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Newsletter 91/July 2006

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Newsletter 91/July 2006

Eurex to Offer Options on Spanish and Swedish Stocks for the First Time

On November 20, 2006, Eurex will launch six new options on Spanish stocks, together with two options on Swedish issues. The launch represents a further enlargement of the broad range of derivatives, offered by Eurex on European single shares: On aggregate, options on roughly 180 issues from eleven different countries will then be tradable. Meanwhile, with the new Spanish stock options, Eurex covers more than 99 percent of the overall market capitalization in the European benchmark index Dow Jones EURO STOXX 50®.

Hence, Eurex completes its offer of derivatives on component issues of this prime European benchmark index: With single stock futures having already been offered on all 50 component issues since November 2005, equity options will then also become available for the entire index universe (except for Allied Irish). In addition, Eurex market participants can also trade futures and options on the Dow Jones EURO STOXX 50® Index itself.

Attractive Contract Design: Additional Contract Months for the Spanish Segment

With the launch of six equity options, Eurex starts offering options on Spanish issues. Initially, options contracts on the shares of Telefonica, Iberdrola, Endesa, Repsol, Banco Santander and BBVA will be available for trading. The new Spanish equity options will be provided with additional contract months: Following the principle of "best of both worlds", Eurex has taken the standard contract months for stock options with lifetimes of up to 60 months, combining them with the expiration dates established on the Spanish MEFF. While during the first 30 months, the standard expiration cycle for Spanish equity options is exclusively every three calendar months, Eurex offers contract months for each of the three nearest calendar months and, after only twelve months, on a half-yearly basis. As a result of the combination of both expiration cycles, market participants will be able to choose among 15 different contract months; this is three more than with Eurex standard options and two more compared to the Spanish standard. Market Makers will be permanently quoting prices in the new instruments, providing liquidity at all times and with sufficient size.

Equity Options on the Two Largest OMX Stockholm 30 Component Issues

With options on Ericsson and Nordea Bank, Eurex will launch derivatives on the two biggest Swedish heavyweights in the OMX Stockholm 30 universe of the Stockholm Stock Exchange/OMX. In future, market participants will therefore be able to trade a total of eleven different Nordic equity options on Eurex.

Eurex will offer the Ericsson option with a contract size of 500 shares – rather than 100 shares as on the stock's home market – taking account of the low-priced underlying. The two new

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stock options are also different from their OMX counterparts in terms of expiration, as they will be subject to the Eurex standard dates. The new Swedish equity options of Eurex will be listed in euro.

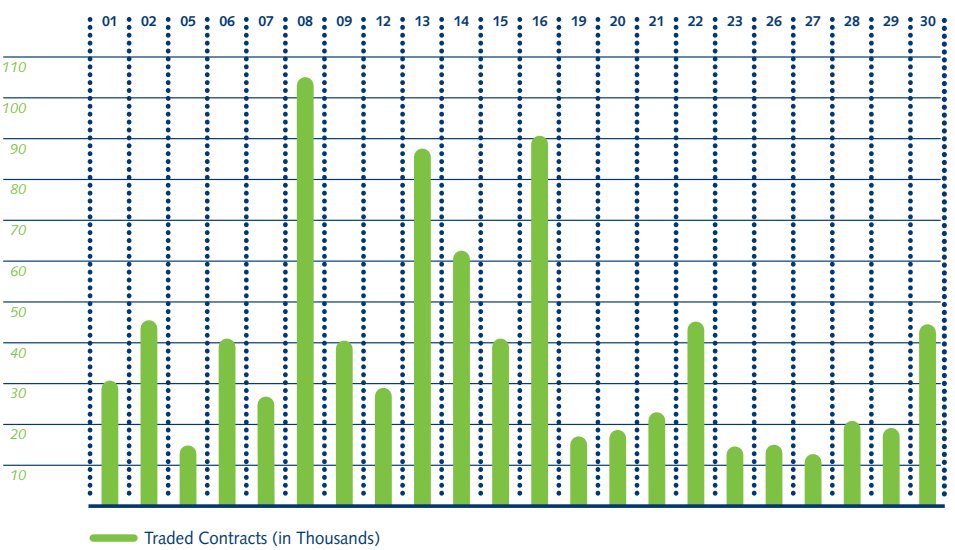
For any further information, please feel free to contact Tobias Ehinger on T +49-69-211-147 84, e-mail: Tobias.Ehinger@eurexchange.com.

Active Use of Extended Trading Hours

Market participants have responded strongly to the additional morning trading hour for equity index futures: In the first month following introduction, more than half of Eurex's participants already used the extended trading schedule quite intensely, with a maximum turnover of more than 100,000 contracts traded between 08:00 and 09:00 CET, on a single day.

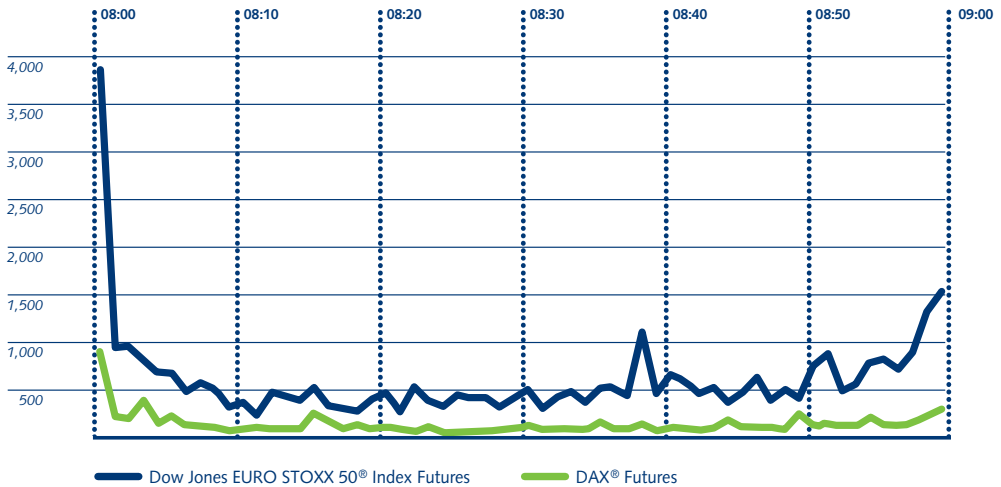
Since June 1, 2006, trading in EUR-denominated equity index futures has commenced one hour earlier, that is at 08:00 instead of previously 09:00 CET. About 200 Eurex participants used the additional trading hour in June, turning over roughly 850,000 contracts. This corresponds to a daily average volume of 38,000 contracts.

Turnover During the First Hour of Trading – June 2006



The earlier start of trading in equity index futures serves many market participants as an indicator for the opening of European cash markets one hour later, at 09:00 CET. It also allows them to react to events with macroeconomic significance at an early stage.

Distribution of Turnover Over the First Trading Hour for Futures on the Benchmark Indexes DAX® and Dow Jones EURO STOXX 50® (Average Traded Contracts per Minute)



The new, extended trading schedule is valid for futures on the following equity indexes: DAX®, MDAX®, TecDAX®, Dow Jones STOXX 50®, Dow Jones EURO STOXX 50®, Dow Jones EURO STOXX® Sector, Dow Jones STOXX® 600, Dow Jones STOXX® 600 Sector, Dow Jones STOXX® Mid 200, Dow Jones Global Titans 50SM, Dow Jones Italy Titans 30SM and OMXH25.

For a detailed overview of trading hours, please check the Eurex website at **www.eurexchange.com > Trading Information > Trading Hours**; for any further information, please feel free to contact Tobias Ehinger on T +49-69-211-147 84, e-mail: Tobias.Ehinger@eurexchange.com.

New Options on Mid Cap Indexes MDAX® and SMIM®

On July 24, 2006, Eurex will launch options contracts on the German and Swiss MDAX® and SMIM® mid cap indexes, thus consistently continuing its successful strategy in the mid cap segment.

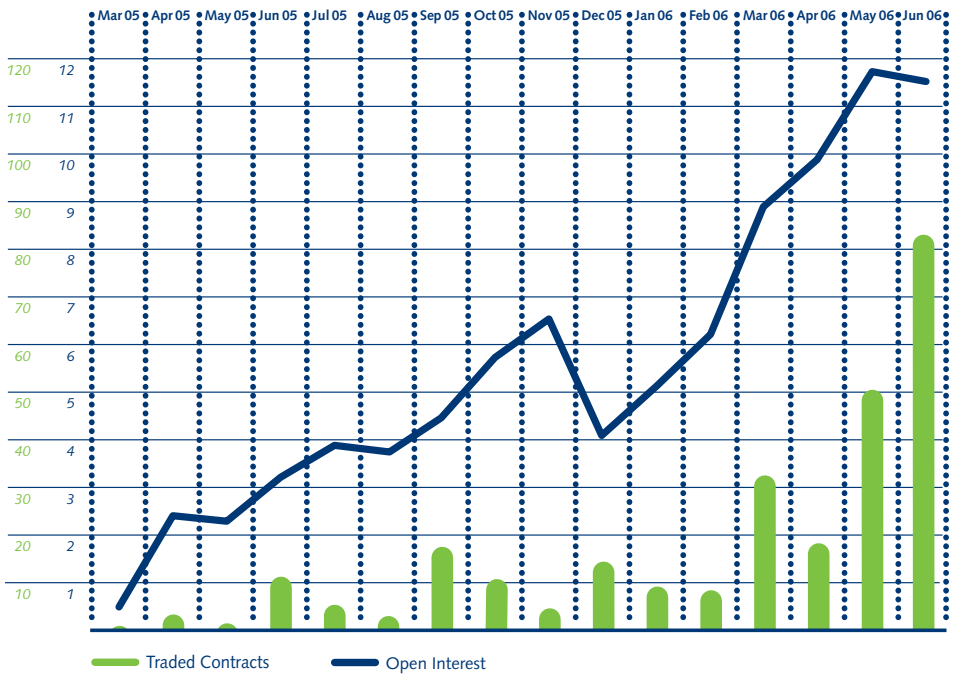
MDAX® and SMIM® have so far been the only indexes on which futures contracts have been tradable at Eurex, but no options yet. Meanwhile, liquidity in the futures contracts on these indexes has steadily risen ever since their introduction back in 2005, evidencing the strong interest of market participants in this product segment. It is therefore the right time now to offer a complete product range here.

High Trading Volumes and Tightening Spreads in the Mid Cap Segment

While back in December 2005 for instance, a daily average volume of 675 MDAX® Futures had been traded, daily volume almost increased sixfold in the current year to June, exceeding 3,900 contracts; open interest rose to roughly 12,000 contracts by the end of June. Appropriately enough, the MDAX® Futures contract obtained permission from the U.S. regulatory agency CFTC in March 2006, exactly one year after its launch, allowing it to be traded overseas as well. This has led to an increased number of participants using this contract. Meanwhile, the SMIM® Futures contract has also developed positively: Most recently, daily average volume reached 250 contracts, with open interest standing at 800 contracts.

Apart from futures and options on the German mid cap indexes MDAX® and TecDAX®, as well as on the Swiss counterpart SMIM®, a growing number of derivatives on single stocks from these universes is also available. In addition, Eurex provides for a European mid cap alternative, offering futures and options on the Dow Jones STOXX® Mid 200 Index.

MDAX® Futures: Traded Contracts and Open Interest (in Thousands)



Contract Specifications: MDAX® and SMIM® Options

In terms of size, both contracts have been designed along the same lines as the relevant existing futures contracts (that is EUR 5 and CHF 10 per MDAX® and SMIM® index point, respectively). The new options contracts will be available with lifetimes of up to 24 months, with Regular Market Makers providing quotes upon request.

