eurex Xpand

Newsletter 93/October 2006

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Eurex Trading and Clearing to be Facilitated Further from November 13, 2006

The new Eurex Release 9.0 will go live in just a few weeks' time. The new Block Auction Request functionality will provide participants with a cost-efficient OTC trading solution (for details, see Xpand No. 90). In addition, the new release will also include significant enhancements to order book trading and clearing functionality.

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New functions to be introduced with Release 9.0 include "wide quotes" facilitating the supply of liquidity by Market Makers in difficult market situations, the simplified handling of spread orders, and improved utilization of pledged collateral.

"Wide quotes" Facilitate Quoting in Difficult Market Situations

At present, Market Makers can only enter quotes if the bid/ask spread is within the specified maximum spread. With the new release, Market Makers will be able to enter quotes with a spread of up to 60,000 ticks: Quotes with a spread exceeding the maximum spread (mistrade spread) will be marked as "wide quotes". This will allow Market Makers to continuously quote prices – even in uncertain market situations, for example, just before or immediately after publication of key economic data. The purpose is to maintain uninterrupted liquidity and transparency. To protect investors, market orders will not be executable against wide quotes.

Simplified Handling of Spreads

Market participants will also benefit from further enhancements in futures combination trading: In future, spread orders in index and interest rate futures with a validity beyond the same exchange trading day (GTD – **g**ood-**t**ill-**d**ate or GTC – **g**ood-**t**ill-**c**anceled) will be reactivated automatically for continuous trading on the next trading day. In this way, the order's original time stamp (and hence, time priority) will remain unchanged. To date, such orders could only be entered into the order book with same-day validity; to keep such orders active over a longer period, traders have had to manually reactivate them each day, losing the original time priority in the process.

More Efficient Utilization of Pledged Collateral

Release 9.0 will enable market participants to lower their costs of capital, through a more efficient utilization of equities or exchange-traded funds pledged to cover margin requirements. Clearing participants who have pledged a certain quantity of underlying instruments (equities or exchange-traded funds) will, in future, be able to use this collateral as cover for margin requirements related to an entire portfolio of derivatives (calls, puts, Single Stock Futures) based on the same underlying. In addition, such Specific Equity Collateral assigned to a given portfolio will be subject to

a lower haircut (equivalent to the margin parameter for the underlying instrument involved), compared to pledging General Collateral. Excess Specific Equity Collateral will be available as General Collateral, covering other margin requirements.

To date, underlying equities could only be assigned as specific cover for short call positions (provided that the quantity was identical to the contract size of the short position), or as General Collateral. Equities pledged as General Collateral are permitted up to a threshold of 30 percent (of the overall margin requirement); the related haircut will remain unchanged, at 50 percent .

Further Enhancements and Improvements
Various changes to the **G**raphical **U**ser **I**nterfaces (GUIs) will further facilitate the daily use of the Eurex® system: For example, the Trade Separation function will permit to split trades into up to 20 sub-trades. Users will be able to define automatic exercises at a product group level (equity options, interest rate options, index options), as opposed to the current definition by product. Finally, the Futures Deliverable Position Overview window will display current deliverable futures positions from the start of trading on the Last Trading Day (as opposed to the current display, which is available from 12:30 CET).

For more detailed information on Release 9.0, please refer to **www.eurexchange.com > Member Section > Releases > Eurex 9.0**. Further information is also available from your Account Manager or Eurex Customer Support, T +49-69-211-1 17 00, e-mail: Customer.Support@eurexchange.com.

EQUITY DERIVATIVES

Eurex to Launch 22 New Single Stock Futures

Eurex continues to expand its range of futures on European shares, adding another 22 Single Stock Futures to its product portfolio. From October 23, 2006, Eurex market participants will therefore be able to trade futures contracts on more than 370 different stocks from 15 different European countries.

With the introduction of futures on 22 additional components of the Dow Jones STOXX® 600 benchmark index, the range of Eurex Single Stock Futures will cover all index constituents denominated in euros or Swiss francs. At the same time, futures on the shares of Swedish Ericsson, Nordea Bank and TeliaSonera (all EUR-denominated) will also be listed on Eurex.

With regard to futures on EUR- and CHF-denominated shares, Eurex remains at the top of marketplaces worldwide, boasting an average share of 53 percent in all key markets for equity futures trading during the period of January to August 2006.

For detailed information on Eurex's range of Single Stock Futures, please refer to the Eurex website **www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures**.
For any further information, please feel free to contact Dr. Weiwei Wang on T +49-69-211-1 72 62, e-mail: Weiwei.Wang@eurexchange.com.

40th French Equity Option to Be Launched

On October 23, 2006, Eurex will launch options as well as Low Exercise Price Options (LEPOs) on the shares of French Mittal Steel, which has recently been included in the French benchmark index CAC 40. Eurex will thus offer options on 40 French equities.

In the current year to September 29, about 5.1 million option contracts on French equities have been traded on Eurex, which is 53 percent over the same period of last year. With more than 1.5 million contracts at the end of September, open interest in these contracts has increased 43 percent year-on-year.

The new options on Mittal Steel will be supported by Eurex's Continuous Market-Making scheme, added to both the French and Dutch quoting package for Advanced Market-Making; this way, trading liquidity with sufficient size will be ensured right from the start.

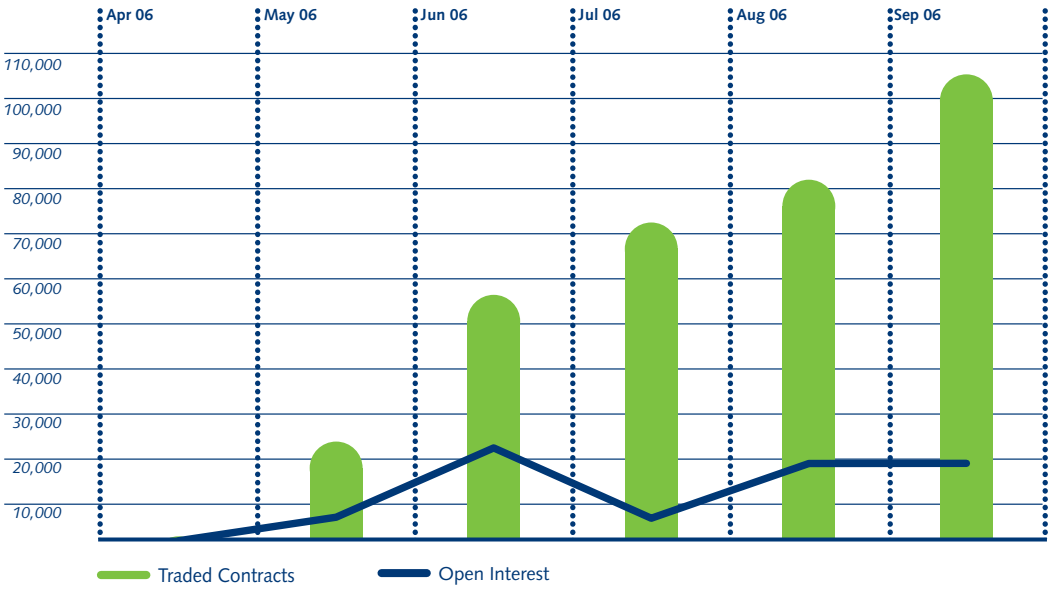
For detailed information on Eurex's range of equity options, please refer to the Eurex website **www.eurexchange.com > Trading > Products > Equity Derivatives > Equity Options**.
For any further information, please feel free to contact Dr. Weiwei Wang on T +49-69-211-1 72 62, e-mail: Weiwei.Wang@eurexchange.com.

EQUITY INDEX DERIVATIVES

Eurex Weekly Options Well Received by Market Participants

At the end of April 2006, Eurex launched a new product suite, consisting of index options with extremely short lifetimes – so-called Weekly Options. So far, market participants have responded strongly to these products: In particular, Weekly Options on the two benchmark indexes DAX® and Dow Jones EURO STOXX 50® are already firmly established, with daily traded volumes of 5,000 contracts and an open interest of roughly 19,000 contracts.

Weekly Options: Traded Volume & Open Interest



Eurex Weekly Options offer market participants additional attractive trading opportunities. Thanks to the options' high gamma exposure, and the resulting pronounced option price movements, market participants can target near-term macroeconomic events in a fast and effective manner, by tailoring individual trading strategies accordingly. In addition to purely speculative approaches, the high gamma exposure can also be leveraged to fine-tune hedging strategies.

For detailed contract specifications of Weekly Options, please refer to the Eurex website **www.eurexchange.com > Trading > Products > Equity Index Derivatives**. For any further information, please feel free to contact Dr. Weiwei Wang on T +49-69-211-1 72 62, e-mail: Weiwei.Wang@eurexchange.com.

Eurex to Expedite Pan-European Harmonization on Corporate Actions

At the beginning of next year, Eurex plans to implement some major changes with respect to the treatment of mergers and acquisitions, the definition of special dividends, and related cash settlement methods. These measures will ultimately result in the uniform treatment of all products that can be traded on Eurex and, as such, represent an important step towards the harmonization with other European marketplaces.

Eurex's range of equity derivatives has been constantly growing in recent years; as a consequence, it has become increasingly international: Equity options include contracts on Dutch, French, Italian and Finnish shares, in addition to shares from Eurex's home markets Germany and Switzerland. Spanish and Swedish companies are soon to follow. Meanwhile, with 15 different countries already today, the range of tradable Single Stock Futures on Eurex is even more international.

Uniform Procedure for Corporate Actions Requested

With the increasing internationalization of the product portfolio, the degree of overlapping with other exchanges (on which many Eurex participants also trade) increases as well. As a result, customers have voiced requests that corporate actions of companies from different origins be treated along the same lines, and to trigger a harmonization process across exchanges. Eurex aims to actively drive this process forward, removing obstacles that currently still prevent (for example) ABN Amro options on Eurex from being handled the same way as a corresponding contract on Euronext.liffe. A lack of harmonization implies an increased need for explanation vis-à-vis customers, fewer arbitrage opportunities and higher market risks.

Issues discussed with Eurex participants in this context, and for which amendments have now been decided, basically concern the following three topics:

- Treatment of mergers and acquisitions (M&A)
- Definition of special dividends
- Related cash settlement methods.

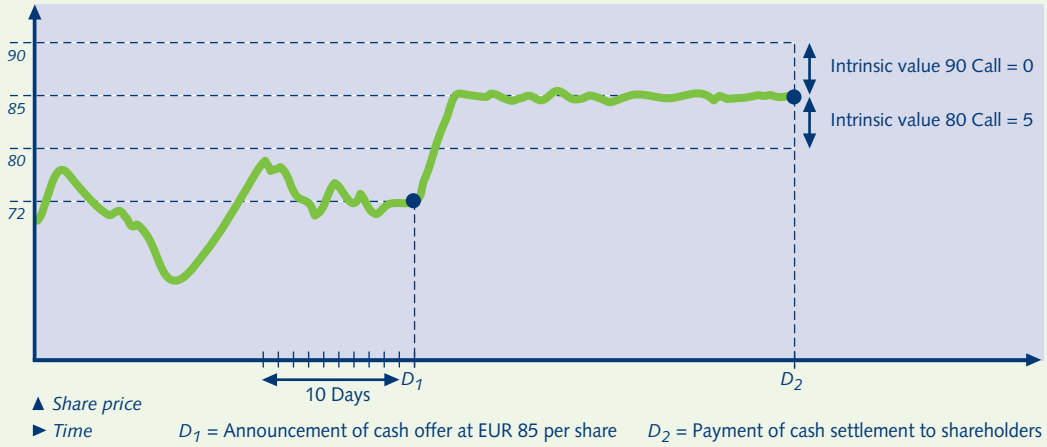
New: Fair Value Method for Cash Settlement Owing to Mergers or Acquisitions

Where a company is taken over, whose shares are underlying instruments for Eurex options and/or futures, a definition is needed as to what happens to these products from a certain point in time. If the company is acquired by way of a (majority) share offer, the current underlying will be replaced by the proposed underlying in accordance with the relevant exchange ratio, and trading in the options and/or futures contracts on the new underlying instrument will typically be continued.

