,223,764 | 1.09% |
| 3rd Quarter | 5,360,411 | 1.93% | 1,338,786 | 0.48% | 2,132,400 | 0.77% | 435,820 | 0.16% | 1,357,052 | 0.49% | 660,055 | 0.24% | 2,396,792 | 0.86% |
| 2000 Jan | 4,871,748 | 2.76% | 1,261,253 | 0.72% | 1,415,315 | 0.80% | 1,339,264 | 0.76% | 1,005,143 | 0.57% | 718,776 | 0.41% | 1,931,792 | 1.10% |
| Feb | 4,401,302 | 2.40% | 1,124,496 | 0.61% | 1,237,373 | 0.67% | 1,154,482 | 0.63% | 963,594 | 0.53% | 584,712 | 0.32% | 2,923,677 | 1.59% |
| Mar | 4,315,495 | 2.16% | 1,132,269 | 0.57% | 2,415,892 | 1.21% | 1,439,996 | 0.72% | 1,532,170 | 0.77% | 633,871 | 0.32% | 4,107,137 | 2.05% |
| Apr | 4,483,507 | 2.66% | 815,142 | 0.48% | 988,944 | 0.59% | 1,602,663 | 0.95% | 1,357,264 | 0.81% | 556,019 | 0.33% | 2,274,733 | 1.35% |
| May | 4,162,436 | 2.11% | 1,235,211 | 0.63% | 1,467,236 | 0.74% | 1,407,930 | 0.71% | 1,171,365 | 0.59% | 582,739 | 0.30% | 2,522,389 | 1.28% |
| Jun | 4,248,686 | 2.22% | 1,203,302 | 0.63% | 2,729,812 | 1.43% | 2,302,703 | 1.20% | 1,394,898 | 0.73% | 604,409 | 0.32% | 2,876,431 | 1.50% |
| Jul | 5,104,058 | 2.99% | 863,426 | 0.51% | 1,495,252 | 0.88% | 1,268,376 | 0.74% | 960,673 | 0.56% | 834,451 | 0.49% | 2,089,511 | 1.22% |
| Aug | 5,694,794 | 2.98% | 835,121 | 0.44% | 964,159 | 0.50% | 1,955,809 | 1.02% | 1,138,853 | 0.60% | 957,766 | 0.50% | 2,231,767 | 1.17% |
| Sep | 4,720,135 | 2.25% | 1,225,524 | 0.58% | 2,663,646 | 1.27% | 1,382,823 | 0.66% | 1,276,813 | 0.61% | 984,596 | 0.47% | 2,945,193 | 1.40% |
| Oct | 6,392,630 | 2.84% | 1,274,670 | 0.57% | 1,325,425 | 0.59% | 885,345 | 0.39% | 1,028,787 | 0.46% | 1,047,985 | 0.46% | 2,464,912 | 1.09% |
| Nov | 5,693,561 | 2.63% | 1,336,168 | 0.62% | 2,551,926 | 1.18% | 1,054,085 | 0.49% | 1,081,648 | 0.50% | 886,699 | 0.41% | 2,164,389 | 1.00% |
| Dec | 3,957,083 | 1.91% | 1,026,345 | 0.49% | 3,175,477 | 1.53% | 1,407,028 | 0.68% | 1,616,731 | 0.78% | 868,547 | 0.42% | 2,734,216 | 1.32% |
| 2001 Jan | 6,444,241 | 2.42% | 1,170,132 | 0.44% | 2,243,248 | 0.84% | 1,183,277 | 0.44% | 1,013,216 | 0.38% | 848,918 | 0.32% | 2,319,117 | 0.87% |
| Feb | 4,659,547 | 1.91% | 1,164,924 | 0.48% | 2,800,977 | 1.15% | 1,075,484 | 0.44% | 1,082,594 | 0.44% | 875,853 | 0.36% | 2,414,409 | 0.99% |
| Mar | 5,728,729 | 1.96% | 1,639,374 | 0.56% | 5,949,976 | 2.04% | 880,030 | 0.30% | 2,082,431 | 0.71% | 1,143,060 | 0.39% | 4,137,730 | 1.42% |
| Apr | 4,962,511 | 1.79% | 1,563,073 | 0.56% | 1,697,433 | 0.61% | 416,399 | 0.15% | 1,393,350 | 0.50% | 750,272 | 0.27% | 2,883,350 | 1.04% |
| May | 5,292,992 | 1.87% | 1,945,452 | 0.69% | 2,086,429 | 0.74% | 368,001 | 0.13% | 1,141,708 | 0.40% | 940,480 | 0.33% | 2,795,906 | 0.99% |
| Jun | 5,186,209 | 1.80% | 1,560,421 | 0.54% | 4,312,500 | 1.50% | 421,685 | 0.15% | 1,740,922 | 0.61% | 841,282 | 0.29% | 3,544,508 | 1.23% |
| Jul | 5,360,411 | 1.93% | 1,338,786 | 0.48% | 2,132,400 | 0.77% | 435,820 | 0.16% | 1,357,052 | 0.49% | 660,055 | 0.24% | 2,396,792 | 0.86% |
| 2001 Total | 37,634,640 | 1.95% | 10,382,162 | 0.54% | 21,222,963 | 1.10% | 4,780,696 | 0.25% | 9,811,273 | 0.51% | 6,059,920 | 0.31% | 20,491,812 | 1.06% |

## 6.1.3 Traded Contracts – Part III

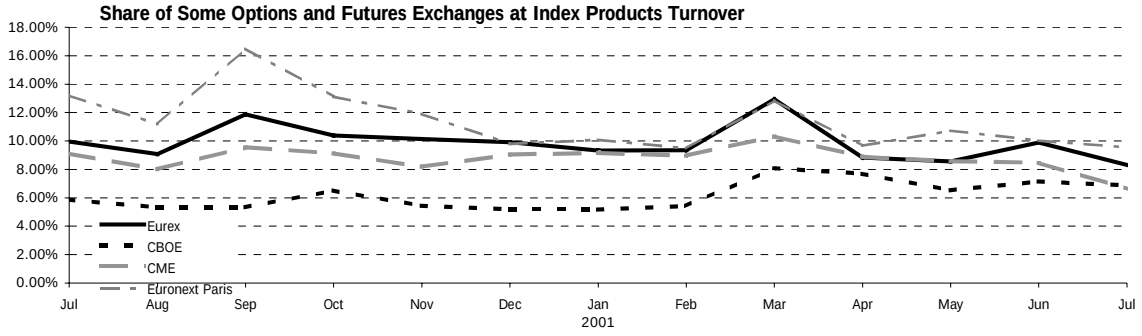
| | KSE | Share | Amex | Share | BM&F | Share | Safex | Share | Tase | Share | SGX-DT | Share | Nybot | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | - | - | - | - | 6,253,138 | 0.48% | - | - | - | - |
| 1998 Total | 50,204,404 | 3.05% | - | - | 98,026,839 | 5.95% | - | - | 9,180,494 | 0.56% | - | - | - | - |
| 1999 Total | 97,137,007 | 5.34% | 7,972,821 | 0.44% | 60,479,050 | 3.32% | 18,684,011 | 1.03% | 13,233,531 | 0.73% | 25,866,190 | 1.42% | - | - |
| 2000 Total | 213,495,588 | 9.13% | 105,671,850 | 4.52% | 82,782,749 | 3.54% | 24,226,840 | 1.04% | 30,117,221 | 1.29% | 27,571,963 | 1.18% | 17,035,468 | 0.73% |
| 2001 1st Quarter | 96,982,792 | 12.08% | 62,662,132 | 7.81% | 24,360,617 | 3.04% | 8,267,285 | 1.03% | 7,788,747 | 0.97% | 7,768,982 | 0.97% | 5,075,031 | 0.63% |
| 2nd Quarter | 144,325,409 | 17.03% | 56,163,405 | 6.63% | 23,383,454 | 2.76% | 7,576,037 | 0.89% | 7,955,196 | 0.94% | 7,358,858 | 0.87% | 4,828,226 | 0.57% |
| 3rd Quarter | 63,115,445 | 22.77% | 16,225,462 | 5.85% | 7,338,399 | 2.65% | 2,714,905 | 0.98% | 2,795,759 | 1.01% | 2,137,498 | 0.77% | 1,192,609 | 0.43% |
| 2000 Jan | 8,059,685 | 4.57% | - | - | 4,762,019 | 2.70% | 1,534,403 | 0.87% | 2,408,660 | 1.37% | 2,334,573 | 1.32% | - | - |
| Feb | 10,713,371 | 5.84% | - | - | 6,042,200 | 3.30% | 1,728,466 | 0.94% | 1,820,491 | 0.99% | 2,016,239 | 1.10% | - | - |
| Mar | 10,659,135 | 5.33% | - | - | 5,808,333 | 2.90% | 1,580,870 | 0.79% | 2,394,106 | 1.20% | 2,643,809 | 1.32% | 1,843,345 | 0.92% |
| Apr | 10,552,025 | 6.26% | - | - | 7,052,399 | 4.18% | 1,017,474 | 0.60% | 2,159,438 | 1.28% | 2,477,504 | 1.47% | 1,880,185 | 1.12% |
| May | 13,331,434 | 6.75% | - | - | 7,899,021 | 4.00% | 1,721,964 | 0.87% | 2,751,796 | 1.39% | 2,524,376 | 1.28% | 1,854,060 | 0.94% |
| Jun | 16,148,010 | 8.44% | - | - | 7,022,084 | 3.67% | 2,298,536 | 1.20% | 2,264,432 | 1.18% | 2,647,505 | 1.38% | 2,268,354 | 1.19% |
| Jul | 14,798,884 | 8.67% | 15,807,701 | 9.26% | 7,296,944 | 4.27% | 2,016,790 | 1.18% | 2,382,534 | 1.40% | 1,950,176 | 1.14% | 1,514,180 | 0.89% |
| Aug | 22,853,541 | 11.97% | 15,785,721 | 8.27% | 8,234,158 | 4.31% | 2,758,771 | 1.44% | 2,309,303 | 1.21% | 2,292,919 | 1.20% | 1,592,264 | 0.83% |
| Sep | 20,951,350 | 9.99% | 16,381,508 | 7.81% | 6,564,179 | 3.13% | 2,135,367 | 1.02% | 2,285,679 | 1.09% | 2,532,623 | 1.21% | 1,556,553 | 0.74% |
| Oct | 26,210,905 | 11.63% | 20,899,933 | 9.27% | 8,593,438 | 3.81% | 2,614,724 | 1.16% | 3,186,342 | 1.41% | 1,950,179 | 0.87% | 1,554,436 | 0.69% |
| Nov | 29,449,467 | 13.62% | 17,767,793 | 8.22% | 7,835,493 | 3.62% | 2,385,357 | 1.10% | 3,494,868 | 1.62% | 1,877,994 | 0.87% | 1,757,501 | 0.81% |
| Dec | 29,767,781 | 14.34% | 19,029,194 | 9.17% | 5,672,481 | 2.73% | 2,434,118 | 1.17% | 2,659,572 | 1.28% | 2,324,066 | 1.12% | 1,214,590 | 0.59% |
| 2001 Jan | 30,371,299 | 11.40% | 22,830,481 | 8.57% | 6,534,678 | 2.45% | 3,797,121 | 1.42% | 2,722,112 | 1.02% | 2,465,832 | 0.93% | 1,823,815 | 0.68% |
| Feb | 34,600,233 | 14.16% | 18,446,381 | 7.55% | 7,745,664 | 3.17% | 2,133,633 | 0.87% | 2,160,523 | 0.88% | 2,293,679 | 0.94% | 1,694,795 | 0.69% |
| Mar | 32,011,260 | 10.97% | 21,385,270 | 7.33% | 10,080,275 | 3.46% | 2,336,531 | 0.80% | 2,906,112 | 1.00% | 3,009,471 | 1.03% | 1,556,421 | 0.53% |
| Apr | 45,850,322 | 16.57% | 21,520,023 | 7.78% | 8,281,908 | 2.99% | 1,521,037 | 0.55% | 2,699,640 | 0.98% | 2,512,370 | 0.91% | 1,628,911 | 0.59% |
| May | 47,699,358 | 16.84% | 18,532,578 | 6.54% | 8,107,735 | 2.86% | 3,051,925 | 1.08% | 2,636,563 | 0.93% | 2,230,905 | 0.79% | 1,505,043 | 0.53% |
| Jun | 50,775,729 | 17.66% | 16,110,804 | 5.60% | 6,993,811 | 2.43% | 3,003,075 | 1.04% | 2,618,993 | 0.91% | 2,615,583 | 0.91% | 1,694,272 | 0.59% |
| Jul | 63,115,445 | 22.77% | 16,225,462 | 5.85% | 7,338,399 | 2.65% | 2,714,905 | 0.98% | 2,795,759 | 1.01% | 2,137,498 | 0.77% | 1,192,609 | 0.43% |
| 2001 Total | 304,423,646 | 15.80% | 135,050,999 | 7.01% | 55,082,470 | 2.86% | 18,558,227 | 0.96% | 18,539,702 | 0.96% | 17,265,338 | 0.90% | 11,095,866 | 0.58% |

# 6.2 Index Products

## 6.2.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 44,455,743 | 18.80% | 2,106,475 | 0.89% | 71,136,728 | 30.08% | 33,292,872 | 14.08% | 10,987,982 | 4.65% | 11,411,417 | 4.82% | 5,709,573 | 2.41% |
| 1998 Total | 45,455,822 | 13.81% | 4,915,724 | 1.49% | 68,283,858 | 20.74% | 44,059,637 | 13.38% | 11,603,829 | 3.52% | 24,871,530 | 7.55% | 14,212,996 | 4.32% |
| 1999 Total | 65,608,952 | 12.75% | 4,957,997 | 0.96% | 56,224,365 | 10.93% | 48,065,981 | 9.34% | 14,736,571 | 2.86% | 107,832,872 | 20.96% | 18,932,328 | 3.68% |
| 2000 Total | 75,794,263 | 10.82% | 4,122,380 | 0.59% | 47,312,484 | 6.75% | 65,046,283 | 9.29% | 17,472,999 | 2.49% | 103,359,576 | 14.75% | 17,420,001 | 2.49% |
| 2001 1st Quarter | 26,377,025 | 10.77% | 1,368,165 | 0.56% | 15,679,842 | 6.40% | 23,419,662 | 9.56% | 5,735,201 | 2.34% | 26,937,785 | 11.00% | 5,308,674 | 2.17% |
| 2nd Quarter | 27,567,818 | 9.12% | 1,357,432 | 0.45% | 21,535,320 | 7.12% | 26,106,381 | 8.64% | 5,478,615 | 1.81% | 30,648,396 | 10.14% | 5,331,566 | 1.76% |
| 3rd Quarter | 9,510,617 | 8.31% | 357,840 | 0.31% | 7,850,868 | 6.86% | 7,569,988 | 6.62% | 1,827,238 | 1.60% | 10,924,961 | 9.55% | 1,291,276 | 1.13% |
| 2000 Jan | 6,728,291 | 13.54% | 345,930 | 0.70% | 4,440,482 | 8.93% | 4,491,646 | 9.04% | 1,189,877 | 2.39% | 9,102,531 | 18.31% | 1,561,465 | 3.14% |
| Feb | 6,008,246 | 11.38% | 364,171 | 0.69% | 4,585,907 | 8.68% | 4,586,009 | 8.68% | 1,565,462 | 2.96% | 10,856,643 | 20.56% | 1,525,972 | 2.89% |
| Mar | 7,227,518 | 12.50% | 496,779 | 0.86% | 5,187,940 | 8.97% | 6,493,723 | 11.23% | 1,924,072 | 3.33% | 8,550,958 | 14.78% | 1,463,356 | 2.53% |
| Apr | 4,768,267 | 9.63% | 343,951 | 0.69% | 4,498,683 | 9.09% | 4,875,315 | 9.85% | 1,045,659 | 2.11% | 9,067,149 | 18.31% | 1,449,279 | 2.93% |
| May | 5,762,257 | 10.60% | 366,782 | 0.67% | 4,052,980 | 7.45% | 5,240,341 | 9.64% | 1,331,970 | 2.45% | 9,546,927 | 17.56% | 1,502,696 | 2.76% |
| Jun | 6,070,766 | 11.23% | 338,632 | 0.63% | 3,114,136 | 5.76% | 5,566,410 | 10.29% | 1,802,582 | 3.33% | 8,239,559 | 15.24% | 1,180,980 | 2.18% |
| Jul | 4,378,083 | 9.95% | 248,983 | 0.57% | 2,582,339 | 5.87% | 4,011,892 | 9.11% | 1,104,767 | 2.51% | 5,810,876 | 13.20% | 1,099,958 | 2.50% |
| Aug | 5,090,964 | 9.08% | 259,148 | 0.46% | 2,981,810 | 5.32% | 4,481,436 | 8.00% | 1,141,071 | 2.04% | 6,260,362 | 11.17% | 1,325,172 | 2.36% |
| Sep | 7,682,044 | 11.88% | 341,389 | 0.53% | 3,445,229 | 5.33% | 6,190,065 | 9.57% | 2,060,090 | 3.18% | 10,678,515 | 16.51% | 1,527,227 | 2.36% |
| Oct | 7,500,716 | 10.40% | 367,851 | 0.51% | 4,699,628 | 6.52% | 6,588,337 | 9.13% | 1,417,962 | 1.97% | 9,468,663 | 13.13% | 1,764,631 | 2.45% |
| Nov | 7,396,051 | 10.14% | 315,377 | 0.43% | 3,961,442 | 5.43% | 5,965,598 | 8.18% | 1,382,278 | 1.90% | 8,680,885 | 11.90% | 1,550,076 | 2.13% |
| Dec | 7,181,060 | 9.91% | 333,387 | 0.46% | 3,761,908 | 5.19% | 6,555,511 | 9.05% | 1,507,209 | 2.08% | 7,096,508 | 9.80% | 1,469,189 | 2.03% |
| 2001 Jan | 6,681,984 | 9.32% | 327,946 | 0.46% | 3,702,377 | 5.17% | 6,559,474 | 9.15% | 1,569,793 | 2.19% | 7,221,830 | 10.08% | 1,812,782 | 2.53% |
| Feb | 7,113,469 | 9.35% | 356,422 | 0.47% | 4,119,189 | 5.41% | 6,819,261 | 8.96% | 1,474,438 | 1.94% | 7,211,123 | 9.48% | 1,547,723 | 2.03% |
| Mar | 12,581,572 | 12.94% | 683,797 | 0.70% | 7,858,276 | 8.08% | 10,040,927 | 10.33% | 2,690,970 | 2.77% | 12,504,832 | 12.86% | 1,948,169 | 2.00% |
| Apr | 8,566,541 | 8.83% | 481,389 | 0.50% | 7,467,090 | 7.69% | 8,614,070 | 8.88% | 1,447,926 | 1.49% | 9,377,868 | 9.66% | 1,920,660 | 1.98% |
| May | 8,423,075 | 8.57% | 428,665 | 0.44% | 6,417,164 | 6.53% | 8,434,347 | 8.58% | 1,564,358 | 1.59% | 10,550,722 | 10.74% | 1,779,748 | 1.81% |
| Jun | 10,578,202 | 9.89% | 447,378 | 0.42% | 7,651,066 | 7.15% | 9,057,964 | 8.47% | 2,466,331 | 2.31% | 10,719,806 | 10.02% | 1,631,158 | 1.52% |
| Jul | 9,510,617 | 8.31% | 357,840 | 0.31% | 7,850,868 | 6.86% | 7,569,988 | 6.62% | 1,827,238 | 1.60% | 10,924,961 | 9.55% | 1,291,276 | 1.13% |
| 2001 Total | 63,455,460 | 9.59% | 3,083,437 | 0.47% | 45,066,030 | 6.81% | 57,096,031 | 8.63% | 13,041,054 | 1.97% | 68,511,142 | 10.35% | 11,931,516 | 1.80% |

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



## 6.2.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | IDEM/ MIF | Share | Meffrf/rv | Share | KSE | Share | Osaca SE | Share | HKFE | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 11,273,768 | 4.77% | 5,622,082 | 2.38% | 7,444,392 | 3.15% | - | - | 13,928,877 | 5.89% | 7,738,382 | 3.27% | 4,100,606 | 1.73% |
| 1998 Total | 11,428,454 | 3.47% | 7,233,015 | 2.20% | 10,308,570 | 3.13% | 50,204,404 | 15.25% | 14,964,901 | 4.55% | 7,886,113 | 2.40% | 4,525,666 | 1.37% |
| 1999 Total | 8,553,701 | 1.66% | 7,335,697 | 1.43% | 5,962,843 | 1.16% | 97,137,007 | 18.88% | 16,294,637 | 3.17% | 6,025,290 | 1.17% | 5,084,410 | 0.99% |
| 2000 Total | 7,451,079 | 1.06% | 7,461,914 | 1.07% | 4,932,569 | 0.70% | 213,495,588 | 30.48% | 14,424,383 | 2.06% | 4,728,037 | 0.67% | 4,925,145 | 0.70% |
| 2001 1st Quarter | 2,183,909 | 0.89% | 2,142,279 | 0.87% | 1,237,517 | 0.51% | 96,982,792 | 39.59% | 4,163,499 | 1.70% | 1,377,630 | 0.56% | 1,075,732 | 0.44% |
| 2nd Quarter | 2,061,758 | 0.68% | 1,994,469 | 0.66% | 1,172,316 | 0.39% | 144,325,409 | 47.74% | 4,263,347 | 1.41% | 1,346,480 | 0.45% | 1,096,874 | 0.36% |
| 3rd Quarter | 758,340 | 0.66% | 630,204 | 0.55% | 442,867 | 0.39% | 63,115,445 | 55.16% | 1,354,539 | 1.18% | 418,412 | 0.37% | 297,297 | 0.26% |
| 2000 Jan | 503,021 | 1.01% | 766,210 | 1.54% | 495,604 | 1.00% | 8,059,685 | 16.21% | 979,962 | 1.97% | 444,111 | 0.89% | 389,123 | 0.78% |
| Feb | 676,041 | 1.28% | 712,968 | 1.35% | 526,818 | 1.00% | 10,713,371 | 20.29% | 939,543 | 1.78% | 352,663 | 0.67% | 344,171 | 0.65% |
| Mar | 682,611 | 1.18% | 729,050 | 1.26% | 510,920 | 0.88% | 10,659,135 | 18.43% | 1,503,831 | 2.60% | 433,293 | 0.75% | 677,185 | 1.17% |
| Apr | 587,096 | 1.19% | 548,723 | 1.11% | 372,676 | 0.75% | 10,552,025 | 21.31% | 1,352,481 | 2.73% | 323,782 | 0.65% | 577,487 | 1.17% |
| May | 542,271 | 1.00% | 690,200 | 1.27% | 451,811 | 0.83% | 13,331,434 | 24.52% | 1,165,592 | 2.14% | 355,244 | 0.65% | 365,622 | 0.67% |
| Jun | 492,841 | 0.91% | 544,050 | 1.01% | 381,553 | 0.71% | 16,148,010 | 29.86% | 1,391,689 | 2.57% | 311,132 | 0.58% | 510,437 | 0.94% |
| Jul | 509,550 | 1.16% | 466,432 | 1.06% | 297,746 | 0.68% | 14,798,884 | 33.62% | 958,844 | 2.18% | 368,795 | 0.84% | 292,430 | 0.66% |
| Aug | 531,296 | 0.95% | 455,280 | 0.81% | 314,296 | 0.56% | 22,853,541 | 40.78% | 1,136,463 | 2.03% | 425,858 | 0.76% | 254,715 | 0.45% |
| Sep | 610,634 | 0.94% | 646,357 | 1.00% | 407,568 | 0.63% | 20,951,350 | 32.39% | 1,276,379 | 1.97% | 418,565 | 0.65% | 429,482 | 0.66% |
| Oct | 874,639 | 1.21% | 702,102 | 0.97% | 393,779 | 0.55% | 26,210,905 | 36.34% | 1,027,168 | 1.42% | 437,876 | 0.61% | 300,941 | 0.42% |
| Nov | 745,024 | 1.02% | 651,944 | 0.89% | 432,827 | 0.59% | 29,449,467 | 40.39% | 1,078,859 | 1.48% | 470,836 | 0.65% | 312,428 | 0.43% |
| Dec | 696,055 | 0.96% | 548,598 | 0.76% | 346,971 | 0.48% | 29,767,781 | 41.10% | 1,613,572 | 2.23% | 385,882 | 0.53% | 471,124 | 0.65% |
| 2001 Jan | 692,575 | 0.97% | 568,128 | 0.79% | 414,972 | 0.58% | 30,371,299 | 42.38% | 1,007,920 | 1.41% | 393,713 | 0.55% | 278,753 | 0.39% |
| Feb | 606,993 | 0.80% | 634,996 | 0.83% | 356,170 | 0.47% | 34,600,233 | 45.48% | 1,075,085 | 1.41% | 406,784 | 0.53% | 231,433 | 0.30% |
| Mar | 884,341 | 0.91% | 939,155 | 0.97% | 466,375 | 0.48% | 32,011,260 | 32.93% | 2,080,494 | 2.14% | 577,133 | 0.59% | 565,546 | 0.58% |
| Apr | 731,377 | 0.75% | 609,701 | 0.63% | 382,298 | 0.39% | 45,850,322 | 47.24% | 1,386,382 | 1.43% | 411,025 | 0.42% | 265,570 | 0.27% |
| May | 715,710 | 0.73% | 669,249 | 0.68% | 384,828 | 0.39% | 47,699,358 | 48.53% | 1,138,385 | 1.16% | 482,908 | 0.49% | 278,398 | 0.28% |
| Jun | 614,671 | 0.57% | 715,519 | 0.67% | 405,190 | 0.38% | 50,775,729 | 47.47% | 1,738,580 | 1.63% | 452,547 | 0.42% | 552,906 | 0.52% |
| Jul | 758,340 | 0.66% | 630,204 | 0.55% | 442,867 | 0.39% | 63,115,445 | 55.16% | 1,354,539 | 1.18% | 418,412 | 0.37% | 297,297 | 0.26% |
| 2000 Total | 5,004,007 | 0.76% | 4,766,952 | 0.72% | 2,852,700 | 0.43% | 304,423,646 | 46.01% | 9,781,385 | 1.48% | 3,142,522 | 0.47% | 2,469,903 | 0.37% |