MDAX® and SMIM® Options: Contract Specifications

Contract Standard	MDAX® (performance index)	SMIM® (price index)
Contract Value	EUR 5 per MDAX® index point	CHF 10 per SMIM® index point
Settlement	Cash settlement	Cash settlement
Minimum Price Change	0.1 index points, equivalent to a value of EUR 0.50	0.1 index points, equivalent to a value of CHF 1
Contract Months	Up to 24 months	Up to 24 months
Last Trading Day	The third Friday of each contract month	The day preceding the third Friday
OTC Block Trades	250 contracts	250 contracts

For detailed contract specifications and vendor product codes, please refer to the Eurex website at **www.eurexchange.com**; for any further information, please feel free to contact Ralf Huesmann on T +49-69-211-154 43, e-mail: Ralf.Huesmann@eurexchange.com.

Eurex to Expand Direct Membership to U.S.-Registered CTAs, CPOs and Other Eligible Firms

U.S.-registered CTAs, CPOs and firms that are exempt from such registration (pursuant to Commission Rule 4.13 or 4.14) can now become direct exchange members of Eurex Deutschland (Eurex).

Direct membership is allowed by an amendment of the no-action letter to Eurex (Commodity Futures Trading Commission (CFTC) Staff letter No 99-48, August 10, 1999) from the CFTC, issued April 21, 2006. Amendment can be read at **http://www.cftc.gov/files/tm/letters/06letters/tm06-08.pdf**.

The CFTC's amendment of the no-action relief permits U.S.-based CTAs, CPOs and other eligible firms to become exchange members of Eurex, provided that:

- The CTA, CPO or other eligible firm enters orders either for its own accounts, or for those pools they operate or customer accounts (or pools) where it has discretionary authority;
- The orders are submitted via a Eurex terminal operated pursuant to the no-action relief and is located in the U.S.; and
- An FCM or Rule 30.10 firm (firm that acts in the capacity of an FCM) functions as a clearing firm for all such orders.

For more information on direct Eurex membership, please contact Matthew Haraburda at T +1-312-544-1100 or Rachna Mathur at T +1-212-918-4828.

Intensive Course: Capital Market Products and Portfolio Management

The Training Center of Eurex and Deutsche Börse AG will again offer its intensive course on Capital Market Products and Portfolio Management this year, in close cooperation with ebs FINANZAKADEMIE. Starting on September 7, 2006, this course of studies targets investment and customer advisors as well as portfolio and asset managers.

The two-level intensive course will impart broad-based knowledge, ranging from an overview of cash and derivative products such as futures, options, investment and leveraged instruments, to various analytical methods, the use of derivatives in portfolio management, and option strategies. Behavioral Finance and various advisory concepts and tax aspects perfectly complement the comprehensive range of contents. The intensive course will be held on the premises of Neue Börse in Frankfurt-Hausen; it will last for a total of 13 and 18 days for Level I and Level II, respectively.

Those interested should not wait with their decision for too much longer: Bookings have already reached a level of more than 70 percent, attesting to the great interest in the intensive course, which will be held only for the second time this year.

Detailed information on the intensive course, alongside an overview of the entire study program, is available from the Eurex website at **www.eurexchange.com > Direct Links > Trainingscenter**. In case of questions, please feel also free to contact Brigitte Steden on T +49-69-211-17474, e-mail: trainingscenter@eurexchange.com.

The Eurex® System – Part 3: Market Supervision
To Trust is Good – To Control Even Better

While the first two parts of this series examined the Eurex® system from a technical perspective, the present article is dedicated to introducing the operational side – and with it, Market Supervision. As a key interface between Eurex and the exchange's global customers, this division sees to it that all trading and clearing activities run smoothly within the Eurex® system. Market Supervision's entire operations are geared towards permanently winning the trust of market participants – and it does so successfully.

Most of the time, all processes within the Eurex® system run perfectly smoothly. This could give rise to the impression that electronic trading systems virtually operate by themselves. Reality is quite different however, especially if – as with Eurex – there is a very strong focus on customer service, security, and permanent availability. To be able to guarantee the satisfaction of these demands, Market Supervision has defined for itself two major areas of responsibility: In addition to the trading, clearing and settlement processes to be executed, direct customer service always plays a major role.

Monitoring the Market to Ensure its Integrity

In addition to opening and closing the market in the morning and at the end of a trading day, respectively, as well as managing the individual trading phases, another central task of Market Supervision is to monitor the market's integrity. This is designed to ensure that market participants can rely on tradable prices at Eurex to be consistent with current market conditions, and to ascertain that all participants are given an equal chance of trading at these prices. Measures to monitor market integrity include the manual work-through of certain safety nets established for the Eurex® system. If prices move outside a predefined volatility range for instance, the Eurex® system will automatically interrupt trading for a short period of time. This volatility interruption helps Market Supervision to ensure that all market participants are aware of the price movement, and are able to modify their orders accordingly.

Mistrade Handling: Shielding Participants from Losses

Erroneous entries of market participants can lead to trades which may become extremely painful for their customers – just think of the unfortunate mistake made by an employee of the broker firm Mizuho Securities Co. at the end of last year, when entering an order on the Tokyo Stock Exchange. Instead of placing a sell order for one single share of the employment agency J-Com Co. at the price of 610,000 yen, as instructed, the trader sold 610,000 shares at the price of just one yen. Due to system issues, it had neither been possible to modify the erroneous entry nor to remove it. The damage caused amounted to more than EUR 200 million. With Eurex, this is different: Within 30 minutes following such an incident, the trading participant concerned can submit a mistrade application. The conditions for a mistrade are very precisely defined, with Market Supervision dealing with 70 to 90 of such applications every month. Where participants want to apply for a trade to be treated as a mistrade after the stipulated period of time has elapsed, Eurex can only try to persuade the relevant counterparty to agree to a voluntary adjustment of the trade.

Trading On-Behalf: When Market Participants Are Unable to Trade by Themselves

If a market participant has lost connection with the trading system due to own technical problems, but still has positions in the market, this poses a considerable threat. Market Supervision defuses this

situation by instructing one of its staff members to log onto the system, in order to delete, enter or modify orders on behalf of the customer. Accordingly, this important service is referred to as "Trading on-behalf"; it is taken advantage of between 150 and 300 times every month.

Risk Management for Participants

Many processes in Market Supervision affect risk management. One of the bestknown of these processes is the calculation of settlement prices, which serve as the basis for margin calculations affecting Eurex users. About 80,000 settlement prices are calculated every day; series for which positions exist, but no prices or quotes, are determined through extrapolation using other series of the same product. Another important process refers to the intraday calculation of margins. If the related overnight margin is no longer sufficient – due to short-term market fluctuations or as a result of entering positions – margin calls will be issued, which must be satisfied within 30 minutes. About 80 business operations are analyzed per day, each of which may trigger an intraday margin call. In times of high volatility, this number may easily be twice as high.

Collateral Management: Handling Collateral Worth EUR 25 billion

The management of collateral which customers deposit with Eurex is just as relevant. On aggregate, collateral worth roughly EUR 25 billion is currently placed with Eurex Clearing AG, though of which only about five percent in cash. Deliveries and withdrawals are subject to explicit release and need to be monitored. Since the successful introduction of an extended trading schedule, market participants have been able to put up margin not only in euro and Swiss franc as before, but also in U.S. dollar – a valuable service which, however, also requires maintenance of an additional infrastructure.

Well-Maintained Master Data: The Key to Smooth, Trouble-Free Settlement

The importance of master data is often completely underestimated. Yet in this context, extreme accuracy is required; otherwise the trading workflow might quickly get disrupted: If for instance, the trading calendar for a new product is maintained incorrectly, trading on affected days will simply not be possible. Or, where a non-clearing participant announces a change of clearing member, with the new clearing member being activated at the wrong time, then every single trade must be reprocessed afterwards, margin payments corrected and positions revalued. As this segment of Market Supervision is highly sensitive, it is also subject to the principle of dual control. The flexibility in the Eurex® trading system becomes feasible only through the complexity of the master data; naturally, the effort involved when adding a new Eurex product is rather high.

The Eurex Helpdesk: Competent Answers for Almost Any Question

The Helpdesk is the foundation of the Eurex customer service within the scope of business operations. All staff members of this unit are permanently trained, in order to be able to answer the diverse questions from customers at any time. Training-on-the-job and job rotation programs also form an integral part of this division. With roughly 30,000 phone calls from more than 15 countries every month, this is quite an important factor to ensure that the customer service is properly delivered to participants: professional, fast, reliable and always available – just as the Eurex® system itself.

Your Contacts at Market Supervision:

Functional Helpdesk Eurex Trading T +49-69-211-1 12 10
Functional Helpdesk Eurex Clearing T +49-69-211-1 12 50

International Academic Studies Once Again Prove the Relative Advantages of Eurex Futures in Alternative Investment Strategies

The Center for International Securities and Derivatives Markets (CISDM), a think-tank based in Massachusetts, USA, recently conducted two surveys focusing on the relative advantages of Eurex futures in common hedge fund strategies and managed futures/CTA schemes.

Both reports published are based on surveys conducted in 2003. They analyze the performance of futures-based investments over a period of close to 15 years.

Eurex Derivative Products in Alternative Investments – The Case for Managed Futures
This study explores the potential benefits of incorporating Eurex futures contracts in managed futures concepts. In a previous report it was shown that incorporating Eurex futures contracts in trend-following programs would have improved the performance of CTAs employing those trading techniques over the period 1992–2002, compared to those using traditional instruments. The most recent report – covering the period 1992–2005 – demonstrates that Eurex futures contracts continue to provide the remarkable benefits illustrated in the previous report. Results also show that these strategies would have improved returns and lowered volatility for an investor holding a typical stock/bond portfolio. Although global equity indexes are highly correlated the returns from momentum strategies employed in these markets are surprisingly different. In particular, a 40 percent allocation to Eurex futures contracts would have resulted in similar volatility levels as an equity portfolio with a 200 basis point increase in annualized returns.

Eurex Derivative Products in Alternative Investments – The Case for Hedge Funds
This study provides an analysis on the potential benefits of incorporating Eurex futures contracts in portable alpha programs. In a previous report it was shown that Eurex futures contracts could be used to replicate hedge fund strategies. In this article, CISDM examines the benefits of portable alpha programs using equity index futures contracts as an overlay. Specifically, CISDM examined the performance of these programs using convertible arbitrage, distressed securities, emerging markets, equity long/short, equity market neutral, event driven, merger arbitrage, global macro and managed futures strategies. The analysis was conducted for the period 1992–2005 (using the DAX® Index) and 1998–2005 (using the Dow Jones EURO STOXX 50® Index), respectively. CISDM finds that in most cases portfolio performance is enhanced by adding a futures strategy to a core portfolio. A broad based hedge fund portfolio combined with DAX® Futures would yield an annualized return of 11.66 percent, more than 300 basis points higher than the return on the DAX® Index of 8.54 percent. A broadly-diversified hedge fund portfolio combined with Dow Jones EURO STOXX 50® Index Futures would yield an annualized return of 9.13 percent, almost 200 basis points higher than the return on the Dow Jones EURO STOXX 50® Index of 7.31 percent.

The CISDM reports, alongside further academic studies on Eurex derivatives, can be found on the Eurex website at **www.eurexchange.com > Investors > Institutional Investors > Academic Research**. More detailed information is also available from Stefan Engels, on T +49-69-211-15600, e-mail: Stefan.Engels@eurexchange.com.

Dear Xpand Reader,
the next edition of Xpand will be published in September as a double edition for the months of August and September, and will contain the Key Figures for July and August.