In the case of a cash offer or a combined share/cash offer, where it is planned that at least 67 percent of the acquisition amount is paid in cash, the relevant derivatives will be subject to cash settlement, and the lifetimes of existing series may end considerably earlier compared to the previous expiration or maturity dates. In the past, the method used for equity options in such instances has been one that is driven by their intrinsic value. From January 1, 2007, settlement will be effected using the concept of "fair value" instead.

Example:

After the announcement of a takeover, the price of the target company usually rises very quickly to a level which is roughly equivalent to the value of the takeover bid; it will remain there, provided that the offer is not increased or withdrawn, and no other bidder comes along. Volatility therefore moves towards zero. In the past, for bids in cash, Eurex has only determined the intrinsic value of the relevant option. In particular, long-dated out-of-the-money options could therefore lose their entire value almost immediately after the announcement of a bid and the subsequent share price appreciation. In future, options contracts will be settled on the basis of their respective fair value, using implied volatility based on the settlement prices of the last ten days prior to the bid announcement. Once the previous lifetime, the respective prevailing risk-free interest rate, and the dividends expected to accumulate until the previous expiration date have been taken into account, on the day of the cash bid, the theoretical value of each options series will be calculated, serving as the basis for contract settlement.



The fair value method for M&A-driven cash settlements, to be used by Eurex from next year, is along the same lines as the one which has been gradually introduced by Euronext.liffe for its respective home markets. Hence, from 2007, the major European markets will act along the same lines with respect to this important issue. Other exchanges are expected to follow suit.

More Straightforward: Definition of Special Dividends

With derivatives on single stocks, contract sizes or exercise prices are usually only adjusted for special dividends, not for 'normal' dividend distributions. But a clear distinction between the two is rather difficult, and even within the scope of the Eurex Rules and Regulations, Swiss shares have partially been treated differently from their German counterparts. From the beginning of next year however, greater clarity and notably uniformity are to reign here as well.

From 2007, capital reductions effected by way of a lower nominal value will also be regarded as normal dividends, if – as it is often the case with Swiss companies – they are paid instead of a dividend or form part of it. Guaranteed cash payments to settle subscription rights will also be treated like

dividends. In contrast, the contract size or exercise prices will be adjusted in cases where dividends are considered extraordinarily high, as well as for anniversary bonuses, special dividends and other payments that are not distributed within the scope of a company's regular dividend policy.

In addition to the various attempts to achieve greater clarity by way of definitions, European bourses also seek to organize better dialogue among each other in order to avoid different interpretations of a company's payments (that is whether a payment represents a normal or extraordinary dividend).

Harmonized: Cash Settlement Methods

Another standardization effort refers to the way in which corporate actions should be dealt with in future, in the event of a change in contract size. If (for example) the contract size increases from 100 to 103.45 owing to a subscription right, the uniform way to act from 2007 will be to settle the non-integral part of the figure in cash. Currently, alongside this method, it is still also possible to settle the entire excess amount (i.e. in excess of the standard contract size) in cash, even though de facto this corresponds to non-participation in the capital increase.

The above-mentioned changes to the Rules and Regulations are only relevant to corporate actions that will be announced and/or implemented after January 1, 2007. Until then, market participants will have the opportunity to prepare themselves for these changes, and to inform their customers accordingly, as and when required.

In case of questions about the planned changes, please feel free to contact Ralf Huesmann on T +49-69-211-15443, e-mail: Ralf.Huesmann@eurexchange.com.

EUREX SERVICES

Derivatives in Fund Management: Conferences in Milan and Madrid

In association with Financial News, the UK's financial industry weekly magazine, Eurex will be holding a "Derivatives in Fund Management" (DIFM) conference in Milan, Italy, on October 23, 2006. The half-day event is based on the highly successful DIFM forums that have been regularly run in London for the past several years.

Eurex will take this event as an opportunity to provide specific and comprehensive information on the numerous uses of derivatives in fund management. The interest is overwhelming, with almost 200 fund managers having taken part in the most recent conference held in London in May 2006.

In addition to a detailed presentation on futures and options strategies in fund management, special emphasis will be put on credit derivatives, alongside new initiatives in the field of equity derivatives. Among the renowned industry experts speaking are representatives of Goldman Sachs, the EDHEC Risk and Asset Management Centre, International Index Company and Eurex. After Milan, another DIFM conference will be held in Madrid on November 7.

For detailed information about the conference and the opportunities for participation, please refer to the Financial News Online website on **www.efinancialnews.com > events**.

Eurex Awarded for Excellence in Technology Operations

The award for "Best Trading Venue – Derivatives" was bestowed at the "Awards for Excellence in IT- Europe 2006" by a distinguished panel of industry experts and recognizes excellence in technology operations. Runners-up included Euronext.liffe and Thomson TradeWeb.

Looking at the record growth in terms of quotes and turnover seen by Eurex over the past two years, continuing to set standards in terms of technological progress and performance of the Eurex® system is crucially important for the exchange. The award recognizes Eurex's massive, ongoing investments in technology, together with the continuous development efforts dedicated to respond to the growing needs of market participants.

The total number of quotes on Eurex has increased from an average of approximately 38 million per day in 2005 to 120 million per day in 2006, with peaks of 230 million. This translates to an average of 6,000 to 7,000 quotes per second across the entire system.

For a detailed overview of the Eurex® system, please refer to a series of articles in Xpand issues nos. 89 to 92, which are available from the Eurex website: **www.eurexchange.com > Documents > Publications & Research > Xpand Monthly Newsletter**.

EVENTS

Events and Conferences in October/November

	Location	Date
Derivatives & Securities World – Singapore 2006	Raffles City Convention Centre, Singapore	October 03–04
BVI Asset Manager Konferenz	Congress Center, Frankfurt/Main, Germany	October 05
FIA Asia Derivatives Conference	Hilton Towers, Mumbai, India	October 17–19
Trade Tech Derivatives Conference	Thistle Tower Hotel, London, Great Britain	October 17–19
DIFM Milan	Milan, Italy	October 23
First China Financial Derivatives Conference	Beijing, China	October 24–25
Funds World China 2006	Island Shangri-la Hotel, Hongkong	October 06–07
Assemblea e Convegno Assiom	Salsomaggiore Terme, Italy	October 28
FOW Stockholm	Grand Hotel, Stockholm, Sweden	October 31– November 01
Portable Alpha 2006 Conference	London, Great Britain	October 31– November 01
Asset Management World China 2006	Pudong Shangri-la, Shanghai, China	November 01–03
Independent AM Conference	Zurich, Switzerland	November 02–03
DIFM Madrid	Madrid, Spain	November 07
Funds World Korea 2006	Seoul, Korea	November 13–15
Euromoney DIFC Annual Conference	Dubai, United Arab Emirates	November 30

Trainingscenter Derivatives Market October/November

	Course	October	November
Special Courses	Preparatory Course Eurex Complete Exam	**02** London **06** Paris	**01** London **03** Paris
	Preparatory Course Eurex Partial Exam	**02** London **06** Paris	**01** London **03** Paris
System Training Courses	CCP Training	**24** London	
	Technical Member Training Xetra®/Eurex	**13** London	
	System Training Trading	**31** London	
	System Training Clearing	**25** London	
	Eurex Repo System Training CHF Repo Markt	**17** Zurich	**21** Zurich
Examinations / Tests	Eurex Complete Exam	**06** Madrid **10** Chicago **17** London **24** Paris **27** Amsterdam	**21** London **28** Paris
	Eurex Partial Exam	**06** Madrid **10** Chicago **17** London **24** Paris **27** Amsterdam	**21** London **28** Paris
	Eurex Clearer Test	**06** Madrid **10** Chicago **17** London **24** Paris **27** Amsterdam	**21** London **28** Paris

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Status as of September 30, 2006

Record Trading in Options on Euro-Schatz Futures

- **Eurex trades 134 million contracts in September**
- **Volume in Euro-Bund Futures up 44 percent on the previous month**
- **Record month in Options on Euro-Schatz Futures with 2.1 million traded contracts**

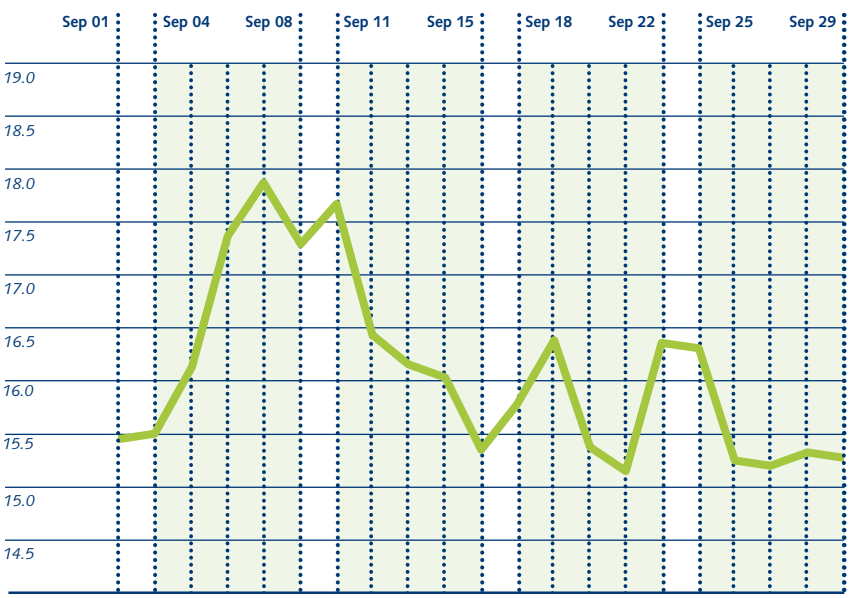
A total of 134 million derivative contracts were traded on Eurex, the world's leading derivatives exchange, in September. This represents a 14 percent increase on the previous year (September 2005: 117 million contracts) and a 25 percent increase on the previous month (August 2006: 107 million contracts). The total number of contracts on Eurex to date in 2006 is 1.17 billion contracts, an increase of approximately 25 percent on the same period in 2005. Average daily trading volume at Eurex currently stands at 6.1 million contracts.

In September, the interest rate derivatives segment was the most heavily traded segment at Eurex, with approximately 70 million traded contracts. The Euro-Bund Futures remained the most heavily traded contract at Eurex with 30 million contracts traded, an increase of six percent year-on-year and 44 percent on the previous month. The Euro-Bobl Futures was up twelve percent year-on-year with 15.7 million contracts traded and the Euro-Schatz Futures was also up approximately 24 percent year-on-year with 16.4 million contracts traded. Options on the Euro-Schatz Futures had a record month with 2.1 million traded contracts.