## 6.2.3 Traded Contracts – Part III

| | Amex | Share | Safex | Share | Tase | Share | SGX-DT | Share | BM&F | Share | MSE | Share | Euronext Brussels | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | 5,743,306 | 2.43% | - | - | - | - | - | - | 1,566,551 | 0.66% |
| 1998 Total | - | - | - | - | 7,593,060 | 2.31% | - | - | - | - | - | - | 1,677,312 | 0.51% |
| 1999 Total | 271,373 | 0.05% | 18,582,155 | 3.61% | 10,979,673 | 2.13% | 9,268,566 | 1.80% | 5,622,295 | 1.09% | 161,324 | 0.03% | 6,872,039 | 1.34% |
| 2000 Total | 14,543,176 | 2.08% | 22,196,118 | 3.17% | 26,973,745 | 3.85% | 9,170,985 | 1.31% | 7,005,700 | 1.00% | 1,481,723 | 0.21% | 31,212,346 | 4.46% |
| 2001 1st Quarter | 11,559,990 | 4.72% | 6,366,627 | 2.60% | 6,506,922 | 2.66% | 2,387,130 | 0.97% | 1,559,258 | 0.64% | 350,320 | 0.14% | 2,233,271 | 0.91% |
| 2nd Quarter | 10,232,621 | 3.38% | 6,619,312 | 2.19% | 6,713,941 | 2.22% | 2,236,180 | 0.74% | 1,254,957 | 0.42% | 346,107 | 0.11% | 607,230 | 0.20% |
| 3rd Quarter | 2,440,540 | 2.13% | 2,080,789 | 1.82% | 2,348,378 | 2.05% | 671,037 | 0.59% | 300,319 | 0.26% | 53,258 | 0.05% | 175,727 | 0.15% |
| 2000 Jan | - | - | 1,532,057 | 3.08% | 2,189,586 | 4.41% | 715,403 | 1.44% | 578,161 | 1.16% | 86,668 | 0.17% | 5,105,942 | 10.27% |
| Feb | - | - | 1,727,914 | 3.27% | 1,603,998 | 3.04% | 623,913 | 1.18% | 728,704 | 1.38% | 88,035 | 0.17% | 4,275,593 | 8.10% |
| Mar | - | - | 1,579,499 | 2.73% | 2,169,204 | 3.75% | 991,770 | 1.71% | 572,734 | 0.99% | 215,943 | 0.37% | 5,766,999 | 9.97% |
| Apr | - | - | 1,017,017 | 2.05% | 1,880,308 | 3.80% | 744,623 | 1.50% | 601,378 | 1.21% | 89,363 | 0.18% | 4,816,427 | 9.73% |
| May | - | - | 1,671,538 | 3.07% | 2,380,446 | 4.38% | 737,365 | 1.36% | 587,384 | 1.08% | 83,049 | 0.15% | 4,204,034 | 7.73% |
| Jun | - | - | 2,130,092 | 3.94% | 1,928,964 | 3.57% | 838,884 | 1.55% | 519,324 | 0.96% | 195,118 | 0.36% | 2,371,471 | 4.39% |
| Jul | 1,190,214 | 2.70% | 1,930,879 | 4.39% | 2,193,086 | 4.98% | 645,478 | 1.47% | 493,462 | 1.12% | 52,503 | 0.12% | 585,128 | 1.33% |
| Aug | 1,456,064 | 2.60% | 2,145,787 | 3.83% | 2,075,555 | 3.70% | 643,205 | 1.15% | 661,953 | 1.18% | 64,809 | 0.12% | 1,479,755 | 2.64% |
| Sep | 1,527,693 | 2.36% | 1,998,170 | 3.09% | 2,119,188 | 3.28% | 843,312 | 1.30% | 497,599 | 0.77% | 197,703 | 0.31% | 835,771 | 1.29% |
| Oct | 3,245,001 | 4.50% | 2,304,806 | 3.20% | 2,766,427 | 3.84% | 770,291 | 1.07% | 755,165 | 1.05% | 106,511 | 0.15% | 426,760 | 0.59% |
| Nov | 3,154,550 | 4.33% | 2,069,987 | 2.84% | 3,227,530 | 4.43% | 771,332 | 1.06% | 519,748 | 0.71% | 78,862 | 0.11% | 703,695 | 0.97% |
| Dec | 3,969,654 | 5.48% | 2,088,372 | 2.88% | 2,439,453 | 3.37% | 845,409 | 1.17% | 490,088 | 0.68% | 223,159 | 0.31% | 640,771 | 0.88% |
| 2001 Jan | 3,404,298 | 4.75% | 2,806,987 | 3.92% | 2,290,132 | 3.20% | 638,658 | 0.89% | 463,197 | 0.65% | 69,321 | 0.10% | 387,362 | 0.54% |
| Feb | 4,034,018 | 5.30% | 1,953,602 | 2.57% | 1,797,302 | 2.36% | 695,449 | 0.91% | 486,993 | 0.64% | 72,005 | 0.09% | 477,563 | 0.63% |
| Mar | 4,121,674 | 4.24% | 1,606,038 | 1.65% | 2,419,488 | 2.49% | 1,053,023 | 1.08% | 609,068 | 0.63% | 208,994 | 0.21% | 1,368,346 | 1.41% |
| Apr | 4,382,924 | 4.52% | 1,446,900 | 1.49% | 2,230,527 | 2.30% | 707,811 | 0.73% | 489,141 | 0.50% | 68,330 | 0.07% | 216,875 | 0.22% |
| May | 2,884,292 | 2.93% | 2,781,817 | 2.83% | 2,284,797 | 2.32% | 717,371 | 0.73% | 400,007 | 0.41% | 71,533 | 0.07% | 172,802 | 0.18% |
| Jun | 2,965,405 | 2.77% | 2,390,595 | 2.23% | 2,198,617 | 2.06% | 810,998 | 0.76% | 365,809 | 0.34% | 206,244 | 0.19% | 217,553 | 0.20% |
| Jul | 2,440,540 | 2.13% | 2,080,789 | 1.82% | 2,348,378 | 2.05% | 671,037 | 0.59% | 300,319 | 0.26% | 53,258 | 0.05% | 175,727 | 0.15% |
| 2000 Total | 24,233,151 | 3.66% | 15,066,728 | 2.28% | 15,569,241 | 2.35% | 5,294,347 | 0.80% | 3,114,534 | 0.47% | 749,685 | 0.11% | 3,016,228 | 0.46% |

# 6.3 International Index Derivatives

## 6.3.1 Index Options – Volume

| | | Traded Contracts | | | | Volume in EUR millions | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jul-01 | Jul-00 | Y-T-D | Chg YoY | Jul-01 | Jul-00 | Y-T-D | Chg YoY |
| **North America** | | | | | | | | | |
| S&P 500 | CBOE | 1,612,456 | 1,287,294 | 9,949,672 | 25.26% | 222,850 | 198,759 | 1,390,971 | 12.12% |
| S&P 500 | CME | 287,540 | 244,930 | 2,009,479 | 17.40% | 39,740 | 37,817 | 279,643 | 5.08% |
| DJX | CBOE | 542,905 | 202,136 | 3,494,435 | 168.58% | 6,519 | 2,295 | 4,159,263 | 184.02% |
| DJIA | CBOT | 23,376 | 9,722 | 140,555 | 140.44% | 2,807 | 1,104 | 16,605 | 154.26% |
| Nasdaq 100 | CBOE | 86,506 | 105,799 | 910,143 | -18.24% | 16,618 | 41,207 | 196,902 | -59.67% |
| S&P Can 60 | MSE | 2,094 | 3,328 | 10,804 | -37.08% | 69 | 154 | 375 | -55.03% |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 1,960,372 | 571,949 | 5,696,009 | 242.75% | 81,456 | 30,366 | 256,092 | 168.25% |
| Euro Stoxx 50 | Euronext P | 444 | 903 | 2,350 | -50.83% | 18 | 46 | 106 | -60.73% |
| Stoxx 50 | Eurex | 5,489 | 1,438 | 10,750 | 281.71% | 224 | 68 | 475 | 228.50% |
| Eurotop 100 | Liffe | 0 | 500 | 250 | -100.00% | 0 | 19 | 8 | -100.00% |
| Eurotop 100 | Amex | 2,609 | 5,678 | 676 | -54.05% | 80 | 212 | 24 | -62.49% |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| MSCI Euro | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| MSCI Pan-Euro | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 3,281,918 | 1,946,785 | 16,467,221 | 68.58% | 96,072 | 69,629 | 509,209 | 37.98% |
| Nemax 50 | Eurex | 179,748 | 20,923 | 1,331,312 | 759.09% | 279 | 132 | 65,188 | 111.77% |
| SMI | Eurex | 196,096 | 269,698 | 38,045,665 | 95.97% | 45,534 | 29,893 | 208,657 | 52.33% |
| CAC 40 | Euronext P | 8,953,695 | 4,568,995 | 2,339,877 | 95.97% | 45,534 | 29,893 | 138,696 | 52.33% |
| AEX | Euronext A | 499,732 | 328,474 | 330,910 | 52.14% | 27,421 | 21,948 | 1,899 | 24.94% |
| BEL 20 | Euronext B | 34,140 | 71,216 | 3,984,711 | -52.06% | 200 | 437 | 377,644 | -54.24% |
| FTSE 100 | Liffe | 994,712 | 510,707 | 1,158,072 | 94.77% | 89,414 | 52,602 | 117,423 | 69.98% |
| MIB 30 | Idem | 191,334 | 180,355 | 231,378 | 6.09% | 17,573 | 20,934 | 22,284 | -16.06% |
| IBEX 35 | MeffRV | 68,394 | 38,140 | 1,955,913 | 79.32% | 5,800 | 4,017 | 20,663 | 44.39% |
| OMX | OM | 312,434 | 313,444 | 520 | -0.32% | 2,929 | 4,880 | 2 | -39.97% |
| KFX | Futop | 0 | 150 | 58,840 | -100.00% | 0 | 1 | 346 | -100.00% |
| ATX | VEX | 9,517 | 8,175 | 2,834,280 | 16.42% | 59 | 47 | 351,213 | 25.35% |
| TA 25 | Tase | 2,338,874 | 2,193,086 | 169,744 | 6.65% | 28,517 | 30,485 | 20,964 | -6.45% |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaca SE | 595,271 | 430,372 | 287 | 38.32% | 64,449 | 66,759 | 7 | -3.46% |
| Nikkei 225 | SGX-DT | 22,899 | 48,593 | 317,016 | -52.88% | 2,479 | 7,538 | 277 | -67.11% |
| Nikkei 300 | Osaca SE | 0 | 92 | 179,046,948 | - | 0 | 3 | 5,712,168 | - |
| Hang Seng | HKFE | 37,682 | 38,971 | 10,028 | -3.31% | 30 | 40 | 473 | -23.54% |
| Kospi 200 | KSE | 60,773,950 | 13,427,955 | 222,707 | 352.59% | 357,918 | 115,946 | 10,601 | 208.69% |
| All Ords | SFE | 0 | 52,010 | 6,606,572 | -100.00% | 0 | 2,616 | 82,316 | -100.00% |
| SPI 200 | SFE | 39,092 | 2,450 | 12,810 | 1495.59% | 1,891 | 125 | 286 | 1417.00% |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 1,373,013 | 1,375,727 | 0 | -0.20% | 15,405 | 15,521 | 0 | -0.75% |

## 6.3.2 Index Options – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jul-01 | Jul-00 | Chg YoY | Jul-01 | Jul-00 | Chg YoY | Jul-01 | Jul-00 |
| **North America** | | | | | | | | | |
| S&P 500 | CBOE | 1,469,566 | 1,647,538 | -10.80% | 203,102 | 254,381 | -20.16% | 10.9 | 15.4 |
| S&P 500 | CME | 181,140 | 206,921 | -12.46% | 25,034 | 31,949 | -21.64% | 7.6 | 10.1 |
| DJX | CBOE | 594,001 | 455,736 | 30.34% | 7,132 | 5,175 | 37.83% | 13.1 | 27.1 |
| DJIA | CBOT | 24,393 | 10,703 | 127.91% | 2,929 | 1,215 | 141.01% | 12.5 | 13.2 |
| Nasdaq 100 | CBOE | 69,379 | 53,611 | 29.41% | 13,328 | 20,881 | -36.17% | 9.6 | 6.1 |
| S&P Can 60 | MSE | 3,799 | 17,598 | -78.41% | 126 | 816 | -84.57% | 21.8 | 63.5 |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 2,691,372 | 1,368,051 | 96.73% | 120,442 | 68,236 | 76.51% | 16.5 | 28.7 |
| Euro Stoxx 50 | Euronext P | 2,204 | 14,892 | -85.20% | 90 | 763 | -88.18% | 59.6 | 197.9 |
| Stoxx 50 | Eurex | 8,811 | 14,924 | -40.96% | 372 | 642 | -42.00% | 19.3 | 124.5 |
| Eurotop 100 | Liffe | 500 | 0 | - | 15 | 0 | - | - | 0.0 |
| Eurotop 100 | Amex | 4,094 | 3,835 | 6.75% | 125 | 143 | -12.86% | 18.8 | 8.1 |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| MSCI Euro | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| MSCI Pan-Euro | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 3,013,276 | 1,407,268 | 114.12% | 94,123 | 49,724 | 89.29% | 11.0 | 8.7 |
| SMI | Eurex | 327,784 | 13,452 | 2336.69% | 867 | 84 | 933.47% | 21.9 | 7.7 |
| SMI | Eurex | 13,512,444 | 8,679,725 | 55.68% | 68,718 | 56,787 | 21.01% | 826.9 | 386.2 |
| CAC 40 | Euronext P | 13,512,444 | 8,679,725 | 55.68% | 68,718 | 56,787 | 21.01% | 18.1 | 22.8 |
| AEX | Euronext A | 711,117 | 596,508 | 19.21% | 39,020 | 39,857 | -2.10% | 17.1 | 21.8 |
| BEL 20 | Euronext B | 127,936 | 257,699 | -50.35% | 749 | 1,582 | -52.61% | 45.0 | 43.4 |
| FTSE 100 | Liffe | 1,280,195 | 643,382 | 98.98% | 115,076 | 66,267 | 73.65% | 15.4 | 15.1 |
| MIB 30 | Idem | 175,991 | 235,600 | -25.30% | 16,164 | 27,347 | -40.89% | 11.0 | 15.7 |
| IBEX 35 | MeffRV | 73,305 | 67,901 | 7.96% | 6,216 | 7,151 | -13.07% | 12.9 | 21.4 |
| OMX | OM | 82,232 | 88,567 | -7.15% | 771 | 1,379 | -44.08% | 3.2 | 3.4 |
| KFX | Futop | 0 | 150 | -100.00% | 0 | 1 | -100.00% | - | 12.0 |
| ATX | VEX | 10,700 | 6,562 | 63.06% | 66 | 37 | 75.57% | 13.5 | 9.6 |
| TA 25 | Tase | 249,795 | 235,372 | 6.13% | 3,046 | 3,272 | -6.91% | 1.3 | 1.3 |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaca SE | 152,151 | 117,747 | 29.22% | 16,473 | 18,265 | -9.81% | 3.1 | 3.3 |
| Nikkei 225 | SGX-DT | 44,456 | 65,591 | -32.22% | 4,813 | 10,174 | -52.69% | 23.3 | 16.2 |
| Nikkei 300 | Osaca SE | 77 | 60 | - | 2 | 2 | - | - | 7.8 |
| Hang Seng | HKFE | 16,230 | 13,169 | 23.24% | 13 | 13 | -2.55% | 5.2 | 4.1 |
| Kospi 200 | KSE | 2,641,925 | 899,348 | 193.76% | 15,559 | 7,766 | 100.36% | 0.5 | 0.8 |
| All Ords | SFE | 1,067 | 146,295 | -99.27% | 51 | 7,357 | -99.31% | - | 33.8 |
| SPI 200 | SFE | 103,146 | 20,633 | 399.91% | 4,989 | 1,050 | 375.28% | 31.7 | 101.1 |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 1,439,857 | 1,212,336 | 18.77% | 16,155 | 13,678 | 18.11% | 12.6 | 10.6 |

## 6.3.3 Index Futures – Volume

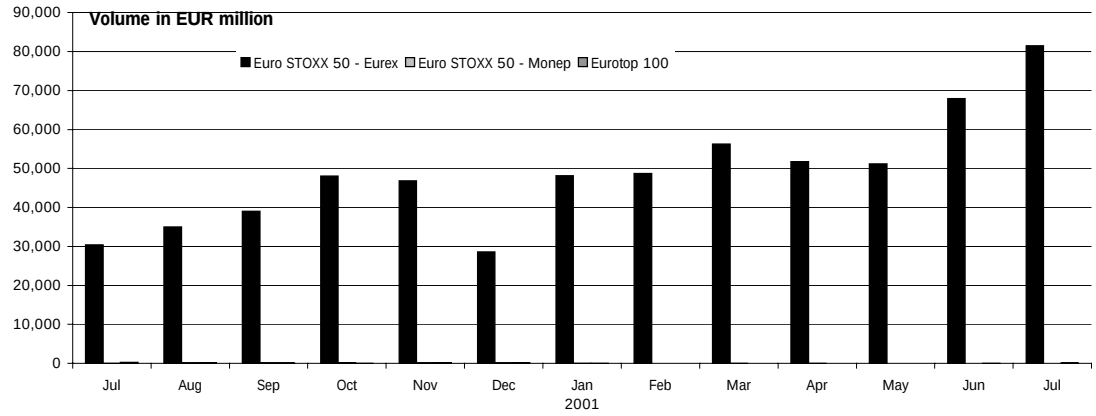
| | | Traded Contracts | | | | Volume in EUR millions | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jul-01 | Jul-00 | Y-T-D | Chg YoY | Jul-01 | Jul-00 | Y-T-D | Chg YoY |
| **The Americas** | | | | | | | | | |
| S&P 500 | CME | 1,319,733 | 1,078,879 | 12,715,070 | 22.32% | 455,985 | 416,449 | 4,450,765 | 9.49% |
| Mini S&P | CME | 2,924,712 | 1,403,094 | 19,475,117 | 108.45% | 202,105 | 108,319 | 1,368,035 | 86.58% |
| DJIA | CBOT | 320,535 | 215,292 | 2,674,559 | 48.88% | 38,486 | 24,445 | 318,832 | 57.44% |
| Nasdaq 100 | CME | 369,731 | 296,944 | 3,387,140 | 24.51% | 71,027 | 115,655 | 715,457 | -38.59% |
| E-mini Nasdaq | CME | 2,528,776 | 0 | 17,668,727 | - | 97,158 | 0 | 744,740 | - |
| S&P Can 60 | MSE | 46,360 | 42,905 | 652,205 | 8.05% | 3,071 | 3,977 | 44,523 | -22.77% |
| Bovespa | BM&F | 296,719 | 493,462 | 3,094,124 | -39.87% | 5,665 | 14,798 | 59,687 | -61.72% |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 2,253,441 | 669,558 | 15,422,186 | 236.56% | 91,201 | 35,201 | 666,210 | 159.09% |
| Euro Stoxx 50 | Euronext P | 52,191 | 35,797 | 579,305 | 45.80% | 2,135 | 1,834 | 25,371 | 16.44% |
| Stoxx 50 | Eurex | 16,600 | 13,266 | 175,774 | 25.13% | 646 | 665 | 7,256 | -2.85% |
| Eurotop 100 | Liffe | 2,321 | 7,265 | 60,461 | -68.05% | 142 | 544 | 3,861 | -73.92% |
| Eurotop 300 | Nymex | 8 | 901 | 3,348 | -99.11% | 0 | 29 | 93 | -99.26% |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| FTSE Eurobloc 100 | Liffe | 0 | 54 | 876 | -100.00% | 0 | 2 | 22 | -100.00% |
| MSCI Euro | Liffe | 1,937 | 997 | 68,597 | 94.28% | 45 | 29 | 1,689 | 54.75% |
| MSCI Pan-Euro | Liffe | 12,360 | 8,804 | 143,384 | 40.39% | 282 | 244 | 3,408 | 15.55% |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 1,019,878 | 600,311 | 7,715,221 | 69.89% | 149,591 | 108,963 | 1,178,954 | 37.29% |
| Nemax 50 | Eurex | 300,191 | 23,500 | 7,715,221 | 1177.41% | 363 | 145 | 1,178,954 | 150.54% |
| SMI | Eurex | 270,895 | 253,877 | 2,490,356 | 6.70% | 12,481 | 13,076 | 120,496 | -4.56% |
| CAC 40 | Euronext P | 1,917,576 | 1,202,641 | 12,276,448 | 59.45% | 97,519 | 78,683 | 662,636 | 23.94% |
| FTSE 100 | Liffe | 763,928 | 535,911 | 6,429,725 | 42.55% | 68,669 | 55,198 | 603,158 | 24.41% |
| MIB 30 | Idem | 335,891 | 238,467 | 2,548,943 | 40.85% | 61,700 | 55,359 | 502,882 | 11.45% |
| AEX | Euronext A | 254,585 | 175,337 | 1,735,069 | 45.20% | 27,939 | 23,431 | 202,634 | 19.24% |
| IBEX 35 | MeffRV | 372,297 | 259,606 | 2,498,464 | 43.41% | 31,571 | 27,341 | 233,906 | 15.47% |
| OMX | OM | 902,919 | 687,820 | 8,609,241 | 31.27% | 8,466 | 10,708 | 88,425 | -20.94% |
| KFX | Futop | 0 | 94,507 | 265,328 | -100.00% | 0 | 387 | 1,114 | -100.00% |
| ATX | VEX | 17,186 | 29,901 | 171,443 | -42.52% | 106 | 171 | 1,017 | -38.11% |
| BEL 20 | Euronext B | 39,507 | 67,397 | 331,592 | -41.38% | 2,314 | 4,136 | 19,208 | -44.05% |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaca SE | 726,267 | 484,681 | 5,210,299 | 49.84% | 78,632 | 75,183 | 630,675 | 4.59% |
| Nikkei 225 | SGX-DT | 300,822 | 281,802 | 2,574,515 | 6.75% | 32,569 | 43,713 | 312,179 | -25.49% |
| Nikkei 300 | Osaca SE | 33,001 | 43,699 | 613,574 | -24.48% | 714 | 1,248 | 14,706 | -42.78% |
| MSCI Taiwan | SGX-DT | 306,019 | 271,667 | 2,152,264 | 12.64% | 3,960 | 6,078 | 33,168 | -34.84% |
| Hang Seng | HKFE | 329,458 | 327,612 | 2,414,156 | 0.56% | 264 | 332 | 2,089 | -20.48% |
| Kospi 200 | KSE | 2,341,495 | 1,370,929 | 16,065,531 | 70.80% | 68,949 | 59,188 | 508,336 | 16.49% |
| All Ords | SFE | 1,390 | 236,680 | 59,573 | -99.41% | 66 | 11,903 | 2,859 | -99.44% |
| SPI 200 | SFE | 256,815 | 1,290 | 2,098,501 | 19808.14% | 12,423 | 66 | 101,580 | 18827.53% |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 482,796 | 333,565 | 3,784,572 | 44.74% | 5,417 | 3,763 | 46,083 | 43.94% |

## 6.3.4 Index Futures – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|---|---|---|---|---|---|---|---|---|---|
| | | Jul-01 | Jul-00 | Chg YoY | Jul-01 | Jul-00 | Chg YoY | Jul-01 | Jul-00 |
| **The Americas** | | | | | | | | | |
| S&P 500 | CME | 494,503 | 386,719 | 27.87% | 170,857 | 149,274 | 14.46% | 4.5 | 4.3 |
| Mini S&P | CME | 112,930 | 40,770 | 176.99% | 7,804 | 3,147 | 147.94% | 0.5 | 0.3 |
| DJIA | CBOT | 29,309 | 15,590 | 88.00% | 3,519 | 1,770 | 98.80% | 1.1 | 0.9 |
| Nasdaq 100 | CME | 53,896 | 31,658 | 70.24% | 10,354 | 12,330 | -16.03% | 1.7 | 1.3 |
| E-mini Nasdaq | CME | 109,734 | 0 | - | 4,216 | 0 | - | 0.5 | - |
| S&P Can 60 | MSE | 53,956 | 53,997 | -0.08% | 3,575 | 5,005 | -28.58% | 14.0 | 15.1 |
| Bovespa | BM&F | 31,578 | 29,145 | 8.35% | 603 | 874 | -31.02% | 1.3 | 0.7 |
| **Pan Europe** | | | | | | | | | |
| EURO STOXX 50 | Eurex | 724,281 | 448,415 | 61.52% | 29,764 | 23,190 | 28.35% | 3.9 | 8.0 |
| EURO STOXX 50 | Euronext P | 16,507 | 23,460 | -29.64% | 675 | 1,202 | -43.80% | 3.8 | 7.9 |
| STOXX 50 | Eurex | 20,574 | 16,488 | 24.78% | 811 | 807 | 0.44% | 14.9 | 14.9 |
| Eurotop 100 | Liffe | 8,021 | 13,664 | -41.30% | 490 | 1,022 | -52.08% | 41.5 | 22.6 |
| Eurotop 300 | Nymex | 59 | 2,180 | -97.29% | 2 | 70 | -97.74% | 88.5 | 29.0 |
| FTSE EURO-STARS | Liffe | 0 | 80 | -100.00% | 0 | 0 | -100.00% | - | - |
| FTSE Eurobloc 100 | Liffe | 219 | 219 | 0.00% | 5 | 6 | -18.44% | - | 48.7 |
| MSCI Euro | Liffe | 7,717 | 8,217 | -6.08% | 181 | 241 | -25.19% | 47.8 | 98.9 |
| MSCI Pan-Euro | Liffe | 19,599 | 9,817 | 99.64% | 447 | 272 | 64.31% | 19.0 | 13.4 |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 139,815 | 161,501 | -13.43% | 20,601 | 29,367 | -29.85% | 1.6 | 3.2 |
| SMI | Eurex | 236,706 | 7,221 | 3178.02% | 302 | 43 | 607.29% | 9.5 | 3.7 |
| SMI | Eurex | 152,899 | 147,090 | 3.95% | 6,976 | 7,664 | -8.97% | 6.8 | 7.0 |
| CAC 40 | Euronext P | 458,520 | 318,164 | 44.11% | 23,318 | 20,816 | 12.02% | 2.9 | 3.2 |
| FTSE 100 | Liffe | 354,910 | 274,877 | 29.12% | 31,903 | 28,312 | 12.68% | 5.6 | 6.2 |
| MIB 30 | Idem | 21,525 | 24,826 | -13.30% | 3,954 | 5,763 | -31.39% | 0.8 | 1.2 |
| AEX | Euronext A | 36,997 | 34,395 | 7.57% | 4,060 | 4,596 | -11.67% | 1.7 | 2.4 |
| IBEX 35 | MeffRV | 53,803 | 45,933 | 17.13% | 4,562 | 4,837 | -5.68% | 1.7 | 2.1 |
| OMX | OM | 246,428 | 164,908 | 49.43% | 2,311 | 2,567 | -10.00% | 3.3 | 2.9 |
| KFX | Futop | 0 | 17,006 | -100.00% | 0 | 70 | -100.00% | - | 2.2 |
| ATX | VEX | 6,027 | 15,552 | -61.25% | 37 | 89 | -58.27% | 4.2 | 6.2 |
| BEL 20 | Euronext B | 12,022 | 15,226 | -21.04% | 704 | 934 | -24.64% | 3.7 | 2.7 |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaca SE | 183,498 | 155,024 | 18.37% | 19,867 | 24,047 | -17.38% | 3.0 | 3.8 |
| Nikkei 225 | SGX-DT | 111,569 | 121,746 | -8.36% | 12,079 | 18,885 | -36.04% | 4.5 | 5.2 |
| Nikkei 300 | Osaca SE | 79,729 | 102,603 | -22.29% | 1,725 | 2,931 | -41.12% | 29.0 | 28.2 |
| MSCI Taiwan | SGX-DT | 42,283 | 19,855 | 112.96% | 547 | 444 | 23.19% | 1.7 | 0.9 |
| Hang Seng | HKFE | 37,088 | 29,793 | 24.49% | 30 | 30 | -1.56% | 1.4 | 1.1 |
| Kospi 200 | KSE | 55,947 | 55,173 | 1.40% | 1,647 | 2,382 | -30.84% | 0.3 | 0.5 |
| All Ords | SFE | 133 | 150,073 | -99.91% | 6 | 7,547 | -99.92% | 1.1 | 7.6 |
| SPI 200 | SFE | 119,535 | 2,568 | 4554.79% | 5,782 | 131 | 4325.51% | 5.6 | 23.9 |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 160,937 | 156,368 | 2.92% | 1,806 | 1,764 | 2.35% | 4.0 | 5.6 |