EVENTS

Events and Conferences from July to September

	Location	Date
Fund Forum International	The Grimaldi Forum, Monte Carlo, Monaco	July 04–07
GAIM 2006	Palais des Festivals, Cannes, France	July 10–13
Hedge Funds World Asia 2006	Hong Kong Convention Centre, Hong Kong	September 11–14
Hedge Fund Summit	Hotel Principe di Savoia, Milan, Italy	September 14–15
Futures Investment International Forum Shanghai 2006	Shanghai, China	September 16–17
FOW's Focus on India	The Hilton Towers, Mumbai, India	September 19–21
Hedge Pensions Club	Hotel Bayerischer Hof, Munich, Germany	September 28
Euro Hedge Forum	Royal Lancaster Hotel, London, Great Britain	September 26–27

NEW MEMBERS

New Members June

Name	Clearing Type	Country
ADG Financial Products LLP	NCM	Great Britain
ADG Market Making LLP	NCM	Great Britain
Blue Gate Properties Ltd.	NCM	Gibraltar
BT Trading GmbH	NCM	Germany
Crimson Planet Limited	NCM	Gibraltar
Total number of Eurex Participants: 391		

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Trainingscenter Derivatives Market July/August

	Course	July	August
Special Courses	Preparatory Course Eurex Complete Exam	**10** London **12** Paris	**07** London
	Preparatory Course Eurex Partial Exam	**10** London **12** Paris	**07** London
System Training Courses	Eurex System Training Trading	**07** Paris **28** London	
	Eurex System Training Clearing	**06** Paris **13** London	
	Eurex System Training Security	**20** London	
	Technical Member Training – Xetra®/Eurex®	**14** London **18** Chicago	
	Eurex Technical Training, Advanced Stage	**21** London **21** Chicago	
	CCP Seminar	**07** London	
	Eurex Repo System Training CHF Repo Markt	**11** Zurich	**29** Zurich
Examinations / Tests	Eurex Complete Exam	**04** Helsinki **18** London **25** Paris	**01** Chicago **15** London
	Eurex Partial Exam	**04** Helsinki **18** London **25** Paris	**01** Chicago **15** London
	Eurex Clearer Test	**04** Helsinki **18** London **25** Paris	**01** Chicago **15** London

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

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

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Neue Börsenstraße 1
60487 Frankfurt / Main
Germany

Eurex Zürich AG
Selnaustrasse 30
8021 Zurich
Switzerland

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Status as of June 30, 2006

Eurex Trading Volumes in first Six Months of 2006 increase 29 Percent on 2005 to 824 Million Contracts

- **Second strongest trading month on Eurex with 153 million contracts in June**
- **Dow Jones EURO STOXX 50® Index Futures overtake Euro-Bund Futures as most heavily traded contracts at Eurex**
- **Equity-based derivatives up 67 percent year-on-year**

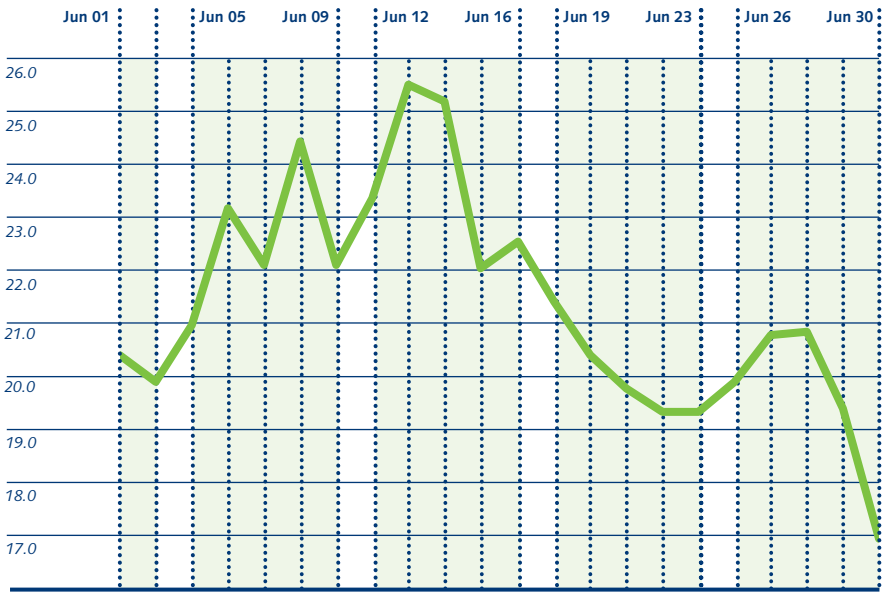
Eurex, the world's leading derivatives exchange, looks back on June as the second strongest trading month ever. A total of 153 million contracts were traded at Eurex in June, an increase of 22 percent on the previous year (June 2005: 126 million contracts) and the heaviest trading month after the record month of May 2006 (174 million contracts). Trading volumes in the first six months of the year have reached 824 million contracts, an increase of 29 percent on the same period in 2005. Average daily trading volume at Eurex currently stands at approximately seven million contracts.

In June, the equity-based derivatives segment was the strongest segment at Eurex, with 86 million contracts traded, an increase of 67 percent on the previous year. Of these, a record 60.4 million contracts were based on equity index derivatives and a further 25.6 million on equity derivatives (equity options and single stock futures). For the first time, the Dow Jones EURO STOXX 50® Index Futures contract was the most heavily traded product at Eurex with 29.8 million contracts, an increase of 110 percent on the previous year. New monthly volume records were also set in the Dow Jones EURO STOXX 50® Index Options (16.5 million contracts, up 120 percent on the previous year) and the futures on the German benchmark index DAX® (4.7 million contracts, up 60 percent on June 2005).

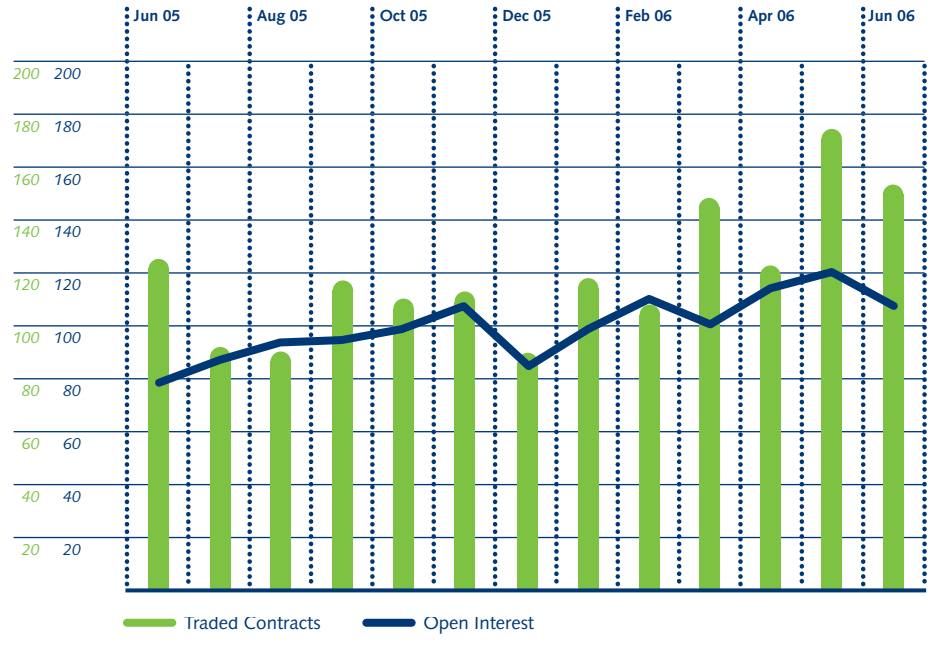
A total of 67.1 million contracts were traded in the interest rate derivatives segment, compared to 74.4 million contracts in June 2005. Approximately 29.2 million contracts were traded in the Euro-Bund Futures, 16.2 million contracts were traded in the Euro-Bobl Futures, and 15.1 million contracts were traded in the Euro-Schatz Futures.

Approximately EUR 12.9 billion (single counting) was traded in June on the electronic trading platform Eurex Bonds, which rounds out Eurex's interst rate product range. This represents an increase of eight percent on the previous month (May 2006: EUR 11.95 billion).

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



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



Eurex Monthly Statistics June 2006

Interest Rate Derivatives

Money Market Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Money Market Futures														
Three-Month EURIBOR Futures	FEU3	86,920	27.62%	359,146	84,018,423,500	25.99%	347,949,037,300	-	-	-	42,043	24.71%	40,531,971,250	22.74%
Money Market Futures – Total		**86,920**	**27.62%**	**359,146**	**84,018,423,500**	**25.99%**	**347,949,037,300**	**0**	**-**	**0**	**42,043**	**24.71%**	**40,531,971,250**	**22.74%**

Fixed Income Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Options on Fixed Income Futures														
Options on Euro-Bobl Futures	OGBM	1,189,269	37.68%	8,332,970	130,036,000,000	31,18%	920,683,000,000	-	-	-	641,980	121.89%	70,048,851,250	111.71%
Options on Euro-Bund Futures	OGBL	3,783,457	–12.56%	23,237,028	437,555,000,000	–17,15%	2,727,877,000,000	-	-	-	1,195,745	1.26%	137,526,512,500	–4.01%
Options on Euro-Schatz Futures	OGBS	1,365,487	87.01%	7,588,782	142,184,000,000	82,51%	794,169,000,000	-	-	-	564,237	118.86%	58,729,780,100	113.59%
Options on Fixed Income Futures – Total		**6,338,213**	**7.04%**	**39,158,780**	**709,775,000,000**	**0.65%**	**4,442,729,000,000**	**0**	**-**	**0**	**2,401,962**	**39.00%**	**266,305,143,850**	**30.64%**
Fixed Income Futures														
CONF Futures	CONF	48,394	–17.30%	178,175	3,961,233,179	–21.56%	14,950,435,951	-	-	-	10,533	–36.05%	849,803,927	–39.72%
Euro-Bobl Futures	FGBM	16,209,279	–7.61%	92,706,405	1,776,520,000,000	–12.07%	10,262,520,000,000	-	-	-	1,037,499	24.92%	113,201,512,590	17.87%
Euro-Bund Futures	FGBL	29,155,055	–15.72%	173,296,105	3,381,150,000,000	–20.45%	20,413,940,000,000	-	-	-	1,465,403	16.81%	168,987,103,240	9.07%
Euro-Buxl® Futures	FGBX	155,870	-	687,392	14,854,239,260	-	68,325,167,720	-	-	-	29,148	-	2,755,651,920	-
Euro-Schatz Futures	FGBS	15,108,546	–6.71%	88,665,649	1,574,800,000,000	–8.99%	9,284,350,000,000	-	-	-	1,255,253	36.94%	130,533,751,055	33.16%
Fixed Income Futures – Total		**60,677,144**	**–11.28%**	**355,533,726**	**6,751,285,472,439**	**–15.68%**	**40,044,085,603,671**	**0**	**-**	**0**	**3,797,836**	**25.83%**	**416,327,822,732**	**18.81%**
Interest Rate Derivatives – Total		**67,102,277**	**–9.78%**	**395,051,652**	**7,545,078,895,939**	**–14.05%**	**44,834,763,640,971**	**0**	**-**	**0**	**6,241,841**	**30.58%**	**723,164,937,832**	**23.14%**