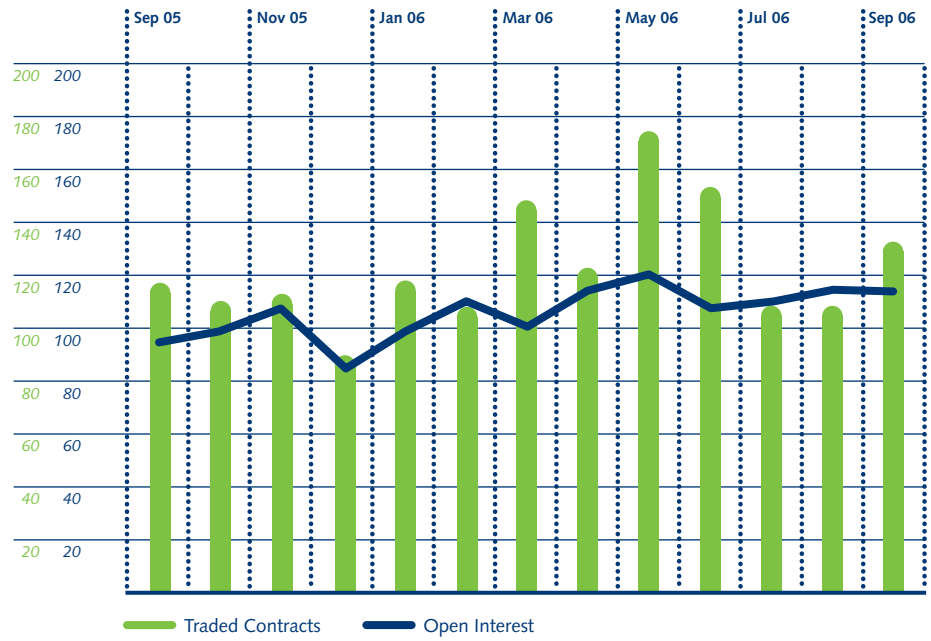
In the equity-based derivatives segment, a total of 64 million contracts were traded in September. Of these, 43.4 million contracts were based on equity index derivatives and 20.7 million contracts on equity derivatives (equity options and single stock futures). The most heavily traded equity derivative at Eurex in September was the Dow Jones EURO STOXX 50® Index Futures, with approximately 20.9 million contracts traded. This marks an increase of almost 38 percent year-on-year.

Approximately EUR 13.3 billion (single counting) was traded in September on the electronic trading platform Eurex Bonds, which rounds out Eurex's fixed income product range. This represents an increase of four percent on the previous year (September 2005: EUR 12.8 billion). Since the introduction of automatic processing of trading in the German inflation-linked bond on September 11, a total of EUR 475 million was traded in this product. Total volume traded in the bond from March was EUR 1.58 billion.

VDAX (in Percent, at Day End): September 2006



Total – Traded Contracts & Open Interest (in Millions): September 2005 – September 2006



Eurex Monthly Statistics September 2006

Interest Rate Derivatives

Money Market Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Money Market Futures														
Three-Month EURIBOR Futures	FEU3	90,489	45.06%	565,290	87,158,676,300	42.87%	546,653,470,300	-	-	-	51,551	44.62%	49,629,914,900	42.62%
Money Market Futures – Total		**90,489**	**45.06%**	**565,290**	**87,158,676,300**	**42.87%**	**546,653,470,300**	**0**	**-**	**0**	**51,551**	**44.62%**	**49,629,914,900**	**42.62%**

Fixed Income Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Options on Fixed Income Futures														
Options on Euro-Bobl Futures	OGBM	2,028,751	453.86%	14,027,210	222,470,000,000	430.97%	1,543,989,000,000	-	-	-	721,472	208.55%	79,150,706,250	196.76%
Options on Euro-Bund Futures	OGBL	3,150,126	24.55%	32,546,642	369,283,000,000	18.75%	3,811,554,000,000	-	-	-	993,130	17.40%	115,905,137,500	11.98%
Options on Euro-Schatz Futures	OGBS	2,107,965	211.87%	12,735,450	219,092,000,000	204.62%	1,329,465,000,000	-	-	-	954,340	101.16%	99,186,545,800	96.57%
Options on Fixed Income Futures – Total		**7,286,842**	**104.03%**	**59,309,302**	**810,845,000,000**	**90.88%**	**6,685,008,000,000**	**0**	**-**	**0**	**2,668,942**	**71.73%**	**294,242,389,550**	**62.89%**
Fixed Income Futures														
CONF Futures	CONF	46,383	–25.81%	252,053	3,764,568,871	–28.39%	20,647,045,727	-	-	-	12,322	–13.15%	1,003,770,421	–14.97%
Euro-Bobl Futures	FGBM	15,703,577	11.88%	130,854,280	1,725,550,000,000	7.06%	14,449,180,000,000	-	-	-	994,113	16.20%	109,303,049,600	12.07%
Euro-Bund Futures	FGBL	30,022,690	6.14%	245,887,835	3,533,850,000,000	1.27%	28,906,180,000,000	-	-	-	1,478,963	13.40%	174,666,620,100	9.29%
Euro-Buxl® Futures	FGBX	157,220	37.83%	947,860	15,629,586,220	28.99%	93,941,157,420	-	-	-	30,264	83.12%	3,056,046,720	74.61%
Euro-Schatz Futures	FGBS	16,426,162	24.24%	127,204,197	1,708,370,000,000	21.33%	13,294,260,000,000	-	-	-	1,162,899	31.52%	120,953,124,990	28.86%
Fixed Income Futures – Total		**62,356,032**	**11.91%**	**505,146,225**	**6,987,164,155,091**	**7.05%**	**56,764,208,203,147**	**0**	**-**	**0**	**3,678,561**	**19.64%**	**408,982,611,831**	**15.49%**
Interest Rate Derivatives – Total		**69,733,363**	**17.49%**	**565,020,817**	**7,885,167,831,391**	**12.44%**	**63,995,869,673,447**	**0**	**-**	**0**	**6,399,054**	**37.19%**	**752,854,916,281**	**32.18%**

Equity Index Derivatives

Equity Index Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Blue Chip Index Options														
DAX® Options	ODAX	4,468,617	–17.79%	45,802,471	129,877,876,000	–2.50%	1,290,900,897,750	2,150,803,112	–5.16%	21,511,966,880	6,829,177	12.00%	178,606,082,250	31.54%
DJ EURO STOXX 50® Index Options	OESX	12,078,597	39.78%	109,216,790	446,202,223,500	58.45%	3,947,942,734,000	12,908,863,936	41.50%	116,418,082,609	27,609,970	36.71%	928,258,666,500	52.33%
DJ Global Titans 50SM Index Options	OGTI	0	-	10	0	-	210,000	0	-	4,600	0	-	0	-
DJ Italy Titans 30SM Index Options	O1TA	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX 50® Index Options	OSTX	758	305.35%	45,887	27,287,500	373.25%	1,553,997,500	447,514	471.62%	37,447,415	25,050	171.28%	849,744,500	227.97%
DJ STOXX® 600 Index Options	O600	2,000	-	2,000	134,000,000	-	134,000,000	2,840,000	-	2,840,000	2,000	-	134,000,000	-
DJ STOXX® Mid 200 Index Options	O2MI	5,407	-	39,806	324,927,000	-	2,233,948,000	7,451,920	-	57,981,140	13,554	-	734,325,000	-
MDAX® Options	O2MX	330	-	1,052	13,753,750	-	41,107,750	420,528	-	1,834,345	938	-	36,538,750	-
OMXH25® Options	OFOX	0	–100.00%	725	0	–100.00%	16,309,000	0	–100.00%	262,210	102	70.00%	2,523,000	97.88%
SMIM® Options	OSMM	2,264	-	10,593	19,104,520	-	86,331,485	485,798	-	2,170,028	5,764	-	47,632,446	-
SMI® Options	OSMI	348,399	–3.85%	2,900,201	17,498,719,483	18.59%	138,431,697,275	428,893,673	26.48%	3,402,573,647	1,004,898	47.18%	43,444,084,423	67.15%
TecDAX® Options	OTDX	1,022	23.28%	27,675	6,587,450	33.53%	184,610,100	217,562	49.12%	10,024,492	7,706	–35.37%	47,946,300	–28.38%
Blue Chip Index Options – Total		**16,907,394**	**17.09%**	**158,047,210**	**594,104,479,204**	**38.30%**	**5,381,525,842,860**	**15,500,424,042**	**32.14%**	**141,445,187,365**	**35,499,159**	**31.49%**	**1,152,161,543,169**	**49.35%**
DJ EURO STOXX® Sector Index Options														
DJ EURO STOXX® Automobiles & Parts Options	OESA	800	–77.76%	38,116	10,175,000	–75.07%	459,766,250	167,500	–83.90%	14,540,000	8,100	–53.77%	96,125,000	–45.63%
DJ EURO STOXX® Banks Options	OESB	9,070	–57.10%	78,160	185,063,750	–45.40%	1,503,712,000	2,431,095	–72.33%	21,299,535	17,742	–59.79%	305,357,250	–55.09%
DJ EURO STOXX® Basic Resources Options	OESS	0	-	50	0	-	700,000	0	-	10,750	0	-	0	-
DJ EURO STOXX® Chemicals Options	OESC	0	-	1,540	0	-	32,900,000	0	-	761,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Construction & Materials Options	OESN	0	-	6,170	0	-	106,407,500	0	-	1,994,170	0	-	0	-
DJ EURO STOXX® Financial Services Options	OESF	0	-	2,000	0	-	38,000,000	0	-	1,990,000	2,000	700.00%	38,000,000	913.33%
DJ EURO STOXX® Food & Beverage Options	OESO	0	–100.00%	2,000	0	–100.00%	26,000,000	0	–100.00%	95,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Health Care Options	OESH	0	-	2,000	0	-	51,750,000	0	-	1,290,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Industrial Goods & Services Options	OESG	0	-	2,600	0	-	54,450,000	0	-	741,750	0	-	0	-
DJ EURO STOXX® Insurance Options	OESI	2,500	–59.61%	36,511	38,750,000	–45.03%	498,902,500	1,062,500	–44.58%	19,603,600	30,250	52.85%	403,500,000	89.98%
DJ EURO STOXX® Media Options	OESM	0	–100.00%	7,300	0	–100.00%	81,987,500	0	–100.00%	2,026,750	1,000	–64.85%	11,000,000	–63.48%
DJ EURO STOXX® Oil & Gas Options	OESE	8,401	300.05%	56,672	171,721,250	275.76%	1,206,520,750	3,112,450	143.92%	36,020,035	10,961	35.91%	228,866,250	45.84%
DJ EURO STOXX® Personal & Household Goods Options	OESZ	0	-	906	0	-	15,277,000	0	-	245,100	0	-	0	-
DJ EURO STOXX® Retail Options	OESR	0	-	1,300	0	-	19,100,000	0	-	416,000	0	-	0	-
DJ EURO STOXX® Technology Options	OESY	12,500	400.00%	55,075	221,250,000	490.00%	981,110,000	3,065,625	195.48%	19,215,440	20,400	16.57%	332,500,000	26.91%
DJ EURO STOXX® Telecommunications Options	OEST	3,000	–55.49%	43,505	61,750,000	–57.87%	912,701,250	1,726,250	–42.34%	21,316,240	10,500	–66.25%	217,000,000	–66.58%
DJ EURO STOXX® Travel & Leisure Options	OESV	0	-	15,552	0	-	103,026,500	0	-	1,763,860	11,300	-	73,450,000	-
DJ EURO STOXX® Utilities Options	OESU	7,635	152.40%	80,821	169,420,000	224.74%	1,679,855,250	1,251,690	277.30%	22,551,900	2,200	–68.19%	48,375,000	–57.74%
DJ EURO STOXX® Sector Index Options – Total		**43,906**	**–13.27%**	**430,278**	**858,130,000**	**8.29%**	**7,772,166,500**	**12,817,110**	**–30.08%**	**165,881,130**	**114,453**	**–24.88%**	**1,754,173,500**	**–25.19%**
DJ STOXX® 600 Sector Index Options														
DJ STOXX® 600 Automobiles & Parts Options	OSTA	0	-	3,100	0	-	37,750,000	0	-	1,068,500	0	-	0	-
DJ STOXX® 600 Banks Options	OSTB	600	-	9,732	13,850,000	-	218,563,500	191,000	-	5,113,000	1,500	42.86%	30,300,000	64.67%
DJ STOXX® 600 Basic Resources Options	OSTS	5,317	210.94%	74,022	126,215,000	329.92%	1,743,531,500	3,900,195	554.25%	48,406,085	7,108	200.55%	170,525,000	342.61%
DJ STOXX® 600 Chemicals Options	OSTC	0	-	1,610	0	-	28,475,000	0	-	1,036,350	0	-	0	-
DJ STOXX® 600 Construction & Materials Options	OSTN	0	-	50	0	-	712,500	0	-	2,000	0	-	0	-
DJ STOXX® 600 Financial Services Options	OSTF	0	-	3,600	0	-	66,500,000	0	-	1,607,795	0	-	0	-
DJ STOXX® 600 Food & Beverage Options	OSTO	551	-	551	7,714,000	-	7,714,000	101,665	-	101,665	551	-	7,714,000	-
DJ STOXX® 600 Health Care Options	OSTH	0	–100.00%	15,410	0	–100.00%	342,560,000	0	–100.00%	5,158,065	750	–93.82%	15,125,000	–93.21%
DJ STOXX® 600 Industrial Goods & Services Options	OSTG	1,975	-	27,704	25,950,000	-	346,471,750	541,875	-	6,942,640	4,274	1,070.96%	54,411,750	1,196.29%
DJ STOXX® 600 Insurance Options	OSTI	7	–99.39%	7,003	92,750	–99.22%	82,094,000	2,135	–98.76%	1,835,230	1,747	–46.43%	21,972,750	–34.77%
DJ STOXX® 600 Media Options	OSTM	0	-	5,206	0	-	55,798,500	0	-	877,970	1,320	-	12,980,000	-
DJ STOXX® 600 Oil & Gas Options	OSTE	2,722	172.20%	45,673	53,356,000	166.78%	952,474,000	809,265	19.01%	16,569,430	3,562	256.20%	70,736,000	253.68%
DJ STOXX® 600 Personal & Household Goods Options	OSTZ	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX® 600 Retail Options	OSTR	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX® 600 Technology Options	OSTY	0	-	3,250	0	-	49,250,000	0	-	1,346,250	0	-	0	-
DJ STOXX® 600 Telecommunications Options	OSTT	1,055	–82.65%	33,804	13,965,000	–84.75%	463,823,250	214,950	–84.61%	9,388,225	776	–87.24%	11,348,000	–87.61%
DJ STOXX® 600 Travel & Leisure Options	OSTV	0	-	9,401	0	-	74,367,500	0	-	1,089,815	2,360	-	19,060,000	-
DJ STOXX® 600 Utilities Options	OSTU	0	-	14,907	0	-	267,664,750	0	-	5,655,305	1,064	–58.50%	14,896,000	–60.95%
DJ STOXX® 600 Sector Index Options – Total		**12,227**	**9.90%**	**255,023**	**241,142,750**	**36.35%**	**4,737,750,250**	**5,761,085**	**77.43%**	**106,198,325**	**25,012**	**–13.24%**	**429,068,500**	**–8.15%**