## 6.3.5 Pan European Index Options – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 3,815 | 24.72% | 2,293 | 14.86% | 3,135 | 20.31% | 6,192 | 40.12% | | | | |
| 1999 Total | 144,750 | 94.25% | 2,954 | 1.92% | 4,958 | 3.23% | 920 | 0.60% | 0 | 0.00% | 1 | 0.00% |
| 2000 Total | 417,568 | 98.59% | 2,820 | 0.67% | 1,951 | 0.46% | 1,214 | 0.29% | 0 | 0.00% | 0 | 0.00% |
| 2001 1st Quarter | 153,131 | 99.69% | 366 | 0.24% | 84 | 0.05% | 31 | 0.02% | 0 | 0.00% | 0 | 0.00% |
| 2nd Quarter | 170,927 | 99.80% | 263 | 0.15% | 23 | 0.01% | 57 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| 3rd Quarter | 81,456 | 99.61% | 224 | 0.27% | 18 | 0.02% | 80 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 32,807 | 96.31% | 851 | 2.50% | 335 | 0.98% | 70 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| Feb | 28,980 | 98.13% | 174 | 0.59% | 211 | 0.71% | 167 | 0.57% | 0 | 0.00% | 0 | 0.00% |
| Mar | 28,925 | 98.55% | 212 | 0.72% | 212 | 0.72% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 21,265 | 98.58% | 42 | 0.20% | 265 | 1.23% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 40,491 | 99.19% | 110 | 0.27% | 174 | 0.43% | 47 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| Jun | 37,193 | 99.55% | 60 | 0.16% | 95 | 0.25% | 12 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| Jul | 30,366 | 98.66% | 68 | 0.22% | 46 | 0.15% | 297 | 0.97% | 0 | 0.00% | 0 | 0.00% |
| Aug | 35,042 | 98.78% | 160 | 0.45% | 126 | 0.36% | 147 | 0.41% | 0 | 0.00% | 0 | 0.00% |
| Sep | 39,037 | 98.44% | 444 | 1.12% | 97 | 0.24% | 79 | 0.20% | 0 | 0.00% | 0 | 0.00% |
| Oct | 48,100 | 98.78% | 321 | 0.66% | 213 | 0.44% | 61 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| Nov | 46,792 | 99.08% | 186 | 0.39% | 105 | 0.22% | 144 | 0.30% | 0 | 0.00% | 0 | 0.00% |
| Dec | 28,572 | 98.43% | 192 | 0.66% | 74 | 0.25% | 190 | 0.65% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 48,114 | 99.67% | 84 | 0.17% | 54 | 0.11% | 21 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Feb | 48,741 | 99.53% | 214 | 0.44% | 7 | 0.01% | 9 | 0.02% | 0 | 0.00% | 0 | 0.00% |
| Mar | 56,275 | 99.84% | 68 | 0.12% | 23 | 0.04% | 1 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 51,758 | 99.89% | 32 | 0.06% | 22 | 0.04% | 1 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 51,202 | 99.85% | 77 | 0.15% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Jun | 67,966 | 99.69% | 154 | 0.23% | 0 | 0.00% | 56 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Jul | 81,456 | 99.61% | 224 | 0.27% | 18 | 0.02% | 80 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 405,513 | 99.72% | 852 | 0.21% | 125 | 0.03% | 168 | 0.04% | 0 | 0.00% | 0 | 0.00% |




## 6.3.6 Pan European Index Options – Traded Contracts

| | Traded Contracts | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 122,951 | 37.68% | 73,779 | 22.61% | 106,457 | 32.63% | 23,099 | 7.08% | | | | |
| 1999 Total | 3,791,738 | 94.00% | 80,254 | 1.99% | 131,049 | 3.25% | 30,780 | 0.76% | 0 | 0.00% | 51 | 0.00% |
| 2000 Total | 8,197,999 | 98.40% | 61,530 | 0.74% | 38,356 | 0.46% | 33,010 | 0.40% | 0 | 0.00% | 0 | 0.00% |
| 2001 1st Quarter | 3,344,665 | 99.67% | 8,200 | 0.24% | 1,859 | 0.06% | 907 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| 2nd Quarter | 3,881,510 | 99.78% | 6,270 | 0.16% | 501 | 0.01% | 1,790 | 0.05% | 0 | 0.00% | 0 | 0.00% |
| 3rd Quarter | 1,960,372 | 99.57% | 5,489 | 0.28% | 444 | 0.02% | 2,610 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 691,978 | 95.95% | 20,332 | 2.82% | 6,840 | 0.95% | 2,015 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 579,276 | 97.88% | 3,951 | 0.67% | 4,062 | 0.69% | 4,521 | 0.76% | 0 | 0.00% | 0 | 0.00% |
| Mar | 537,329 | 98.31% | 5,208 | 0.95% | 4,033 | 0.74% | 7 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 409,149 | 98.58% | 915 | 0.22% | 4,993 | 1.20% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 776,995 | 99.12% | 2,255 | 0.29% | 3,352 | 0.43% | 1,260 | 0.16% | 0 | 0.00% | 0 | 0.00% |
| Jun | 699,660 | 99.52% | 1,222 | 0.17% | 1,844 | 0.26% | 313 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Jul | 571,949 | 98.23% | 1,438 | 0.25% | 903 | 0.16% | 7,948 | 1.37% | 0 | 0.00% | 0 | 0.00% |
| Aug | 671,350 | 98.63% | 3,103 | 0.46% | 2,434 | 0.36% | 3,811 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| Sep | 762,202 | 98.32% | 8,898 | 1.15% | 1,965 | 0.25% | 2,128 | 0.27% | 0 | 0.00% | 0 | 0.00% |
| Oct | 990,155 | 98.77% | 6,509 | 0.65% | 4,204 | 0.42% | 1,601 | 0.16% | 0 | 0.00% | 0 | 0.00% |
| Nov | 927,122 | 98.94% | 3,745 | 0.40% | 2,185 | 0.23% | 4,029 | 0.43% | 0 | 0.00% | 0 | 0.00% |
| Dec | 580,834 | 98.16% | 3,954 | 0.67% | 1,541 | 0.26% | 5,377 | 0.91% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 973,606 | 99.64% | 1,786 | 0.18% | 1,152 | 0.12% | 602 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,060,970 | 99.51% | 4,733 | 0.44% | 168 | 0.02% | 280 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,310,089 | 99.83% | 1,681 | 0.13% | 539 | 0.04% | 25 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 1,207,925 | 99.90% | 736 | 0.06% | 491 | 0.04% | 27 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 1,143,419 | 99.84% | 1,814 | 0.16% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Jun | 1,530,166 | 99.64% | 3,720 | 0.24% | 10 | 0.00% | 1,763 | 0.11% | 0 | 0.00% | 0 | 0.00% |
| Jul | 1,960,372 | 99.57% | 5,489 | 0.28% | 444 | 0.02% | 2,610 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 9,186,547 | 99.70% | 19,959 | 0.22% | 2,804 | 0.03% | 5,307 | 0.06% | 0 | 0.00% | 0 | 0.00% |

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

| | Value of Open Interest in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 1,526 | 70.37% | 379 | 17.48% | 117 | 5.40% | 146 | 6.75% | | | | |
| 1999 End | 36,657 | 93.96% | 490 | 1.26% | 1,648 | 4.22% | 219 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| 2000 End | 62,874 | 98.32% | 426 | 0.67% | 294 | 0.46% | 352 | 0.55% | 0 | 0.00% | 0 | 0.00% |
| 2001 1st Quarter | 89,306 | 99.37% | 258 | 0.29% | 181 | 0.20% | 126 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| 2nd Quarter | 101,758 | 99.58% | 277 | 0.27% | 94 | 0.09% | 57 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| 3rd Quarter | 120,442 | 99.47% | 372 | 0.31% | 90 | 0.07% | 179 | 0.15% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 45,174 | 96.39% | 836 | 1.78% | 590 | 1.26% | 268 | 0.57% | 0 | 0.00% | 0 | 0.00% |
| Feb | 55,963 | 94.85% | 844 | 1.43% | 1,790 | 3.03% | 406 | 0.69% | 0 | 0.00% | 0 | 0.00% |
| Mar | 57,294 | 96.13% | 731 | 1.23% | 1,305 | 2.19% | 269 | 0.45% | 0 | 0.00% | 0 | 0.00% |
| Apr | 60,604 | 96.12% | 735 | 1.17% | 1,438 | 2.28% | 271 | 0.43% | 0 | 0.00% | 0 | 0.00% |
| May | 67,226 | 96.35% | 791 | 1.13% | 1,457 | 2.09% | 302 | 0.43% | 0 | 0.00% | 0 | 0.00% |
| Jun | 60,015 | 97.22% | 623 | 1.01% | 821 | 1.33% | 270 | 0.44% | 0 | 0.00% | 0 | 0.00% |
| Jul | 68,236 | 97.40% | 642 | 0.92% | 763 | 1.09% | 418 | 0.60% | 0 | 0.00% | 0 | 0.00% |
| Aug | 78,687 | 97.43% | 746 | 0.92% | 882 | 1.09% | 448 | 0.55% | 0 | 0.00% | 0 | 0.00% |
| Sep | 68,486 | 97.40% | 844 | 1.20% | 567 | 0.81% | 419 | 0.60% | 0 | 0.00% | 0 | 0.00% |
| Oct | 80,531 | 97.52% | 904 | 1.09% | 639 | 0.77% | 508 | 0.62% | 0 | 0.00% | 0 | 0.00% |
| Nov | 89,142 | 97.78% | 909 | 1.00% | 641 | 0.70% | 475 | 0.52% | 0 | 0.00% | 0 | 0.00% |
| Dec | 62,874 | 98.32% | 426 | 0.67% | 294 | 0.46% | 352 | 0.55% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 73,827 | 98.73% | 419 | 0.56% | 319 | 0.43% | 209 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 88,412 | 98.88% | 554 | 0.62% | 281 | 0.31% | 164 | 0.18% | 0 | 0.00% | 0 | 0.00% |
| Mar | 89,306 | 99.37% | 258 | 0.29% | 181 | 0.20% | 126 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| Apr | 97,330 | 99.36% | 274 | 0.28% | 216 | 0.22% | 135 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| May | 105,280 | 99.38% | 313 | 0.30% | 210 | 0.20% | 133 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| Jun | 101,758 | 99.58% | 277 | 0.27% | 94 | 0.09% | 57 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| Jul | 120,442 | 99.47% | 372 | 0.31% | 90 | 0.07% | 179 | 0.15% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 120,442 | 99.47% | 372 | 0.31% | 90 | 0.07% | 179 | 0.15% | 0 | 0.00% | 0 | 0.00% |

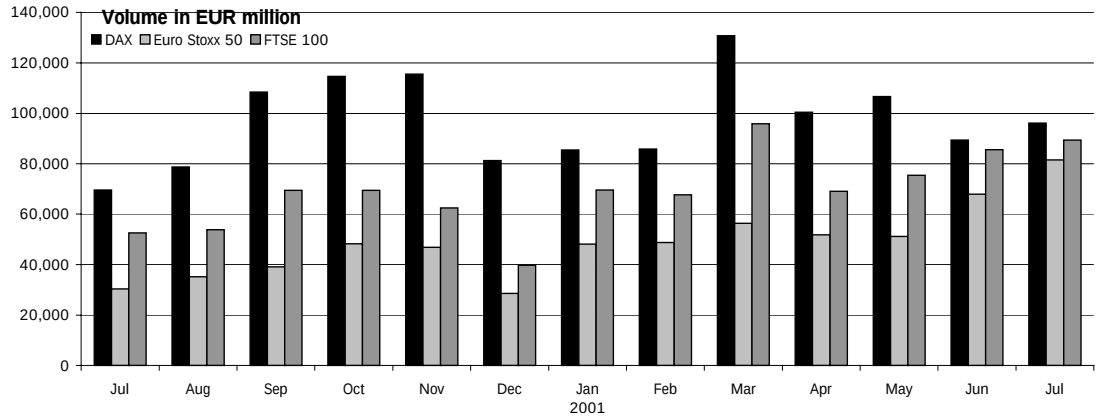
## 6.3.8 Pan European Index Options – Open Interest in contracts

| | Open Interest | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 49,547 | 70.10% | 12,261 | 17.35% | 3,497 | 4.95% | 5,375 | 7.60% | | | | |
| 1999 End | 922,335 | 99.85% | 12,717 | 1.38% | 33,615 | -1.88% | 5,969 | 0.65% | 0 | 0.00% | 0 | 0.00% |
| 2000 End | 1,235,617 | 98.03% | 8,682 | 0.69% | 6,165 | 0.49% | 9,964 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| 2001 1st Quarter | 1,905,201 | 99.26% | 5,799 | 0.30% | 4,326 | 0.23% | 4,045 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| 2nd Quarter | 2,216,870 | 99.54% | 6,418 | 0.29% | 2,111 | 0.09% | 1,802 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| 3rd Quarter | 2,691,372 | 99.38% | 8,811 | 0.33% | 2,204 | 0.08% | 5,872 | 0.22% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 1,078,395 | 96.35% | 21,082 | 1.88% | 12,023 | 1.07% | 7,719 | 0.69% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,282,214 | 95.05% | 21,223 | 1.57% | 34,536 | 2.56% | 10,978 | 0.81% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,235,151 | 96.13% | 17,728 | 1.38% | 24,864 | 1.94% | 7,072 | 0.55% | 0 | 0.00% | 0 | 0.00% |
| Apr | 1,296,153 | 96.14% | 17,809 | 1.32% | 27,106 | 2.01% | 7,072 | 0.52% | 0 | 0.00% | 0 | 0.00% |
| May | 1,428,105 | 96.29% | 18,941 | 1.28% | 28,021 | 1.89% | 8,072 | 0.54% | 0 | 0.00% | 0 | 0.00% |
| Jun | 1,212,493 | 96.98% | 14,502 | 1.16% | 15,958 | 1.28% | 7,340 | 0.59% | 0 | 0.00% | 0 | 0.00% |
| Jul | 1,368,051 | 97.09% | 14,924 | 1.06% | 14,892 | 1.06% | 11,185 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| Aug | 1,568,231 | 97.18% | 16,938 | 1.05% | 17,044 | 1.06% | 11,602 | 0.72% | 0 | 0.00% | 0 | 0.00% |
| Sep | 1,343,538 | 97.01% | 18,511 | 1.34% | 11,540 | 0.83% | 11,340 | 0.82% | 0 | 0.00% | 0 | 0.00% |
| Oct | 1,595,265 | 97.21% | 19,767 | 1.20% | 12,637 | 0.77% | 13,312 | 0.81% | 0 | 0.00% | 0 | 0.00% |
| Nov | 1,768,662 | 97.44% | 19,869 | 1.09% | 13,384 | 0.74% | 13,296 | 0.73% | 0 | 0.00% | 0 | 0.00% |
| Dec | 1,235,617 | 98.03% | 8,682 | 0.69% | 6,165 | 0.49% | 9,964 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 1,463,985 | 98.57% | 8,590 | 0.58% | 6,749 | 0.45% | 5,913 | 0.40% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,794,212 | 98.73% | 11,589 | 0.64% | 6,511 | 0.36% | 5,068 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,905,201 | 99.26% | 5,799 | 0.30% | 4,326 | 0.23% | 4,045 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| Apr | 2,090,386 | 99.29% | 6,168 | 0.29% | 4,763 | 0.23% | 4,047 | 0.19% | 0 | 0.00% | 0 | 0.00% |
| May | 2,255,154 | 99.30% | 7,067 | 0.31% | 4,763 | 0.21% | 4,042 | 0.18% | 0 | 0.00% | 0 | 0.00% |
| Jun | 2,216,870 | 99.54% | 6,418 | 0.29% | 2,111 | 0.09% | 1,802 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Jul | 2,691,372 | 99.38% | 8,811 | 0.33% | 2,204 | 0.08% | 5,872 | 0.22% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 2,691,372 | 99.38% | 8,811 | 0.33% | 2,204 | 0.08% | 5,872 | 0.22% | 0 | 0.00% | 0 | 0.00% |

## 6.3.9 Index Options – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 2,493,527 | 183,944 | 18,904 | 755,282 | 312,002 | 331,160 | 263,288 | 94,864 | 254,431 | 354,254 | 6,950 |
| 1999 Total | 2,950,819 | 318,667 | 22,911 | 860,679 | 355,281 | 472,775 | 399,031 | 87,569 | 230,480 | 289,954 | 149,707 |
| 2000 Total | 4,065,511 | 988,774 | 66,852 | 1,120,168 | 525,016 | 655,562 | 327,534 | 85,464 | 170,011 | 310,733 | 419,520 |
| 2001 1st Quarter | 1,009,322 | 135,316 | 26,963 | 302,191 | 117,428 | 233,104 | 73,817 | 14,109 | 40,896 | 83,112 | 153,215 |
| 2nd Quarter | 907,822 | 109,238 | 42,106 | 296,419 | 136,415 | 230,155 | 61,482 | 12,737 | 37,446 | 78,537 | 170,949 |
| 3rd Quarter | 262,589 | 17,305 | 9,325 | 96,072 | 45,534 | 89,414 | 17,573 | 5,800 | 9,085 | 27,421 | 81,474 |
| 2000 Jan | 366,889 | 94,237 | 5,549 | 108,531 | 41,388 | 48,771 | 30,680 | 9,437 | 14,762 | 14,548 | 33,143 |
| Feb | 331,078 | 86,099 | 7,477 | 102,334 | 56,514 | 50,672 | 36,379 | 10,961 | 12,571 | 27,608 | 29,191 |
| Mar | 444,281 | 97,826 | 8,693 | 97,087 | 42,430 | 57,612 | 29,334 | 13,151 | 15,912 | 29,388 | 29,137 |
| Apr | 367,433 | 145,957 | 8,138 | 79,590 | 47,955 | 40,334 | 24,878 | 6,573 | 13,975 | 23,974 | 21,530 |
| May | 346,973 | 96,745 | 5,544 | 91,590 | 50,933 | 53,719 | 34,960 | 7,848 | 16,802 | 21,658 | 40,665 |
| Jun | 271,460 | 54,924 | 3,554 | 72,877 | 42,642 | 56,969 | 22,088 | 6,551 | 13,734 | 20,420 | 37,288 |
| Jul | 236,576 | 41,207 | 3,399 | 69,629 | 29,893 | 52,602 | 20,934 | 4,017 | 13,808 | 21,948 | 30,412 |
| Aug | 307,826 | 57,582 | 4,087 | 78,733 | 33,295 | 53,781 | 23,331 | 4,809 | 15,731 | 23,631 | 35,168 |
| Sep | 327,433 | 89,277 | 3,760 | 108,475 | 55,711 | 69,442 | 24,165 | 8,378 | 14,976 | 24,764 | 39,133 |
| Oct | 446,786 | 87,169 | 7,892 | 114,639 | 49,352 | 69,437 | 32,713 | 4,558 | 15,156 | 40,134 | 48,312 |
| Nov | 333,224 | 74,697 | 5,032 | 115,461 | 42,412 | 62,511 | 28,457 | 5,247 | 12,677 | 32,659 | 46,896 |
| Dec | 285,552 | 63,055 | 3,727 | 81,224 | 32,492 | 39,713 | 19,615 | 3,934 | 9,908 | 30,000 | 28,646 |
| 2001 Jan | 309,984 | 52,526 | 4,316 | 85,483 | 33,542 | 69,636 | 21,610 | 4,747 | 10,952 | 28,915 | 48,169 |
| Feb | 295,891 | 47,583 | 6,374 | 85,876 | 30,449 | 67,652 | 23,180 | 3,519 | 10,818 | 22,199 | 48,748 |
| Mar | 403,447 | 35,207 | 16,273 | 130,832 | 53,438 | 95,816 | 29,027 | 5,843 | 19,126 | 31,998 | 56,298 |
| Apr | 339,118 | 42,633 | 19,426 | 100,373 | 43,118 | 69,063 | 21,762 | 4,303 | 10,638 | 28,619 | 51,781 |
| May | 322,174 | 36,871 | 11,809 | 106,645 | 48,111 | 75,477 | 21,843 | 3,872 | 13,654 | 26,965 | 51,202 |
| Jun | 246,530 | 29,734 | 10,871 | 89,401 | 45,186 | 85,614 | 17,876 | 4,562 | 13,155 | 22,953 | 67,966 |
| Jul | 262,589 | 17,305 | 9,325 | 96,072 | 45,534 | 89,414 | 17,573 | 5,800 | 9,085 | 27,421 | 81,474 |
| 2001 Total | 2,179,733 | 261,859 | 78,394 | 694,682 | 299,378 | 552,673 | 152,872 | 32,645 | 87,427 | 189,070 | 405,638 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jul | 45.11% | 7.86% | 0.65% | 13.28% | 5.70% | 10.03% | 3.99% | 0.77% | 2.63% | 4.19% | 5.80% |
| Aug | 48.25% | 9.03% | 0.64% | 12.34% | 5.22% | 8.43% | 3.66% | 0.75% | 2.47% | 3.70% | 5.51% |
| Sep | 42.77% | 11.66% | 0.49% | 14.17% | 7.28% | 9.07% | 3.16% | 1.09% | 1.96% | 3.23% | 5.11% |
| Oct | 48.77% | 9.51% | 0.86% | 12.51% | 5.39% | 7.58% | 3.57% | 0.50% | 1.65% | 4.38% | 5.27% |
| Nov | 43.89% | 9.84% | 0.66% | 15.21% | 5.59% | 8.23% | 3.75% | 0.69% | 1.67% | 4.30% | 6.18% |
| Dec | 47.76% | 10.55% | 0.62% | 13.59% | 5.43% | 6.64% | 3.28% | 0.66% | 1.66% | 5.02% | 4.79% |
| 2001 Jan | 46.27% | 7.84% | 0.64% | 12.76% | 5.01% | 10.40% | 3.23% | 0.71% | 1.63% | 4.32% | 7.19% |
| Feb | 46.07% | 7.41% | 0.99% | 13.37% | 4.74% | 10.53% | 3.61% | 0.55% | 1.68% | 3.46% | 7.59% |
| Mar | 45.99% | 4.01% | 1.85% | 14.91% | 6.09% | 10.92% | 3.31% | 0.67% | 2.18% | 3.65% | 6.42% |
| Apr | 46.40% | 5.83% | 2.66% | 13.73% | 5.90% | 9.45% | 2.98% | 0.59% | 1.46% | 3.92% | 7.09% |
| May | 44.83% | 5.13% | 1.64% | 14.84% | 6.69% | 10.50% | 3.04% | 0.54% | 1.90% | 3.75% | 7.13% |
| Jun | 38.89% | 4.69% | 1.72% | 14.10% | 7.13% | 13.51% | 2.82% | 0.72% | 2.08% | 3.62% | 10.72% |
| Jul | 39.69% | 2.62% | 1.41% | 14.52% | 6.88% | 13.51% | 2.66% | 0.88% | 1.37% | 4.14% | 12.31% |