Equity Index Derivatives

Equity Index Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Blue Chip Index Options														
DAX® Options	ODAX	6,172,313	22.83%	31,859,038	168,958,842,250	50.18%	896,396,845,500	3,619,603,318	104.63%	15,159,612,040	6,812,749	34.92%	174.827,219,750	65.14%
DJ EURO STOXX 50® Index Options	OESX	16,599,121	120.51%	73,501,363	579,202,148,500	152.35%	2,651,071,026,000	17,987,441,540	141.96%	81,227,836,333	26,198,087	54.39%	872,243,599,500	75.99%
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	4,793	7.66%	43,950	152,056,000	24.50%	1,485,491,000	1,810,767	93.66%	35,500,427	25,988	307.46%	884,977,000	411.31%
DJ STOXX® 600 Index Options	O600	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX® Mid 200 Index Options	O2MI	6,767	-	24,372	378,074,000	-	1,349,896,000	15,318,260	-	41,744,940	12,670	-	663,309,000	-
OMXH25® Options	OFOX	110	266.67%	717	2,427,500	325.88%	16,113,000	48,000	700.00%	256,300	102	410.00%	2,523,000	600.83%
SMI® Options	OSMI	382,332	4.80%	1,952,328	17,878,786,973	26.67%	93,844,367,194	456,015,537	40.91%	2,259,681,590	880,402	65.35%	37,749,127,012	92.47%
TecDAX® Options	OTDX	2,675	–35.26%	21,818	17,364,050	–28.81%	145,669,200	1,083,273	6.15%	8,314,780	6,584	–40.19%	40,417,100	–33.55%
Blue Chip Index Options – Total		**23,168,111**	**79.23%**	**107,403,596**	**766,589,699,273**	**115.16%**	**3,644,309,617,894**	**22,081,320,695**	**131.74%**	**98,732,951,010**	**33,936,582**	**50.37%**	**1,086,411,172,362**	**74.85%**
DJ EURO STOXX® Sector Index Options														
DJ EURO STOXX® Automobiles & Parts Options	OESA	5,740	187.00%	32,134	68,600,000	243.00%	391,004,000	5,026,200	1,575.40%	12,777,560	6,100	–59.67%	73,100,000	–49.06%
DJ EURO STOXX® Banks Options	OESB	13,263	170.78%	39,834	243,717,750	235.58%	759,482,750	4,489,555	411.56%	12,014,650	18,962	–6.03%	320,719,750	10.62%
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	-	4,670	0	-	79,782,500	0	-	1,821,670	1,750	-	31,062,500	-
DJ EURO STOXX® Financial Services Options	OESF	0	-	2,000	0	-	38,000,000	0	-	1,990,000	2,000	-	38,000,000	-
DJ EURO STOXX® Food & Beverage Options	OESO	0	–100.00%	0	0	–100.00%	0	0	–100.00%	0	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	-	0	-
DJ EURO STOXX® Industrial Goods & Services Options	OESG	750	-	2,600	15,000,000	-	54,450,000	150,000	-	741,750	0	-	0	-
DJ EURO STOXX® Insurance Options	OESI	1,000	-	25,511	13,000,000	-	344,402,500	815,625	-	13,259,850	22,350	286.01%	292,500,000	418.66%
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	–85.24%	11,000,000	–83.69%
DJ EURO STOXX® Oil & Gas Options	OESE	3,000	–74.40%	43,261	61,500,000	–69.84%	930,754,500	2,110,000	-66.05%	28,708,835	6,850	16.10%	145,425,000	40.34%
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	10,065	331.97%	21,575	176,972,500	439.55%	381,860,000	6,284,500	241.73%	11,494,815	17,350	80.73%	279,375,000	98.56%
DJ EURO STOXX® Telecommunications Options	OEST	1,986	–87.36%	38,742	38,560,000	–88.51%	814,834,750	529,320	-–90.96%	18,593,545	7,713	–77.12%	159,616,500	–77.19%
DJ EURO STOXX® Travel & Leisure Options	OESV	0	-	3,252	0	-	23,076,500	0	-	447,610	0	-	0	-
DJ EURO STOXX® Utilities Options	OESU	10,747	406.46%	63,086	215,112,750	515.45%	1,298,636,500	2,889,615	456.30%	18,640,645	5,591	50.21%	112,162,000	90.91%
DJ EURO STOXX® Sector Index Options – Total		**46,551**	**2.93%**	**289,761**	**832,463,000**	**8.91%**	**5,317,998,500**	**22,294,815**	**34.19%**	**125,240,530**	**89,666**	**–11.45%**	**1,462,960,750**	**–6.59%**
DJ STOXX® 600 Sector Index Options														
DJ STOXX® 600 Automobiles & Parts Options	OSTA	600	-	2,100	7,500,000	-	26,250,000	378,500	-	938,500	600	-	7,500,000	-
DJ STOXX® 600 Banks Options	OSTB	1,240	–65.99%	7,704	27,036,250	–58.82%	174,485,250	1,079,100	29.74%	4,457,450	1,510	–66.44%	29,358,750	–63.54%
DJ STOXX® 600 Basic Resources Options	OSTS	11,378	-	60,856	253,831,500	-	1,429,641,500	6,419,890	-	38,941,540	6,519	-	149,594,000	-
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	450	-	2,600	8,100,000	-	48,500,000	351,250	-	1,392,250	0	-	0	-
DJ STOXX® 600 Food & Beverage Options	OSTO	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX® 600 Health Care Options	OSTH	2,500	1,215.79%	13,660	54,000,000	1,357.49%	303,060,000	586,250	1,528.47%	4,260,565	1,500	–85.29%	31,250,000	–82.89%
DJ STOXX® 600 Industrial Goods & Services Options	OSTG	5,470	-	14,520	65,845,000	-	180,825,000	1,363,700	-	3,636,300	2,750	-	32,875,000	-
DJ STOXX® 600 Insurance Options	OSTI	1,985	290.75%	4,495	21,891,250	353.61%	53,856,250	765,625	976.53%	1,471,275	2,165	326.18%	25,091,250	419.92%
DJ STOXX® 600 Media Options	OSTM	0	-	4,106	0	-	44,798,500	0	-	575,470	220	-	1,980,000	-
DJ STOXX® 600 Oil & Gas Options	OSTE	640	–97.22%	39,131	12,720,000	–96.82%	821,428,000	562,700	–95.11%	13,103,090	1,800	-	36,660,000	-
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	-	3,000	0	-	45,875,000	0	-	1,321,250	0	-	0	-
DJ STOXX® 600 Telecommunications Options	OSTT	3,000	56.49%	30,749	38,750,000	49.73%	423,608,250	911,250	302.11%	8,689,525	3,471	57.99%	47,808,000	61.95%
DJ STOXX® 600 Travel & Leisure Options	OSTV	0	-	5,041	0	-	39,307,500	0	-	404,940	0	-	0	-
DJ STOXX® 600 Utilities Options	OSTU	1,000	-	13,657	17,500,000	-	244,164,750	365,000	-	5,271,555	3,064	187.97%	51,896,000	248.39%
DJ STOXX® 600 Sector Index Options – Total		**28,263**	**–3.41%**	**203,279**	**507,174,000**	**1.50%**	**3,864,987,500**	**12,783,265**	**0.94%**	**85,502,060**	**23,599**	**27.82%**	**414,013,000**	**32.52%**

Equity Index Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Blue Chip Index Futures														
DAX® Futures	FDAX	4,725,344	59.35%	21,614,162	647,818,000,000	90.78%	3,096,814,000,000	-	-	-	202,304	18.56%	28,978,372,675	46.90%
DJ EURO STOXX 50® Index Futures	FESX	29,875,984	110.76%	108,364,090	1,047,410,000,000	134.17%	3,965,169,000,000	-	-	-	2,069,240	29.69%	75,783,954,180	48.51%
DJ Global Titans 50SM Index Futures	FGTI	1,452	2,035.29%	3,636	30,524,780	2,019.42%	79,566,210	-	-	-	562	1,552.94%	12,021,180	1,569.33%
DJ Italy Titans 30SM Index Futures	F1TA	473	–39.28%	4,282	17,100,890	–33.18%	160,370,570	-	-	-	26	–18.75%	963,560	–8.89%
DJ STOXX 50® Index Futures	FSTX	194,220	63.15%	518,004	6,330,097,452	76.06%	17,530,158,426	-	-	-	46,007	57.52%	1,555,956,740	74.78%
DJ STOXX® 600 Index Futures	F600	3,431	-	14,086	211,520,680	-	905,273,790	-	-	-	1,075	-	69,036,500	-
DJ STOXX® Mid 200 Index Futures	F2MI	10,309	-	19,738	562,937,104	-	1,109,662,734	-	-	-	2,628	-	151,162,560	-
MDAX® Futures	F2MX	83,032	648.17%	201,078	3,149,557,099	818.72%	8,089,440,199	-	-	-	11,303	253.00%	447,472,405	340.64%
OMXH25® Futures	FFOX	3,095	–9.77%	18,791	70,609,090	1.16%	479,565,479	-	-	-	954	–38.73%	23,440,734	–27.02%
SMIM® Futures	FSMM	5,400	-	16,807	65,774,340	-	209,658,580	-	-	-	788	-	10,066,760	-
SMI® Futures	FSMI	1,697,044	76.25%	5,756,897	79,953,801,732	106.95%	285,159,532,576	-	-	-	288,187	60.22%	14,181,152,339	96.54%
TecDAX® Futures	FTDX	82,327	118.36%	274,112	506,161,354	150.19%	1,856,146,253	-	-	-	26,557	82.60%	174,112,440	116.48%
Blue Chip Index Futures – Total		**36,682,111**	**100.71%**	**136,805,683**	**1,786,126,084,522**	**115.27%**	**7,377,562,374,817**	**0**	**-**	**0**	**2,649,631**	**32.84%**	**121,387,712,073**	**53.50%**
DJ EURO STOXX® Sector Index Futures														
DJ EURO STOXX® Automobiles & Parts Futures	FESA	12,895	26.87%	48,768	147,997,512	45.45%	595,027,877	-	-	-	3,632	–0.60%	42,930,240	14.57%
DJ EURO STOXX® Banks Futures	FESB	35,089	–12.35%	110,228	651,187,617	5.88%	2,136,505,198	-	-	-	14,644	–0.25%	283,581,060	24.17%
DJ EURO STOXX® Basic Resources Futures	FESS	5,255	–13.61%	9,280	72,131,746	25.44%	128,316,536	-	-	-	1,784	–22.97%	26,537,000	21.57%
DJ EURO STOXX® Chemicals Futures	FESC	4,421	240.86%	8,220	88,638,060	284.85%	170,551,685	-	-	-	960	158.06%	20,409,600	211.38%
DJ EURO STOXX® Construction & Materials Futures	FESN	2,075	1,629.17%	4,537	35,810,450	2,004.04%	79,425,980	-	-	-	773	1,280.36%	14,157,495	1,641.73%
DJ EURO STOXX® Financial Services Futures	FESF	3,001	1,998.60%	7,522	55,936,915	2,711.21%	142,298,530	-	-	-	660	900.00%	12,754,500	1,268.14%
DJ EURO STOXX® Food & Beverage Futures	FESO	2,327	–44.81%	5,078	28,673,950	–39.63%	64,403,450	-	-	-	1,090	–18.78%	14,050,100	–6.73%
DJ EURO STOXX® Health Care Futures	FESH	3,848	201.33%	7,906	102,110,185	241.43%	209,156,955	-	-	-	1,268	219.40%	34,933,400	287.72%
DJ EURO STOXX® Industrial Goods & Services Futures	FESG	2,422	–26.89%	8,185	49,016,530	–12.98%	175,410,870	-	-	-	630	17.98%	13,494,600	45.23%
DJ EURO STOXX® Insurance Futures	FESI	38,661	29.54%	109,773	495,698,368	58.76%	1,480,264,853	-	-	-	11,475	–18.17%	151,412,625	1.56%
DJ EURO STOXX® Media Futures	FESM	5,419	11.39%	13,157	58,299,075	14.20%	145,267,955	-	-	-	2,236	16.88%	24,271,780	18.74%
DJ EURO STOXX® Oil & Gas Futures	FESE	16,772	–40.63%	53,892	329,745,181	–36.14%	1,108,205,521	-	-	-	5,871	–20.50%	120,061,950	–15.76%
DJ EURO STOXX® Personal & Household Goods Futures	FESZ	1,460	81.59%	2,938	22,106,910	105.49%	46,386,120	-	-	-	627	1.95%	9,906,600	19.68%
DJ EURO STOXX® Retail Futures	FESR	173	–91.68%	1,188	2,518,185	–90.65%	17,401,780	-	-	-	72	–88.54%	1,083,960	–86.81%
DJ EURO STOXX® Technology Futures	FESY	36,921	–11.33%	88,491	627,831,993	0.39%	1,554,771,353	-	-	-	14,620	8.80%	249,417,200	21.95%
DJ EURO STOXX® Telecommunications Futures	FEST	53,986	41.38%	128,836	1,076,395,900	33.18%	2,615,883,534	-	-	-	20,693	74.88%	411,583,770	59.74%
DJ EURO STOXX® Travel & Leisure Futures	FESV	2,761	–34.39%	7,700	18,463,330	–25.87%	53,999,435	-	-	-	1,425	29.66%	9,910,875	51.56%
DJ EURO STOXX® Utilities Futures	FESU	22,533	127.51%	65,590	452,304,230	174.81%	1,361,093,888	-	-	-	4,685	–6.36%	98,455,275	16.00%
DJ EURO STOXX® Sector Index Futures – Total		**250,019**	**10.42%**	**681,289**	**4,314,866,137**	**24.16%**	**12,084,371,519**	**0**	**-**	**0**	**87,145**	**9.82%**	**1,538,952,030**	**27.03%**
DJ STOXX® 600 Sector Index Futures														
DJ STOXX® 600 Automobiles & Parts Futures	FSTA	6,467	277.52%	19,119	74,556,501	317.04%	239,760,091	-	-	-	3,085	–35.37%	37,081,700	–26.22%
DJ STOXX® 600 Banks Futures	FSTB	31,507	127.47%	76,534	677,141,729	162.42%	1,711,627,009	-	-	-	9,744	35.45%	217,339,920	60.96%
DJ STOXX® 600 Basic Resources Futures	FSTS	21,062	80.91%	38,886	476,111,843	173.37%	897,520,843	-	-	-	3,595	–41.06%	86,927,100	–5.11%
DJ STOXX® 600 Chemicals Futures	FSTC	2,945	353.08%	8,475	49,309,838	422.12%	146,768,268	-	-	-	717	10.31%	12,361,080	34.02%
DJ STOXX® 600 Construction & Materials Futures	FSTN	1,541	-	3,644	23,199,242	-	57,576,537	-	-	-	682	-	11,089,320	-
DJ STOXX® 600 Financial Services Futures	FSTF	2,512	179.11%	4,579	43,756,190	248.33%	82,762,870	-	-	-	947	5.22%	17,628,405	41.32%
DJ STOXX® 600 Food & Beverage Futures	FSTO	8,896	30.06%	25,637	110,322,085	37.66%	328,535,030	-	-	-	3,997	–13.93%	51,661,225	–4.44%
DJ STOXX® 600 Health Care Futures	FSTH	36,740	83.90%	83,628	796,325,280	106.38%	1,828,938,966	-	-	-	10,223	52.42%	228,688,510	77.82%
DJ STOXX® 600 Industrial Goods & Services Futures	FSTG	15,939	565.23%	31,342	202,765,809	699.43%	413,016,384	-	-	-	3,055	45.61%	40,585,675	80.79%
DJ STOXX® 600 Insurance Futures	FSTI	19,515	128.57%	48,125	223,044,870	162.85%	588,275,695	-	-	-	7,940	83.80%	96,828,300	125.27%
DJ STOXX® 600 Media Futures	FSTM	4,618	–20.53%	12,407	49,957,615	–20.58%	138,636,300	-	-	-	1,424	13.02%	15,849,120	15.83%
DJ STOXX® 600 Oil & Gas Futures	FSTE	24,089	383.81%	64,231	464,829,185	402.83%	1,299,570,993	-	-	-	8,394	121.65%	169,894,560	140.06%
DJ STOXX® 600 Personal & Household Goods Futures	FSTZ	3,642	190.66%	4,906	58,096,255	228.87%	79,484,638	-	-	-	3,015	141.01%	50,139,450	185.06%
DJ STOXX® 600 Retail Futures	FSTR	2,979	1,072.83%	11,711	40,551,650	1,165.98%	161,756,595	-	-	-	1,896	971.19%	26,686,200	1,086.69%
DJ STOXX® 600 Technology Futures	FSTY	11,258	–31.14%	26,365	159,194,533	–26.79%	396,555,923	-	-	-	5,171	–8.74%	75,160,485	–1.63%
DJ STOXX® 600 Telecommunications Futures	FSTT	27,171	64.78%	99,345	356,996,912	55.87%	1,343,740,927	-	-	-	9,113	31.75%	119,653,690	22.68%
DJ STOXX® 600 Travel & Leisure Futures	FSTV	7,308	630.80%	15,417	58,615,190	680.24%	127,749,815	-	-	-	2,660	166.00%	22,437,100	199.76%
DJ STOXX® 600 Utilities Futures	FSTU	10,721	–14.66%	29,936	192,305,623	0.41%	557,646,902	-	-	-	4,639	–19.85%	87,050,835	–3.16%
DJ STOXX® 600 Sector Index Futures – Total		**238,910**	**90.82%**	**604,287**	**4,057,080,349**	**116.95%**	**10,399,923,784**	**0**	**-**	**0**	**80,297**	**26.99%**	**1,367,062,675**	**48.22%**
Equity Index Derivatives – Total		**60,413,965**	**91.01%**	**245,987,895**	**2,562,427,367,279**	**114.86%**	**11,053,539,274,014**	**22,116,398,775**	**131.40%**	**98,943,693,600**	**36,866,920**	**48.51%**	**1,212,581,872,890**	**72.14%**