Equity Index Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Blue Chip Index Futures														
DAX® Futures	FDAX	3,344,600	–5.01%	30,949,446	495,329,000,000	13.52%	4,442,218,000,000	-	-	-	210,930	0.29%	31,890,003,475	19.68%
DJ EURO STOXX 50® Index Futures	FESX	20,923,592	37.69%	160,464,000	799,044,000,000	56.79%	5,910,242,000,000	-	-	-	2,062,442	25.74%	80,730,324,240	43.24%
DJ Global Titans 50SM Index Futures	FGTI	124	–36.41%	5,606	2,786,900	–32.89%	122,919,590	-	-	-	782	74.16%	17,959,500	81.90%
DJ Italy Titans 30SM Index Futures	F1TA	2	–99.92%	4,359	77,020	–99.92%	163,232,340	-	-	-	0	–100.00%	0	–100.00%
DJ STOXX 50® Index Futures	FSTX	160,966	26.10%	760,842	5,638,831,091	38.31%	25,974,153,847	-	-	-	55,592	85.90%	1,978,519,280	102.46%
DJ STOXX® 600 Index Futures	F600	2,249	1,670.87%	18,353	150,763,224	1,905.56%	1,190,385,534	-	-	-	1,264	1,028.57%	86,558,720	1,189.80%
DJ STOXX® Mid 200 Index Futures	F2MI	4,899	18,742.31%	27,070	297,794,160	22,400.84%	1,547,546,814	-	-	-	1,795	7,704.35%	112,008,000	9,400.42%
MDAX® Futures	F2MX	47,554	168.64%	305,342	1,967,455,602	219.81%	12,286,561,336	-	-	-	10,970	157.57%	470,984,615	209.80%
OMXH25® Futures	FFOX	4,892	–10.14%	29,292	124,430,673	1.85%	744,789,954	-	-	-	774	–76.35%	20,216,880	–72.83%
SMIM® Futures	FSMM	2,873	609.38%	21,848	24,530,181	773.79%	174,157,511	-	-	-	1,072	265.87%	9,468,855	359.49%
SMI® Futures	FSMI	1,373,682	19.06%	8,424,961	71,300,677,272	45.58%	415,324,522,230	-	-	-	286,645	62.26%	15,278,086,779	98.60%
TecDAX® Futures	FTDX	76,499	81.26%	382,649	496,095,520	95.62%	2,553,743,913	-	-	-	25,452	80.96%	169,545,370	96.95%
Blue Chip Index Futures – Total		**25,941,932**	**29.27%**	**201,393,768**	**1,374,376,441,643**	**37.42%**	**10,812,542,013,069**	**0**	**-**	**0**	**2,657,718**	**27.75%**	**130,763,675,714**	**42.07%**
DJ EURO STOXX® Sector Index Futures														
DJ EURO STOXX® Automobiles & Parts Futures	FESA	9,592	–43.56%	62,129	119,173,883	–38.02%	760,234,815	-	-	-	4,728	–16.21%	60,116,520	–11.74%
DJ EURO STOXX® Banks Futures	FESB	40,736	–16.82%	166,875	841,926,340	4.12%	3,297,271,078	-	-	-	15,452	3.03%	329,513,900	28.94%
DJ EURO STOXX® Basic Resources Futures	FESS	5,073	–56.27%	15,077	80,386,643	–31.11%	219,587,884	-	-	-	1,470	–59.39%	23,953,650	–37.43%
DJ EURO STOXX® Chemicals Futures	FESC	1,296	9.64%	10,603	28,955,550	28.02%	223,258,535	-	-	-	710	58.48%	16,369,050	83.15%
DJ EURO STOXX® Construction & Materials Futures	FESN	818	196.38%	6,006	15,593,330	272.60%	106,658,970	-	-	-	227	155.06%	4,463,955	224.12%
DJ EURO STOXX® Financial Services Futures	FESF	1,260	–56.49%	11,079	26,205,664	–42.22%	213,814,409	-	-	-	386	179.71%	8,412,870	269.81%
DJ EURO STOXX® Food & Beverage Futures	FESO	1,534	–72.55%	7,867	21,686,619	–68.18%	103,149,144	-	-	-	659	27.71%	9,387,455	45.31%
DJ EURO STOXX® Health Care Futures	FESH	1,935	–38.71%	10,310	50,663,155	–30.85%	272,426,620	-	-	-	823	127.35%	22,221,000	157.65%
DJ EURO STOXX® Industrial Goods & Services Futures	FESG	3,274	297.33%	12,815	70,450,680	368.80%	273,674,095	-	-	-	1,066	229.01%	23,531,950	289.02%
DJ EURO STOXX® Insurance Futures	FESI	32,160	13.61%	151,464	463,996,560	44.92%	2,073,618,643	-	-	-	11,739	–17.03%	173,091,555	4.08%
DJ EURO STOXX® Media Futures	FESM	4,899	–30.29%	18,312	53,640,440	–28.83%	201,632,645	-	-	-	1,964	24.86%	22,271,760	29.24%
DJ EURO STOXX® Oil & Gas Futures	FESE	20,422	1.65%	77,038	411,438,555	–2.77%	1,576,378,221	-	-	-	7,124	6.82%	144,902,160	–0.97%
DJ EURO STOXX® Personal & Household Goods Futures	FESZ	2,622	91.53%	5,946	43,645,185	124.69%	96,184,170	-	-	-	677	–0.88%	11,502,230	18.26%
DJ EURO STOXX® Retail Futures	FESR	76	–95.19%	1,337	1,237,915	–93.91%	19,781,585	-	-	-	40	–61.90%	679,600	–50.46%
DJ EURO STOXX® Technology Futures	FESY	48,189	42.74%	141,488	801,172,499	55.55%	2,435,154,827	-	-	-	17,309	9.14%	295,291,540	17.21%
DJ EURO STOXX® Telecommunications Futures	FEST	49,323	97.34%	183,962	993,902,445	80.95%	3,723,649,679	-	-	-	17,823	120.94%	373,659,195	110.21%
DJ EURO STOXX® Travel & Leisure Futures	FESV	3,749	34.23%	15,437	27,196,186	55.19%	108,472,976	-	-	-	1,065	172.38%	8,072,700	222.10%
DJ EURO STOXX® Utilities Futures	FESU	17,515	0.37%	88,825	398,071,813	27.41%	1,882,717,470	-	-	-	4,066	–54.19%	95,774,630	–40.46%
DJ EURO STOXX® Sector Index Futures – Total		**244,473**	**6.82%**	**986,570**	**4,449,343,462**	**23.63%**	**17,587,665,765**	**0**	**-**	**0**	**87,328**	**5.84%**	**1,623,215,720**	**22.08%**
DJ STOXX® 600 Sector Index Futures														
DJ STOXX® 600 Automobiles & Parts Futures	FSTA	8,795	78.91%	28,613	113,095,095	97.35%	361,335,571	-	-	-	5,684	47.48%	74,034,100	55.54%
DJ STOXX® 600 Banks Futures	FSTB	36,945	249.79%	124,189	874,934,743	319.56%	2,828,748,432	-	-	-	9,923	149.89%	241,972,355	202.71%
DJ STOXX® 600 Basic Resources Futures	FSTS	10,799	280.78%	60,952	259,325,985	420.67%	1,433,411,028	-	-	-	1,985	196.27%	47,917,900	278.91%
DJ STOXX® 600 Chemicals Futures	FSTC	1,289	–1.15%	10,289	23,307,146	14.32%	179,103,429	-	-	-	627	–3.83%	11,762,520	13.04%
DJ STOXX® 600 Construction & Materials Futures	FSTN	2,169	32.50%	6,667	36,870,158	64.63%	108,166,505	-	-	-	570	–18.57%	10,054,800	3.94%
DJ STOXX® 600 Financial Services Futures	FSTF	4,673	124.12%	9,532	93,391,001	194.88%	181,476,006	-	-	-	754	–27.50%	15,702,050	–2.18%
DJ STOXX® 600 Food & Beverage Futures	FSTO	12,555	78.36%	41,815	177,158,605	100.60%	554,351,765	-	-	-	4,641	–35.73%	66,412,710	–28.54%
DJ STOXX® 600 Health Care Futures	FSTH	25,408	–9.59%	114,739	580,678,825	2.88%	2,538,652,406	-	-	-	4,692	–60.12%	107,986,380	–55.49%
DJ STOXX® 600 Industrial Goods & Services Futures	FSTG	14,695	170.83%	51,599	200,092,179	221.35%	685,988,728	-	-	-	3,664	44.76%	51,094,480	73.81%
DJ STOXX® 600 Insurance Futures	FSTI	20,917	57.18%	73,139	272,389,190	95.35%	911,668,470	-	-	-	7,353	44.15%	99,706,680	81.07%
DJ STOXX® 600 Media Futures	FSTM	2,859	–10.71%	15,810	32,157,205	–9.30%	176,763,885	-	-	-	1,057	–31.14%	12,218,920	–27.54%
DJ STOXX® 600 Oil & Gas Futures	FSTE	28,404	212.06%	101,819	556,679,582	202.74%	2,044,711,450	-	-	-	7,782	109.81%	152,254,830	94.64%
DJ STOXX® 600 Personal & Household Goods Futures	FSTZ	4,133	63.49%	11,319	73,910,989	96.04%	192,482,877	-	-	-	394	–69.05%	7,155,040	–62.62%
DJ STOXX® 600 Retail Futures	FSTR	5,279	659.57%	19,747	81,770,530	827.00%	284,509,145	-	-	-	1,893	320.67%	29,701,170	429.93%
DJ STOXX® 600 Technology Futures	FSTY	13,273	36.54%	41,864	190,841,900	41.69%	618,631,253	-	-	-	3,799	–14.55%	55,788,315	–13.16%
DJ STOXX® 600 Telecommunications Futures	FSTT	18,154	–16.38%	123,608	245,179,747	–23.15%	1,669,155,994	-	-	-	4,347	–37.81%	61,336,170	–39.77%
DJ STOXX® 600 Travel & Leisure Futures	FSTV	2,444	41.76%	19,926	21,820,207	63.06%	166,724,052	-	-	-	725	1.26%	6,612,000	20.40%
DJ STOXX® 600 Utilities Futures	FSTU	14,080	–18.04%	45,636	287,053,890	1.46%	876,714,142	-	-	-	2,311	–54.30%	48,900,760	–40.97%
DJ STOXX® 600 Sector Index Futures – Total		**226,871**	**58.57%**	**901,263**	**4,120,656,975**	**82.30%**	**15,812,595,134**	**0**	**-**	**0**	**62,201**	**0.84%**	**1,100,611,180**	**13.40%**
Equity Index Derivatives – Total		**43,376,803**	**24.14%**	**362,014,112**	**1,978,150,194,033**	**37.71%**	**16,239,978,033,579**	**15,519,002,237**	**32.06%**	**141,717,266,820**	**38,445,871**	**30.75%**	**1,287,832,287,783**	**48.26%**