## 6.3.10 Index Options – Traded Contracts

| | Traded Contracts S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro Stoxx 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 25,708,136 | 1,565,244 | 245,398 | 29,948,503 | 2,752,536 | 3,968,199 | 1,577,621 | 1,681,205 | 3,394,098 | 7,864,884 | 229,408 |
| 1999 Total | 23,313,805 | 1,273,270 | 229,560 | 32,613,783 | 75,652,724 | 4,897,934 | 2,236,241 | 861,255 | 3,669,386 | 5,532,409 | 3,922,787 |
| 2000 Total | 23,548,454 | 2,538,044 | 3,963,456 | 31,941,562 | 84,036,775 | 6,285,819 | 2,842,081 | 779,974 | 3,474,369 | 4,701,906 | 8,236,355 |
| 2001 1st Quarter | 7,377,459 | 616,187 | 1,691,022 | 9,626,814 | 21,579,816 | 2,490,969 | 720,657 | 146,540 | 823,869 | 1,396,516 | 3,346,524 |
| 2nd Quarter | 6,291,108 | 515,415 | 2,582,896 | 9,791,672 | 25,113,426 | 2,404,735 | 630,302 | 136,217 | 777,899 | 1,343,584 | 3,882,011 |
| 3rd Quarter | 1,899,996 | 90,080 | 566,281 | 3,281,918 | 8,953,695 | 994,712 | 191,334 | 68,394 | 196,096 | 499,732 | 1,960,816 |
| 2000 Jan | 2,553,691 | 256,205 | 275,485 | 3,230,152 | 7,312,578 | 467,283 | 303,213 | 87,093 | 325,433 | 237,568 | 698,818 |
| Feb | 2,336,219 | 194,557 | 503,548 | 2,818,307 | 9,128,484 | 496,507 | 293,495 | 87,093 | 284,768 | 415,609 | 583,338 |
| Mar | 2,833,050 | 212,564 | 539,446 | 2,572,856 | 6,749,828 | 528,796 | 247,161 | 110,188 | 355,945 | 443,737 | 541,362 |
| Apr | 2,306,906 | 352,748 | 485,344 | 2,208,066 | 7,469,959 | 374,761 | 217,512 | 57,315 | 297,723 | 362,477 | 414,142 |
| May | 2,290,765 | 272,968 | 385,091 | 2,579,394 | 7,925,711 | 527,702 | 304,443 | 73,427 | 351,696 | 330,408 | 780,347 |
| Jun | 1,780,183 | 139,201 | 240,560 | 2,041,939 | 6,614,666 | 567,730 | 189,042 | 61,913 | 276,557 | 303,808 | 701,504 |
| Jul | 1,532,224 | 105,799 | 211,858 | 1,946,785 | 4,568,995 | 510,707 | 180,355 | 38,140 | 269,698 | 328,474 | 572,852 |
| Aug | 1,800,900 | 125,385 | 229,237 | 2,197,926 | 5,025,417 | 494,551 | 194,534 | 44,182 | 301,951 | 342,718 | 673,784 |
| Sep | 2,012,677 | 220,780 | 219,577 | 3,091,575 | 8,890,063 | 660,421 | 213,244 | 76,508 | 285,386 | 374,351 | 764,167 |
| Oct | 2,652,458 | 225,364 | 410,009 | 3,424,349 | 7,714,129 | 632,526 | 274,737 | 43,986 | 298,315 | 589,721 | 994,359 |
| Nov | 2,210,256 | 259,922 | 278,899 | 3,373,404 | 7,154,395 | 623,465 | 244,884 | 56,941 | 236,908 | 502,515 | 929,307 |
| Dec | 2,038,887 | 253,841 | 184,402 | 2,456,809 | 5,482,550 | 401,370 | 179,461 | 43,188 | 189,989 | 470,520 | 582,375 |
| 2001 Jan | 2,125,392 | 189,727 | 241,242 | 2,584,951 | 5,591,701 | 707,247 | 192,246 | 46,923 | 209,167 | 451,814 | 974,758 |
| Feb | 2,203,777 | 230,269 | 386,790 | 2,641,689 | 5,672,801 | 730,608 | 230,630 | 36,840 | 211,858 | 371,630 | 1,061,138 |
| Mar | 3,048,290 | 196,191 | 1,062,990 | 4,400,174 | 10,315,314 | 1,053,114 | 297,781 | 62,777 | 402,844 | 573,072 | 1,310,628 |
| Apr | 2,413,122 | 204,324 | 1,220,879 | 3,396,393 | 7,644,985 | 717,494 | 212,643 | 44,081 | 229,304 | 482,534 | 1,208,416 |
| May | 2,168,570 | 173,159 | 723,089 | 3,444,014 | 8,820,864 | 776,248 | 224,772 | 40,757 | 278,139 | 460,827 | 1,143,419 |
| Jun | 1,709,416 | 137,932 | 638,928 | 2,951,265 | 8,647,577 | 910,993 | 192,887 | 51,379 | 270,456 | 400,223 | 1,530,176 |
| Jul | 1,899,996 | 90,080 | 566,281 | 3,281,918 | 8,953,695 | 994,712 | 191,334 | 68,394 | 196,096 | 499,732 | 1,960,816 |
| 2001 Total | 15,568,563 | 1,221,682 | 4,840,199 | 22,700,404 | 55,646,937 | 5,890,416 | 1,542,293 | 351,151 | 1,797,864 | 3,239,832 | 9,189,351 |

| | Market Share S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro Stoxx 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jan | 16.22% | 1.63% | 1.75% | 20.51% | 46.44% | 2.97% | 1.93% | 0.55% | 2.07% | 1.51% | 4.44% |
| Feb | 13.63% | 1.13% | 2.94% | 16.44% | 53.25% | 2.90% | 1.71% | 0.51% | 1.66% | 2.42% | 3.40% |
| Mar | 18.72% | 1.40% | 3.56% | 17.00% | 44.60% | 3.49% | 1.63% | 0.73% | 2.35% | 2.93% | 3.58% |
| Apr | 15.86% | 2.42% | 3.34% | 15.18% | 51.35% | 2.58% | 1.50% | 0.39% | 2.05% | 2.49% | 2.85% |
| May | 14.48% | 1.73% | 2.43% | 16.30% | 50.09% | 3.34% | 1.92% | 0.46% | 2.22% | 2.09% | 4.93% |
| Jun | 13.78% | 1.08% | 1.86% | 15.81% | 51.21% | 4.40% | 1.46% | 0.48% | 2.14% | 2.35% | 5.43% |
| Jul | 14.93% | 1.03% | 2.06% | 18.96% | 44.51% | 4.97% | 1.76% | 0.37% | 2.63% | 3.20% | 5.58% |
| Aug | 15.76% | 1.10% | 2.01% | 19.23% | 43.96% | 4.33% | 1.70% | 0.39% | 2.64% | 3.00% | 5.89% |
| Sep | 11.97% | 1.31% | 1.31% | 18.39% | 52.89% | 3.93% | 1.27% | 0.46% | 1.70% | 2.23% | 4.55% |
| Oct | 15.37% | 1.31% | 2.38% | 19.84% | 44.69% | 3.66% | 1.59% | 0.25% | 1.73% | 3.42% | 5.76% |
| Nov | 13.93% | 1.64% | 1.76% | 21.26% | 45.08% | 3.93% | 1.54% | 0.36% | 1.49% | 3.17% | 5.86% |
| Dec | 16.60% | 2.07% | 1.50% | 20.00% | 44.63% | 3.27% | 1.46% | 0.35% | 1.55% | 3.83% | 4.74% |
| 2001 Jan | 15.96% | 1.42% | 1.81% | 19.41% | 41.99% | 5.31% | 1.44% | 0.35% | 1.57% | 3.39% | 7.32% |
| Feb | 15.99% | 1.67% | 2.81% | 19.17% | 41.17% | 5.30% | 1.67% | 0.27% | 1.54% | 2.70% | 7.70% |
| Mar | 13.41% | 0.86% | 4.68% | 19.36% | 45.40% | 4.63% | 1.31% | 0.28% | 1.77% | 2.52% | 5.77% |
| Apr | 13.58% | 1.15% | 6.87% | 19.11% | 43.01% | 4.04% | 1.20% | 0.25% | 1.29% | 2.71% | 6.80% |
| May | 11.88% | 0.95% | 3.96% | 18.87% | 48.32% | 4.25% | 1.23% | 0.22% | 1.52% | 2.52% | 6.26% |
| Jun | 9.80% | 0.79% | 3.66% | 16.92% | 49.58% | 5.22% | 1.11% | 0.29% | 1.55% | 2.29% | 8.77% |
| Jul | 10.16% | 0.48% | 3.03% | 17.55% | 47.87% | 5.32% | 1.02% | 0.37% | 1.05% | 2.67% | 10.48% |

## 6.3.11 Index Options – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 181,510 | 3,191 | 1,079 | 24,317 | 27,641 | 29,921 | 7,081 | 161 | 19,392 | 28,571 | 1,643 |
| 1999 End | 275,624 | 31,674 | 1,776 | 43,333 | 50,194 | 56,590 | 20,139 | 8,261 | 11,813 | 42,780 | 38,306 |
| 2000 End | 222,418 | 18,600 | 3,555 | 61,736 | 41,619 | 68,858 | 19,694 | 4,066 | 14,477 | 45,557 | 63,169 |
| 2001 1st Quarter | 245,861 | 17,627 | 9,898 | 80,789 | 46,755 | 90,435 | 19,557 | 5,958 | 17,130 | 40,976 | 89,487 |
| 2nd Quarter | 220,471 | 15,684 | 9,529 | 87,127 | 62,578 | 106,188 | 14,697 | 4,572 | 16,632 | 42,953 | 101,851 |
| 3rd Quarter | 228,136 | 14,308 | 10,061 | 94,123 | 68,718 | 115,076 | 16,164 | 6,216 | 16,830 | 39,020 | 120,532 |
| 2000 Jan | 324,346 | 33,802 | 6,888 | 50,083 | 53,790 | 55,039 | 24,086 | 9,092 | 11,586 | 37,264 | 45,763 |
| Feb | 348,930 | 41,141 | 7,239 | 56,977 | 68,698 | 59,632 | 35,453 | 10,561 | 12,670 | 43,202 | 57,753 |
| Mar | 337,178 | 36,788 | 7,675 | 49,022 | 51,289 | 53,635 | 23,359 | 7,712 | 13,395 | 46,900 | 58,599 |
| Apr | 353,313 | 36,131 | 8,139 | 50,534 | 58,093 | 51,720 | 24,384 | 8,025 | 14,606 | 39,420 | 62,041 |
| May | 351,144 | 32,199 | 7,640 | 57,583 | 64,411 | 57,365 | 33,396 | 8,404 | 16,548 | 41,084 | 68,683 |
| Jun | 261,283 | 16,551 | 5,961 | 44,202 | 53,144 | 57,264 | 27,034 | 6,209 | 15,122 | 43,283 | 60,836 |
| Jul | 286,330 | 20,881 | 6,390 | 49,724 | 56,787 | 66,267 | 27,347 | 7,151 | 16,824 | 39,857 | 68,999 |
| Aug | 363,533 | 25,684 | 7,629 | 60,682 | 63,802 | 77,561 | 33,230 | 8,559 | 20,019 | 45,400 | 79,569 |
| Sep | 317,879 | 24,005 | 6,282 | 65,666 | 43,015 | 74,007 | 28,172 | 8,345 | 18,556 | 47,629 | 69,053 |
| Oct | 363,801 | 32,062 | 8,147 | 73,047 | 52,805 | 84,011 | 31,244 | 7,364 | 19,300 | 44,273 | 81,171 |
| Nov | 337,822 | 28,598 | 7,296 | 83,192 | 56,082 | 81,913 | 33,937 | 7,265 | 20,815 | 43,660 | 89,783 |
| Dec | 222,418 | 18,600 | 3,555 | 61,736 | 41,619 | 68,858 | 19,694 | 4,066 | 14,477 | 45,557 | 63,169 |
| 2001 Jan | 256,917 | 21,666 | 4,378 | 69,267 | 48,631 | 84,581 | 23,265 | 5,666 | 14,274 | 39,509 | 74,146 |
| Feb | 273,667 | 21,043 | 5,800 | 77,838 | 49,822 | 89,822 | 25,514 | 6,356 | 16,378 | 39,048 | 88,693 |
| Mar | 245,861 | 17,627 | 9,898 | 80,789 | 46,755 | 90,435 | 19,557 | 5,958 | 17,130 | 40,976 | 89,487 |
| Apr | 271,371 | 20,909 | 13,387 | 87,404 | 60,237 | 100,765 | 20,898 | 7,002 | 16,933 | 40,625 | 97,546 |
| May | 317,266 | 21,013 | 12,689 | 100,860 | 69,584 | 111,199 | 21,073 | 7,267 | 18,836 | 43,180 | 105,491 |
| Jun | 220,471 | 15,684 | 9,529 | 87,127 | 62,578 | 106,188 | 14,697 | 4,572 | 16,632 | 42,953 | 101,851 |
| Jul | 228,136 | 14,308 | 10,061 | 94,123 | 68,718 | 115,076 | 16,164 | 6,216 | 16,830 | 39,020 | 120,532 |
| 2001 Total | 228,136 | 14,308 | 10,061 | 94,123 | 68,718 | 115,076 | 16,164 | 6,216 | 16,830 | 39,020 | 120,532 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jan | 49.77% | 5.19% | 1.06% | 7.68% | 8.25% | 8.44% | 3.70% | 1.39% | 1.78% | 5.72% | 7.02% |
| Feb | 47.01% | 5.54% | 0.98% | 7.68% | 9.26% | 8.03% | 4.78% | 1.42% | 1.71% | 5.82% | 7.78% |
| Mar | 49.18% | 5.37% | 1.12% | 7.15% | 7.48% | 7.82% | 3.41% | 1.12% | 1.95% | 6.84% | 8.55% |
| Apr | 50.02% | 5.11% | 1.15% | 7.15% | 8.22% | 7.32% | 3.45% | 1.14% | 2.07% | 5.58% | 8.78% |
| May | 47.55% | 4.36% | 1.03% | 7.80% | 8.72% | 7.77% | 4.52% | 1.14% | 2.24% | 5.56% | 9.30% |
| Jun | 44.22% | 2.80% | 1.01% | 7.48% | 8.99% | 9.69% | 4.58% | 1.05% | 2.56% | 7.33% | 10.30% |
| Jul | 44.29% | 3.23% | 0.99% | 7.69% | 8.78% | 10.25% | 4.23% | 1.11% | 2.60% | 6.16% | 10.67% |
| Aug | 46.27% | 3.27% | 0.97% | 7.72% | 8.12% | 9.87% | 4.23% | 1.09% | 2.55% | 5.78% | 10.13% |
| Sep | 45.24% | 3.42% | 0.89% | 9.35% | 6.12% | 10.53% | 4.01% | 1.19% | 2.64% | 6.78% | 9.83% |
| Oct | 45.63% | 4.02% | 1.02% | 9.16% | 6.62% | 10.54% | 3.92% | 0.92% | 2.42% | 5.55% | 10.18% |
| Nov | 42.74% | 3.62% | 0.92% | 10.53% | 7.10% | 10.36% | 4.29% | 0.92% | 2.63% | 5.52% | 11.36% |
| Dec | 39.45% | 3.30% | 0.63% | 10.95% | 7.38% | 12.21% | 3.49% | 0.72% | 2.57% | 8.08% | 11.21% |
| 2001 Jan | 40.00% | 3.37% | 0.68% | 10.78% | 7.57% | 13.17% | 3.62% | 0.88% | 2.22% | 6.15% | 11.54% |
| Feb | 39.43% | 3.03% | 0.84% | 11.22% | 7.18% | 12.94% | 3.68% | 0.92% | 2.36% | 5.63% | 12.78% |
| Mar | 37.00% | 2.65% | 1.49% | 12.16% | 7.04% | 13.61% | 2.94% | 0.90% | 2.58% | 6.17% | 13.47% |
| Apr | 36.82% | 2.84% | 1.82% | 11.86% | 8.17% | 13.67% | 2.84% | 0.95% | 2.30% | 5.51% | 13.23% |
| May | 38.30% | 2.54% | 1.53% | 12.17% | 8.40% | 13.42% | 2.54% | 0.88% | 2.27% | 5.21% | 12.73% |
| Jun | 32.31% | 2.30% | 1.40% | 12.77% | 9.17% | 15.56% | 2.15% | 0.67% | 2.44% | 6.30% | 14.93% |
| Jul | 31.29% | 1.96% | 1.38% | 12.91% | 9.42% | 15.78% | 2.22% | 0.85% | 2.31% | 5.35% | 16.53% |

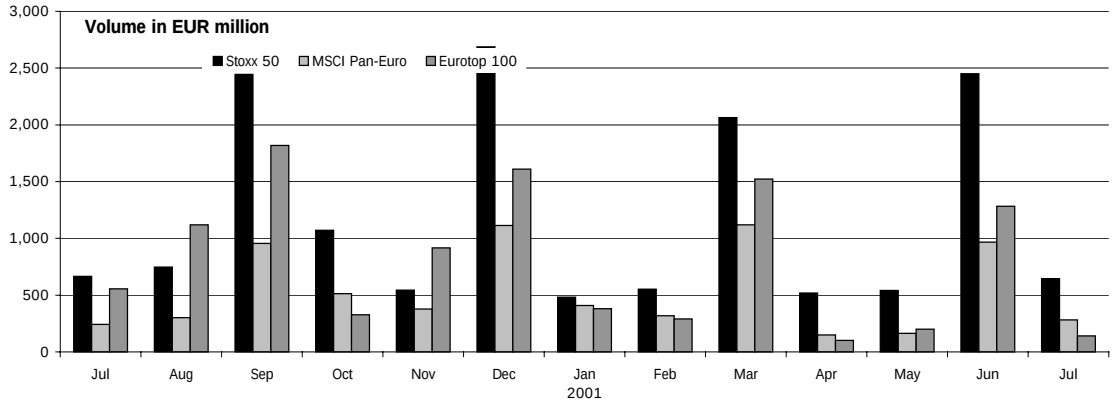
## 6.3.12 Index Options – Open Interest in contracts

| | Open Interest | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 1,730,794 | 20,375 | 13,775 | 957,284 | 658,008 | 357,532 | 39,004 | 27,284 | 458,173 | 584,752 | 53,044 |
| 1999 End | 1,988,816 | 85,954 | 15,541 | 1,512,732 | 8,424,248 | 508,230 | 211,569 | 70,958 | 269,337 | 637,167 | 955,950 |
| 2000 End | 1,588,097 | 74,880 | 232,282 | 1,794,506 | 7,022,631 | 695,936 | 180,186 | 44,633 | 279,828 | 714,501 | 1,241,782 |
| 2001 1st Quarter | 1,857,628 | 98,227 | 668,042 | 2,499,002 | 9,025,300 | 993,973 | 200,627 | 64,003 | 346,569 | 733,860 | 1,909,527 |
| 2nd Quarter | 1,528,723 | 72,754 | 567,525 | 2,752,832 | 11,975,911 | 1,129,907 | 158,580 | 51,496 | 337,750 | 748,961 | 2,218,981 |
| 3rd Quarter | 1,650,706 | 74,478 | 618,394 | 3,013,276 | 13,512,444 | 1,280,195 | 175,991 | 73,305 | 342,314 | 711,117 | 2,693,576 |
| 2000 Jan | 2,257,581 | 91,898 | 443,635 | 1,649,436 | 9,503,859 | 527,341 | 238,047 | 83,910 | 264,172 | 608,506 | 1,090,418 |
| Feb | 2,462,187 | 92,967 | 506,472 | 1,799,107 | 11,096,546 | 584,307 | 286,025 | 83,910 | 290,896 | 650,352 | 1,316,750 |
| Mar | 2,150,083 | 79,937 | 524,291 | 1,463,865 | 8,159,208 | 492,297 | 200,109 | 64,616 | 302,999 | 708,155 | 1,260,015 |
| Apr | 2,218,254 | 87,322 | 546,506 | 1,518,625 | 9,049,197 | 480,551 | 213,192 | 69,981 | 322,897 | 596,027 | 1,323,259 |
| May | 2,318,303 | 90,851 | 533,819 | 1,723,668 | 10,023,060 | 563,515 | 290,825 | 78,629 | 363,515 | 626,763 | 1,456,126 |
| Jun | 1,713,449 | 41,947 | 458,452 | 1,260,869 | 8,243,844 | 570,670 | 231,374 | 58,678 | 318,350 | 643,964 | 1,228,451 |
| Jul | 1,854,459 | 53,611 | 466,439 | 1,407,268 | 8,679,725 | 643,382 | 235,600 | 67,901 | 347,978 | 596,508 | 1,382,943 |
| Aug | 2,126,806 | 55,928 | 488,538 | 1,714,532 | 9,629,856 | 713,222 | 277,071 | 78,633 | 406,776 | 658,432 | 1,585,275 |
| Sep | 1,953,950 | 59,363 | 429,316 | 1,873,209 | 6,864,136 | 703,829 | 248,604 | 76,208 | 368,588 | 719,999 | 1,355,078 |
| Oct | 2,159,800 | 82,893 | 506,693 | 2,104,159 | 8,253,775 | 765,287 | 262,402 | 71,061 | 385,928 | 650,545 | 1,607,902 |
| Nov | 2,240,754 | 99,513 | 489,698 | 2,391,694 | 9,460,406 | 816,974 | 292,039 | 78,848 | 409,195 | 671,772 | 1,782,046 |
| Dec | 1,588,097 | 74,880 | 232,282 | 1,794,506 | 7,022,631 | 695,936 | 180,186 | 44,633 | 279,828 | 714,501 | 1,241,782 |
| 2001 Jan | 1,761,543 | 78,260 | 286,602 | 2,008,377 | 8,107,141 | 859,042 | 206,972 | 56,006 | 276,631 | 617,352 | 1,470,734 |
| Feb | 2,038,256 | 101,834 | 384,511 | 2,279,841 | 9,282,152 | 970,022 | 253,851 | 66,549 | 320,986 | 653,705 | 1,800,723 |
| Mar | 1,857,628 | 98,227 | 668,042 | 2,499,002 | 9,025,300 | 993,973 | 200,627 | 64,003 | 346,569 | 733,860 | 1,909,527 |
| Apr | 1,931,039 | 100,209 | 805,659 | 2,724,390 | 10,680,205 | 1,046,847 | 204,201 | 71,734 | 346,832 | 684,968 | 2,095,149 |
| May | 2,135,534 | 98,684 | 764,909 | 3,135,484 | 12,757,872 | 1,143,631 | 216,844 | 76,484 | 378,701 | 737,927 | 2,259,917 |
| Jun | 1,528,723 | 72,754 | 567,525 | 2,752,832 | 11,975,911 | 1,129,907 | 158,580 | 51,496 | 337,750 | 748,961 | 2,218,981 |
| Jul | 1,650,706 | 74,478 | 618,394 | 3,013,276 | 13,512,444 | 1,280,195 | 175,991 | 73,305 | 342,314 | 711,117 | 2,693,576 |
| 2001 Total | 1,650,706 | 74,478 | 618,394 | 3,013,276 | 13,512,444 | 1,280,195 | 175,991 | 73,305 | 342,314 | 711,117 | 2,693,576 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jul | 11.78% | 0.34% | 2.96% | 8.94% | 55.16% | 4.09% | 1.50% | 0.43% | 2.21% | 3.79% | 8.79% |
| Aug | 11.99% | 0.32% | 2.75% | 9.67% | 54.30% | 4.02% | 1.56% | 0.44% | 2.29% | 3.71% | 8.94% |
| Sep | 13.34% | 0.41% | 2.93% | 12.78% | 46.85% | 4.80% | 1.70% | 0.52% | 2.52% | 4.91% | 9.25% |
| Oct | 12.82% | 0.49% | 3.01% | 12.49% | 48.98% | 4.54% | 1.56% | 0.42% | 2.29% | 3.86% | 9.54% |
| Nov | 11.96% | 0.53% | 2.61% | 12.77% | 50.50% | 4.36% | 1.56% | 0.42% | 2.18% | 3.59% | 9.51% |
| Dec | 11.45% | 0.54% | 1.67% | 12.94% | 50.63% | 5.02% | 1.30% | 0.32% | 2.02% | 5.15% | 8.95% |
| 2001 Jan | 11.20% | 0.50% | 1.82% | 12.77% | 51.54% | 5.46% | 1.32% | 0.36% | 1.76% | 3.93% | 9.35% |
| Feb | 11.23% | 0.56% | 2.12% | 12.56% | 51.13% | 5.34% | 1.40% | 0.37% | 1.77% | 3.60% | 9.92% |
| Mar | 10.10% | 0.53% | 3.63% | 13.58% | 49.06% | 5.40% | 1.09% | 0.35% | 1.88% | 3.99% | 10.38% |
| Apr | 9.33% | 0.48% | 3.89% | 13.17% | 51.62% | 5.06% | 0.99% | 0.35% | 1.68% | 3.31% | 10.13% |
| May | 9.01% | 0.42% | 3.23% | 13.23% | 53.82% | 4.82% | 0.91% | 0.32% | 1.60% | 3.11% | 9.53% |
| Jun | 7.10% | 0.34% | 2.63% | 12.78% | 55.59% | 5.24% | 0.74% | 0.24% | 1.57% | 3.48% | 10.30% |
| Jul | 6.84% | 0.31% | 2.56% | 12.48% | 55.96% | 5.30% | 0.73% | 0.30% | 1.42% | 2.95% | 11.16% |

## 6.3.13 Pan European Index Futures – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 11,231 | 42.40% | 2,930 | 11.06% | 10,042 | 37.91% | 2,288 | 8.64% | | | | |
| 1999 Total | 208,872 | 84.16% | 12,482 | 5.03% | 16,719 | 6.74% | 8,605 | 3.47% | 1,000 | 0.40% | 507 | 0.20% |
| 2000 Total | 729,342 | 89.40% | 17,465 | 2.14% | 50,498 | 6.19% | 11,753 | 1.44% | 2,224 | 0.27% | 4,514 | 0.55% |
| 2001 1st Quarter | 279,190 | 93.11% | 3,099 | 1.03% | 12,585 | 4.20% | 2,196 | 0.73% | 949 | 0.32% | 1,845 | 0.62% |
| 2nd Quarter | 295,819 | 94.35% | 3,510 | 1.12% | 10,651 | 3.40% | 1,587 | 0.51% | 695 | 0.22% | 1,282 | 0.41% |
| 3rd Quarter | 91,201 | 96.56% | 646 | 0.68% | 2,135 | 2.26% | 142 | 0.15% | 45 | 0.05% | 282 | 0.30% |
| 2000 Jan | 35,536 | 90.14% | 1,186 | 3.01% | 2,363 | 5.99% | 290 | 0.74% | 13 | 0.03% | 37 | 0.09% |
| Feb | 37,635 | 89.74% | 1,095 | 2.61% | 2,687 | 6.41% | 499 | 1.19% | 5 | 0.01% | 19 | 0.05% |
| Mar | 75,241 | 85.68% | 2,905 | 3.31% | 7,115 | 8.10% | 1,756 | 2.00% | 515 | 0.59% | 282 | 0.32% |
| Apr | 40,529 | 87.77% | 849 | 1.84% | 4,411 | 9.55% | 307 | 0.67% | 18 | 0.04% | 62 | 0.13% |
| May | 45,868 | 89.86% | 1,078 | 2.11% | 3,130 | 6.13% | 570 | 1.12% | 20 | 0.04% | 377 | 0.74% |
| Jun | 82,345 | 87.89% | 2,191 | 2.34% | 6,416 | 6.85% | 1,981 | 2.11% | 530 | 0.57% | 227 | 0.24% |
| Jul | 35,201 | 91.36% | 665 | 1.73% | 1,834 | 4.76% | 557 | 1.45% | 29 | 0.08% | 244 | 0.63% |
| Aug | 48,568 | 93.12% | 748 | 1.43% | 1,406 | 2.70% | 1,120 | 2.15% | 10 | 0.02% | 303 | 0.58% |
| Sep | 90,752 | 89.42% | 2,444 | 2.41% | 5,009 | 4.94% | 1,819 | 1.79% | 509 | 0.50% | 957 | 0.94% |
| Oct | 66,107 | 89.91% | 1,071 | 1.46% | 5,466 | 7.43% | 327 | 0.44% | 42 | 0.06% | 512 | 0.70% |
| Nov | 69,602 | 91.32% | 544 | 0.71% | 4,502 | 5.91% | 916 | 1.20% | 273 | 0.36% | 378 | 0.50% |
| Dec | 101,959 | 89.60% | 2,688 | 2.36% | 6,160 | 5.41% | 1,611 | 1.42% | 261 | 0.23% | 1,115 | 0.98% |
| 2001 Jan | 66,550 | 92.45% | 483 | 0.67% | 3,949 | 5.49% | 382 | 0.53% | 213 | 0.30% | 408 | 0.57% |
| Feb | 71,697 | 94.41% | 552 | 0.73% | 2,963 | 3.90% | 292 | 0.38% | 117 | 0.15% | 318 | 0.42% |
| Mar | 140,944 | 92.76% | 2,064 | 1.36% | 5,674 | 3.73% | 1,522 | 1.00% | 619 | 0.41% | 1,118 | 0.74% |
| Apr | 82,165 | 96.13% | 518 | 0.61% | 2,466 | 2.88% | 102 | 0.12% | 76 | 0.09% | 149 | 0.17% |
| May | 77,529 | 94.31% | 540 | 0.66% | 3,683 | 4.48% | 200 | 0.24% | 92 | 0.11% | 166 | 0.20% |
| Jun | 136,125 | 93.33% | 2,451 | 1.68% | 4,502 | 3.09% | 1,284 | 0.88% | 527 | 0.36% | 968 | 0.66% |
| Jul | 91,201 | 96.56% | 646 | 0.68% | 2,135 | 2.26% | 142 | 0.15% | 45 | 0.05% | 282 | 0.30% |
| 2001 Total | 666,210 | 94.12% | 7,256 | 1.03% | 25,371 | 3.58% | 3,924 | 0.55% | 1,689 | 0.24% | 3,408 | 0.48% |