Further statistics are available on the Eurex website **www,eurexchange,com > Trading Information > Statistics**,

Exchange Traded Funds® Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Exchange Traded Funds® Options														
DAX® EX Options	EXS1	768	–53.76%	5,109	3,966,000	–43.21%	26,860,000	93,965	–21.02%	1,709,226	1,173	–65.63%	5,940,600	–57,86%
DJ EURO STOXX 50® EX Options	EXW1	286	410.71%	1,917	1,029,000	507.08%	7,312,400	65,934	3,181.93%	178,672	240	1,311.76%	884,200	1,951,51%
iShares DJ EURO STOXX 50® Options	EUN2	31	–75.78%	109	116,900	–70.54%	404,700	8,645	–56.29%	15,892	21	–82.20%	78,700	–78,54%
XMTCH on SMI® Options	XMT	3,294	–37.38%	3,505	15,900,674	–23.52%	16,944,819	0	–100.00%	0	1,384	–65.70%	6,274,110	–60,75%
Exchange Traded Funds® Options – Total		**4,379**	**–38.37%**	**10,640**	**21,012,574**	**–25.85%**	**51,521,919**	**168,544**	**–62.74%**	**1,903,790**	**2,818**	**–62.84%**	**13,177,610**	**–56,78%**
Exchange Traded Funds® Futures														
DAX® EX Futures	EXSF	19	533.33%	9,842	100,292	653.00%	55,197,161	-	-	0	12	1,100.00%	65,928	1,384,20%
DJ EURO STOXX 50® EX Futures	EXWF	1,501	490.94%	4,241	5,373,553	560.64%	15,733,085	-	-	-	1,500	635.29%	5,610,000	750,60%
iShares DJ EURO STOXX 50® Futures	EUNF	0	–100.00%	3,000	0	–100.00%	11,379,000	-	-	-	0	–100.00%	0	–100,00%
XMTCH on SMI® Futures	XMTF	0	-	0	0	-	0	0	-	0	0	-	0	-
Exchange Traded Funds® Futures – Total		**1,520**	**–32.65%**	**17,083**	**5,473,845**	**–24.60%**	**82,309,246**	**0**	**-**	**0**	**1,512**	**–31.43%**	**5,675,928**	**–19,94%**
Exchange Traded Funds® Derivatives – Total		**5,899**	**–36.99%**	**27,723**	**26,486,419**	**–25.60%**	**133,831,165**	**168,544**	**–62.74%**	**1,903,790**	**4,330**	**–55.76%**	**18,853,538**	**–49,83%**