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

Exchange Traded Funds® Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Exchange Traded Funds® Options														
DAX® EX Options	EXS1	615	–25.18%	7,022	3,406,600	–7.15%	37,020,300	126,184	149.87%	2,260,190	1,527	–36.77%	8,008,800	–25.48%
DJ EURO STOXX 50® EX Options	EXW1	292	131.75%	2,558	1,156,400	162.40%	9,732,200	10,692	67.56%	208,523	448	105.50%	1,718,000	149.60%
iShares DJ EURO STOXX 50® Options	EUN2	0	–100.00%	131	0	–100.00%	486,500	0	–100.00%	17,846	34	–70.69%	127,200	–65.15%
XMTCH on SMI® Options	XMT	59	–94.73%	3,880	312,238	–93.20%	18,515,231	1,859	–94.91%	129,859	179	–84.73%	890,723	–81.31%
Exchange Traded Funds® Options – Total		**966**	**–56.60%**	**13,591**	**4,875,238**	**–47.03%**	**65,754,231**	**138,735**	**25.89%**	**2,616,418**	**2,188**	**–44.20%**	**10,744,723**	**–35.14%**
Exchange Traded Funds® Futures														
DAX® EX Futures	EXSF	27	237.50%	9,878	154,764	306.02%	55,400,419	-	-	0	5	66.67%	29,030	97.68%
DJ EURO STOXX 50® EX Futures	EXWF	102	-	4,343	400,472	-	16,133,557	-	-	-	101	-	398,849	-
iShares DJ EURO STOXX 50® Futures	EUNF	0	-	3,000	0	-	11,379,000	-	-	-	0	-	0	-
XMTCH on SMI® Futures	XMTF	3	-	5	15,882	-	26,038	0	-	0	1	-	5,295	-
Exchange Traded Funds® Futures – Total		**132**	**1,550.00%**	**17,226**	**571,118**	**1,398.33%**	**82,939,014**	**0**	**-**	**0**	**107**	**3,466.67%**	**433,174**	**2,849.77%**
Exchange Traded Funds® Derivatives – Total		**1,098**	**–50.85%**	**30,817**	**5,446,356**	**–41.07%**	**148,693,245**	**138,735**	**25.89%**	**2,616,418**	**2,295**	**–41.51%**	**11,177,897**	**–32.58%**