## 6.3.14 Pan European Index Futures – Traded Contracts

| | Traded Contracts | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 366,435 | 44.08% | 94,771 | 11.40% | 325,948 | 39.21% | 44,082 | 5.30% | | | | |
| 1999 Total | 5,341,864 | 84.67% | 326,136 | 5.17% | 437,447 | 6.93% | 139,552 | 2.21% | 41,746 | 0.66% | 22,172 | 0.35% |
| 2000 Total | 14,315,518 | 89.06% | 355,801 | 2.21% | 999,596 | 6.22% | 159,060 | 0.99% | 77,140 | 0.48% | 166,135 | 1.03% |
| 2001 1st Quarter | 6,353,819 | 92.54% | 74,761 | 1.09% | 287,706 | 4.19% | 34,304 | 0.50% | 38,248 | 0.56% | 77,078 | 1.12% |
| 2nd Quarter | 6,814,926 | 94.05% | 84,413 | 1.16% | 239,408 | 3.30% | 24,839 | 0.34% | 28,412 | 0.39% | 53,946 | 0.74% |
| 3rd Quarter | 2,253,441 | 96.35% | 16,600 | 0.71% | 52,191 | 2.23% | 2,323 | 0.10% | 1,937 | 0.08% | 12,360 | 0.53% |
| 2000 Jan | 751,259 | 90.36% | 25,828 | 3.11% | 48,173 | 5.79% | 4,178 | 0.50% | 486 | 0.06% | 1,452 | 0.17% |
| Feb | 737,668 | 89.96% | 22,929 | 2.80% | 51,839 | 6.32% | 6,739 | 0.82% | 165 | 0.02% | 690 | 0.08% |
| Mar | 1,425,519 | 85.42% | 57,826 | 3.46% | 135,539 | 8.12% | 23,040 | 1.38% | 17,052 | 1.02% | 9,923 | 0.59% |
| Apr | 788,420 | 88.03% | 17,238 | 1.92% | 83,158 | 9.29% | 4,012 | 0.45% | 596 | 0.07% | 2,174 | 0.24% |
| May | 886,895 | 89.51% | 21,839 | 2.20% | 60,181 | 6.07% | 7,618 | 0.77% | 674 | 0.07% | 13,633 | 1.38% |
| Jun | 1,546,547 | 87.48% | 43,417 | 2.46% | 124,690 | 7.05% | 26,953 | 1.52% | 18,056 | 1.02% | 8,324 | 0.47% |
| Jul | 669,558 | 90.99% | 13,266 | 1.80% | 35,797 | 4.86% | 7,448 | 1.01% | 997 | 0.14% | 8,804 | 1.20% |
| Aug | 940,738 | 93.29% | 14,984 | 1.49% | 27,172 | 2.69% | 14,509 | 1.44% | 335 | 0.03% | 10,659 | 1.06% |
| Sep | 1,736,308 | 88.39% | 48,602 | 2.47% | 101,905 | 5.19% | 24,641 | 1.25% | 17,847 | 0.91% | 35,140 | 1.79% |
| Oct | 1,344,965 | 89.72% | 22,095 | 1.47% | 108,086 | 7.21% | 4,276 | 0.29% | 1,414 | 0.09% | 18,188 | 1.21% |
| Nov | 1,401,564 | 90.78% | 11,304 | 0.73% | 93,978 | 6.09% | 12,824 | 0.83% | 9,930 | 0.64% | 14,372 | 0.93% |
| Dec | 2,086,077 | 88.89% | 56,473 | 2.41% | 129,078 | 5.50% | 22,822 | 0.97% | 9,588 | 0.41% | 42,776 | 1.82% |
| 2001 Jan | 1,397,602 | 91.92% | 10,683 | 0.70% | 83,537 | 5.49% | 5,390 | 0.35% | 7,709 | 0.51% | 15,518 | 1.02% |
| Feb | 1,592,822 | 93.88% | 12,812 | 0.76% | 68,597 | 4.04% | 4,521 | 0.27% | 4,688 | 0.28% | 13,251 | 0.78% |
| Mar | 3,363,395 | 92.18% | 51,266 | 1.41% | 135,572 | 3.72% | 24,393 | 0.67% | 25,851 | 0.71% | 48,309 | 1.32% |
| Apr | 1,926,561 | 96.13% | 12,674 | 0.63% | 54,490 | 2.72% | 1,535 | 0.08% | 2,936 | 0.15% | 6,017 | 0.30% |
| May | 1,734,788 | 94.07% | 12,663 | 0.69% | 83,202 | 4.51% | 3,034 | 0.16% | 3,657 | 0.20% | 6,779 | 0.37% |
| Jun | 3,153,577 | 92.82% | 59,076 | 1.74% | 101,716 | 2.99% | 20,270 | 0.60% | 21,819 | 0.64% | 41,150 | 1.21% |
| Jul | 2,253,441 | 96.35% | 16,600 | 0.71% | 52,191 | 2.23% | 2,323 | 0.10% | 1,937 | 0.08% | 12,360 | 0.53% |
| 2001 Total | 15,422,186 | 93.75% | 175,774 | 1.07% | 579,305 | 3.52% | 61,466 | 0.37% | 68,597 | 0.42% | 143,384 | 0.87% |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1998 | End | 2,022 | 72.05% | 439 | 15.66% | 18 | 0.63% | 327 | 11.67% | | | | |
| 1999 | End | 15,020 | 84.21% | 969 | 5.43% | 769 | 4.31% | 819 | 4.59% | 226 | 1.27% | 33 | 0.19% |
| 2000 | End | 22,647 | 86.28% | 946 | 3.60% | 1,233 | 4.70% | 864 | 3.29% | 70 | 0.27% | 488 | 1.86% |
| 2001 | 1st Quarter | 24,101 | 90.00% | 764 | 2.85% | 800 | 2.99% | 561 | 2.10% | 109 | 0.41% | 444 | 1.66% |
| | 2nd Quarter | 27,115 | 91.85% | 805 | 2.73% | 530 | 1.80% | 463 | 1.57% | 177 | 0.60% | 429 | 1.45% |
| 2000 | Jan | 15,618 | 83.24% | 1,189 | 6.34% | 882 | 4.70% | 804 | 4.28% | 230 | 1.23% | 40 | 0.21% |
| | Feb | 19,783 | 85.23% | 1,265 | 5.45% | 995 | 4.29% | 858 | 3.70% | 255 | 1.10% | 57 | 0.24% |
| | Mar | 17,617 | 84.80% | 1,007 | 4.85% | 1,281 | 6.17% | 567 | 2.73% | 238 | 1.15% | 64 | 0.31% |
| | Apr | 20,875 | 86.08% | 1,053 | 4.34% | 1,383 | 5.70% | 613 | 2.53% | 238 | 0.98% | 89 | 0.37% |
| | May | 23,169 | 84.58% | 1,047 | 3.82% | 1,971 | 7.19% | 884 | 3.23% | 233 | 0.85% | 89 | 0.33% |
| | Jun | 21,265 | 86.74% | 738 | 3.01% | 1,258 | 5.13% | 917 | 3.74% | 241 | 0.98% | 99 | 0.40% |
| | Jul | 23,190 | 86.66% | 807 | 3.02% | 1,202 | 4.49% | 1,048 | 3.92% | 241 | 0.90% | 272 | 1.02% |
| | Aug | 29,973 | 87.86% | 1,012 | 2.97% | 1,446 | 4.24% | 1,245 | 3.65% | 249 | 0.73% | 190 | 0.56% |
| | Sep | 24,193 | 86.45% | 945 | 3.38% | 1,365 | 4.88% | 1,033 | 3.69% | 249 | 0.89% | 201 | 0.72% |
| | Oct | 25,592 | 84.18% | 1,157 | 3.80% | 1,998 | 6.57% | 1,089 | 3.58% | 256 | 0.84% | 310 | 1.02% |
| | Nov | 24,640 | 83.80% | 1,060 | 3.60% | 2,257 | 7.68% | 1,009 | 3.43% | 88 | 0.30% | 349 | 1.19% |
| | Dec | 22,647 | 86.28% | 946 | 3.60% | 1,233 | 4.70% | 864 | 3.29% | 70 | 0.27% | 488 | 1.86% |
| 2001 | Jan | 26,246 | 86.76% | 947 | 3.13% | 1,690 | 5.59% | 799 | 2.64% | 122 | 0.40% | 445 | 1.47% |
| | Feb | 29,807 | 88.08% | 891 | 2.63% | 1,862 | 5.50% | 717 | 2.12% | 161 | 0.48% | 402 | 1.19% |
| | Mar | 24,101 | 90.00% | 764 | 2.85% | 800 | 2.99% | 561 | 2.10% | 109 | 0.41% | 444 | 1.66% |
| | Apr | 28,510 | 90.31% | 876 | 2.77% | 1,035 | 3.28% | 613 | 1.94% | 107 | 0.34% | 429 | 1.36% |
| | May | 29,529 | 89.54% | 936 | 2.84% | 1,203 | 3.65% | 683 | 2.07% | 145 | 0.44% | 481 | 1.46% |
| | Jun | 27,115 | 91.85% | 805 | 2.73% | 530 | 1.80% | 463 | 1.57% | 177 | 0.60% | 429 | 1.45% |
| | Jul | 29,764 | 91.94% | 811 | 2.50% | 675 | 2.09% | 495 | 1.53% | 181 | 0.56% | 447 | 1.38% |
| 2001 | Total | 29,764 | 91.94% | 811 | 2.50% | 675 | 2.09% | 495 | 1.53% | 181 | 0.56% | 447 | 1.38% |

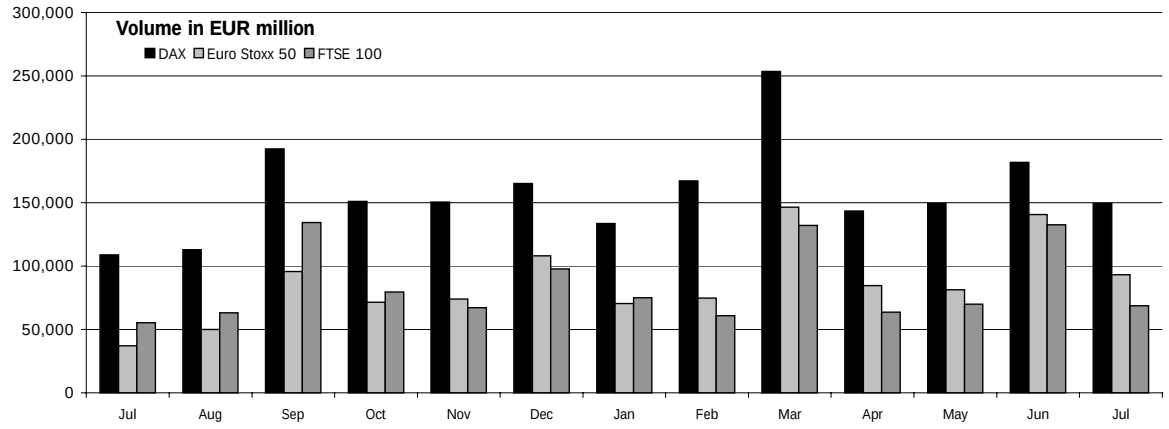
## 6.3.16 Pan European Index Futures – Open Interest in contracts

| | Open Interest | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Euro Stoxx 50** | | **Stoxx 50** | | **Euro Stoxx 50** | | **Eurotop 100** | | **MSCI Euro** | | **MSCI Pan-Euro** | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 59,626 | 75.21% | 13,113 | 16.54% | 525 | 0.66% | 6,011 | 7.58% | | | | |
| 1999 End | 302,933 | 84.31% | 20,302 | 5.65% | 15,684 | 4.37% | 11,162 | 3.11% | 8,027 | 2.23% | 1,200 | 0.33% |
| 2000 End | 470,624 | 85.49% | 20,614 | 3.74% | 25,845 | 4.69% | 12,110 | 2.20% | 2,586 | 0.47% | 18,717 | 3.40% |
| 2001 1st Quarter | 582,759 | 89.24% | 19,155 | 2.93% | 19,111 | 2.93% | 8,253 | 1.26% | 4,564 | 0.70% | 19,178 | 2.94% |
| 2nd Quarter | 631,774 | 90.74% | 19,731 | 2.83% | 11,980 | 1.72% | 7,225 | 1.04% | 7,317 | 1.05% | 18,255 | 2.62% |
| 3rd Quarter | 724,281 | 90.91% | 20,574 | 2.58% | 16,507 | 2.07% | 8,021 | 1.01% | 7,717 | 0.97% | 19,599 | 2.46% |
| 2000 Jan | 333,212 | 83.57% | 26,291 | 6.59% | 17,979 | 4.51% | 11,175 | 2.80% | 8,503 | 2.13% | 1,557 | 0.39% |
| Feb | 379,518 | 85.15% | 25,842 | 5.80% | 19,198 | 4.31% | 10,635 | 2.39% | 8,443 | 1.89% | 2,058 | 0.46% |
| Mar | 336,356 | 84.48% | 19,891 | 5.00% | 24,403 | 6.13% | 7,343 | 1.84% | 7,900 | 1.98% | 2,247 | 0.56% |
| Apr | 392,889 | 85.69% | 20,588 | 4.49% | 26,079 | 5.69% | 7,904 | 1.72% | 7,900 | 1.72% | 3,139 | 0.68% |
| May | 444,694 | 84.47% | 21,157 | 4.02% | 37,889 | 7.20% | 11,563 | 2.20% | 7,900 | 1.50% | 3,218 | 0.61% |
| Jun | 409,092 | 86.54% | 15,136 | 3.20% | 24,443 | 5.17% | 12,209 | 2.58% | 8,220 | 1.74% | 3,619 | 0.77% |
| Jul | 448,415 | 86.22% | 16,488 | 3.17% | 23,460 | 4.51% | 13,664 | 2.63% | 8,217 | 1.58% | 9,817 | 1.89% |
| Aug | 577,904 | 88.00% | 20,106 | 3.06% | 27,943 | 4.26% | 15,711 | 2.39% | 8,335 | 1.27% | 6,695 | 1.02% |
| Sep | 486,821 | 86.39% | 19,525 | 3.46% | 27,780 | 4.93% | 13,274 | 2.36% | 8,732 | 1.55% | 7,390 | 1.31% |
| Oct | 500,304 | 83.92% | 23,110 | 3.88% | 39,513 | 6.63% | 13,538 | 2.27% | 8,732 | 1.46% | 11,003 | 1.85% |
| Nov | 512,136 | 83.59% | 22,907 | 3.74% | 47,117 | 7.69% | 14,045 | 2.29% | 3,206 | 0.52% | 13,278 | 2.17% |
| Dec | 470,624 | 85.49% | 20,614 | 3.74% | 25,845 | 4.69% | 12,110 | 2.20% | 2,586 | 0.47% | 18,717 | 3.40% |
| 2001 Jan | 545,628 | 85.97% | 20,757 | 3.27% | 35,759 | 5.63% | 11,147 | 1.76% | 4,427 | 0.70% | 16,932 | 2.67% |
| Feb | 691,828 | 87.50% | 21,770 | 2.75% | 43,116 | 5.45% | 10,752 | 1.36% | 6,491 | 0.82% | 16,725 | 2.12% |
| Mar | 582,759 | 89.24% | 19,155 | 2.93% | 19,111 | 2.93% | 8,253 | 1.26% | 4,564 | 0.70% | 19,178 | 2.94% |
| Apr | 630,876 | 89.54% | 20,376 | 2.89% | 22,878 | 3.25% | 8,968 | 1.27% | 4,137 | 0.59% | 17,333 | 2.46% |
| May | 667,970 | 88.74% | 22,024 | 2.93% | 27,180 | 3.61% | 10,103 | 1.34% | 5,789 | 0.77% | 19,698 | 2.62% |
| Jun | 631,774 | 90.74% | 19,731 | 2.83% | 11,980 | 1.72% | 7,225 | 1.04% | 7,317 | 1.05% | 18,255 | 2.62% |
| Jul | 724,281 | 90.91% | 20,574 | 2.58% | 16,507 | 2.07% | 8,021 | 1.01% | 7,717 | 0.97% | 19,599 | 2.46% |
| 2001 Total | 724,281 | 90.91% | 20,574 | 2.58% | 16,507 | 2.07% | 8,021 | 1.01% | 7,717 | 0.97% | 19,599 | 2.46% |

## 6.3.17 Index Futures – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 9,408,247 | 127,697 | 274,661 | 1,773,056 | 723,861 | 813,098 | 981,994 | 481,511 | 400,905 | 308,648 | 21,273 |
| 1999 Total | 8,481,568 | 569,787 | 386,665 | 1,718,259 | 969,548 | 839,404 | 905,842 | 513,897 | 290,683 | 330,735 | 225,591 |
| 2000 Total | 8,640,846 | 1,955,387 | 414,175 | 2,067,438 | 1,139,586 | 1,056,276 | 985,464 | 454,305 | 225,189 | 352,423 | 779,840 |
| 2001 1st Quarter | 2,033,435 | 319,841 | 133,688 | 554,632 | 277,827 | 267,969 | 234,711 | 105,300 | 52,994 | 92,171 | 291,775 |
| 2nd Quarter | 1,961,345 | 324,588 | 146,657 | 474,731 | 287,291 | 266,520 | 206,471 | 97,035 | 55,021 | 82,524 | 306,470 |
| 3rd Quarter | 455,985 | 71,027 | 38,486 | 149,591 | 97,519 | 68,669 | 61,700 | 31,571 | 12,481 | 27,939 | 93,336 |
| 2000 Jan | 687,849 | 128,668 | 36,278 | 221,730 | 97,977 | 69,226 | 95,693 | 47,645 | 18,163 | 31,322 | 37,898 |
| Feb | 679,035 | 162,149 | 35,766 | 218,446 | 103,367 | 101,768 | 103,939 | 55,343 | 16,814 | 33,067 | 40,321 |
| Mar | 1,159,076 | 265,059 | 53,970 | 302,066 | 103,977 | 137,989 | 117,307 | 47,827 | 30,950 | 30,626 | 82,356 |
| Apr | 657,579 | 208,363 | 37,792 | 129,412 | 96,801 | 63,762 | 75,752 | 36,165 | 15,667 | 28,938 | 44,940 |
| May | 638,006 | 163,973 | 32,289 | 142,659 | 99,865 | 73,649 | 88,586 | 40,444 | 16,380 | 26,926 | 48,998 |
| Jun | 848,522 | 168,520 | 29,606 | 172,023 | 96,226 | 112,371 | 82,897 | 33,822 | 24,209 | 24,893 | 88,761 |
| Jul | 416,449 | 115,655 | 24,445 | 108,963 | 78,683 | 55,198 | 55,359 | 27,341 | 13,076 | 23,431 | 37,035 |
| Aug | 580,510 | 142,616 | 26,729 | 112,847 | 79,701 | 63,303 | 51,641 | 29,401 | 12,783 | 25,553 | 49,974 |
| Sep | 873,937 | 180,081 | 33,306 | 192,590 | 105,422 | 134,302 | 83,414 | 36,251 | 26,158 | 30,589 | 95,761 |
| Oct | 707,994 | 189,861 | 41,324 | 150,893 | 105,020 | 79,687 | 86,110 | 36,249 | 12,468 | 38,094 | 71,573 |
| Nov | 616,626 | 115,071 | 31,890 | 150,571 | 84,725 | 67,216 | 77,136 | 34,636 | 12,979 | 30,968 | 74,104 |
| Dec | 775,264 | 115,372 | 30,780 | 165,238 | 87,822 | 97,803 | 67,631 | 29,181 | 25,541 | 28,013 | 108,120 |
| 2001 Jan | 565,886 | 117,056 | 32,064 | 133,686 | 92,666 | 75,185 | 68,168 | 37,232 | 11,857 | 30,400 | 70,498 |
| Feb | 547,398 | 86,054 | 35,241 | 167,341 | 78,849 | 60,807 | 66,002 | 30,500 | 10,182 | 27,756 | 74,659 |
| Mar | 920,151 | 116,731 | 66,384 | 253,605 | 106,311 | 131,977 | 100,541 | 37,568 | 30,954 | 34,015 | 146,618 |
| Apr | 570,639 | 103,916 | 49,684 | 143,539 | 94,570 | 63,676 | 61,966 | 33,013 | 12,437 | 28,919 | 84,631 |
| May | 613,946 | 103,768 | 48,747 | 149,437 | 89,787 | 70,125 | 66,302 | 32,689 | 13,430 | 29,400 | 81,211 |
| Jun | 776,761 | 116,905 | 48,226 | 181,755 | 102,934 | 132,719 | 78,203 | 31,332 | 29,154 | 24,205 | 140,627 |
| Jul | 455,985 | 71,027 | 38,486 | 149,591 | 97,519 | 68,669 | 61,700 | 31,571 | 12,481 | 27,939 | 93,336 |
| 2001 Total | 4,450,765 | 715,457 | 318,832 | 1,178,954 | 662,636 | 603,158 | 502,882 | 233,906 | 120,496 | 202,634 | 691,581 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jul | 43.58% | 12.10% | 2.56% | 11.40% | 8.23% | 5.78% | 5.79% | 2.86% | 1.37% | 2.45% | 3.88% |
| Aug | 49.40% | 12.14% | 2.27% | 9.60% | 6.78% | 5.39% | 4.39% | 2.50% | 1.09% | 2.17% | 4.25% |
| Sep | 48.77% | 10.05% | 1.86% | 10.75% | 5.88% | 7.50% | 4.66% | 2.02% | 1.46% | 1.71% | 5.34% |
| Oct | 46.60% | 12.50% | 2.72% | 9.93% | 6.91% | 5.25% | 5.67% | 2.39% | 0.82% | 2.51% | 4.71% |
| Nov | 47.58% | 8.88% | 2.46% | 11.62% | 6.54% | 5.19% | 5.95% | 2.67% | 1.00% | 2.39% | 5.72% |
| Dec | 50.65% | 7.54% | 2.01% | 10.79% | 5.74% | 6.39% | 4.42% | 1.91% | 1.67% | 1.83% | 7.06% |
| 2001 Jan | 45.83% | 9.48% | 2.60% | 10.83% | 7.51% | 6.09% | 5.52% | 3.02% | 0.96% | 2.46% | 5.71% |
| Feb | 46.20% | 7.26% | 2.97% | 14.12% | 6.66% | 5.13% | 5.57% | 2.57% | 0.86% | 2.34% | 6.30% |
| Mar | 47.31% | 6.00% | 3.41% | 13.04% | 5.47% | 6.79% | 5.17% | 1.93% | 1.59% | 1.75% | 7.54% |
| Apr | 45.76% | 8.33% | 3.98% | 11.51% | 7.58% | 5.11% | 4.97% | 2.65% | 1.00% | 2.32% | 6.79% |
| May | 47.27% | 7.99% | 3.75% | 11.51% | 6.91% | 5.40% | 5.10% | 2.52% | 1.03% | 2.26% | 6.25% |
| Jun | 46.71% | 7.03% | 2.90% | 10.93% | 6.19% | 7.98% | 4.70% | 1.88% | 1.75% | 1.46% | 8.46% |
| Jul | 41.14% | 6.41% | 3.47% | 13.50% | 8.80% | 6.20% | 5.57% | 2.85% | 1.13% | 2.52% | 8.42% |