Equity Derivatives

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Options on DJ EURO STOXX 50® Index Components														
ABN Amro	AAR	77,945	–66.05%	872,044	169,969,150	–62.09%	1,949,749,621	8,238,053	–51.08%	175,191,651	507,640	9.88%	1,058,878,350	22.03%
Aegon	AEN	38,115	–58.82%	367,532	49,671,300	–46.37%	506,184,450	2,528,310	–33.72%	33,775,623	360,998	–26.64%	451,674,800	–12.23%
Ahold	AHO	125,668	112.46%	718,416	83,863,850	116.30%	486,543,113	3,165,936	68.38%	26,019,563	392,589	120.95%	268,336,211	137.60%
Air Liquide	AIR	7,339	976.10%	35,209	117,525,320	1,081.54%	619,665,320	6,307,103	6,935.17%	33,622,553	9,091	158.27%	132,735,361	171.51%
Alcatel	CGE	68,588	80.68%	468,610	72,446,250	100.32%	545,533,550	5,727,572	184.35%	33,609,664	158,401	18.86%	165,969,900	30.58%
Allianz	ALV	3,624,865	54.28%	22,006,603	4,263,474,458	88.80%	27,795,759,685	190,736,786	80.93%	1,348,095,876	10,459,141	46.85%	12,169,671,954	81.94%
AXA-UAP	AXA	63,727	132.15%	454,955	155,832,588	180.77%	1,160,630,644	5,878,801	141.43%	169,077,877	146,161	84.72%	389,340,589	150.41%
BASF	BAS	221,174	4.29%	2,011,626	1,357,302,208	16.65%	12,062,661,166	48,438,948	16.45%	1,280,641,764	423,788	–5.86%	2,538,362,029	9.89%
Bayer	BAY	335,199	69.80%	2,766,309	1,122,516,100	100.08%	9,105,546,727	42,154,579	97.24%	911,625,004	665,961	162.07%	2,161,602,800	212.32%
BNP Paribas	BNP	17,829	106.14%	117,421	130,191,283	167.02%	854,791,472	3,128,490	120.16%	42,650,905	35,733	46.05%	248,757,981	87.56%
Carrefour	CAR	13,549	100.79%	151,206	60,190,850	126.35%	637,552,750	3,192,779	556.77%	24,020,849	84,661	272.27%	371,924,400	310.56%
Crédit Agricole	XCA	13,451	102.42%	74,982	32,224,200	150.51%	200,935,400	0	–100.00%	0	44,713	87.39%	108,108,300	118.49%
DaimlerChrysler	DCX	1,115,862	24.61%	6,790,050	4,490,558,400	47.23%	28,887,356,300	316,369,668	165.58%	2,798,810,318	3,271,709	33.38%	12,990,544,100	52.18%
Danone	BSN	14,095	432.49%	71,645	133,216,450	570.64%	695,842,922	4,223,552	1,546.49%	33,269,142	29,943	382.17%	306,490,800	576.57%
Deutsche Bank	DBK	800,516	41.96%	5,069,036	6,807,174,930	84.10%	43,056,919,055	310,439,518	127.54%	3,343,547,620	1,719,456	18.41%	13,517,709,400	48.54%
Deutsche Telekom	DTE	1,861,772	106.81%	16,152,113	2,479,136,350	84.39%	22,507,690,680	137,334,590	208.23%	1,037,209,917	6,078,089	75.34%	8,997,134,680	68.26%
E.ON	EOA	291,415	14.10%	2,656,926	2,553,732,607	43.49%	22,902,314,352	98,672,113	32.61%	2,766,238,438	718,333	45.25%	5,825,695,128	79.45%
Enel (ITA exec. type)	ENL5	10,952	21.08%	69,840	35,627,725	8.86%	235,436,785	825,042	–19.81%	9,702,284	49,802	202.10%	162,132,875	175.80%
ENI (ITA exec. type)	ENT5	12,577	93.61%	65,223	145,440,500	115.18%	779,996,000	5,652,485	82.15%	23,651,314	25,965	61.18%	294,991,500	83.66%
Fortis	FO4	66,896	127.19%	175,582	169,533,700	167.05%	480,027,100	16,982,389	801.04%	32,004,761	120,800	–17.27%	292,072,600	–0.76%
France Télécom	FTE	73,957	100.59%	645,997	131,292,504	58.42%	1,196,778,760	7,800,859	143.07%	71,212,431	230,372	246.33%	404,630,936	167.39%
Generali (ITA exec. type)	ASG5	20,240	–33.01%	165,511	57,896,100	–26.83%	486,605,000	2,012,337	93.48%	21,440,961	81,035	34.00%	224,299,400	50.28%
ING	INN	85,528	–23.35%	703,659	252,784,400	3.55%	2,063,737,967	10,203,982	–14.91%	165,762,436	540,334	–18.83%	1,425,184,700	–1.63%
L'Oréal	LOR	5,117	–18.09%	52,787	35,676,100	–7.24%	362,013,700	1,128,371	41.73%	18,620,303	14,726	21.48%	98,352,200	35.61%
Lafarge	CIL	19,970	320.69%	57,974	204,846,900	456.52%	541,749,200	20,092,210	2,992.86%	32,773,806	14,706	15.80%	136,892,050	43.41%
LVMH	MOH	4,304	–48.59%	31,727	31,473,400	–39.57%	239,340,700	689,058	–56.53%	7,860,442	9,801	–26.50%	69,567,350	–13.22%
Münchener Rückversicherung	MUV2	1,094,175	–22.99%	9,355,372	1,142,442,540	–10.71%	10,419,677,375	48,573,388	41.61%	505,649,625	2,884,469	16.84%	3,141,862,080	42.57%
Nokia	NOA3	1,188,197	13.79%	8,285,340	1,945,016,900	34.43%	13,211,122,580	80,843,537	1.11%	881,993,578	3,529,475	0.52%	5,513,971,270	12.01%
Philips	PHI1	103,011	44.44%	651,265	246,161,100	63.19%	1,701,745,700	10,464,303	120.48%	79,305,944	341,610	32.72%	825,423,050	56.30%
Renault	RNL	3,732	4,746.75%	42,000	32,075,000	5,788.02%	330,245,150	1,239,832	6,719.76%	12,332,769	12,383	754.00%	98,022,300	880.03%
RWE	RWE	222,821	2.10%	1,965,346	1,392,030,546	29.89%	11,766,740,272	0	–100.00%	1,783,831,103	593,885	6.01%	3,414,623,273	36.07%
Saint-Gobain	GOB	47,422	284.20%	88,621	295,345,400	413.18%	520,706,500	20,516,478	1,800.33%	27,445,297	33,921	116.66%	191,143,900	167.02%
Sanofi-Aventis old	SNW	21,152	–64.11%	157,671	168,947,900	–56.76%	1,184,339,850	0	–100.00%	36,767,503	49,004	16.83%	365,274,800	30.10%
Sanpaolo IMI (ITA exec. type)	PAO5	3,054	69.95%	24,595	21,563,250	101.93%	177,036,700	970,898	175.71%	8,710,690	12,097	157.27%	84,723,150	224.41%
SAP	SAP	1,205,253	–8.89%	7,665,848	1,982,209,091	10.30%	12,883,502,716	0	–100.00%	439,274,132	3,368,293	14.89%	5,240,937,788	35.78%
Siemens	SIE	915,597	16.94%	4,116,621	6,021,286,328	27.07%	29,097,273,277	0	–100.00%	873,592,805	1,929,801	31.81%	12,524,649,287	45.74%
Société Générale	SGE	40,456	923.43%	92,581	512,030,900	1,505.73%	1,125,562,150	0	–100.00%	21,042,150	20,021	29.49%	225,255,900	87.92%
Suez	LYO	26,890	59.57%	249,888	84,972,500	126.14%	736,116,146	3,917,279	204.61%	90,982,029	98,925	86.17%	257,783,691	134.24%
Telecom Italia (ITA exec. type)	TQI5	15,262	189.38%	95,286	34,066,100	147.14%	215,440,400	0	–100.00%	5,313,388	67,565	315.96%	154,546,600	250.17%
TIM (ITA exec. type)	TIM5	0	–100.00%	0	0	–100.00%	0	0	–100.00%	0	310	–90.07%	918,700	–89.51%
Total Basket	BOTD	5,827	-	12,705	119,196,500	-	260,542,000	3,588,544	-	11,548,984	40,178	-	833,557,000	-
Total (FR exec. type)	TOTB	34,305	129.74%	159,847	171,243,000	–39.27%	2,750,076,500	0	–100.00%	44,002,500	25,720	–12.70%	130,391,100	–75.70%
UniCredito Italiano (ITA exec. type)	CRI5	2,914	–75.53%	53,722	17,964,200	–64.50%	308,848,200	601,431	–68.20%	18,893,560	16,889	40.87%	97,054,000	88.74%
Unilever	UNI	25,444	18.43%	130,206	44,207,812	–61.81%	618,178,799	0	–100.00%	4,282,106	133,568	–6.31%	250,115,636	–66.21%
Vivendi Universal	VVU	50,774	197.57%	368,869	142,648,100	238.91%	1,003,998,043	0	–100.00%	0	131,796	103.76%	378,708,900	134.63%
Options on DJ EURO STOXX 50® Index Components – Total		**13,996,936**	**25.92%**	**96,268,766**	**39,517,004,790**	**47.09%**	**268,672,514,777**	**1,422,639,219**	**32.90%**	**19,285,403,664**	**39,483,858**	**32.85%**	**98,540,022,818**	**50.77%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Options on SMI® Components														
ABB Asea Brown Boveri	ABBN	758,443	27.13%	5,592,559	743,731,011	137.47%	5,637,100,703	46,543,713	152.88%	402,453,962	2,538,371	103.96%	2,452,649,500	309.67%
Adecco	ADEN	134,883	164.22%	335,657	629,827,462	224.33%	1,554,125,954	61,942,610	911.73%	97,761,818	108,968	–0.23%	479,461,598	9.99%
Baloise Holding	BALN	18,845	171.97%	154,066	105,906,384	272.63%	784,851,363	4,107,922	281.80%	100,805,901	47,375	54.89%	244,539,910	110.49%
Ciba Spezialitätenchemie Holding	CIBN	145,036	–34.75%	1,347,361	66,098,043	–39.72%	691,325,486	4,312,936	4.86%	23,240,445	419,382	–15.52%	203,968,470	–19.65%
Clariant	CLN	74,127	48.19%	470,059	85,281,548	48.05%	596,306,256	5,114,734	126.97%	24,079,044	136,608	29.12%	166,088,250	33.01%
Credit Suisse Group	CSGN	296,133	7.81%	2,934,878	1,269,632,691	44.23%	13,055,048,067	68,097,414	140.94%	1,297,937,208	945,468	11.72%	3,980,268,382	50.15%
Givaudan	GIVN	6,696	–42.04%	59,633	37,962,907	–27.01%	353,239,414	1,037,399	–0.60%	16,754,899	25,884	–19.63%	138,048,094	–4.39%
Holcim	HOLN	25,299	25.45%	172,703	147,595,983	49.68%	1,082,605,759	6,895,393	159.77%	57,769,568	60,197	37.91%	372,275,369	79.31%
Julius Bär	BAER	118,008	–11.04%	586,383	77,591,095	16.52%	393,980,853	4,032,198	43.97%	24,796,576	200,541	4.48%	127,073,885	31.48%
Kudelski	KUD	24,409	156.07%	160,639	49,476,869	76.36%	377,542,060	3,869,087	254.55%	20,199,825	56,849	178.58%	133,498,171	123.31%
Lonza Group	LONN	7,909	–52.88%	57,655	42,523,965	–43.68%	308,659,833	1,521,449	–0.20%	10,547,512	20,540	–22.14%	108,942,765	–6.77%
Nestlé	NESN	410,279	–17.98%	3,426,526	974,954,529	–7.25%	8,290,704,968	31,010,577	–17.14%	281,603,415	1,686,715	–3.69%	3,830,026,960	7.11%
Nobel Biocare Holding	NOBE	40,046	-	221,236	120,065,200	-	662,712,500	5,077,624	-	22,994,675	72,609	-	220,777,600	-
Novartis	NOVN	224,991	–21.59%	1,610,973	968,256,245	–12.80%	7,225,655,358	33,337,136	–9.26%	269,390,550	952,187	26.41%	4,049,520,791	42.95%
Richemont	CFR	26,514	59.22%	115,028	93,623,654	115.85%	435,149,784	4,197,985	201.61%	17,678,573	59,206	28.86%	199,752,153	81.91%
Roche Holding	ROG	134,455	–22.37%	1,304,453	1,668,758,422	1.09%	15,122,602,502	57,135,824	–24.33%	1,467,234,671	457,838	–15.61%	5,104,337,825	6.70%
Serono	SEO	25,165	–37.75%	359,535	135,132,756	–35.04%	2,162,916,747	0	–100.00%	64,376,321	74,592	32.00%	452,146,102	57.60%
SGS	SGSN	5,032	–26.33%	54,286	37,011,179	–2.68%	392,028,055	0	–100.00%	12,015,429	12,874	30.99%	93,111,053	74.59%
Swatch Group	UHRN	21,149	78.44%	80,138	56,277,575	112.92%	212,423,997	0	–100.00%	987,309	32,143	38.04%	81,600,128	63.39%
Swiss Life Holding	SLHN	161,714	–37.40%	998,619	280,597,401	0.41%	1,649,884,229	0	–100.00%	39,086,851	347,210	–19.87%	542,833,019	15.60%
Swiss Re	RUKN	603,822	–14.28%	3,865,371	329,682,464	–9.42%	2,298,606,169	0	–100.00%	78,863,840	2,836,715	53.60%	1,686,600,571	66.62%
Swisscom	SCMN	58,600	25.55%	346,338	150,315,752	15.87%	903,234,552	0	–100.00%	23,412,262	179,594	36.67%	470,497,401	24.78%
Syngenta	SYNN	83,639	–7.70%	774,854	85,776,624	11.64%	874,273,892	0	–100.00%	22,564,486	296,495	63.63%	316,636,790	114.25%
Synthes	SYST	31,698	19.12%	394,282	29,156,080	23.62%	384,974,398	0	–100.00%	9,163,049	146,177	201.30%	139,828,810	237.81%
UBS	UBSN	155,711	–17.89%	1,579,126	1,321,896,696	11.06%	13,418,897,372	0	–100.00%	133,613,132	635,243	24.30%	4,915,906,354	57.91%
Zurich Financial Services	ZURN	770,389	15.60%	4,169,817	1,330,794,963	46.76%	7,870,708,791	0	–100.00%	0	2,180,935	44.38%	3,760,044,638	88.35%
Options on SMI® Components – Total		**4,362,992**	**–1.09%**	**31,172,175**	**10,837,927,498**	**20.38%**	**86,739,559,066**	**338,234,001**	**6.44%**	**4,519,331,318**	**14,530,716**	**32.18%**	**34,270,434,589**	**44.87%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Options on Other Stocks														
Accor	ACR	2,409	381.80%	30,572	11,009,000	468.94%	169,528,350	554,082	373.78%	14,074,273	17,856	1,443.30%	97,744,400	2,236.38%
Actelion	ATLN	17,514	-	78,196	23,288,400	-	104,148,250	977,497	-	4,042,140	25,792	-	35,511,600	-
Adidas	ADS	42,378	203.24%	404,107	203,168,800	11.64%	5,421,215,300	11,172,292	103.41%	903,837,658	71,879	128.57%	268,480,025	–30.16%
AGF	AGF	550	1,471.43%	5,397	4,820,000	2,264.95%	47,383,850	221,900	659.02%	4,119,265	7,357	564.59%	66,307,350	874.73%
Aixtron	AIX	9,310	536.80%	105,571	2,837,310	529.56%	35,812,600	292,444	256.75%	3,096,467	35,970	316.27%	11,794,550	314.87%
Akzo Nobel	AKU	1,173	–6.46%	32,461	5,055,900	25.89%	143,645,700	111,182	–51.59%	6,670,339	11,615	2.17%	46,362,000	32.63%
Altana	ALT	29,937	–43.36%	321,169	131,053,700	–47.22%	1,505,190,900	4,848,634	–27.60%	82,375,679	86,164	–3.08%	384,384,300	–8.48%
ASML Holding	ASM	14,645	–30.76%	135,273	23,810,200	–10.34%	224,754,300	1,288,462	–40.83%	21,118,944	208,779	4.79%	265,113,800	15.10%
Autostrade (ITA exec. type)	AOP5	420	–89.95%	11,513	4,590,000	–90.00%	124,572,500	126,185	–96.07%	6,083,123	910	–80.60%	9,535,000	–81.35%
Banca Intesa (ITA exec. type)	IES5	584	294.59%	30,116	2,808,000	410.55%	144,004,000	209,540	739.84%	6,119,172	5,993	822.00%	28,575,600	1,118.06%
Beiersdorf	BEI	10,931	3.73%	140,415	12,589,400	30.52%	153,044,230	473,883	53.85%	8,883,871	32,149	9.50%	36,576,950	39.16%
BMW	BMW	108,546	–19.34%	934,868	420,326,000	–15.11%	3,740,156,400	21,629,679	43.53%	181,058,724	276,081	–15.90%	1,078,054,100	–5.67%
Bouygues	BYG	2,340	640.51%	18,709	10,390,000	966.27%	81,125,400	1,261,100	1,881.12%	5,904,817	10,287	1,139.40%	45,520,200	1,620.34%