Equity Derivatives

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Options on DJ EURO STOXX 50® Index Components														
ABN Amro	AAR	145,737	–10.73%	1,302,781	334,174,750	1.81%	2,901,765,721	9,012,225	–34.47%	217,085,607	594,063	12.82%	1,258,793,700	24.96%
Aegon	AEN	52,497	–22.92%	529,517	73,166,150	–10.61%	724,687,950	2,315,914	3.40%	41,720,024	356,531	–22.45%	444,404,050	–10.26%
Ahold	AHO	146,987	109.26%	1,014,876	113,956,090	143.82%	705,202,183	8,241,464	172.92%	38,849,386	347,040	68.71%	247,628,711	86.18%
Air Liquide	AIR	3,405	264.95%	46,084	53,000,399	283.01%	785,719,236	1,159,426	278.05%	37,076,880	5,089	79.44%	75,390,139	87.51%
Alcatel	CGE	25,464	–49.52%	679,768	23,873,150	–54.69%	747,722,280	925,793	–54.67%	47,445,877	231,434	40.35%	225,948,950	40.51%
Allianz	ALV	2,606,817	–47.70%	30,605,451	3,440,983,836	–37.43%	38,688,198,555	102,892,801	–47.65%	1,694,388,269	10,625,100	5.46%	12,430,937,774	22.64%
AXA-UAP	AXA	42,152	45.18%	599,264	121,161,949	92.18%	1,556,457,873	5,332,993	168.73%	186,144,322	156,869	3.58%	424,662,142	31.72%
BASF	BAS	150,491	–15.95%	2,472,210	940,607,418	–9.92%	14,915,192,898	28,466,405	–23.92%	1,359,792,485	475,945	–5.04%	2,836,243,003	6.95%
Bayer	BAY	248,699	7.82%	3,609,887	956,787,800	39.47%	12,285,834,827	27,819,579	–15.86%	1,033,085,329	750,848	96.90%	2,554,654,200	135.03%
BNP Paribas	BNP	11,446	–27.71%	151,425	94,458,641	1.54%	1,123,791,152	3,363,403	–7.47%	51,626,632	31,290	–5.84%	226,414,394	20.26%
Carrefour	CAR	9,318	–68.98%	186,798	45,015,900	–65.32%	804,718,700	806,846	–78.60%	28,816,298	82,854	85.72%	368,714,400	95.77%
Crédit Agricole	XCA	14,057	–12.75%	98,224	46,194,100	32.55%	275,362,800	2,022,384	49.23%	17,328,130	51,168	39.28%	133,511,500	73.00%
DaimlerChrysler	DCX	1,004,984	17.91%	9,100,540	4,019,329,100	11.81%	38,152,146,900	174,433,388	–16.95%	3,201,179,876	3,623,414	8.47%	14,331,741,500	14.28%
Danone	BSN	7,625	13.18%	104,246	83,544,550	44.37%	1,041,450,122	1,573,120	–53.47%	40,495,989	24,262	38.11%	262,605,500	82.19%
Deutsche Bank	DBK	574,210	–34.04%	6,886,451	5,202,927,000	–19.56%	58,985,212,955	178,392,823	–29.42%	3,947,063,757	1,975,513	8.23%	15,756,953,300	30.89%
Deutsche Telekom	DTE	2,292,470	150.38%	24,091,322	2,891,685,080	100.65%	32,968,937,170	183,609,108	255.58%	2,172,222,618	6,778,729	67.63%	9,560,084,990	51.36%
E.ON	EOA	363,388	25.81%	3,499,369	3,528,474,145	60.37%	30,863,263,363	106,548,604	52.57%	3,050,169,475	901,674	52.42%	7,659,998,794	89.07%
Enel (ITA exec. type)	ENL5	10,216	–49.33%	90,404	35,994,075	–51.20%	306,549,445	1,676,964	–5.51%	12,533,657	52,996	49.55%	173,951,605	38.73%
ENI (ITA exec. type)	ENT5	12,178	14.88%	95,129	137,013,000	4.88%	1,130,615,500	4,397,705	–5.84%	34,746,452	35,901	26.15%	410,977,500	29.11%
Fortis	FO4	23,649	–9.54%	256,490	73,964,600	22.90%	719,053,700	2,806,780	87.28%	41,861,752	129,726	–16.51%	330,051,700	3.98%
France Télécom	FTE	58,860	66.10%	797,561	101,929,700	17.35%	1,454,464,167	4,984,965	68.06%	84,559,340	218,374	119.17%	369,494,557	56.53%
Generali (ITA exec. type)	ASG5	10,020	–42.45%	196,705	29,550,500	–36.15%	577,709,900	733,444	–41.68%	24,750,119	48,770	–32.09%	139,167,900	–21.80%
ING	INN	72,331	34.60%	974,996	233,307,600	81.61%	2,890,939,667	6,479,436	47.03%	209,626,061	571,508	–9.97%	1,529,332,800	9.37%
L'Oréal	LOR	5,388	–44.43%	69,919	43,883,250	–29.90%	495,438,150	947,882	–44.89%	23,254,057	12,064	–39.60%	88,637,200	–28.96%
Lafarge	CIL	3,066	–72.52%	71,598	31,287,250	–62.01%	677,602,550	985,429	–54.14%	35,921,476	12,506	–36.85%	123,099,950	–16.14%
LVMH	MOH	7,952	–0.25%	56,341	63,895,850	22.11%	428,979,050	1,765,799	52.79%	13,674,400	20,775	39.16%	154,392,100	64.31%
Münchener Rückversicherung	MUV2	1,236,400	–26.98%	12,492,643	1,484,668,240	–7.54%	14,007,416,915	51,545,689	23.31%	623,268,479	3,367,208	–9.45%	3,762,243,460	8.75%
Nokia	NOA3	1,207,244	5.01%	11,877,462	1,908,308,841	22.38%	18,956,456,071	97,542,604	61.79%	1,132,413,106	3,885,022	–1.34%	5,985,640,211	8.64%
Philips	PHI1	53,789	–30.46%	854,868	143,413,000	–16.24%	2,219,010,300	3,039,789	–21.30%	92,765,891	318,337	3.36%	776,079,700	19.59%
Renault	RNL	7,419	–27.82%	60,693	67,178,900	–16.22%	492,358,250	1,727,469	–15.19%	18,515,078	11,015	1.67%	94,540,800	12.92%
RWE	RWE	249,053	–15.82%	2,651,146	1,754,893,152	9.51%	16,440,532,203	60,327,764	16.24%	2,024,016,869	785,830	7.98%	4,789,131,481	37.57%
Saint-Gobain	GOB	14,731	–9.17%	113,845	87,803,100	7.55%	664,704,600	4,761,389	100.22%	33,049,574	20,434	–31.42%	113,430,900	–23.62%
Sanofi-Aventis old	SNW	18,650	–56.74%	221,188	126,175,650	–56.64%	1,634,888,950	3,520,977	–60.42%	63,988,312	62,289	–14.67%	449,942,500	–6.72%
Sanpaolo IMI (ITA exec. type)	PAO5	3,625	–39.19%	35,572	29,589,500	–21.10%	262,901,200	1,045,187	–1.71%	11,621,163	11,931	29.95%	87,611,150	61.10%
SAP	SAP	1,343,084	–4.01%	11,856,938	2,113,088,470	8.76%	19,310,772,074	76,552,973	24.80%	752,789,851	3,924,535	15.17%	5,949,789,589	30.18%
Siemens	SIE	696,484	4.66%	5,969,878	4,742,933,586	13.79%	41,497,404,465	254,530,685	91.77%	2,024,016,879	2,132,699	20.73%	13,685,680,605	29.80%
Société Générale	SGE	7,590	20.17%	121,018	93,986,000	64.26%	1,461,851,500	3,443,744	148.71%	98,361,841	18,898	9.05%	225,759,450	56.70%
Suez	LYO	17,156	–46.22%	353,095	59,659,900	–19.07%	1,082,397,658	1,866,680	–66.46%	126,893,449	92,216	–13.39%	246,661,387	2.44%
Telecom Italia (ITA exec. type)	TQI5	21,902	183.01%	167,936	50,662,000	135.79%	375,874,500	2,912,244	304.76%	22,763,255	85,594	188.77%	192,688,000	141.49%
TIM (ITA exec. type)	TIM5	0	-	0	0	-	0	0	-	0	310	–86.81%	918,700	–86.21%
Total Basket	BOTD	2,131	-	17,489	45,175,000	-	360,199,000	2,704,776	-	15,847,236	32,604	-	662,223,500	-
Total (FR exec. type)	TOTB	30,352	86.55%	243,581	157,141,100	–56.94%	3,186,300,050	4,405,676	–55.45%	78,157,857	42,563	–5.88%	219,770,600	–75.66%
UniCredito Italiano (ITA exec. type)	CRI5	5,222	138.88%	68,156	33,756,000	231.29%	397,999,400	1,353,177	112.50%	21,456,457	15,611	2.17%	92,178,400	36.21%
Unilever	UNI	22,941	25.97%	227,275	43,519,720	–58.47%	797,850,690	1,224,816	–64.90%	27,634,033	145,192	2.03%	271,144,483	–63.88%
Vivendi Universal	VVU	69,578	137.99%	496,530	201,548,200	144.09%	1,358,976,443	9,376,022	363.00%	65,681,165	146,993	103.42%	433,371,900	124.85%
Options on DJ EURO STOXX 50® Index Components – Total		**12,910,758**	**–10.54%**	**135,416,669**	**35,863,666,242**	**3.02%**	**370,714,911,083**	**1,443,576,338**	**11.18%**	**24,878,658,762**	**43,213,724**	**14.01%**	**110,156,599,175**	**28.26%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Options on SMI® Components														
ABB Asea Brown Boveri	ABBN	509,920	–3.84%	7,039,555	549,199,149	79.81%	7,031,886,826	26,179,778	49.66%	468,067,739	2,596,268	78.19%	2,509,987,504	239.71%
Adecco	ADEN	32,687	–45.11%	429,873	148,151,079	–34.08%	1,942,482,785	4,886,744	–13.56%	110,188,340	122,924	3.76%	526,220,507	13.38%
Baloise Holding	BALN	56,882	301.37%	250,384	405,308,805	595.57%	1,410,528,430	25,092,529	1,263.06%	132,823,894	77,180	116.94%	472,368,089	246.61%
Ciba Spezialitätenchemie Holding	CIBN	308,896	72.97%	1,939,963	141,411,819	64.07%	946,229,429	5,205,725	107.20%	32,744,346	535,109	12.49%	249,317,754	4.99%
Clariant	CLN	78,345	131.89%	664,091	83,478,349	113.91%	786,880,558	3,498,011	164.58%	34,681,099	183,958	52.00%	203,770,080	45.15%
Credit Suisse Group	CSGN	249,705	–18.03%	3,670,805	1,102,719,897	2.01%	16,012,485,430	28,358,809	–30.65%	1,399,683,510	980,354	–0.02%	3,997,271,490	27.46%
Givaudan	GIVN	4,796	–75.12%	75,054	28,303,090	–69.44%	441,175,905	585,188	–66.24%	18,532,892	27,928	–27.96%	148,744,458	–15.80%
Holcim	HOLN	23,367	4.07%	236,797	144,475,286	24.03%	1,457,537,707	4,175,725	24.37%	68,683,187	56,660	10.04%	342,109,808	36.37%
Julius Bär	BAER	90,823	–63.38%	820,585	67,831,711	–51.32%	555,474,160	2,055,219	–68.08%	30,219,644	203,225	–9.49%	134,562,113	10.62%
Kudelski	KUD	12,765	–1.12%	220,604	28,953,158	–32.18%	491,714,601	1,410,796	3.31%	27,466,421	51,422	66.80%	119,095,984	20.21%
Lonza Group	LONN	5,367	–62.52%	76,053	27,919,420	–58.71%	399,274,878	660,662	–48.11%	12,996,639	19,974	–15.29%	101,743,393	–4.18%
Nestlé	NESN	393,208	–42.49%	4,993,737	1,044,201,743	–31.51%	12,046,500,499	36,673,226	–14.85%	368,437,310	1,828,384	–9.14%	4,230,153,856	1.47%
Nobel Biocare Holding	NOBE	62,261	264.80%	316,813	115,058,308	241.29%	595,538,384	4,520,112	277.50%	20,799,794	92,648	479.85%	173,558,860	446.93%
Novartis	NOVN	165,837	–45.18%	2,077,402	741,975,884	–37.13%	9,136,996,904	16,513,712	–59.88%	318,200,761	951,101	20.88%	3,986,393,578	34.70%
Richemont	CFR	17,669	–53.31%	154,970	62,232,224	–46.08%	567,088,082	4,788,735	–38.29%	25,603,599	54,403	6.96%	176,243,082	29.10%
Roche Holding	ROG	119,568	–42.55%	1,634,798	1,637,790,518	–26.54%	19,294,460,545	43,929,262	–58.50%	1,561,217,213	477,744	–17.97%	5,426,584,659	–0.09%
Serono	SEO	47,594	206.25%	426,005	273,989,794	240.08%	2,499,908,175	11,920,959	632.57%	87,362,259	74,781	55.46%	446,769,948	83.32%
SGS	SGSN	16,636	249.28%	84,757	116,736,012	307.36%	598,737,453	3,325,200	414.67%	21,927,098	21,364	103.76%	149,097,767	148.50%
Swatch Group	UHRN	12,962	–17.73%	107,138	37,851,315	5.82%	286,364,215	2,944,328	103.34%	13,423,810	38,117	10.42%	101,276,043	33.72%
Swiss Life Holding	SLHN	239,156	64.81%	1,549,276	432,588,446	166.96%	2,576,803,280	16,697,685	269.77%	126,759,175	459,812	25.40%	759,209,864	94.66%
Swiss Re	RUKN	516,125	–32.92%	5,256,231	308,558,746	–22.93%	3,060,514,730	11,141,065	–7.96%	123,367,717	3,049,913	37.63%	1,796,676,125	50.61%
Swisscom	SCMN	42,766	–42.58%	458,299	113,910,725	–43.39%	1,174,923,230	3,700,602	–7.29%	41,854,621	198,896	8.95%	506,146,862	–0.17%
Syngenta	SYNN	121,045	133.50%	1,080,037	140,882,992	223.93%	1,199,028,204	5,884,287	297.15%	49,458,971	289,684	37.32%	313,069,827	80.96%
Synthes	SYST	95,958	143.55%	564,944	82,562,703	131.15%	528,009,734	2,816,241	168.97%	15,586,398	176,212	128.74%	157,007,182	128.50%
UBS	UBSN	154,839	–50.46%	2,121,391	701,933,328	–66.89%	15,625,908,140	30,514,177	–59.64%	1,017,070,770	761,823	14.43%	2,950,157,927	–29.66%
Zurich Financial Services	ZURN	772,977	16.13%	5,960,778	1,429,897,491	54.26%	10,888,128,435	45,271,936	26.93%	508,847,190	2,256,778	21.35%	3,898,261,303	55.47%
Options on SMI® Components – Total		**4,152,154**	**–13.17%**	**42,210,340**	**9,967,921,995**	**–12.34%**	**111,554,580,719**	**342,750,714**	**–18.60%**	**6,636,004,398**	**15,586,662**	**22.95%**	**33,875,798,062**	**22.08%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Options on Other Stocks														
Accor	ACR	2,137	957.92%	38,554	11,480,200	1,185.58%	208,606,750	479,663	1,654.95%	16,079,098	24,401	1,775.56%	129,873,600	2,446.01%
Actelion	ATLN	7,112	-	104,062	7,459,033	-	89,814,742	282,310	-	3,368,307	14,583	-	14,051,347	-
Adidas	ADS	27,405	24.96%	496,133	101,749,150	–67.79%	5,769,983,625	6,778,963	5.58%	923,309,188	75,471	59.84%	280,162,075	–55.65%
AGF	AGF	350	–93.15%	6,712	3,345,000	–92.68%	59,543,600	208,650	–89.08%	5,103,350	7,571	31.10%	68,343,350	36.64%
Aixtron	AIX	20,452	235.17%	141,255	6,234,680	214.10%	46,550,670	368,095	166.62%	3,825,346	28,936	252.96%	9,253,610	270.27%
Akzo Nobel	AKU	4,072	–3.85%	38,823	18,870,900	25.73%	172,821,300	1,146,674	36.98%	8,354,606	13,147	–6.35%	54,096,900	20.32%
Altana	ALT	124,032	454.26%	502,540	579,449,800	463.16%	2,340,237,300	19,249,039	738.42%	109,316,371	160,909	52.88%	727,818,500	54.10%
ASML Holding	ASM	41,105	75.81%	262,802	75,163,100	158.98%	436,050,950	2,559,632	222.73%	31,813,248	260,946	21.76%	349,584,050	39.06%
Autostrade (ITA exec. type)	AOP5	500	4,900.00%	13,276	5,665,000	5,295.24%	143,955,500	323,365	16,088.49%	7,100,519	1,853	–59.19%	20,153,000	–59.43%
Banca Intesa (ITA exec. type)	IES5	0	–100.00%	32,165	0	–100.00%	155,005,600	0	–100.00%	6,381,707	1,726	–38.16%	9,392,800	–9.71%
Beiersdorf	BEI	10,785	–41.51%	174,890	21,686,800	22.42%	219,641,836	1,255,281	50.27%	11,453,548	25,328	–27.92%	49,579,240	49.07%
BMW	BMW	130,500	–9.95%	1,316,991	522,456,500	–4.65%	5,248,913,600	22,516,542	30.34%	239,808,199	333,417	–13.94%	1,301,389,800	–6.51%
Bouygues	BYG	55	–97.58%	25,939	198,000	–97.64%	111,836,400	33,440	–95.88%	7,346,122	4,202	–1.15%	17,725,200	13.14%
Buhrmann	KNP	160	28.00%	34,453	178,000	32.34%	41,050,000	10,120	109.96%	5,248,836	13,536	–15.69%	15,593,100	26.04%