## 6.3.18 Index Futures – Traded Contracts

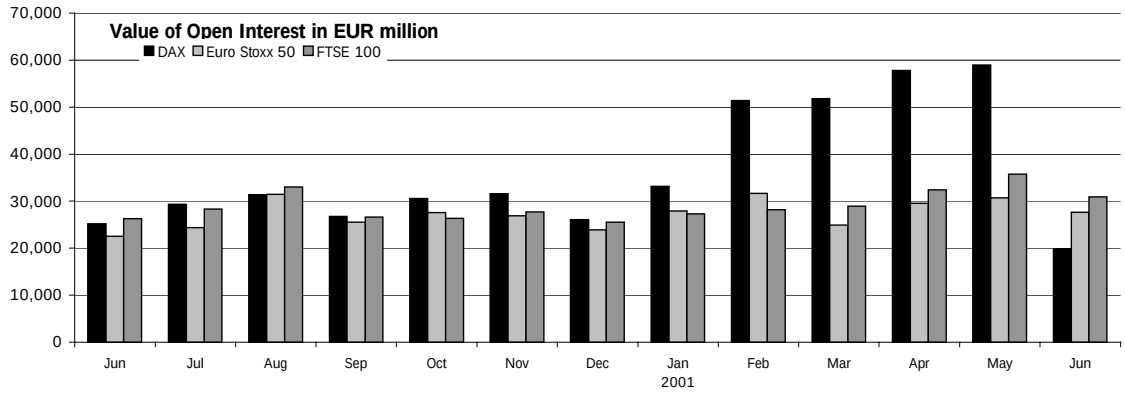
| | Traded Contracts S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 31,430,523 | 1,063,328 | 3,567,512 | 6,937,139 | 16,443,276 | 6,955,096 | 5,896,316 | 8,627,365 | 4,445,396 | 3,424,558 | 692,383 |
| 1999 Total | 27,003,387 | 2,360,938 | 3,896,086 | 12,876,982 | 20,959,158 | 8,704,574 | 5,094,312 | 5,101,588 | 6,515,036 | 2,926,552 | 5,779,311 |
| 2000 Total | 22,467,859 | 5,094,042 | 3,572,441 | 11,524,330 | 18,249,903 | 10,142,828 | 4,259,350 | 4,200,346 | 4,586,219 | 2,674,824 | 15,315,114 |
| 2001 1st Quarter | 5,963,707 | 1,489,744 | 1,175,051 | 3,562,164 | 5,066,006 | 2,870,846 | 1,147,274 | 1,090,977 | 1,080,815 | 774,437 | 6,641,525 |
| 2nd Quarter | 5,431,630 | 1,527,665 | 1,178,973 | 3,133,179 | 5,292,866 | 2,794,951 | 1,065,778 | 1,035,190 | 1,138,646 | 706,047 | 7,054,334 |
| 3rd Quarter | 1,319,733 | 369,731 | 320,535 | 1,019,878 | 1,917,576 | 763,928 | 335,891 | 372,297 | 270,895 | 254,585 | 2,305,632 |
| 2000 Jan | 1,915,082 | 349,813 | 321,846 | 1,276,544 | 1,731,095 | 663,275 | 462,472 | 439,725 | 400,773 | 255,738 | 799,432 |
| Feb | 1,916,615 | 366,408 | 340,483 | 1,158,482 | 1,669,650 | 997,173 | 419,277 | 439,725 | 383,871 | 248,896 | 789,507 |
| Mar | 2,956,434 | 575,942 | 472,204 | 1,548,922 | 1,654,093 | 1,266,549 | 481,314 | 400,732 | 698,220 | 231,214 | 1,561,058 |
| Apr | 1,651,429 | 503,570 | 321,062 | 701,950 | 1,507,864 | 592,437 | 331,155 | 315,361 | 330,689 | 218,768 | 871,578 |
| May | 1,684,882 | 462,654 | 287,804 | 794,365 | 1,554,020 | 723,483 | 385,718 | 378,384 | 336,367 | 205,389 | 947,076 |
| Jun | 2,225,780 | 427,099 | 270,308 | 946,595 | 1,492,683 | 1,119,847 | 354,745 | 319,640 | 481,664 | 185,179 | 1,671,237 |
| Jul | 1,078,879 | 296,944 | 215,292 | 600,311 | 1,202,641 | 535,911 | 238,467 | 259,606 | 253,877 | 175,337 | 705,355 |
| Aug | 1,358,481 | 310,549 | 211,614 | 623,552 | 1,202,956 | 582,118 | 215,291 | 270,114 | 239,033 | 185,296 | 967,910 |
| Sep | 2,148,781 | 445,334 | 276,121 | 1,089,200 | 1,682,270 | 1,277,257 | 368,037 | 331,060 | 494,709 | 231,206 | 1,838,213 |
| Oct | 1,681,275 | 490,863 | 319,636 | 894,111 | 1,641,538 | 725,905 | 361,595 | 349,793 | 243,466 | 279,876 | 1,453,051 |
| Nov | 1,636,021 | 400,412 | 267,071 | 884,275 | 1,429,214 | 670,391 | 331,890 | 375,886 | 241,732 | 238,248 | 1,495,542 |
| Dec | 2,214,200 | 464,454 | 269,000 | 1,006,023 | 1,481,879 | 988,482 | 309,389 | 320,320 | 481,818 | 219,677 | 2,215,155 |
| 2001 Jan | 1,551,992 | 422,811 | 275,834 | 810,758 | 1,544,830 | 763,607 | 303,218 | 368,049 | 226,814 | 237,504 | 1,481,139 |
| Feb | 1,630,794 | 416,445 | 310,088 | 1,038,170 | 1,469,021 | 656,678 | 328,344 | 319,330 | 200,345 | 232,336 | 1,661,419 |
| Mar | 2,780,921 | 650,488 | 589,129 | 1,713,236 | 2,052,155 | 1,450,561 | 515,712 | 403,598 | 653,656 | 304,597 | 3,498,967 |
| Apr | 1,624,237 | 498,026 | 411,497 | 965,515 | 1,676,769 | 661,532 | 302,736 | 338,217 | 268,564 | 243,799 | 1,981,051 |
| May | 1,653,002 | 487,334 | 377,620 | 969,542 | 1,646,202 | 721,199 | 341,132 | 344,071 | 271,124 | 251,219 | 1,817,990 |
| Jun | 2,154,391 | 542,305 | 389,856 | 1,198,122 | 1,969,895 | 1,412,220 | 421,910 | 352,902 | 598,958 | 211,029 | 3,255,293 |
| Jul | 1,319,733 | 369,731 | 320,535 | 1,019,878 | 1,917,576 | 763,928 | 335,891 | 372,297 | 270,895 | 254,585 | 2,305,632 |
| 2001 Total | 12,715,070 | 3,387,140 | 2,674,559 | 7,715,221 | 12,276,448 | 6,429,725 | 2,548,943 | 2,498,464 | 2,490,356 | 1,735,069 | 16,001,491 |

| | Market Share S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jan | 22.23% | 4.06% | 3.74% | 14.82% | 20.09% | 7.70% | 5.37% | 5.10% | 4.65% | 2.97% | 9.28% |
| Feb | 21.95% | 4.20% | 3.90% | 13.27% | 19.13% | 11.42% | 4.80% | 5.04% | 4.40% | 2.85% | 9.04% |
| Mar | 24.96% | 4.86% | 3.99% | 13.07% | 13.96% | 10.69% | 4.06% | 3.38% | 5.89% | 1.95% | 13.18% |
| Apr | 22.48% | 6.86% | 4.37% | 9.56% | 20.53% | 8.06% | 4.51% | 4.29% | 4.50% | 2.98% | 11.86% |
| May | 21.71% | 5.96% | 3.71% | 10.24% | 20.03% | 9.32% | 4.97% | 4.88% | 4.33% | 2.65% | 12.20% |
| Jun | 23.44% | 4.50% | 2.85% | 9.97% | 15.72% | 11.79% | 3.74% | 3.37% | 5.07% | 1.95% | 17.60% |
| Jul | 19.40% | 5.34% | 3.87% | 10.79% | 21.62% | 9.63% | 4.29% | 4.67% | 4.56% | 3.15% | 12.68% |
| Aug | 22.03% | 5.04% | 3.43% | 10.11% | 19.51% | 9.44% | 3.49% | 4.38% | 3.88% | 3.00% | 15.70% |
| Sep | 21.10% | 4.37% | 2.71% | 10.70% | 16.52% | 12.54% | 3.61% | 3.25% | 4.86% | 2.27% | 18.05% |
| Oct | 19.92% | 5.82% | 3.79% | 10.59% | 19.45% | 8.60% | 4.28% | 4.14% | 2.88% | 3.32% | 17.21% |
| Nov | 20.53% | 5.02% | 3.35% | 11.09% | 17.93% | 8.41% | 4.16% | 4.72% | 3.03% | 2.99% | 18.76% |
| Dec | 22.21% | 4.66% | 2.70% | 10.09% | 14.86% | 9.91% | 3.10% | 3.21% | 4.83% | 2.20% | 22.22% |
| 2001 Jan | 19.43% | 5.29% | 3.45% | 10.15% | 19.34% | 9.56% | 3.80% | 4.61% | 2.84% | 2.97% | 18.55% |
| Feb | 19.74% | 5.04% | 3.75% | 12.56% | 17.78% | 7.95% | 3.97% | 3.86% | 2.42% | 2.81% | 20.11% |
| Mar | 19.03% | 4.45% | 4.03% | 11.72% | 14.04% | 9.93% | 3.53% | 2.76% | 4.47% | 2.08% | 23.94% |
| Apr | 18.10% | 5.55% | 4.59% | 10.76% | 18.69% | 7.37% | 3.37% | 3.77% | 2.99% | 2.72% | 22.08% |
| May | 18.61% | 5.49% | 4.25% | 10.92% | 18.54% | 8.12% | 3.84% | 3.87% | 3.05% | 2.83% | 20.47% |
| Jun | 17.23% | 4.34% | 3.12% | 9.58% | 15.75% | 11.29% | 3.37% | 2.82% | 4.79% | 1.69% | 26.03% |
| Jul | 14.27% | 4.00% | 3.46% | 11.02% | 20.73% | 8.26% | 3.63% | 4.02% | 2.93% | 2.75% | 24.92% |

## 6.3.19 Index Futures – Value of Open Interest in EUR million

| | Value of Open Interest in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 99,382 | 1,132 | 1,229 | 14,372 | 8,216 | 16,285 | 4,344 | 4,278 | 5,086 | 4,158 | 2,040 |
| 1999 End | 135,047 | 8,629 | 1,317 | 23,680 | 12,881 | 21,361 | 3,916 | 6,513 | 5,830 | 5,070 | 15,789 |
| 2000 End | 166,105 | 10,452 | 2,185 | 26,051 | 18,337 | 25,528 | 3,930 | 4,522 | 6,503 | 4,384 | 23,881 |
| 2001 1st Quarter | 164,506 | 10,676 | 3,177 | 51,835 | 18,257 | 28,949 | 4,668 | 4,314 | 5,905 | 3,500 | 24,901 |
| 2nd Quarter | 172,590 | 10,321 | 2,998 | 19,852 | 21,690 | 30,888 | 4,636 | 5,044 | 7,150 | 4,379 | 27,645 |
| 3rd Quarter | 170,857 | 10,354 | 3,519 | 20,601 | 23,318 | 31,903 | 3,954 | 4,562 | 6,976 | 4,060 | 30,439 |
| 2000 Jan | 133,541 | 12,469 | 1,570 | 31,583 | 11,942 | 21,859 | 4,321 | 5,583 | 6,261 | 5,491 | 16,500 |
| Feb | 137,622 | 15,678 | 2,266 | 54,820 | 13,353 | 23,741 | 6,618 | 6,485 | 6,848 | 6,051 | 20,778 |
| Mar | 146,292 | 14,919 | 1,822 | 65,601 | 13,355 | 22,270 | 4,102 | 5,439 | 6,147 | 5,429 | 18,899 |
| Apr | 152,101 | 15,437 | 2,225 | 71,238 | 14,305 | 23,361 | 4,644 | 5,142 | 6,169 | 4,969 | 22,259 |
| May | 150,823 | 13,766 | 2,283 | 76,266 | 17,864 | 24,592 | 6,133 | 4,692 | 7,215 | 5,679 | 25,139 |
| Jun | 142,275 | 11,378 | 1,466 | 25,227 | 19,304 | 26,239 | 5,807 | 4,815 | 5,843 | 5,270 | 22,522 |
| Jul | 149,274 | 12,330 | 1,770 | 29,367 | 20,816 | 28,312 | 5,763 | 4,837 | 7,664 | 4,596 | 24,391 |
| Aug | 175,361 | 16,667 | 2,170 | 31,393 | 20,757 | 33,025 | 6,259 | 4,997 | 7,557 | 4,901 | 31,419 |
| Sep | 160,704 | 11,646 | 1,420 | 26,764 | 20,738 | 26,620 | 4,554 | 5,601 | 6,298 | 6,006 | 25,559 |
| Oct | 180,352 | 16,205 | 2,379 | 30,579 | 21,765 | 26,349 | 4,608 | 5,179 | 7,173 | 6,191 | 27,590 |
| Nov | 180,142 | 14,732 | 2,583 | 31,583 | 18,530 | 27,666 | 5,894 | 4,723 | 8,252 | 4,975 | 26,897 |
| Dec | 166,105 | 10,452 | 2,185 | 26,051 | 18,337 | 25,528 | 3,930 | 4,522 | 6,503 | 4,384 | 23,881 |
| 2001 Jan | 176,373 | 12,311 | 2,625 | 33,126 | 20,145 | 27,264 | 4,511 | 4,529 | 6,841 | 4,083 | 27,936 |
| Feb | 172,591 | 11,082 | 2,905 | 51,390 | 16,563 | 28,148 | 4,332 | 3,993 | 7,223 | 4,457 | 31,669 |
| Mar | 164,506 | 10,676 | 3,177 | 51,835 | 18,257 | 28,949 | 4,668 | 4,314 | 5,905 | 3,500 | 24,901 |
| Apr | 174,569 | 10,870 | 3,898 | 57,823 | 21,886 | 32,384 | 5,831 | 4,985 | 6,867 | 3,470 | 29,546 |
| May | 187,937 | 10,547 | 4,212 | 58,977 | 20,014 | 35,786 | 6,700 | 4,775 | 8,114 | 4,073 | 30,732 |
| Jun | 172,590 | 10,321 | 2,998 | 19,852 | 21,690 | 30,888 | 4,636 | 5,044 | 7,150 | 4,379 | 27,645 |
| Jul | 170,857 | 10,354 | 3,519 | 20,601 | 23,318 | 31,903 | 3,954 | 4,562 | 6,976 | 4,060 | 30,439 |
| 2001 Total | 170,857 | 10,354 | 3,519 | 20,601 | 23,318 | 31,903 | 3,954 | 4,562 | 6,976 | 4,060 | 30,439 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jul | 51.63% | 4.26% | 0.61% | 10.16% | 7.20% | 9.79% | 1.99% | 1.67% | 2.65% | 1.59% | 8.44% |
| Aug | 52.42% | 4.98% | 0.65% | 9.39% | 6.21% | 9.87% | 1.87% | 1.49% | 2.26% | 1.47% | 9.39% |
| Sep | 54.31% | 3.94% | 0.48% | 9.04% | 7.01% | 9.00% | 1.54% | 1.89% | 2.13% | 2.03% | 8.64% |
| Oct | 54.92% | 4.93% | 0.72% | 9.31% | 6.63% | 8.02% | 1.40% | 1.58% | 2.18% | 1.89% | 8.40% |
| Nov | 55.26% | 4.52% | 0.79% | 9.69% | 5.68% | 8.49% | 1.81% | 1.45% | 2.53% | 1.53% | 8.25% |
| Dec | 56.91% | 3.58% | 0.75% | 8.93% | 6.28% | 8.75% | 1.35% | 1.55% | 2.23% | 1.50% | 8.18% |
| 2001 Jan | 55.16% | 3.85% | 0.82% | 10.36% | 6.30% | 8.53% | 1.41% | 1.42% | 2.14% | 1.28% | 8.74% |
| Feb | 51.62% | 3.31% | 0.87% | 15.37% | 4.95% | 8.42% | 1.30% | 1.19% | 2.16% | 1.33% | 9.47% |
| Mar | 51.30% | 3.33% | 0.99% | 16.16% | 5.69% | 9.03% | 1.46% | 1.35% | 1.84% | 1.09% | 7.76% |
| Apr | 49.58% | 3.09% | 1.11% | 16.42% | 6.22% | 9.20% | 1.66% | 1.42% | 1.95% | 0.99% | 8.39% |
| May | 50.54% | 2.84% | 1.13% | 15.86% | 5.38% | 9.62% | 1.80% | 1.28% | 2.18% | 1.10% | 8.26% |
| Jun | 56.18% | 3.36% | 0.98% | 6.46% | 7.06% | 10.05% | 1.51% | 1.64% | 2.33% | 1.43% | 9.00% |
| Jul | 55.02% | 3.33% | 1.13% | 6.63% | 7.51% | 10.27% | 1.27% | 1.47% | 2.25% | 1.31% | 9.80% |



## 6.3.20 Index Futures – Open Interest

| | Open Interest | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 379,062 | 7,224 | 15,688 | 55,492 | 273,387 | 194,586 | 23,927 | 72,363 | 113,650 | 42,547 | 60,151 |
| 1999 End | 369,941 | 23,416 | 11,523 | 134,707 | 216,191 | 191,839 | 18,216 | 55,949 | 123,273 | 37,757 | 318,617 |
| 2000 End | 474,405 | 42,077 | 19,094 | 160,198 | 309,416 | 258,013 | 17,979 | 49,640 | 119,945 | 34,379 | 496,469 |
| 2001 1st Quarter | 497,178 | 59,494 | 28,198 | 355,872 | 352,424 | 318,180 | 23,945 | 46,345 | 126,327 | 31,343 | 601,870 |
| 2nd Quarter | 478,688 | 47,878 | 24,232 | 129,762 | 415,097 | 328,667 | 25,013 | 56,810 | 149,139 | 38,179 | 643,754 |
| 3rd Quarter | 494,503 | 53,896 | 29,309 | 139,815 | 458,520 | 354,910 | 21,525 | 53,803 | 152,899 | 36,997 | 740,788 |
| 2000 Jan | 371,800 | 33,900 | 13,930 | 184,013 | 210,999 | 209,438 | 20,511 | 51,528 | 144,882 | 44,836 | 351,191 |
| Feb | 388,445 | 35,428 | 21,571 | 284,606 | 215,691 | 232,625 | 26,695 | 51,528 | 158,819 | 45,549 | 398,716 |
| Mar | 373,144 | 32,417 | 15,940 | 345,033 | 212,461 | 204,408 | 17,569 | 45,574 | 132,343 | 40,984 | 360,759 |
| Apr | 381,983 | 37,308 | 18,903 | 381,909 | 222,834 | 217,058 | 20,303 | 44,840 | 130,071 | 37,564 | 418,968 |
| May | 398,302 | 38,841 | 20,349 | 427,837 | 277,977 | 241,578 | 26,705 | 43,897 | 146,553 | 43,320 | 482,583 |
| Jun | 373,206 | 28,837 | 13,385 | 145,180 | 299,449 | 261,487 | 24,849 | 45,504 | 116,444 | 39,200 | 433,535 |
| Jul | 386,719 | 31,658 | 15,590 | 161,501 | 318,164 | 274,877 | 24,826 | 45,933 | 147,090 | 34,395 | 471,875 |
| Aug | 410,372 | 36,292 | 17,181 | 172,900 | 313,297 | 303,687 | 26,092 | 45,905 | 141,836 | 35,540 | 605,847 |
| Sep | 395,128 | 28,799 | 11,769 | 155,675 | 330,923 | 253,169 | 20,095 | 51,152 | 121,392 | 45,399 | 514,601 |
| Oct | 428,282 | 41,896 | 18,405 | 171,480 | 340,207 | 240,022 | 19,352 | 49,979 | 136,313 | 45,482 | 539,817 |
| Nov | 477,950 | 51,264 | 21,630 | 196,984 | 312,574 | 275,927 | 25,359 | 51,259 | 155,336 | 38,277 | 559,253 |
| Dec | 474,405 | 42,077 | 19,094 | 160,198 | 309,416 | 258,013 | 17,979 | 49,640 | 119,945 | 34,379 | 496,469 |
| 2001 Jan | 483,718 | 44,466 | 22,580 | 194,627 | 335,833 | 276,908 | 20,064 | 44,775 | 129,841 | 31,896 | 581,387 |
| Feb | 514,179 | 53,631 | 25,559 | 329,833 | 308,587 | 303,981 | 21,550 | 41,801 | 144,103 | 37,309 | 734,944 |
| Mar | 497,178 | 59,494 | 28,198 | 355,872 | 352,424 | 318,180 | 23,945 | 46,345 | 126,327 | 31,343 | 601,870 |
| Apr | 496,883 | 52,095 | 32,288 | 368,134 | 388,045 | 336,433 | 28,486 | 51,069 | 144,197 | 29,257 | 653,754 |
| May | 506,006 | 49,531 | 32,627 | 383,075 | 366,940 | 368,046 | 34,471 | 50,256 | 164,276 | 34,799 | 695,150 |
| Jun | 478,688 | 47,878 | 24,232 | 129,762 | 415,097 | 328,667 | 25,013 | 56,810 | 149,139 | 38,179 | 643,754 |
| Jul | 494,503 | 53,896 | 29,309 | 139,815 | 458,520 | 354,910 | 21,525 | 53,803 | 152,899 | 36,997 | 740,788 |
| 2001 Total | 494,503 | 53,896 | 29,309 | 139,815 | 458,520 | 354,910 | 21,525 | 53,803 | 152,899 | 36,997 | 740,788 |

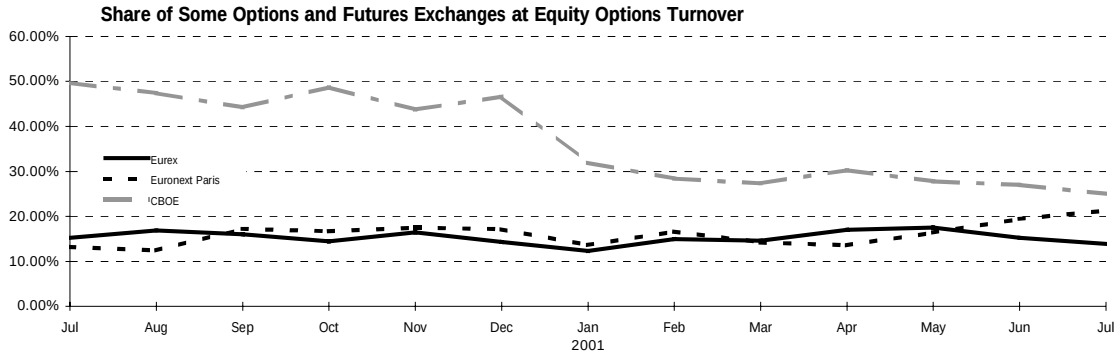
| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2000 Jan | 22.71% | 2.07% | 0.85% | 11.24% | 12.89% | 12.79% | 1.25% | 3.15% | 8.85% | 2.74% | 21.45% |
| Feb | 20.89% | 1.91% | 1.16% | 15.30% | 11.60% | 12.51% | 1.44% | 2.77% | 8.54% | 2.45% | 21.44% |
| Mar | 20.96% | 1.82% | 0.90% | 19.38% | 11.93% | 11.48% | 0.99% | 2.56% | 7.43% | 2.30% | 20.26% |
| Apr | 19.98% | 1.95% | 0.99% | 19.98% | 11.66% | 11.35% | 1.06% | 2.35% | 6.80% | 1.96% | 21.92% |
| May | 18.54% | 1.81% | 0.95% | 19.92% | 12.94% | 11.25% | 1.24% | 2.04% | 6.82% | 2.02% | 22.47% |
| Jun | 20.95% | 1.62% | 0.75% | 8.15% | 16.81% | 14.68% | 1.40% | 2.55% | 6.54% | 2.20% | 24.34% |
| Jul | 20.22% | 1.66% | 0.82% | 8.44% | 16.63% | 14.37% | 1.30% | 2.40% | 7.69% | 1.80% | 24.67% |
| Aug | 19.46% | 1.72% | 0.81% | 8.20% | 14.86% | 14.40% | 1.24% | 2.18% | 6.73% | 1.69% | 28.73% |
| Sep | 20.49% | 1.49% | 0.61% | 8.07% | 17.16% | 13.13% | 1.04% | 2.65% | 6.30% | 2.35% | 26.69% |
| Oct | 21.08% | 2.06% | 0.91% | 8.44% | 16.75% | 11.82% | 0.95% | 2.46% | 6.71% | 2.24% | 26.58% |
| Nov | 22.07% | 2.37% | 1.00% | 9.10% | 14.43% | 12.74% | 1.17% | 2.37% | 7.17% | 1.77% | 25.82% |
| Dec | 23.94% | 2.12% | 0.96% | 8.08% | 15.61% | 13.02% | 0.91% | 2.51% | 6.05% | 1.73% | 25.05% |
| 2001 Jan | 22.33% | 2.05% | 1.04% | 8.99% | 15.50% | 12.78% | 0.93% | 2.07% | 5.99% | 1.47% | 26.84% |
| Feb | 20.44% | 2.13% | 1.02% | 13.11% | 12.27% | 12.08% | 0.86% | 1.66% | 5.73% | 1.48% | 29.22% |
| Mar | 20.37% | 2.44% | 1.16% | 14.58% | 14.44% | 13.03% | 0.98% | 1.90% | 5.17% | 1.28% | 24.65% |
| Apr | 19.25% | 2.02% | 1.25% | 14.27% | 15.04% | 13.04% | 1.10% | 1.98% | 5.59% | 1.13% | 25.33% |
| May | 18.84% | 1.84% | 1.22% | 14.27% | 13.67% | 13.71% | 1.28% | 1.87% | 6.12% | 1.30% | 25.89% |
| Jun | 20.48% | 2.05% | 1.04% | 5.55% | 17.76% | 14.06% | 1.07% | 2.43% | 6.38% | 1.63% | 27.54% |
| Jul | 19.49% | 2.12% | 1.16% | 5.51% | 18.07% | 13.99% | 0.85% | 2.12% | 6.03% | 1.46% | 29.20% |