Buhrmann	KNP	7,595	15,090.00%	19,623	9,344,000	24,817.33%	23,785,300	732,375	1,464,650.00%	4,007,961	14,260	4.24%	17,429,100	77.45%
Cap Gemini	CGM	2,946	466.54%	26,466	11,832,600	758.06%	100,233,900	467,370	489.67%	12,095,545	22,275	118.40%	85,004,400	210.06%
Casino Guichard	CAJ	1,152	2,780.00%	4,767	5,939,200	2,374.67%	25,936,350	272,156	16,909.75%	1,077,691	1,992	848.57%	10,654,200	822.44%
Celesio	CLS	2,067	-	11,223	15,468,960	-	85,096,256	1,093,801	-	5,512,871	6,391	-	49,164,971	-
Cisco Systems	CIS	20	–92.86%	924	34,200	–92.23%	1,491,650	1,826	–93.82%	48,635	56	–64.10%	90,300	–64.10%
Citigroup	TRV	2	–93.33%	51	7,200	–93.74%	187,400	0	–100.00%	3,044	2	–98.45%	7,200	–98.34%
Commerzbank	CBK	223,391	–29.29%	1,326,267	623,206,300	6.98%	3,764,138,250	29,924,572	58.15%	362,379,571	376,066	8.54%	1,075,814,600	75.98%
Continental	CON	44,462	–34.20%	451,325	361,162,500	–6.33%	3,329,020,252	17,434,281	0.11%	783,825,141	84,213	–26.24%	650,020,200	2.73%
Converium Holding	CHRN	2,285	-	20,504	2,976,600	-	30,623,600	150,938	-	1,543,848	7,908	-	12,113,100	-
Degussa	DGX	0	–100.00%	210	0	–100.00%	714,000	0	–100.00%	2,450	1,710	–44.12%	5,414,000	–44.23%
Depfa Bank	DEP	26,622	141.95%	255,273	35,863,950	157.26%	376,300,796	1,539,962	165.99%	14,333,671	90,872	122.86%	137,095,350	157.83%
Deutsche Börse	DB1	37,281	–39.59%	441,497	381,383,700	–0.79%	4,334,484,500	14,071,864	9.08%	541,841,812	123,656	9.99%	1,241,346,600	95.69%
Deutsche Post	DPW	101,610	–43.01%	2,113,906	211,646,600	–34.65%	4,395,350,058	9,248,657	81.10%	330,254,301	431,552	94.20%	894,066,750	123.77%
Deutsche Postbank	DPB	8,102	80.97%	42,226	45,057,500	147.88%	234,374,862	2,874,797	398.37%	14,944,790	17,456	–2.69%	94,092,200	39.33%
Dexia	DXB	1,301	–61.77%	10,767	2,711,000	–57.91%	21,614,900	85,266	–14.18%	1,610,901	9,534	–10.18%	18,973,900	–4.24%
DSM	DSM	2,434	84.67%	15,560	8,373,600	9.76%	56,988,650	401,367	36.77%	2,294,377	6,694	170.25%	23,337,600	73.84%
EADS	EAD	42,513	1,016.71%	167,844	102,446,800	1,075.43%	486,429,500	11,667,869	3,228.62%	30,816,829	60,196	419.74%	160,698,900	494.78%
Electricité de France	E2F	10,835	-	25,136	46,613,400	-	109,906,500	3,667,632	-	7,090,773	14,535	-	63,476,400	-
Elisa Communications	EIA	3,215	3,472.22%	20,031	5,117,022	4,468.77%	33,189,107	256,381	5,241.27%	1,302,125	8,809	5,405.63%	13,253,512	6,731.71%
Elsevier	ELV	406	–95.53%	27,912	466,700	–95.47%	32,621,800	25,225	–92.12%	1,475,090	14,916	37.54%	16,859,400	39.46%
EMC	EMP	0	–100.00%	35	0	–100.00%	43,500	0	–100.00%	3,625	0	–100.00%	0	–100.00%
Epcos	EPC	9,831	264.11%	60,177	10,924,930	267.22%	68,491,490	544,399	389.81%	4,351,081	37,769	234.83%	42,195,490	261.82%
Fiat (ITA exec. type)	FIA5	2,963	–21.15%	42,060	15,247,500	69.37%	199,713,350	1,600,670	124.26%	14,319,536	16,457	14.20%	72,551,000	92.18%
Fortum	FOT	3,597	3,896.67%	42,429	7,012,060	6,160.77%	81,547,890	119,970	2,566.01%	1,741,630	4,767	872.86%	9,079,340	1,433.67%
Fresenius Pr.	FRE3	25	-	25	167,500	-	167,500	4,200	-	4,200	25	-	167,500	-
Fresenius Medical Care	FME	11,794	–29.04%	114,088	102,161,005	–10.52%	988,589,548	3,736,708	–0.56%	81,416,650	30,222	12.47%	251,704,278	45.28%
Gaz de France	GZF	3,875	-	19,300	10,812,100	-	56,959,000	1,086,872	-	3,714,139	9,697	-	27,766,900	-
Geberit	GEBN	770	-	11,393	10,182,200	-	143,674,200	571,121	-	8,321,167	7,833	-	99,494,600	-
General Electric	GEC	10	–90.91%	585	26,000	–92.16%	1,556,000	1,100	–88.64%	16,028	194	–33.56%	546,200	–37.53%
Getronics	GTO	5,112	183.84%	32,529	5,077,400	907.22%	29,720,550	482,775	2,839.81%	2,890,797	26,904	302.69%	23,128,740	211.39%
Hagemeyer	HMY	9,241	221.99%	130,033	3,026,050	440.37%	44,707,270	516,125	1,250.41%	7,786,670	109,470	1,330.61%	36,223,320	2,498.56%
Hannover Rückversicherung	HNR1	16,990	-	66,122	47,635,500	-	193,988,200	2,118,552	-	7,262,806	24,520	-	71,080,700	-
Heineken	HNK	1,453	–68.70%	12,010	4,549,700	–62.36%	36,653,100	84,595	–74.07%	1,936,456	8,569	55.21%	26,134,100	79.99%
Henkel	HEN3	7,542	–30.95%	106,527	66,394,500	–17.92%	952,093,550	2,209,715	46.09%	46,381,115	18,406	–29.13%	156,406,100	–14.66%
Hochtief	HOT	4,660	-	6,244	19,806,540	-	28,138,560	2,224,757	-	2,897,886	4,598	-	20,113,390	-
HypoVereinsbank	HVM	9,699	–97.15%	99,944	26,827,100	–96.17%	250,657,800	813,003	–96.68%	23,336,092	79,310	–76.34%	173,613,800	–73.77%
Hypo Real Estate Holding	HRX	9,832	1,132.08%	68,400	48,300,800	1,827.48%	343,247,300	2,573,781	2,114.08%	22,065,385	17,397	350.00%	85,735,600	626.51%
IBM	IBM	4	–98.63%	220	32,000	–98.23%	1,518,800	8	–99.97%	67,283	44	–88.69%	274,800	–88.69%
Infineon Technologies	IFX	447,500	7.36%	2,607,389	398,955,190	24.28%	2,269,336,170	27,077,487	23.05%	157,852,902	1,875,961	42.35%	1,544,659,840	42.86%
Intel	INL	495	111.54%	3,072	698,000	38.16%	5,127,050	36,750	96.85%	192,413	606	52.26%	942,300	8.58%
KarstadtQuelle	KAR	19,931	–77.59%	251,738	42,966,800	–49.88%	451,587,466	3,414,513	–45.25%	46,396,486	109,168	–45.65%	167,067,150	4.65%
KPN	KPN	56,111	–13.10%	572,166	50,599,064	23.19%	512,084,138	2,677,576	5.92%	31,810,317	329,714	61.85%	283,987,834	99.14%
Lanxess	LXS	19,052	-	30,568	56,876,400	-	93,912,000	3,787,798	-	5,120,623	19,336	-	57,332,800	–
Linde	LIN	18,698	–95.07%	368,495	117,886,921	–93.90%	2,424,971,321	4,722,234	–98.29%	175,858,019	52,992	58.80%	321,762,406	81.99%
Logitech	LOGN	7,510	-	45,656	37,601,842	-	247,507,842	2,440,002	-	11,000,229	18,181	-	102,431,242	-
Lufthansa	LHA	79,524	–70.11%	1,794,798	108,532,550	–61.40%	2,215,520,675	4,634,441	–57.15%	347,615,127	430,533	–29.27%	542,844,650	–15.63%
MAN	MAN	69,457	–83.11%	539,418	401,070,800	–68.71%	2,543,304,100	14,238,513	–93.66%	574,151,481	100,193	56.95%	542,863,400	153.48%
Mediaset (ITA exec. type)	MDS5	145	15.08%	6,636	1,263,100	0.25%	67,738,100	56,344	732.13%	1,613,900	270	26.76%	2,486,400	16.54%
Merck	MRK	16,502	-	52,080	129,193,600	-	410,154,500	5,524,959	-	18,678,056	15,871	-	125,419,800	-
Metro	MEO	36,451	–7.75%	354,704	158,089,800	–0.56%	1,530,149,700	5,341,362	2.01%	66,740,589	81,344	–19.53%	345,992,500	–11.18%
Microsoft	MSF	255	2,733.33%	613	461,300	2,380.11%	1,178,200	8,683	1,579.50%	26,444	273	206.74%	482,400	164.18%
MLP	MLP	16,233	–40.69%	41,867	27,877,220	–25.91%	75,567,670	1,876,265	–53.05%	6,224,385	24,063	–32.32%	43,010,682	–14.15%
Mobilcom	MOB	3,581	71.26%	9,233	6,045,400	52.93%	17,244,800	675,675	295.06%	1,263,868	5,702	–1.60%	9,931,400	–4.31%
Neste Oil Corporation	NEF	9,164	1,566.18%	31,366	23,786,000	1,932.99%	82,263,600	878,883	3,107.60%	4,501,138	19,930	3,523.64%	51,929,500	4,338.42%
Numico	NUT	4,004	254.96%	36,076	13,661,900	300.10%	126,890,700	576,809	426.18%	9,590,264	57,688	14.37%	152,666,200	53.44%
Oracle	ORC	9	28.57%	29	10,350	47.86%	30,350	306	–15.93%	706	9	–52.63%	10,350	–47.99%
Pemod Ricard	PER	200	-	320	2,960,000	-	4,760,000	51,800	-	82,640	80	-	1,160,000	-
Peugeot	PEU	1,449	298.08%	15,027	7,105,600	303.59%	76,315,850	511,068	536.37%	3,282,929	8,423	148.76%	43,170,800	159.12%
Pinault-Printemps	PPX	5,117	227.38%	9,347	66,840,200	431.50%	106,954,650	9,843,911	1,268.71%	12,294,723	2,994	81.45%	28,444,200	109.26%
P&O Nedlloyd	NEL	0	–100.00%	0	0	–100.00%	0	0	–100.00%	0	1	–99.79%	7,000	–99.72%
Porsche	POR3	17,361	–14.86%	156,622	130,360,800	13.72%	1,093,325,401	4,435,950	–16.02%	36,619,348	49,627	63.14%	341,237,700	109.68%
Publicis Groupe	PU4	0	-	1,000	0	-	3,200,000	0	-	183,000	1,000	-	3,200,000	-
Puma	PUM	30,726	113.73%	180,671	86,607,600	202.43%	504,625,500	5,239,648	211.49%	37,019,913	60,864	75.03%	173,909,900	160.67%
Rodamco Europe	RCE	0	-	1,097	0	-	9,628,000	0	-	258,684	10	-	76,000	-
Qiagen	QIA	18,214	1,260.27%	45,736	19,187,450	1,330.51%	50,275,650	1,227,257	2,784.81%	3,429,466	26,005	159.32%	28,119,250	196.75%
Royal Dutch	ROY	97,954	–52.92%	664,244	242,058,450	–76.95%	1,746,814,475	10,453,991	–72.95%	77,392,973	642,429	38.04%	1,589,640,750	–24.77%
Salzgitter	SZG	7,387	-	19,214	48,381,740	-	127,005,340	0	-	0	7,649	-	49,767,613	-
Sampo	SMPA	4,142	38.07%	48,374	6,230,700	73.08%	79,939,200	0	–100.00%	1,083,316	7,450	–32.09%	11,448,200	–12.14%
Sanofi-Aventis new	AVE	-	-	0	-	-	0	-	-	0	-	-	-	-
SBM Offshore	SBMO	310	19.23%	6,547	575,000	–61.84%	46,793,300	0	–100.00%	6,274,517	3,742	80.51%	7,014,450	–38.89%
Schering	SCH	15,520	–79.60%	809,880	130,668,800	–67.48%	5,528,634,360	0	–100.00%	889,591,523	82,096	–35.99%	538,796,100	–18.65%
Schneider Electric	SND	465	761.11%	4,932	3,840,000	994.02%	39,255,200	0	–100.00%	2,470,205	2,255	1,062.37%	19,041,000	1,515.70%
Sodexho Alliance	SJ7	1,400	40.00%	9,028	5,400,000	107.69%	31,233,500	0	–100.00%	3,722,537	4,578	–33.67%	16,430,100	–4.57%
Solarworld	SWV	2,612	-	9,435	6,566,400	-	21,928,800	0	-	0	3,657	-	10,503,400	-
STMicroelectronics	SGM	6,299	–88.02%	86,434	8,109,500	–88.45%	119,729,500	0	–100.00%	5,896,773	83,551	37.88%	112,492,400	36.70%
Stora Enso	ENUR	14,478	–8.91%	163,209	16,099,050	–6.97%	196,707,100	816,893	51.12%	8,438,020	38,741	113.31%	44,092,000	124.26%
Sulzer	SUN	4,806	483.25%	17,633	24,935,130	806.41%	98,058,582	0	–100.00%	3,030,702	8,002	248.06%	44,190,055	530.54%
Sun Microsystems	SSY	30	36.36%	190	10,200	39.34%	78,400	0	–100.00%	2,680	80	–72.22%	35,200	–63.03%
T-Online	TOI	6,432	11.26%	7,993	4,775,350	–4.70%	6,124,100	0	–100.00%	62,944	0	–100.00%	0	–100.00%
Telecom Italia RNC (ITA exec. type)	TQIR	0	–100.00%	2,678	0	–100.00%	5,647,500	0	-100.00%	25,586	943	61.47%	1,982,900	51.45%
TeliaSonera	TLSN	380	–45.32%	3,551	943,400	–30.12%	8,518,000	0	–100.00%	186,646	566	–50.74%	1,434,060	–36.90%
TF1	FSE	1,870	–6.92%	23,845	4,675,000	2.73%	60,692,500	264,925	51.82%	2,871,754	7,090	1.26%	17,161,000	4.74%
Thalès	CSF	2,365	62.21%	12,220	8,466,000	75.02%	44,113,600	996,070	237.96%	2,571,372	7,557	32.86%	28,431,800	48.55%
Thomson	TNM	19,500	270.30%	75,157	29,002,500	177.64%	113,718,000	0	–100.00%	4,439,970	61,410	497.14%	99,017,000	393.57%
Thyssen Krupp	TKA	210,718	–11.93%	2,192,081	530,404,712	51.05%	4,645,505,520	0	–100.00%	293,256,053	517,492	14.78%	1,105,642,520	60.92%
Tieto Enator Corporation	TTEB	2,400	2,081.82%	17,628	5,364,200	2,011.89%	46,214,400	0	–100.00%	233,027	9,920	287.50%	24,002,600	285.56%
Time Warner	AOL	20	–77.27%	380	26,000	–77.61%	530,750	1,080	–40.10%	15,275	70	–76.82%	94,000	–77.25%
TNT	TNT	4,502	177.05%	40,509	13,239,400	293.83%	116,802,300	0	-	2,225,961	19,915	732.57%	54,448,100	979.36%
TomTom	OEM	572	-	1,343	2,013,200	-	4,434,600	108,978	-	226,355	630	-	2,130,000	-
TUI	TUI	165,777	161.17%	2,452,032	262,199,035	112.63%	4,147,865,808	0	–100.00%	24,765,382	713,631	224.83%	1,217,051,899	221.74%
Unaxis	UNAX	283,142	–42.33%	2,561,498	459,534,039	–14.37%	4,095,286,558	0	–100.00%	27,713,797	645,417	–21.95%	1,079,429,901	30.24%
UPM-Kymmene Corporation	RPL	21,902	33.47%	189,523	37,211,150	48.14%	332,836,900	0	–100.00%	11,306,812	71,519	159.55%	123,284,850	188.07%
Van der Moolen Holding	VMH	6,104	578.22%	44,611	3,950,750	1,341.88%	28,716,340	0	–100.00%	0	26,578	126.43%	17,560,320	185.57%
Vedior	VED	1,270	3,748.48%	17,659	2,158,000	4,571.00%	26,705,050	0	–100.00%	680,070	15,572	13,096.61%	23,659,800	16,250.93%
Veolia Environnement	VVD	4,226	331.66%	17,941	18,576,000	531.58%	75,344,900	0	–100.00%	0	12,508	242.31%	52,522,500	390.99%
Versatel	VT3	0	-	0	0	-	0	0	-	0	0	-	0	-
Vinci	SQU	2,020	1,920.00%	100,760	14,184,000	2,178.55%	758,538,098	0	–100.00%	19,646,579	4,812	702.00%	35,578,810	953.41%
VNU	VNU	0	–100.00%	22,840	0	–100.00%	65,296,600	0	–100.00%	0	8,447	48.17%	22,183,000	68.63%
Volkswagen	VOW	119,114	–22.28%	1,793,817	649,112,900	15.19%	9,408,071,706	0	–100.00%	0	302,138	–12.34%	1,526,180,900	22.29%
Wolters Kluwer	WOS	540	–88.37%	11,631	1,056,000	–85.10%	19,971,100	0	–100.00%	0	9,250	–45.94%	15,117,000	–36.71%
Options on Other Stocks – Total		**2,742,320**	**–37.20%**	**26,626,541**	**7,531,985,920**	**–32.70%**	**79,729,302,539**	**267,691,741**	**–66.10%**	**6,532,296,923**	**9,090,640**	**22.67%**	**20,844,598,347**	**35.08%**
Stock Options – Total		**21,102,248**	**6.08%**	**154,067,482**	**57,886,918,208**	**23.01%**	**435,141,376,381**	**2,028,564,961**	**–6.86%**	**30,337,031,905**	**63,105,214**	**31.13%**	**153,655,055,754**	**47.12%**