Cap Gemini	CGM	3,133	–37.15%	43,295	13,132,800	–6.74%	168,812,500	602,592	–37.56%	15,704,214	27,732	142.45%	107,458,900	236.00%
Casino Guichard	CAJ	73	–58.52%	8,140	470,800	–57.20%	47,047,150	44,158	2,403.29%	2,327,529	4,415	324.52%	26,360,000	326.54%
Celesio	CLS	3,394	1,754.64%	19,534	14,274,864	1,029.79%	122,587,300	1,693,871	2,407.58%	8,951,847	9,516	1,590.23%	38,139,053	895.28%
Cisco Systems	CIS	11	–94.71%	1,008	19,900	–94.11%	1,631,250	325	–97.74%	52,463	136	–81.62%	223,800	–80.70%
Citigroup	TRV	0	–100.00%	51	0	–100.00%	187,400	0	–100.00%	3,634	0	–100.00%	0	–100.00%
Commerzbank	CBK	229,710	–15.67%	2,009,725	637,666,100	7.60%	5,629,875,450	22,184,735	–23.50%	436,938,868	504,651	4.54%	1,395,021,400	44.04%
Continental	CON	77,632	117.88%	620,425	666,628,100	203.31%	4,728,968,352	34,936,898	136.39%	847,404,023	117,490	13.96%	952,791,000	61.77%
Converium Holding	CHRN	2,269	-	24,554	2,265,617	-	23,132,178	112,561	-	1,147,352	8,310	-	7,871,728	-
Degussa	DGX	0	–100.00%	210	0	–100.00%	714,000	0	–100.00%	2,450	1,710	–28.00%	5,414,000	–28.36%
Depfa Bank	DEP	9,524	–36.94%	305,374	13,749,350	–35.21%	446,648,396	421,042	–56.93%	16,810,271	71,990	66.61%	110,257,850	88.59%
Deutsche Börse	DB1	28,793	11.22%	520,407	336,525,000	80.56%	5,170,844,400	11,246,876	29.67%	571,806,644	127,863	18.98%	1,296,132,500	95.09%
Deutsche Post	DPW	151,981	–21.47%	2,676,596	295,191,000	–23.18%	5,530,699,508	12,661,714	–21.83%	372,552,569	525,206	58.79%	1,058,158,750	59.91%
Deutsche Postbank	DPB	9,533	7.34%	69,732	56,529,600	44.33%	392,457,362	1,544,814	7.35%	19,599,065	18,841	–24.65%	108,300,000	7.89%
Dexia	DXB	220	–98.69%	13,817	396,000	–98.78%	27,788,900	57,400	–91.62%	1,894,930	8,105	–57.30%	16,106,900	–55.93%
DSM	DSM	6,470	4,213.33%	33,188	21,226,500	4,670.00%	115,070,750	545,681	2,388.29%	4,594,667	14,318	136.35%	47,474,300	163.41%
EADS	EAD	10,587	–11.22%	297,212	24,583,000	–26.77%	794,029,800	1,529,485	–34.36%	48,358,646	70,291	242.42%	181,709,700	238.99%
Electricité de France	E2F	4,124	-	47,035	17,622,800	-	199,579,900	656,689	-	12,024,820	19,979	-	84,067,300	-
Elisa Communications	EIA	1,574	314.21%	28,626	2,548,226	348.24%	46,071,233	73,485	124.73%	2,362,464	1,732	–28.40%	2,825,600	–22.64%
Elsevier	ELV	773	36.81%	37,274	916,600	36.43%	43,615,600	102,328	4,988.41%	2,285,788	19,255	224.65%	22,248,700	248.99%
EMC	EMP	0	-	35	0	-	43,500	0	-	3,625	0	–100.00%	0	–100.00%
Epcos	EPC	7,690	117.05%	83,383	8,606,050	125.72%	94,290,590	292,965	7.57%	5,588,419	36,919	160.36%	41,463,280	179.68%
Fiat (ITA exec. type)	FIA5	1,632	–79.05%	69,320	8,382,500	–68.26%	353,417,450	874,928	–74.70%	25,671,513	28,364	50.58%	141,740,300	158.53%
Fortum	FOT	2,834	–88.38%	50,395	6,085,650	–84.72%	98,343,960	280,950	–72.13%	2,270,028	4,597	–77.97%	9,693,400	–71.59%
Fresenius Pr.	FRE3	1,822	-	2,134	12,968,250	-	14,875,750	668,336	-	742,511	1,699	-	11,956,750	-
Fresenius Medical Care	FME	12,005	–33.60%	140,024	114,994,666	–13.12%	1,232,868,047	4,319,121	18.84%	90,634,921	31,871	15.89%	276,125,123	51.00%
Gaz de France	GZF	1,217	-	25,042	3,581,600	-	73,580,400	102,065	-	4,495,479	10,993	-	31,573,400	-
Geberit	GEBN	3,207	-	17,900	28,091,227	-	147,467,129	962,498	-	7,658,784	11,056	-	91,003,308	-
General Electric	GEC	135	110.94%	845	362,000	94.83%	2,202,000	10,705	216.15%	28,773	254	–4.51%	696,200	–10.07%
Getronics	GTO	917	–70.13%	62,067	527,800	–81.04%	49,334,530	80,306	–73.08%	4,970,472	31,534	256.72%	23,193,420	148.58%
Hagemeyer	HMY	12,443	10.36%	159,331	5,047,520	83.74%	56,034,950	386,588	14.32%	8,895,326	104,151	592.63%	36,510,720	983.44%
Hannover Rückversicherung	HNR1	11,967	7.36%	110,790	37,746,800	24.64%	323,970,000	1,962,718	123.76%	13,161,797	24,989	86.46%	74,371,600	101.75%
Heineken	HNK	8,957	22.65%	33,504	31,008,000	58.30%	112,868,300	1,652,336	186.64%	6,166,302	22,505	161.44%	78,150,800	238.95%
Henkel	HEN3	13,935	10.33%	142,001	139,583,700	45.06%	1,292,945,350	4,540,756	157.67%	56,596,066	23,122	–10.46%	214,145,200	13.63%
Hochtief	HOT	3,981	-	22,132	17,968,900	-	95,053,045	1,892,122	-	9,713,809	12,140	-	51,816,360	-
HypoVereinsbank	HVM	2,618	–96.62%	113,215	8,382,900	–95.27%	291,957,000	778,067	–91.07%	25,299,688	72,566	–65.32%	158,054,900	–62.68%
Hypo Real Estate Holding	HRX	6,821	239.52%	101,589	30,980,100	317.50%	498,380,200	1,084,033	4.40%	29,347,946	23,547	461.71%	111,669,800	650.09%
IBM	IBM	39	–82.35%	294	274,800	–80.98%	2,011,600	3,142	–88.28%	79,805	88	–79.68%	572,600	–80.95%
Infineon Technologies	IFX	419,930	19.86%	3,785,536	380,255,940	39.45%	3,301,096,120	35,234,608	182.98%	228,515,964	1,846,354	27.58%	1,512,018,900	26.85%
Intel	INL	225	35.54%	3,467	381,700	4.58%	5,769,500	11,250	43.31%	209,793	693	44.68%	1,035,550	–2.46%
KarstadtQuelle	KAR	25,192	–33.92%	335,873	45,559,150	16.93%	602,944,686	3,161,258	9.45%	57,218,984	112,009	–45.14%	164,114,800	–2.02%
KPN	KPN	50,506	242.95%	729,205	48,431,550	335.81%	658,789,941	2,947,549	318.26%	39,257,925	343,290	50.63%	300,478,831	85.34%
Kühne & Nagel International N	KNIN	408	-	408	1,099,512	-	1,099,512	26,567	-	26,567	400	-	1,077,335	-
Lanxess	LXS	10,039	-	53,067	34,003,500	-	167,137,700	1,481,867	-	8,462,374	22,356	-	69,737,100	-
Linde	LIN	28,187	21.66%	440,758	198,045,758	42.44%	2,908,446,109	4,414,863	1.19%	190,106,268	60,355	23.44%	381,859,053	36.91%
Logitech	LOGN	11,686	-	74,393	18,204,316	-	206,372,571	798,064	-	10,039,675	29,291	-	49,534,667	-
Lufthansa	LHA	130,953	–37.01%	2,168,020	205,903,200	–10.37%	2,761,345,275	9,396,957	19.07%	369,673,784	473,782	–19.38%	628,496,550	–1.17%
MAN	MAN	120,821	293.13%	729,373	763,624,300	503.14%	3,699,649,600	20,313,827	231.98%	609,731,270	145,613	66.90%	837,979,400	154.31%
Mediaset (ITA exec. type)	MDS5	372	–71.16%	7,193	3,239,000	–74.87%	72,816,600	56,635	–90.26%	1,766,923	253	–81.05%	2,245,600	–83.20%
Merck	MRK	10,120	1,028.21%	86,007	77,460,600	1,184.43%	653,583,200	2,834,912	566.40%	28,125,684	16,815	967.62%	123,053,600	1,058.02%
Metro	MEO	71,727	137.72%	503,912	322,219,900	160.62%	2,186,744,000	9,221,051	155.72%	88,807,567	130,159	3.45%	554,914,700	13.18%
Microsoft	MSF	10	–79.17%	684	21,000	–79.49%	1,327,700	250	–87.68%	28,814	95	–61.38%	151,500	–73.08%
MLP	MLP	37,797	279.26%	117,897	58,892,603	297.19%	192,975,026	4,697,907	87.39%	14,412,249	52,057	38.61%	84,208,173	52.95%
Mobilcom	MOB	4,200	2,700.00%	17,314	7,230,000	2,459.29%	31,038,100	457,200	2,168.98%	1,965,648	7,003	–3.86%	11,918,700	–8.13%
Neste Oil Corporation	NEF	17,834	581.21%	60,105	43,894,500	509.27%	155,269,500	2,250,913	689.13%	8,450,856	23,076	859.10%	57,666,700	778.56%
Numico	NUT	6,310	205.13%	45,422	22,145,000	200.75%	159,928,600	763,251	129.66%	10,783,451	61,100	14.89%	164,812,000	49.19%
Oracle	ORC	0	–100.00%	29	0	–100.00%	30,350	0	–100.00%	706	0	–100.00%	0	–100.00%
Pemod Ricard	PER	611	-	931	10,312,000	-	15,072,000	85,368	-	168,008	537	-	9,054,000	-
Peugeot	PEU	8,121	368.88%	38,644	35,857,700	296.27%	182,577,750	1,685,294	174.05%	7,592,349	15,328	420.12%	70,307,150	372.59%
Pinault-Printemps	PPX	1,444	183.14%	14,254	15,040,000	237.79%	156,324,650	1,310,242	494.04%	16,406,365	5,070	128.89%	50,053,200	169.77%
P&O Nedlloyd	NEL	0	-	0	0	-	0	0	-	0	1	–99.55%	7,000	–99.41%
Phonak N	PHBN	2,788	-	2,788	6,283,761	-	6,283,761	259,054	-	259,054	2,738	-	6,162,797	-
Porsche	POR3	18,550	–48.65%	206,744	144,342,600	–35.16%	1,476,219,901	4,499,711	–40.42%	50,748,421	50,669	–9.70%	359,653,500	9.61%
Publicis Groupe	PU4	0	-	1,000	0	-	3,200,000	0	-	183,000	0	-	0	-
Puma	PUM	25,760	32.89%	345,371	69,631,700	62.93%	935,644,800	2,154,428	–11.76%	57,064,042	154,715	200.39%	402,008,600	272.60%
Rodamco Europe	RCE	248	-	1,355	2,188,600	-	11,892,600	9,215	-	269,399	0	-	0	-
Qiagen	QIA	9,052	738.92%	71,545	10,138,550	776.47%	78,376,050	677,499	981.44%	5,175,254	22,946	104.47%	25,459,300	133.17%
Royal Dutch	ROY	81,128	–45.68%	831,985	210,711,050	–47.59%	2,198,426,525	5,094,743	–74.60%	90,974,307	638,908	–27.31%	1,582,108,850	–23.03%
Salzgitter	SZG	4,356	-	38,917	30,540,240	-	258,788,829	1,877,515	-	13,890,525	13,298	-	91,391,122	-
Sampo	SMPA	5,872	98.18%	64,572	9,651,350	156.43%	105,703,850	128,852	34.85%	2,728,936	6,866	–12.83%	11,114,950	5.40%
Sanofi-Aventis new	AVE	-	-	0	-	-	0	-	-	0	-	-	-	-
SBM Offshore	SBMO	1,417	372.33%	10,735	3,064,300	38.34%	55,302,600	209,148	229.47%	7,884,258	5,471	68.55%	10,780,950	–46.12%
Schering	SCH	5,828	–85.45%	827,589	51,293,419	–75.24%	5,684,927,779	1,194,564	–78.38%	895,097,992	58,462	–51.12%	400,051,900	–35.04%
Schneider Electric	SND	155	–61.73%	6,477	1,415,000	–46.80%	51,457,200	12,885	–91.61%	6,150,245	2,255	197.10%	19,142,000	276.14%
Sodexho Alliance	SJ7	350	–79.41%	13,753	1,433,000	–71.36%	48,812,500	133,520	–76.31%	5,516,742	6,683	–13.00%	24,652,100	19.60%
Solarworld	SWV	15,124	-	55,696	32,847,575	-	126,681,063	3,383,748	-	11,390,885	26,250	-	63,383,350	-
STMicroelectronics	SGM	13,179	1,374.16%	141,128	18,134,900	1,526.74%	184,795,400	678,546	881.10%	14,369,667	107,605	132.17%	138,429,100	110.27%
Stora Enso	ENUR	5,108	–86.45%	204,963	5,965,600	–86.11%	245,273,100	413,770	–73.94%	10,178,337	32,530	–31.54%	38,125,850	–26.34%
Sulzer	SUN	2,514	164.35%	24,203	15,436,006	331.91%	135,550,606	1,139,347	551.41%	7,528,039	8,121	98.41%	46,110,128	216.98%
Sun Microsystems	SSY	30	100.00%	220	10,200	88.89%	88,600	720	26.32%	4,660	70	–71.31%	31,000	–60.35%
T-Online	TOI	0	–100.00%	7,993	0	–100.00%	6,124,100	0	–100.00%	334,317	0	–100.00%	0	–100.00%
Telecom Italia RNC (ITA exec. type)	TQIR	396	171.23%	3,694	787,000	145.02%	7,614,600	17,541	5,907.19%	424,985	1,173	–70.75%	2,401,700	–77.45%
TeliaSonera	TLSN	208	22.35%	4,401	456,800	36.36%	10,412,600	4,400	–1.12%	337,505	302	–65.64%	666,960	–64.68%
TF1	FSE	6,310	2.92%	40,620	16,052,000	18.60%	103,671,500	709,756	91.59%	5,367,995	12,555	35.03%	31,280,000	46.82%
Thalès	CSF	124	–95.72%	13,099	421,600	–96.03%	46,711,200	8,070	–98.52%	2,748,042	7,200	–10.35%	26,655,800	–4.33%
Thomson	TNM	11,239	–3.78%	107,236	15,079,700	–26.88%	157,420,200	1,168,640	–42.24%	14,217,089	67,091	290.63%	105,278,200	229.90%
Thyssen Krupp	TKA	163,786	–24.74%	2,745,930	416,513,824	17.06%	6,097,964,155	32,614,407	150.00%	449,387,100	570,616	–0.62%	1,262,762,320	40.31%
Tieto Enator Corporation	TTEB	13,685	1,162.45%	52,255	30,360,000	934.95%	120,830,600	1,335,563	1,449.92%	5,213,459	15,113	806.06%	33,856,900	653.08%
Time Warner	AOL	24	–80.00%	729	29,600	–83.23%	995,350	1,028	–73.37%	38,903	169	–31.85%	218,600	–37.61%
TNT	TNT	1,395	–66.50%	53,741	4,053,600	–50.83%	153,798,700	257,155	-	6,752,115	22,601	326.35%	62,014,500	482.33%
TomTom	OEM	1,426	-	3,367	4,775,300	-	10,961,400	362,076	-	690,653	1,761	-	5,902,300	-
TUI	TUI	236,324	28.28%	3,160,159	377,399,000	13.34%	5,311,523,566	20,128,860	28.27%	343,732,997	835,973	123.42%	1,390,445,883	118.36%
Unaxis	UNAX	176,585	–73.38%	3,064,260	403,500,835	–39.88%	5,075,727,831	27,937,327	–7.00%	326,075,903	457,115	–47.71%	879,994,613	2.24%
UPM-Kymmene Corporation	RPL	10,811	–0.48%	229,540	19,931,950	10.01%	403,848,250	548,090	33.59%	15,508,663	61,608	30.50%	108,047,450	44.71%
Van der Moolen Holding	VMH	5,107	92.72%	62,952	2,935,640	191.52%	40,329,780	236,144	26.65%	6,896,523	30,131	100.46%	18,431,760	154.22%
Vedior	VED	2,160	10,700.00%	29,172	3,565,000	14,754.17%	44,852,550	112,215	6,134.17%	3,078,865	20,537	14,781.88%	30,904,600	18,219.26%
Veolia Environnement	VVD	3,040	151.45%	26,748	13,646,600	248.71%	112,361,500	416,770	78.78%	7,228,614	17,620	241.21%	73,715,000	378.43%
Versatel	VT3	0	-	0	0	-	0	0	-	0	0	-	0	-
Vinci	SQU	2,126	–6.05%	104,232	17,243,739	6.24%	786,623,208	1,538,935	115.52%	24,687,864	3,464	3.93%	27,773,510	17.33%
VNU	VNU	0	–100.00%	22,840	0	–100.00%	65,296,600	0	–100.00%	2,739,039	6,783	–78.28%	17,642,600	–77.81%
Volkswagen	VOW	181,822	–64.32%	2,210,871	1,157,769,200	–51.34%	11,946,374,906	37,160,521	–73.42%	1,199,256,961	386,248	–44.29%	2,098,698,400	–28.18%
Wolters Kluwer	WOS	2,950	158.32%	28,952	5,558,000	206.50%	52,027,600	503,550	243.37%	4,760,338	21,161	4.87%	37,169,500	28.68%
Options on Other Stocks – Total		**2,968,156**	**–18.97%**	**35,113,123**	**9,307,263,350**	**3.49%**	**103,556,650,953**	**411,596,208**	**–0.95%**	**9,325,298,869**	**9,980,406**	**9.21%**	**24,367,505,815**	**24.05%**
Stock Options – Total		**20,031,068**	**–12.44%**	**212,740,132**	**55,138,851,586**	**–0.07%**	**585,826,142,754**	**2,197,923,260**	**2.95%**	**40,839,962,029**	**68,780,792**	**15.17%**	**168,399,903,052**	**26.35%**