# 6.4 Equity Options

## 6.4.1 Traded Contracts – Part I

| | Eurex | Share | Amex | Share | CBOE | Share | ASX | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 42,695,173 | 18.53% | - | - | 116,031,496 | 50.36% | - | - | 4,295,877 | 1.86% | 4,955,735 | 2.15% | 21,901,652 | 9.51% |
| 1998 Total | 60,958,770 | 18.93% | - | - | 146,302,288 | 45.44% | - | - | 3,307,913 | 1.03% | 28,953,142 | 8.99% | 25,270,382 | 7.85% |
| 1999 Total | 64,805,177 | 15.59% | - | - | 197,816,825 | 47.60% | - | - | 3,601,383 | 0.87% | 68,095,743 | 16.39% | 29,852,354 | 7.18% |
| 2000 Total | 89,237,816 | 15.58% | 91,033,731 | 13.34% | 278,920,392 | 48.71% | - | - | 5,484,873 | 0.96% | 89,434,383 | 15.62% | 32,946,672 | 5.75% |
| 2001 1st Quarter | 32,404,122 | 13.87% | 51,040,724 | 21.85% | 68,364,200 | 29.27% | 0 | 0.00% | 2,476,436 | 1.06% | 34,364,923 | 14.71% | 10,118,029 | 4.33% |
| 2nd Quarter | 37,076,529 | 16.57% | 45,874,368 | 20.50% | 63,347,018 | 28.31% | 1,290,099 | 0.58% | 2,063,335 | 0.92% | 36,933,853 | 16.51% | 8,558,909 | 3.83% |
| 3rd Quarter | 9,587,771 | 13.89% | 13,766,555 | 19.94% | 17,271,781 | 25.02% | 1,143,337 | 1.66% | 924,885 | 1.34% | 14,701,724 | 21.29% | 2,690,730 | 3.90% |
| 2000 Jan | 6,868,036 | 14.27% | 0 | 0.00% | 25,576,107 | 53.12% | 0 | 0.00% | 375,436 | 0.78% | 6,930,043 | 14.39% | 2,497,816 | 5.19% |
| Feb | 6,968,129 | 15.71% | 0 | 0.00% | 22,513,704 | 50.75% | 0 | 0.00% | 420,376 | 0.95% | 6,873,760 | 15.50% | 2,647,636 | 5.97% |
| Mar | 7,994,132 | 14.18% | 0 | 0.00% | 29,981,398 | 53.17% | 0 | 0.00% | 433,091 | 0.77% | 9,395,777 | 16.66% | 2,923,380 | 5.18% |
| Apr | 6,299,620 | 14.84% | 0 | 0.00% | 23,911,619 | 56.33% | 0 | 0.00% | 359,900 | 0.85% | 4,901,555 | 11.55% | 2,066,269 | 4.87% |
| May | 9,448,476 | 20.11% | 0 | 0.00% | 21,676,699 | 46.15% | 0 | 0.00% | 508,078 | 1.08% | 7,282,334 | 15.50% | 2,804,882 | 5.97% |
| Jun | 7,097,717 | 14.97% | 0 | 0.00% | 21,296,593 | 44.93% | 0 | 0.00% | 434,622 | 0.92% | 8,699,204 | 18.35% | 2,975,910 | 6.28% |
| Jul | 6,558,293 | 15.22% | 14,607,713 | 24.79% | 21,406,548 | 49.67% | 0 | 0.00% | 428,448 | 0.99% | 5,687,982 | 13.20% | 2,457,865 | 5.70% |
| Aug | 7,439,566 | 16.86% | 14,321,949 | 24.01% | 20,902,018 | 47.38% | 0 | 0.00% | 391,869 | 0.89% | 5,486,138 | 12.44% | 3,291,106 | 7.46% |
| Sep | 7,639,696 | 16.03% | 14,832,329 | 22.90% | 21,052,627 | 44.19% | 0 | 0.00% | 485,894 | 1.02% | 8,205,000 | 17.22% | 2,901,838 | 6.09% |
| Oct | 8,245,109 | 14.48% | 17,628,387 | 23.26% | 27,734,624 | 48.70% | 0 | 0.00% | 574,810 | 1.01% | 9,503,431 | 16.69% | 3,388,197 | 5.95% |
| Nov | 8,277,861 | 16.42% | 14,603,083 | 21.67% | 22,031,129 | 43.71% | 0 | 0.00% | 608,504 | 1.21% | 8,815,638 | 17.49% | 2,589,247 | 5.14% |
| Dec | 6,401,181 | 14.33% | 15,040,270 | 23.88% | 20,837,326 | 46.63% | 0 | 0.00% | 463,845 | 1.04% | 7,653,521 | 17.13% | 2,402,526 | 5.38% |
| 2001 Jan | 10,199,917 | 12.31% | 19,397,787 | 23.41% | 26,458,552 | 31.94% | 0 | 0.00% | 807,449 | 0.97% | 11,278,474 | 13.61% | 3,723,147 | 4.49% |
| Feb | 10,330,095 | 14.94% | 14,400,575 | 20.82% | 19,617,175 | 28.37% | 0 | 0.00% | 894,290 | 1.29% | 11,478,614 | 16.60% | 3,227,515 | 4.67% |
| Mar | 11,874,110 | 14.56% | 17,242,362 | 21.14% | 22,288,473 | 27.32% | 0 | 0.00% | 774,697 | 0.95% | 11,607,835 | 14.23% | 3,167,367 | 3.88% |
| Apr | 12,357,126 | 17.01% | 17,126,566 | 23.58% | 21,983,686 | 30.27% | 0 | 0.00% | 708,071 | 0.97% | 9,859,246 | 13.57% | 3,042,185 | 4.19% |
| May | 13,036,838 | 17.51% | 15,622,051 | 20.98% | 20,681,666 | 27.78% | 0 | 0.00% | 588,625 | 0.79% | 12,201,733 | 16.39% | 2,791,472 | 3.75% |
| Jun | 11,682,565 | 15.24% | 13,125,751 | 17.12% | 20,681,666 | 26.98% | 1,290,099 | 1.68% | 766,639 | 1.00% | 14,872,874 | 19.40% | 2,725,252 | 3.55% |
| Jul | 9,587,771 | 13.89% | 13,766,555 | 19.94% | 17,271,781 | 25.02% | 1,143,337 | 1.66% | 924,885 | 1.34% | 14,701,724 | 21.29% | 2,690,730 | 3.90% |
| 2001 Total | 79,068,422 | 15.02% | 110,681,647 | 21.03% | 148,982,999 | 28.30% | 2,433,436 | 0.46% | 5,464,656 | 1.04% | 86,000,500 | 16.34% | 21,367,668 | 4.06% |

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

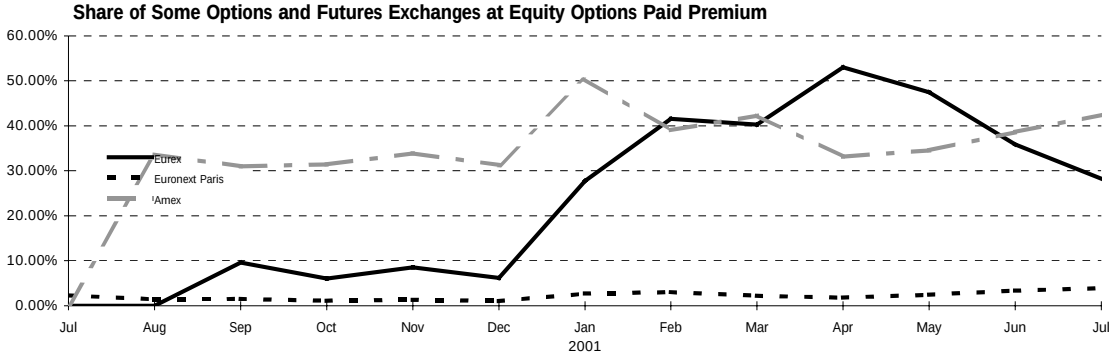


## 6.4.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | IDEM/ MIF | Share | MEFF RF/RV | Share | Safex | Share | Osaca SE | Share | HKFE | Share | MSE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 36,340,078 | 15.77% | 2,443,819 | 1.06% | 1,485,066 | 0.64% | - | - | 222,094 | 0.10% | 4,453 | 0.00% | - | - |
| 1998 Total | 52,741,082 | 16.38% | 1,341,537 | 0.42% | 2,695,206 | 0.84% | - | - | 363,901 | 0.11% | 3,714 | 0.00% | - | - |
| 1999 Total | 40,653,543 | 9.78% | 1,947,931 | 0.47% | 8,091,728 | 1.95% | - | - | 683,778 | 0.16% | 5,696 | 0.00% | 8,658 | 0.00% |
| 2000 Total | 50,345,697 | 8.79% | 5,545,356 | 0.97% | 16,402,966 | 2.86% | 1,992,579 | 0.29% | 103,556 | 0.02% | 4,188,702 | 0.73% | 16,580,439 | 2.43% |
| 2001 1st Quarter | 14,578,733 | 6.24% | 1,209,494 | 0.52% | 8,079,113 | 3.46% | 1,542,727 | 0.66% | 14,742 | 0.01% | 1,305,991 | 0.56% | 8,079,113 | 3.46% |
| 2nd Quarter | 13,330,788 | 5.96% | 3,074,477 | 1.37% | 5,175,907 | 2.31% | 790,375 | 0.35% | 12,633 | 0.01% | 1,042,102 | 0.47% | 5,175,907 | 2.31% |
| 3rd Quarter | 4,587,804 | 6.65% | 708,582 | 1.03% | 1,422,492 | 2.06% | 630,392 | 0.91% | 2,513 | 0.00% | 178,994 | 0.26% | 1,422,492 | 2.06% |
| 2000 Jan | 4,362,574 | 9.06% | 495,043 | 1.03% | 762,581 | 1.58% | 0 | 0.00% | 25,181 | 0.05% | 251,029 | 0.52% | 762,581 | 1.56% |
| Feb | 3,714,077 | 8.37% | 411,528 | 0.93% | 563,574 | 1.27% | 0 | 0.00% | 24,051 | 0.05% | 221,291 | 0.50% | 563,574 | 1.25% |
| Mar | 3,602,817 | 6.39% | 77,562 | 0.14% | 1,772,277 | 3.14% | 0 | 0.00% | 28,339 | 0.05% | 177,745 | 0.32% | 1,772,277 | 3.05% |
| Apr | 3,873,930 | 9.13% | 266,419 | 0.63% | 550,576 | 1.30% | 0 | 0.00% | 4,783 | 0.01% | 213,668 | 0.50% | 550,576 | 1.28% |
| May | 3,586,400 | 7.64% | 545,011 | 1.16% | 908,428 | 1.93% | 50,000 | 0.10% | 5,773 | 0.01% | 206,391 | 0.44% | 908,428 | 1.90% |
| Jun | 3,734,677 | 7.88% | 659,252 | 1.39% | 2,234,725 | 4.71% | 168,206 | 0.34% | 3,209 | 0.01% | 265,153 | 0.56% | 2,234,725 | 4.49% |
| Jul | 4,581,056 | 10.63% | 396,994 | 0.92% | 1,142,185 | 2.65% | 85,026 | 0.14% | 1,829 | 0.00% | 436,023 | 1.01% | 1,142,185 | 1.94% |
| Aug | 5,147,161 | 11.67% | 379,841 | 0.86% | 595,699 | 1.35% | 610,997 | 1.02% | 2,390 | 0.01% | 480,786 | 1.09% | 595,699 | 1.00% |
| Sep | 4,080,214 | 8.56% | 579,167 | 1.22% | 2,164,917 | 4.54% | 135,063 | 0.21% | 434 | 0.00% | 536,159 | 1.13% | 2,164,917 | 3.34% |
| Oct | 5,496,781 | 9.65% | 572,568 | 1.01% | 884,315 | 1.55% | 308,728 | 0.41% | 1,619 | 0.00% | 553,013 | 0.97% | 884,315 | 1.17% |
| Nov | 4,927,576 | 9.78% | 684,224 | 1.36% | 2,071,670 | 4.11% | 313,887 | 0.47% | 2,789 | 0.01% | 392,358 | 0.78% | 2,071,670 | 3.07% |
| Dec | 3,238,434 | 7.25% | 477,747 | 1.07% | 2,752,019 | 6.16% | 320,672 | 0.51% | 3,159 | 0.01% | 455,086 | 1.02% | 2,929,492 | 4.65% |
| 2001 Jan | 5,726,985 | 6.91% | 602,004 | 0.73% | 1,638,948 | 1.98% | 987,148 | 1.19% | 5,296 | 0.01% | 385,204 | 0.46% | 1,638,948 | 1.98% |
| Feb | 4,033,936 | 5.83% | 529,928 | 0.77% | 2,021,710 | 2.92% | 165,549 | 0.24% | 7,509 | 0.01% | 423,006 | 0.61% | 2,021,710 | 2.92% |
| Mar | 4,817,812 | 5.91% | 77,562 | 0.10% | 4,418,455 | 5.42% | 390,030 | 0.48% | 1,937 | 0.00% | 497,781 | 0.61% | 4,418,455 | 5.42% |
| Apr | 4,215,972 | 5.80% | 953,372 | 1.31% | 1,013,623 | 1.40% | 58,026 | 0.08% | 6,968 | 0.01% | 293,159 | 0.40% | 1,013,623 | 1.40% |
| May | 4,557,408 | 6.12% | 1,276,203 | 1.71% | 1,521,585 | 2.04% | 246,372 | 0.33% | 3,323 | 0.00% | 401,342 | 0.54% | 1,521,585 | 2.04% |
| Jun | 4,557,408 | 5.94% | 844,902 | 1.10% | 2,640,699 | 3.44% | 485,977 | 0.63% | 2,342 | 0.00% | 347,601 | 0.45% | 2,640,699 | 3.44% |
| Jul | 4,587,804 | 6.65% | 708,582 | 1.03% | 1,422,492 | 2.06% | 630,392 | 0.91% | 2,513 | 0.00% | 178,994 | 0.26% | 1,422,492 | 2.06% |
| 2001 Total | 32,497,325 | 6.17% | 4,992,553 | 0.95% | 14,677,512 | 2.79% | 2,963,494 | 0.56% | 29,888 | 0.01% | 2,527,087 | 0.48% | 14,677,512 | 2.79% |

## 6.4.3 Paid Premium (in KEuro) – Part I

| | Eurex | Share | Amex | Share | CBOE | Share | ASX | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1998 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1999 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2000 Total | 11,679,648 | 3.45% | 59,258,943 | 17.49% | 209,778,443 | 61.91% | 0 | 0 | 0 | 0.00% | 6,902,570 | 2.04% | 412,433 | 0.12% |
| 2001 1st Quarter | 25,490,774 | 36.32% | 30,964,487 | 44.11% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 1,851,716 | 2.64% | 1,580,046 | 2.25% |
| 2nd Quarter | 31,496,598 | 46.74% | 23,592,548 | 35.01% | 0 | 0.00% | 768,544 | 1.14% | 0 | 0.00% | 1,630,645 | 2.42% | 993,774 | 1.47% |
| 3rd Quarter | 3,672,381 | 28.27% | 5,513,973 | 42.44% | 0 | 0.00% | 643,021 | 4.95% | 0 | 0.00% | 513,391 | 3.95% | 277,111 | 2.13% |
| 2000 Jan | 0 | 0.00% | 0 | 0.00% | 20,452,171 | 78.86% | 0 | 0.00% | 0 | 0.00% | 541,287 | 2.09% | 0 | 0.00% |
| Feb | 0 | 0.00% | 0 | 0.00% | 17,294,760 | 76.48% | 0 | 0.00% | 0 | 0.00% | 744,154 | 3.29% | 0 | 0.00% |
| Mar | 0 | 0.00% | 0 | 0.00% | 24,110,865 | 80.27% | 0 | 0.00% | 0 | 0.00% | 1,091,414 | 3.63% | 0 | 0.00% |
| Apr | 0 | 0.00% | 0 | 0.00% | 18,096,095 | 78.99% | 0 | 0.00% | 0 | 0.00% | 421,130 | 1.84% | 0 | 0.00% |
| May | 0 | 0.00% | 0 | 0.00% | 14,634,485 | 77.91% | 0 | 0.00% | 0 | 0.00% | 768,728 | 4.09% | 0 | 0.00% |
| Jun | 0 | 0.00% | 0 | 0.00% | 12,944,948 | 76.80% | 0 | 0.00% | 0 | 0.00% | 620,104 | 3.68% | 0 | 0.00% |
| Jul | 0 | 0.00% | 0 | 0.00% | 13,342,916 | 75.48% | 0 | 0.00% | 0 | 0.00% | 403,404 | 2.28% | 0 | 0.00% |
| Aug | 0 | 0.00% | 9,145,243 | 33.59% | 13,052,526 | 47.94% | 0 | 0.00% | 0 | 0.00% | 383,069 | 1.41% | 0 | 0.00% |
| Sep | 2,889,733 | 9.63% | 9,295,787 | 30.98% | 13,213,289 | 44.03% | 0 | 0.00% | 0 | 0.00% | 455,691 | 1.52% | 0 | 0.00% |
| Oct | 2,836,214 | 6.09% | 14,625,946 | 31.40% | 22,986,725 | 49.36% | 0 | 0.00% | 0 | 0.00% | 521,059 | 1.12% | 0 | 0.00% |
| Nov | 3,597,549 | 8.57% | 14,230,197 | 33.91% | 19,093,346 | 45.49% | 0 | 0.00% | 0 | 0.00% | 559,526 | 1.33% | 0 | 0.00% |
| Dec | 2,356,152 | 6.16% | 11,961,769 | 31.26% | 20,556,317 | 53.72% | 0 | 0.00% | 0 | 0.00% | 393,004 | 1.03% | 412,433 | 1.08% |
| 2001 Jan | 6,749,796 | 27.74% | 12,265,356 | 50.41% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 660,622 | 2.72% | 516,767 | 2.12% |
| Feb | 8,903,201 | 41.53% | 8,365,861 | 39.02% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 652,914 | 3.05% | 585,119 | 2.73% |
| Mar | 9,837,777 | 40.28% | 10,333,270 | 42.31% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 538,180 | 2.20% | 478,160 | 1.96% |
| Apr | 14,851,867 | 53.00% | 9,289,507 | 33.15% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 504,552 | 1.80% | 422,806 | 1.51% |
| May | 10,370,755 | 47.46% | 7,547,613 | 34.54% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 535,491 | 2.45% | 279,611 | 1.28% |
| Jun | 6,273,976 | 35.83% | 6,755,428 | 38.58% | 0 | 0.00% | 768,544 | 4.39% | 0 | 0.00% | 590,602 | 3.37% | 291,358 | 1.66% |
| Jul | 3,672,381 | 28.27% | 5,513,973 | 42.44% | 0 | 0.00% | 643,021 | 4.95% | 0 | 0.00% | 513,391 | 3.95% | 277,111 | 2.13% |
| 2001 Total | 60,659,753 | 40.29% | 60,071,008 | 39.90% | 0 | 0.00% | 1,411,565 | 0.94% | 0 | 0.00% | 3,995,752 | 2.65% | 2,850,932 | 1.89% |




## 6.4.4 Paid Premium (in KEuro) – Part II

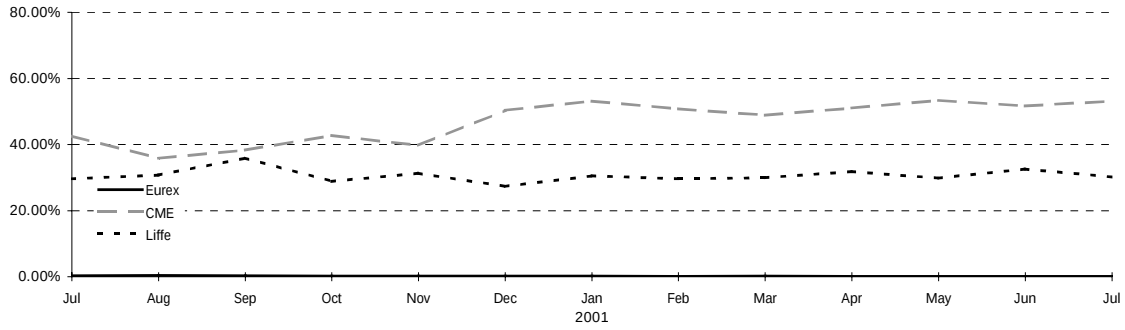
| | Euronext Amsterdam | Share | IDEM/ MIF | Share | MEFF RF/RV | Share | Safex | Share | Osaca SE | Share | HKFE | Share | MSE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1998 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1999 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2000 Total | 46,836,583 | 13.82% | 3,772,400 | 1.11% | 0 | 0.00% | 0 | 0.00% | 215,438 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| 2001 1st Quarter | 9,413,880 | 13.41% | 884,700 | 1.26% | 0 | 0.00% | 0 | 0.00% | 7,623 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2nd Quarter | 7,357,310 | 10.92% | 1,536,200 | 2.28% | 0 | 0.00% | 0 | 0.00% | 6,359 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 3rd Quarter | 2,201,000 | 16.94% | 169,800 | 1.31% | 0 | 0.00% | 0 | 0.00% | 1,479 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2000 Jan | 4,485,823 | 17.30% | 285,300 | 1.10% | 0 | 0.00% | 0 | 0.00% | 169,584 | 0.65% | 0 | 0.00% | 0 | 0.00% |
| Feb | 4,239,500 | 18.75% | 315,100 | 1.39% | 0 | 0.00% | 0 | 0.00% | 19,195 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Mar | 4,464,300 | 14.86% | 359,100 | 1.20% | 0 | 0.00% | 0 | 0.00% | 12,669 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Apr | 3,827,500 | 16.71% | 562,200 | 2.45% | 0 | 0.00% | 0 | 0.00% | 2,354 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| May | 3,024,300 | 16.10% | 353,300 | 1.88% | 0 | 0.00% | 0 | 0.00% | 2,240 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jun | 2,886,800 | 17.13% | 400,800 | 2.38% | 0 | 0.00% | 0 | 0.00% | 1,909 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jul | 3,716,200 | 21.02% | 213,100 | 1.21% | 0 | 0.00% | 0 | 0.00% | 1,302 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Aug | 4,459,320 | 16.38% | 185,600 | 0.68% | 0 | 0.00% | 0 | 0.00% | 1,678 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Sep | 3,893,570 | 12.97% | 260,000 | 0.87% | 0 | 0.00% | 0 | 0.00% | 492 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Oct | 5,308,800 | 11.40% | 294,200 | 0.63% | 0 | 0.00% | 0 | 0.00% | 1,265 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Nov | 4,159,050 | 9.91% | 329,000 | 0.78% | 0 | 0.00% | 0 | 0.00% | 1,775 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Dec | 2,371,420 | 6.20% | 214,700 | 0.56% | 0 | 0.00% | 0 | 0.00% | 975 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 3,905,080 | 16.05% | 229,900 | 0.94% | 0 | 0.00% | 0 | 0.00% | 3,528 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Feb | 2,516,600 | 11.74% | 411,800 | 1.92% | 0 | 0.00% | 0 | 0.00% | 2,840 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Mar | 2,992,200 | 12.25% | 243,000 | 0.99% | 0 | 0.00% | 0 | 0.00% | 1,255 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Apr | 2,505,640 | 8.94% | 445,900 | 1.59% | 0 | 0.00% | 0 | 0.00% | 2,753 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| May | 2,425,670 | 11.10% | 689,000 | 3.15% | 0 | 0.00% | 0 | 0.00% | 2,153 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jun | 2,426,000 | 13.86% | 401,300 | 2.29% | 0 | 0.00% | 0 | 0.00% | 1,454 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jul | 2,201,000 | 16.94% | 169,800 | 1.31% | 0 | 0.00% | 0 | 0.00% | 1,479 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 18,972,190 | 12.60% | 2,590,700 | 1.72% | 0 | 0.00% | 0 | 0.00% | 15,461 | 0.01% | 0 | 0.00% | 0 | 0.00% |

## 6.5 Money Market Products

### 6.5.1 Traded Contracts – Part I

| | Eurex | Share | BM&F | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 1,131,032 | 0.37% | | | 3,378 | 0.00% | 149,613,663 | 48.40% | 93,470,175 | 30.24% | 17,205,436 | 5.57% | 11,718,104 | 3.79% |
| 1998 Total | 831,328 | 0.26% | | | 2,872 | 0.00% | 144,856,964 | 45.42% | 127,816,901 | 40.08% | 5,789,835 | 1.82% | 6,887,576 | 2.16% |
| 1999 Total | 3,104,457 | 1.29% | 63,346 | 0.03% | 516 | 0.00% | 120,180,904 | 49.84% | 85,962,832 | 35.65% | 3,061,135 | 1.27% | 5,890,821 | 2.44% |
| 2000 Total | 1,227,113 | 0.38% | 43,795,597 | 13.71% | 426 | 0.00% | 138,717,448 | 43.44% | 97,960,974 | 30.67% | 195,169 | 0.06% | 4,317,525 | 1.35% |
| 2001 1st Quarter | 235,789 | 0.20% | 15,831,398 | 13.11% | 521 | 0.00% | 61,497,930 | 50.94% | 36,302,623 | 30.07% | 1,452 | 0.00% | 1,184,307 | 0.98% |
| 2nd Quarter | 168,290 | 0.13% | 16,111,511 | 12.90% | 62 | 0.00% | 64,967,198 | 52.03% | 39,204,769 | 31.40% | 1,013 | 0.00% | 1,608,134 | 1.29% |
| 3rd Quarter | 40,976 | 0.11% | 4,967,609 | 13.42% | 25 | 0.00% | 19,670,040 | 53.13% | 11,162,387 | 30.15% | 30 | 0.00% | 322,005 | 0.87% |
| 2000 Jan | 181,765 | 0.74% | 2,230,015 | 9.11% | 8 | 0.00% | 10,991,187 | 44.90% | 7,459,227 | 30.47% | 49,498 | 0.20% | 296,741 | 1.21% |
| Feb | 147,821 | 0.55% | 2,635,599 | 9.79% | 12 | 0.00% | 12,008,220 | 44.61% | 8,249,127 | 30.64% | 61,579 | 0.23% | 427,956 | 1.59% |
| Mar | 138,519 | 0.51% | 2,216,443 | 8.22% | 68 | 0.00% | 12,692,259 | 47.08% | 8,473,134 | 31.43% | 44,630 | 0.17% | 658,067 | 2.44% |
| Apr | 86,008 | 0.33% | 3,458,061 | 13.34% | 95 | 0.00% | 12,695,906 | 48.98% | 6,764,179 | 26.10% | 10,465 | 0.04% | 238,573 | 0.92% |
| May | 124,785 | 0.41% | 3,988,620 | 12.98% | 110 | 0.00% | 13,549,153 | 44.09% | 9,779,771 | 31.83% | 6,915 | 0.02% | 477,280 | 1.55% |
| Jun | 106,231 | 0.36% | 3,533,074 | 11.96% | 20 | 0.00% | 12,309,658 | 41.68% | 9,767,386 | 33.08% | 5,805 | 0.02% | 264,729 | 0.90% |
| Jul | 69,756 | 0.30% | 3,863,372 | 16.85% | 2 | 0.00% | 9,763,361 | 42.59% | 6,796,646 | 29.65% | 6,941 | 0.03% | 172,948 | 0.75% |
| Aug | 91,289 | 0.36% | 4,861,604 | 19.15% | 4 | 0.00% | 9,105,666 | 35.86% | 7,806,840 | 30.74% | 590 | 0.00% | 378,950 | 1.49% |
| Sep | 78,752 | 0.29% | 3,979,938 | 14.72% | 7 | 0.00% | 10,365,641 | 38.33% | 9,714,983 | 35.92% | 2,776 | 0.01% | 316,930 | 1.17% |
| Oct | 78,294 | 0.29% | 5,210,907 | 19.15% | 2 | 0.00% | 11,624,234 | 42.71% | 7,851,998 | 28.85% | 585 | 0.00% | 357,745 | 1.31% |
| Nov | 61,618 | 0.24% | 4,641,622 | 18.34% | 13 | 0.00% | 10,049,818 | 39.71% | 7,931,332 | 31.34% | 670 | 0.00% | 400,163 | 1.58% |
| Dec | 62,275 | 0.23% | 3,176,342 | 11.79% | 85 | 0.00% | 13,562,345 | 50.34% | 7,366,351 | 27.34% | 4,715 | 0.02% | 327,443 | 1.22% |
| 2001 Jan | 89,723 | 0.21% | 3,877,452 | 9.08% | 196 | 0.00% | 22,692,730 | 53.16% | 13,026,398 | 30.52% | 657 | 0.00% | 560,180 | 1.31% |
| Feb | 57,849 | 0.17% | 4,910,547 | 14.04% | 322 | 0.00% | 17,758,066 | 50.77% | 10,369,453 | 29.65% | 780 | 0.00% | 298,895 | 0.85% |
| Mar | 88,217 | 0.20% | 7,043,399 | 16.35% | 3 | 0.00% | 21,047,134 | 48.86% | 12,906,772 | 29.97% | 15 | 0.00% | 325,232 | 0.76% |
| Apr | 62,146 | 0.15% | 5,678,516 | 13.69% | 22 | 0.00% | 21,165,934 | 51.04% | 13,186,681 | 31.80% | 693 | 0.00% | 433,401 | 1.05% |
| May | 52,304 | 0.12% | 5,685,649 | 13.45% | 40 | 0.00% | 22,539,728 | 53.33% | 12,613,440 | 29.84% | 250 | 0.00% | 449,566 | 1.06% |
| Jun | 53,840 | 0.13% | 4,747,346 | 11.54% | 0 | 0.00% | 21,261,536 | 51.69% | 13,404,648 | 32.59% | 70 | 0.00% | 725,167 | 1.76% |
| Jul | 40,976 | 0.11% | 4,967,609 | 13.42% | 25 | 0.00% | 19,670,040 | 53.13% | 11,162,387 | 30.15% | 30 | 0.00% | 322,005 | 0.87% |
| 2001 Total | 445,055 | 0.16% | 36,910,518 | 13.06% | 608 | 0.00% | 146,135,168 | 51.71% | 86,669,779 | 30.67% | 2,495 | 0.00% | 3,114,446 | 1.10% |