Stock Options (by Countries)		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Dutch stock options		784,845	–21.25%	5,697,106	1,515,762,926	–36.99%	11,709,339,023	80,710,302	–11.44%	729,695,462	4,056,469	18.19%	7,467,955,161	1.50%
French stock options		596,504	106.35%	3,745,386	2,896,551,745	120.27%	16,893,235,305	106,715,080	54.68%	812,092,318	1,396,496	104.41%	5,672,512,418	125.13%
German stock options		13,724,449	9.37%	101,343,205	39,693,605,621	24.12%	298,250,824,544	1,403,745,673	–11.47%	23,193,224,989	38,437,653	33.73%	97,942,207,882	50.40%
Italian stock options		69,111	–6.98%	567,180	336,466,475	6.09%	2,745,038,535	12,054,930	–2.91%	115,873,512	278,236	85.89%	1,133,797,125	90.95%
Scandinavian stock options		1,247,475	15.39%	8,801,451	2,046,780,482	36.83%	14,072,338,777	82,915,665	1.66%	910,786,291	3,691,177	3.32%	5,792,495,332	15.64%
Swiss stock options		4,679,019	–4.57%	33,907,055	11,264,363,867	18.70%	90,530,427,952	337,198,989	0.25%	4,532,659,936	15,243,849	28.94%	35,279,252,311	44.85%
U.S. stock options		845	–25.62%	6,099	1,305,250	–61.87%	11,742,100	49,753	–50.32%	376,133	1,334	–40.04%	2,482,750	–56.83%

Single Stock Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Futures on DJ EURO STOXX 50® Index Components – Total		**2,659,829**	**-**	**20,779,954**	**13,978,897,410**	**-**	**114,475,940,212**	**0**	**-**	**0**	**1,138,365**	**-**	**2,751,662,468**	**-**
Futures on Other Stocks – Total		**1,170,948**	**-**	**4,876,566**	**5,066,005,068**	**-**	**23,448,811,716**	**0**		**0**	**101,978**	**-**	**387,277,735**	**-**
Futures on SMI® Components – Total		**701,032**	**-**	**3,494,760**	**2,815,260,696**	**-**	**13,554,238,098**	**0**	**-**	**0**	**513,817**	**-**	**1,339,608,710**	**-**
Single Stock Futures – Total		**4,531,809**	**-**	**29,151,280**	**21,860,163,174**	**-**	**151,478,990,026**	**0**	**-**	**0**	**1,754,160**	**-**	**4,478,548,913**	**-**
Equity Derivatives – Total		**25,634,057**	**26.86%**	**183,218,762**	**79,747,081,383**	**69.46%**	**586,620,366,407**	**2,028,564,961**	**–6.86%**	**30,337,031,905**	**64,859,374**	**34.77%**	**158,133,604,667**	**51.41%**

Volatility Index Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		June 2006	Change YoY	2006	June 2006	Change YoY	2006	June 2006	Change YoY	2006	06/30/2006	Change YoY	06/30/2006	Change YoY
Volatility Index Futures														
VDAX-NEW® Futures	FVDX	61	-	612	1,285,500	-	10,746,770	-	-	-	23	-	388,300	-
VSMI® Futures	FVSM	40	-	157	768,000	-	2,426,500	-	-	-	0	-	0	-
VSTOXX® Futures	FVSX	59	-	851	1,193,550	-	14,247,860	-	-	-	59	-	1,017,650	-
Volatility Index Futures – Total		**160**	**-**	**1,620**	**3,247,050**	**-**	**27,421,130**	**0**	**-**	**0**	**82**	**-**	**1,405,950**	**-**
Volatility Derivatives – Total		**160**	**-**	**1,620**	**3,247,050**	**-**	**27,421,130**	**0**	**-**	**0**	**82**	**-**	**1,405,950**	**-**
Eurex Total		**153,156,358**	**21.64%**	**824,287,652**	**10,187,283,078,070**	**1.69%**	**56,475,084,533,687**	**24,145,132,280**	**105.73%**	**129,282,629,295**	**107,972,547**	**38.89%**	**2,093,900,674,876**	**49.97%**