Stock Options (by Countries)		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Dutch stock options		769,241	4.37%	8,080,311	1,518,586,270	–0.05%	16,415,788,687	52,307,165	–15.27%	978,687,184	4,271,429	6.16%	8,034,678,825	4.14%
French stock options		401,169	–5.57%	5,064,195	1,723,641,128	–11.58%	22,194,409,839	64,928,909	–2.33%	1,222,079,768	1,518,898	43.29%	5,817,991,479	37.13%
German stock options		13,170,228	–11.99%	140,713,487	39,083,421,196	3.88%	406,034,959,070	1,590,421,509	7.62%	30,297,955,717	42,555,356	14.85%	112,051,634,837	29.32%
Italian stock options		66,063	–10.36%	779,550	334,638,575	–7.37%	3,784,459,695	13,391,188	–6.30%	169,216,749	284,482	27.19%	1,273,426,655	31.40%
Scandinavian stock options		1,265,170	2.88%	12,572,319	2,027,202,917	21.03%	20,142,209,164	102,578,628	60.78%	1,179,463,354	4,030,846	–0.93%	6,247,638,021	9.65%
Swiss stock options		4,358,723	–19.97%	45,522,908	10,450,262,300	–13.25%	117,240,029,049	374,268,441	–17.06%	6,992,108,080	16,118,276	18.90%	34,971,603,985	22.18%
U.S. stock options		474	–47.10%	7,362	1,099,200	–59.38%	14,287,250	27,420	–54.77%	451,176	1,505	–48.37%	2,929,250	–60.94%

Single Stock Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Futures on DJ EURO STOXX 50® Index Components – Total		**561,115**	**-**	**22,441,913**	**1,202,077,326**	**-**	**118,311,092,902**	**0**	**-**	**0**	**751,213**	**-**	**1,677,773,157**	**-**
Futures on Other Stocks – Total		**123,958**	**-**	**5,908,133**	**461,264,219**	**-**	**25,537,225,180**	**0**		**0**	**122,490**	**-**	**434,414,603**	**-**
Futures on SMI® Components – Total		**31,369**	**-**	**3,970,908**	**52,666,752**	**-**	**9,301,872,209**	**0**	**-**	**0**	**44,822**	**-**	**79,478,965**	**-**
Single Stock Futures – Total		**716,442**	**-**	**32,320,954**	**1,716,008,296**	**-**	**153,150,190,291**	**0**	**-**	**0**	**918,525**	**-**	**2,191,666,725**	**-**
Equity Derivatives – Total		**20,747,510**	**–9.31%**	**245,061,086**	**56,854,859,883**	**3.04%**	**738,976,333,046**	**2,197,923,260**	**2.95%**	**40,839,962,029**	**69,699,317**	**16.71%**	**170,591,569,777**	**28.00%**

Volatility Index Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		September 2006	Change YoY	2006	September 2006	Change YoY	2006	September 2006	Change YoY	2006	09/29/2006	Change YoY	09/29/2006	Change YoY
Volatility Index Futures														
VDAX-NEW® Futures	FVDX	49	63.33%	776	893,830	86.20%	13,987,150	-	-	-	19	–13.64%	340,600	–6.45%
VSMI® Futures	FVSM	2	-	171	31,400	-	2,652,200	-	-	-	0	-	0	-
VSTOXX® Futures	FVSX	17	–66.00%	925	303,450	–60.00%	15,720,060	-	-	-	17	–34.62%	294,100	–22.79%
Volatility Index Futures – Total		**68**	**–15.00%**	**1,872**	**1,228,680**	**–0.80%**	**32,359,410**	**0**	**-**	**0**	**36**	**–25.00%**	**634,700**	**–14.81%**
Volatility Derivatives – Total		**68**	**–15.00%**	**1,872**	**1,228,680**	**–0.80%**	**32,359,410**	**0**	**-**	**0**	**36**	**–25.00%**	**634,700**	**–14.81%**
Eurex Total		**133,858,842**	**14.24%**	**1,172,128,704**	**9,920,179,560,343**	**16.65%**	**80,975,005,092,726**	**17,717,064,232**	**27.58%**	**182,559,845,267**	**114,546,573**	**22.13%**	**2,211,290,586,437**	**40.71%**