**Share Some Options and Futures Exchanges at Money Market Products Turnover**



## 6.5.2 Traded Contracts – Part II

| | MSE | Share | Nzfoe | Share | Meff rf/rv | Share | Tiffe | Share | SGX-DT | Share | HKFE | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | 2,943,759 | 4.09% | 26,059,478 | 36.20% | - | - | 87,819 | 0.12% | 6,902,810 | 9.59% |
| 1998 Total | - | - | - | - | 2,069,505 | 3.16% | 21,662,014 | 33.08% | - | - | 507,387 | 0.77% | 8,505,460 | 12.99% |
| 1999 Total | - | - | - | - | 25,051 | 0.05% | 14,901,221 | 32.56% | - | - | 318,372 | 0.70% | 7,637,496 | 16.69% |
| 2000 Total | 5,242,933 | 7.91% | 629,177 | 0.95% | 247 | 0.00% | 17,196,604 | 25.94% | 1,714,393 | 2.59% | 337,230 | 0.51% | 8,028,022 | 12.11% |
| 2001 1st Quarter | 1,284,454 | 1.06% | 278,903 | 0.23% | 0 | 0.00% | 3,137,864 | 2.60% | 28,793 | 0.02% | 182,659 | 0.15% | 767,385 | 0.64% |
| 2nd Quarter | 1,099,989 | 0.88% | 256,446 | 0.21% | 0 | 0.00% | 1,205,751 | 0.97% | 28,543 | 0.02% | 141,474 | 0.11% | 76,661 | 0.06% |
| 3rd Quarter | 266,828 | 0.72% | 58,199 | 0.16% | 0 | 0.00% | 435,819 | 1.18% | 18,123 | 0.05% | 62,326 | 0.17% | 20,402 | 0.06% |
| 2000 Jan | 581,370 | 2.37% | 0 | 0.00% | 125 | 0.00% | 1,338,728 | 5.47% | 835,114 | 3.41% | 21,800 | 0.09% | 494,581 | 2.02% |
| Feb | 604,595 | 2.25% | 0 | 0.00% | 0 | 0.00% | 1,153,651 | 4.29% | 822,207 | 3.05% | 10,140 | 0.04% | 799,204 | 2.97% |
| Mar | 521,451 | 1.93% | 0 | 0.00% | 80 | 0.00% | 1,439,398 | 5.34% | 1,000 | 0.00% | 22,506 | 0.08% | 751,561 | 2.79% |
| Apr | 433,626 | 1.67% | 33,096 | 0.13% | 0 | 0.00% | 1,602,229 | 6.18% | 1,672 | 0.01% | 18,178 | 0.07% | 577,809 | 2.23% |
| May | 490,539 | 1.60% | 76,925 | 0.25% | 0 | 0.00% | 1,407,696 | 4.58% | 1,244 | 0.00% | 20,609 | 0.07% | 804,608 | 2.62% |
| Jun | 463,464 | 1.57% | 79,863 | 0.27% | 3 | 0.00% | 2,302,423 | 7.80% | 1,253 | 0.00% | 27,466 | 0.09% | 669,104 | 2.27% |
| Jul | 312,483 | 1.36% | 65,595 | 0.29% | 0 | 0.00% | 1,268,273 | 5.53% | 1,040 | 0.00% | 29,349 | 0.13% | 576,134 | 2.51% |
| Aug | 353,537 | 1.39% | 100,763 | 0.40% | 0 | 0.00% | 1,955,706 | 7.70% | 6,967 | 0.03% | 50,764 | 0.20% | 680,495 | 2.68% |
| Sep | 373,753 | 1.38% | 87,425 | 0.32% | 39 | 0.00% | 1,382,730 | 5.11% | 12,229 | 0.05% | 29,498 | 0.11% | 700,074 | 2.59% |
| Oct | 373,834 | 1.37% | 47,333 | 0.17% | 0 | 0.00% | 885,277 | 3.25% | 14,573 | 0.05% | 56,895 | 0.21% | 714,067 | 2.62% |
| Nov | 453,761 | 1.79% | 50,667 | 0.20% | 0 | 0.00% | 1,053,724 | 4.16% | 11,054 | 0.04% | 22,970 | 0.09% | 628,444 | 2.48% |
| Dec | 280,520 | 1.04% | 87,510 | 0.32% | 0 | 0.00% | 1,406,769 | 5.22% | 6,040 | 0.02% | 27,055 | 0.10% | 631,941 | 2.35% |
| 2001 Jan | 388,564 | 0.91% | 73,964 | 0.17% | 0 | 0.00% | 1,182,824 | 2.77% | 8,523 | 0.02% | 69,608 | 0.16% | 713,255 | 1.67% |
| Feb | 340,457 | 0.97% | 83,863 | 0.24% | 0 | 0.00% | 1,075,290 | 3.07% | 10,961 | 0.03% | 45,626 | 0.13% | 25,337 | 0.07% |
| Mar | 555,433 | 1.29% | 121,076 | 0.28% | 0 | 0.00% | 879,750 | 2.04% | 9,309 | 0.02% | 67,425 | 0.16% | 28,793 | 0.07% |
| Apr | 387,831 | 0.94% | 63,646 | 0.15% | 0 | 0.00% | 416,244 | 1.00% | 11,097 | 0.03% | 45,580 | 0.11% | 16,926 | 0.04% |
| May | 352,952 | 0.84% | 103,078 | 0.24% | 0 | 0.00% | 367,954 | 0.87% | 9,912 | 0.02% | 55,304 | 0.13% | 34,470 | 0.08% |
| Jun | 359,206 | 0.87% | 89,722 | 0.22% | 0 | 0.00% | 421,553 | 1.02% | 7,534 | 0.02% | 40,590 | 0.10% | 25,265 | 0.06% |
| Jul | 266,828 | 0.72% | 58,199 | 0.16% | 0 | 0.00% | 435,819 | 1.18% | 18,123 | 0.05% | 62,326 | 0.17% | 20,402 | 0.06% |
| 2001 Total | 2,651,271 | 0.94% | 593,548 | 0.21% | 0 | 0.00% | 4,779,434 | 1.69% | 75,459 | 0.03% | 386,459 | 0.14% | 864,448 | 0.31% |

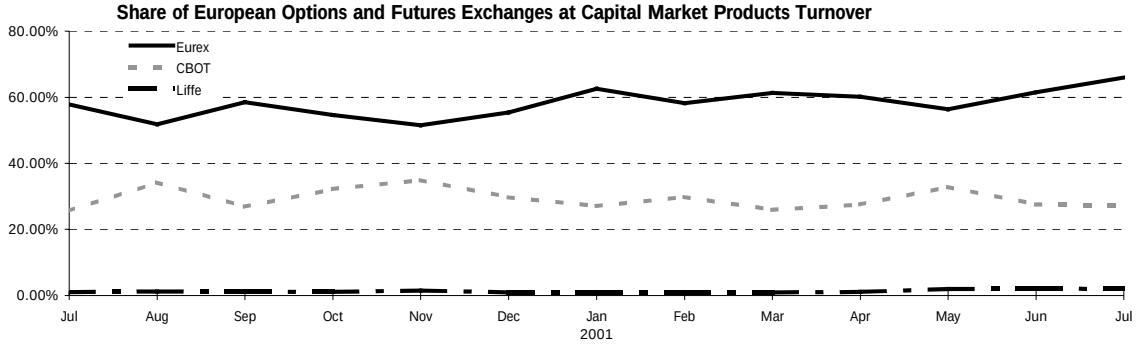
## 6.5.3 Three-Month Euribor Futures – Traded Contracts

| | Eurex | Liffe | Euronext Paris | Eurex Share |
|---|---|---|---|---|
| 1999 Total | 3,033,636 | 35,657,690 | 3,023,195 | 7.27% |
| 2000 Total | 1,224,877 | 58,016,852 | 195,169 | 2.06% |
| 2001 1st Quarter | 235,789 | 21,954,182 | 1,452 | 1.06% |
| 2nd Quarter | 168,290 | 22,278,986 | 1,013 | 0.75% |
| 3rd Quarter | 40,976 | 6,114,320 | 30 | 0.67% |
| 2000 Jan | 181,610 | 4,267,853 | 49,498 | 4.04% |
| Feb | 146,490 | 4,692,471 | 61,579 | 2.99% |
| Mar | 138,199 | 5,216,618 | 44,630 | 2.56% |
| Apr | 86,008 | 4,022,742 | 10,465 | 2.09% |
| May | 124,785 | 5,710,498 | 6,915 | 2.14% |
| Jun | 106,131 | 6,198,878 | 5,805 | 1.68% |
| Jul | 69,756 | 3,954,437 | 6,941 | 1.73% |
| Aug | 91,289 | 4,626,363 | 590 | 1.93% |
| Sep | 78,422 | 5,917,061 | 2,776 | 1.31% |
| Oct | 78,294 | 4,819,084 | 585 | 1.60% |
| Nov | 61,618 | 4,241,203 | 670 | 1.43% |
| Dec | 62,275 | 4,349,644 | 4,715 | 1.41% |
| 2001 Jan | 89,723 | 7,812,327 | 657 | 1.14% |
| Feb | 57,849 | 6,358,426 | 780 | 0.90% |
| Mar | 88,217 | 7,783,429 | 15 | 1.12% |
| Apr | 62,146 | 7,790,571 | 693 | 0.79% |
| May | 52,304 | 7,264,160 | 250 | 0.71% |
| Jun | 53,840 | 7,224,255 | 70 | 0.74% |
| Jul | 40,976 | 6,114,320 | 30 | 0.67% |
| 2001 Total | 445,055 | 50,347,488 | 2,495 | 0.88% |

# 6.6 Capital Market Products

## 6.6.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | MSE | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 63,450,369 | 14.77% | 177,617,386 | 41.35% | 72,139 | 0.02% | - | - | 96,130,695 | 22.38% | 44,686,994 | 10.40% | 3,189,021 | 0.74% |
| 1998 Total | 140,962,300 | 29.79% | 216,623,010 | 45.79% | 73,891 | 0.02% | - | - | 47,290,514 | 10.00% | 29,570,958 | 6.25% | 3,141,345 | 0.66% |
| 1999 Total | 245,630,053 | 51.56% | 190,101,028 | 39.90% | 42,040 | 0.01% | - | - | 10,692,729 | 2.24% | 6,386,379 | 1.34% | 2,124,888 | 0.45% |
| 2000 Total | 287,812,314 | 53.24% | 169,083,176 | 31.28% | 41,669 | 0.01% | 1,510,363 | 0.28% | 5,748,254 | 1.06% | 43,328,691 | 8.01% | 1,068,220 | 0.20% |
| 2001 1st Quarter | 104,718,191 | 60.79% | 47,408,789 | 27.52% | 14,497 | 0.01% | 465,667 | 0.27% | 1,606,951 | 0.93% | 9,618,869 | 5.58% | 238,160 | 0.14% |
| 2nd Quarter | 95,430,133 | 59.22% | 47,441,805 | 29.44% | 5,476 | 0.00% | 430,775 | 0.27% | 2,729,282 | 1.69% | 7,168,446 | 4.45% | 403,649 | 0.25% |
| 3rd Quarter | 28,725,918 | 65.98% | 11,857,770 | 27.24% | 3,701 | 0.01% | 93,960 | 0.22% | 864,721 | 1.99% | 374,515 | 0.86% | 78,336 | 0.18% |
| 2000 Jan | 26,500,285 | 53.41% | 17,493,783 | 35.26% | 10,379 | 0.02% | 79,602 | 0.16% | 460,445 | 0.93% | 2,935,127 | 5.92% | 62,946 | 0.13% |
| Feb | 25,959,568 | 47.99% | 19,766,045 | 36.54% | 8,569 | 0.02% | 167,154 | 0.31% | 594,601 | 1.10% | 4,175,406 | 7.72% | 75,004 | 0.14% |
| Mar | 26,812,149 | 53.48% | 14,460,040 | 28.84% | 7,358 | 0.01% | 115,394 | 0.23% | 505,594 | 1.01% | 4,021,132 | 8.02% | 215,333 | 0.43% |
| Apr | 19,826,053 | 46.15% | 14,063,220 | 32.73% | 2,609 | 0.01% | 84,549 | 0.20% | 310,665 | 0.72% | 6,461,576 | 15.04% | 91,173 | 0.21% |
| May | 29,644,030 | 53.68% | 16,626,836 | 30.11% | 2,731 | 0.00% | 169,601 | 0.31% | 618,507 | 1.12% | 5,531,517 | 10.02% | 96,997 | 0.18% |
| Jun | 26,531,835 | 56.06% | 12,669,308 | 26.77% | 2,076 | 0.00% | 128,008 | 0.27% | 454,160 | 0.96% | 4,348,927 | 9.19% | 134,594 | 0.28% |
| Jul | 20,208,585 | 57.81% | 8,960,917 | 25.63% | 1,134 | 0.00% | 77,510 | 0.22% | 359,496 | 1.03% | 3,243,422 | 9.28% | 33,339 | 0.10% |
| Aug | 21,058,675 | 51.87% | 13,908,070 | 34.25% | 1,499 | 0.00% | 209,078 | 0.51% | 501,251 | 1.23% | 2,343,622 | 5.77% | 49,415 | 0.12% |
| Sep | 26,487,962 | 58.49% | 12,166,104 | 26.86% | 1,151 | 0.00% | 71,223 | 0.16% | 523,496 | 1.16% | 2,975,973 | 6.57% | 127,536 | 0.28% |
| Oct | 21,926,635 | 54.65% | 12,928,678 | 32.22% | 989 | 0.00% | 106,833 | 0.27% | 436,653 | 1.09% | 2,432,419 | 6.06% | 52,674 | 0.13% |
| Nov | 21,448,670 | 51.50% | 14,552,214 | 34.94% | 611 | 0.00% | 207,056 | 0.50% | 626,467 | 1.50% | 2,476,759 | 5.95% | 38,145 | 0.09% |
| Dec | 21,407,867 | 55.39% | 11,487,961 | 29.73% | 2,563 | 0.01% | 94,355 | 0.24% | 356,919 | 0.92% | 2,382,811 | 6.17% | 91,064 | 0.24% |
| 2001 Jan | 36,611,544 | 62.62% | 15,807,258 | 27.04% | 2,049 | 0.00% | 123,096 | 0.21% | 542,773 | 0.93% | 3,081,560 | 5.27% | 87,533 | 0.15% |
| Feb | 31,415,986 | 58.24% | 16,094,083 | 29.83% | 3,686 | 0.01% | 225,450 | 0.42% | 505,088 | 0.94% | 3,328,789 | 6.17% | 57,732 | 0.11% |
| Mar | 36,690,661 | 61.29% | 15,507,448 | 25.91% | 8,762 | 0.01% | 117,121 | 0.20% | 559,090 | 0.93% | 3,208,520 | 5.36% | 92,895 | 0.16% |
| Apr | 32,257,267 | 60.13% | 14,768,679 | 27.53% | 3,348 | 0.01% | 124,722 | 0.23% | 583,873 | 1.09% | 3,121,888 | 5.82% | 64,841 | 0.12% |
| May | 32,268,652 | 56.35% | 18,816,374 | 32.86% | 1,292 | 0.00% | 191,166 | 0.33% | 1,107,107 | 1.93% | 2,360,903 | 4.12% | 115,384 | 0.20% |
| Jun | 30,904,214 | 61.52% | 13,856,752 | 27.58% | 836 | 0.00% | 114,887 | 0.23% | 1,038,302 | 2.07% | 1,685,655 | 3.36% | 223,424 | 0.44% |
| Jul | 28,725,918 | 65.98% | 11,857,770 | 27.24% | 3,701 | 0.01% | 93,960 | 0.22% | 864,721 | 1.99% | 374,515 | 0.86% | 78,336 | 0.18% |
| 2001 Total | 228,874,242 | 60.72% | 106,708,364 | 28.31% | 23,674 | 0.01% | 990,402 | 0.26% | 5,200,954 | 1.38% | 17,161,830 | 4.55% | 720,145 | 0.19% |



## 6.6.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | Nybot | Share | Meff rf/rv | Share | TSE | Share | SGX-DT | Share | Nzfoe | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 292,860 | 0.07% | - | - | 23,688,599 | 5.52% | - | - | - | - | - | - | 17,354,831 | 4.04% |
| 1998 Total | 215,700 | 0.05% | - | - | 16,839,457 | 3.56% | - | - | - | - | - | - | 17,077,491 | 3.61% |
| 1999 Total | 134,539 | 0.03% | - | - | 3,618,103 | 0.76% | - | - | - | - | - | - | 17,674,913 | 3.71% |
| 2000 Total | 43,987 | 0.01% | 323,294 | 0.06% | 1,094,675 | 0.20% | 11,236,272 | 2.08% | 1,045,501 | 0.19% | 11,605 | 0.00% | 18,277,688 | 3.38% |
| 2001 1st Quarter | 3,629 | 0.00% | 28,220 | 0.02% | 143,145 | 0.08% | 2,366,962 | 1.37% | 342,972 | 0.20% | 23,729 | 0.01% | 5,292,789 | 3.07% |
| 2nd Quarter | 3,196 | 0.00% | 81,928 | 0.05% | 78,318 | 0.05% | 1,452,351 | 0.90% | 216,837 | 0.13% | 35,063 | 0.02% | 5,665,370 | 3.52% |
| 3rd Quarter | 801 | 0.00% | 369 | 0.00% | 0 | 0.00% | 0 | 0.00% | 48,781 | 0.11% | 5,901 | 0.01% | 1,480,340 | 3.40% |
| 2000 Jan | 1,740 | 0.00% | 0 | 0.00% | 157,005 | 0.32% | 849,662 | 1.71% | 22,848 | 0.05% | 0 | 0.00% | 1,045,255 | 2.11% |
| Feb | 3,041 | 0.01% | 0 | 0.00% | 146,981 | 0.27% | 1,358,812 | 2.51% | 59,945 | 0.11% | 0 | 0.00% | 1,777,017 | 3.29% |
| Mar | 8,066 | 0.02% | 17,427 | 0.03% | 132,615 | 0.26% | 1,037,847 | 2.07% | 126,585 | 0.25% | 0 | 0.00% | 2,676,118 | 5.34% |
| Apr | 1,618 | 0.00% | 57,572 | 0.13% | 65,692 | 0.15% | 787,483 | 1.83% | 90,883 | 0.21% | 2,330 | 0.01% | 1,117,057 | 2.60% |
| May | 11,134 | 0.02% | 64,842 | 0.12% | 106,997 | 0.19% | 937,880 | 1.70% | 60,599 | 0.11% | 2,361 | 0.00% | 1,349,446 | 2.44% |
| Jun | 7,358 | 0.02% | 40,369 | 0.09% | 113,531 | 0.24% | 1,062,132 | 2.24% | 137,611 | 0.29% | 1,450 | 0.00% | 1,693,085 | 3.58% |
| Jul | 6,031 | 0.02% | 25,406 | 0.07% | 55,321 | 0.16% | 694,909 | 1.99% | 71,862 | 0.21% | 723 | 0.00% | 1,218,528 | 3.49% |
| Aug | 1,291 | 0.00% | 41,723 | 0.10% | 54,164 | 0.13% | 1,049,288 | 2.58% | 89,498 | 0.22% | 1,512 | 0.00% | 1,293,585 | 3.19% |
| Sep | 667 | 0.00% | 25,998 | 0.06% | 91,122 | 0.20% | 854,830 | 1.89% | 149,659 | 0.33% | 1,045 | 0.00% | 1,813,207 | 4.00% |
| Oct | 1,174 | 0.00% | 18,988 | 0.05% | 47,331 | 0.12% | 671,330 | 1.67% | 55,426 | 0.14% | 390 | 0.00% | 1,445,959 | 3.60% |
| Nov | 797 | 0.00% | 19,411 | 0.05% | 47,429 | 0.11% | 957,539 | 2.30% | 50,283 | 0.12% | 504 | 0.00% | 1,219,998 | 2.93% |
| Dec | 1,070 | 0.00% | 11,558 | 0.03% | 76,487 | 0.20% | 974,560 | 2.52% | 130,302 | 0.34% | 1,290 | 0.00% | 1,628,433 | 4.21% |
| 2001 Jan | 1,509 | 0.00% | 6,230 | 0.01% | 37,740 | 0.06% | 766,089 | 1.31% | 74,596 | 0.13% | 156 | 0.00% | 1,324,085 | 2.26% |
| Feb | 605 | 0.00% | 9,195 | 0.02% | 41,102 | 0.08% | 777,404 | 1.44% | 86,825 | 0.16% | 4,924 | 0.01% | 1,393,463 | 2.58% |
| Mar | 1,515 | 0.00% | 12,795 | 0.02% | 64,303 | 0.11% | 823,469 | 1.38% | 181,551 | 0.30% | 18,649 | 0.03% | 2,575,241 | 4.30% |
| Apr | 1,533 | 0.00% | 22,305 | 0.04% | 29,184 | 0.05% | 778,432 | 1.45% | 64,295 | 0.12% | 16,013 | 0.03% | 1,805,847 | 3.37% |
| May | 1,107 | 0.00% | 55,881 | 0.10% | 16,407 | 0.03% | 673,919 | 1.18% | 49,041 | 0.09% | 9,385 | 0.02% | 1,599,144 | 2.79% |
| Jun | 556 | 0.00% | 3,742 | 0.01% | 32,727 | 0.07% | 0 | 0.00% | 103,501 | 0.21% | 9,665 | 0.02% | 2,260,379 | 4.50% |
| Jul | 801 | 0.00% | 369 | 0.00% | 0 | 0.00% | 0 | 0.00% | 48,781 | 0.11% | 5,901 | 0.01% | 1,480,340 | 3.40% |
| 2001 Total | 7,626 | 0.00% | 110,517 | 0.03% | 221,463 | 0.06% | 3,819,313 | 1.01% | 608,590 | 0.16% | 64,693 | 0.02% | 12,438,499 | 3.30% |

## 6.6.3 Ten Year Capital Market Futures – Traded Contracts

| | Euro-Bund Future | US T-Bond | Long Gilt | Euro Notional Future | Bono Nocional 10 Anos | |
|---|---|---|---|---|---|---|
| | Eurex | CBoT | Liffe | Euronext Paris | Meffrf | Eurex-Share in % |
| 1996 Total | | | | | | |
| 1997 Total | 31,337,633 | 99,827,659 | 19,653,565 | 33,752,483 | 23,657,790 | 15.05% |
| 1998 Total | 89,877,840 | 112,224,081 | 16,185,316 | 23,284,475 | 15,662,560 | 34.94% |
| 1999 Total | 144,158,040 | 90,042,282 | 8,421,533 | 6,130,969 | 3,614,750 | 57.12% |
| 2000 Total | 151,326,295 | 62,750,843 | 5,350,705 | 43,317,155 | 1,094,548 | 57.36% |
| 2001 1st Quarter | 48,367,269 | 15,865,239 | 1,574,984 | 9,618,869 | 143,145 | 64.00% |
| 2nd Quarter | 42,534,125 | 14,839,381 | 1,657,792 | 7,002,379 | 78,318 | 64.34% |
| 3rd Quarter | 13,428,585 | 3,347,047 | 488,652 | 294,183 | 0 | 76.48% |
| 2000 Jan | 14,516,161 | 7,966,403 | 402,039 | 2,932,527 | 157,005 | 55.89% |
| Feb | 13,826,139 | 8,157,436 | 526,704 | 4,173,256 | 146,981 | 51.53% |
| Mar | 14,441,505 | 5,378,565 | 473,644 | 4,021,132 | 132,615 | 59.07% |
| Apr | 10,881,368 | 5,282,336 | 283,792 | 6,457,676 | 65,692 | 47.37% |
| May | 16,259,360 | 5,972,896 | 562,970 | 5,529,127 | 106,997 | 57.19% |
| Jun | 13,450,106 | 4,458,561 | 417,575 | 4,348,551 | 113,404 | 59.02% |
| Jul | 11,261,895 | 3,080,009 | 334,867 | 3,243,422 | 55,321 | 62.65% |
| Aug | 11,099,745 | 4,709,907 | 462,700 | 2,343,622 | 54,164 | 59.45% |
| Sep | 13,453,985 | 4,529,244 | 498,418 | 2,975,853 | 91,122 | 62.44% |
| Oct | 10,783,679 | 4,460,446 | 426,903 | 2,432,419 | 47,331 | 59.41% |
| Nov | 10,864,857 | 5,072,770 | 613,389 | 2,476,759 | 47,429 | 56.96% |
| Dec | 10,487,495 | 3,682,270 | 347,704 | 2,382,811 | 76,487 | 61.78% |
| 2001 Jan | 16,949,346 | 5,123,006 | 534,311 | 3,081,560 | 37,740 | 65.88% |
| Feb | 15,219,972 | 5,545,941 | 495,714 | 3,328,789 | 41,102 | 61.79% |
| Mar | 16,197,951 | 5,196,292 | 544,959 | 3,208,520 | 64,303 | 64.25% |
| Apr | 13,805,975 | 4,583,990 | 437,167 | 3,121,887 | 29,184 | 62.82% |
| May | 14,610,113 | 6,022,154 | 658,921 | 2,310,127 | 16,407 | 61.86% |
| Jun | 14,118,037 | 4,233,237 | 561,704 | 1,570,365 | 32,727 | 68.81% |
| Jul | 13,428,585 | 3,347,047 | 488,652 | 294,183 | 0 | 76.48% |
| 2001 Total | 104,329,979 | 34,051,667 | 3,721,428 | 16,915,431 | 221,463 | 65.52% |

