# eurex Xpand

Newsletter 92/August, September 2006

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# CCP Release 3.1: Harmonization of Delivery Procedures for Eurex Derivatives and Cash Market Transactions

**With the introduction of CCP Release 3.1 on August 14, 2006, Eurex Clearing has joined the delivery procedures for cash and derivatives market transactions on one platform for the first time. Market participants will thus benefit from reduced collateral requirements and overall improved efficiency in settlement.**

Eurex Clearing originally started out as a central counterparty for all transactions entered into the Eurex® system; but since March 2003, it has also performed this function for transactions on Xetra® and the Frankfurt Stock Exchange FSE trading floor. Eurex Clearing has developed its own infrastructure – the CCP system – to process cash market transactions. And since the launch of CCP Release 3.1, this cash market infrastructure is also being used for delivery into derivatives market transactions. As with the introduction of CCP services for Eurex Bonds and Eurex Repo in June of 2005, this represents a further milestone on the road to unification of all delivery processes.

### Ongoing Unification of Delivery Processes

Release 3.1 is the next step by Eurex Clearing in the strategy initiated with introduction of the CCP infrastructure. It builds on two cornerstones:

- **Expansion of products** beyond German shares eligible for collective safe custody, for example the inclusion of eligible international shares and ETFs in CCP Release 2.0, or the expansion to include derivatives market products now realized with Release 3.1.
- **Expansion of the markets** processed via the CCP system. CCP Release 3.0, for instance, met many clients' needs with respect to a comprehensive CCP service, including settlement netting in the fixed income segment. This release also provided the groundwork for balance sheet netting. Since the granting of bank status on May 24, 2005, capital requirements for repo transactions have been reduced from 100 percent to 20 percent. Work is currently underway to fully eliminate all capital requirements for transactions settled via Eurex Clearing – including for deposited collateral – with effect from January 1, 2007.

### More Efficiency in Clearing and Settlement

The joining of all delivery processes on the CCP platform will mean the following for Eurex customers:

- Uniform delivery processes in almost all transactions concluded on Eurex, Xetra®, the Frankfurt Stock Exchange FSE, Eurex Bonds, and Eurex Repo;
- Fewer delivery instructions and thus lower settlement costs due to the netting of positions due for settlement (settlement netting);

- Automated and uniform processing of corporate actions on all pending settlement positions from the cash and derivatives markets;
- Reduced collateral requirements from pending deliveries thanks to liquidity saving comprehensive risk calculation for all markets.

**CCP Services to be Consistently Enhanced in 2007**

In the future as well, the objective will remain a continued unification of processes, harmonizing interfaces, and, where needed, allowing direct access to settlement liquidity of the home market. In a release planned for the end of 2007, Eurex Clearing intends to offer a bilateral service for warrants and certificates, based on the CCP infrastructure, in consultation with the clearing members. This will set the foundation for all products traded on the Frankfurt Stock Exchange FSE to be settled uniformly via the CCP platform. In addition, the basis for settlement of other foreign currencies and repos with variable interest rates, and open-ended repos will also be furnished.

Further information is available from Meike Dieter, T +49-69-211-153 21, e-Mail: Meike.Dieter@deutsche-boerse.com.

EQUITY DERIVATIVES

# Two New Equity Options in the Swiss Segment, Contract Lifetimes Extended

**On September 18, 2006, Eurex will launch options as well as Low Exercise Price Options (LEPOs) on the registered shares of Kühne + Nagel International and Phonak.**

Including the new contracts, market participants can now trade eight Eurex options on constituents of the Swiss mid cap index SMIM®, which cover 48 percent of the index market capitalization. Overall, Eurex now offers market participants option contracts on 34 Swiss equities.

The new options each have a contract size of 50 shares and are available with lifetimes of up to 24 months. They have been included in the quotation package for Swiss equities.

The maximum lifetime of options on Ciba Spezialitätenchemie Holding and Swiss Life Holding will be extended to 60 months, reflecting the positive development of volumes traded in these instruments.

For more detailed information on the new equity options, please refer to **www.eurexchange.com > Products > Equity Derivatives** (new: … > Trading > Products > Equity Derivatives) or feel free to contact Dr. Weiwei Wang on T +49-69-211-172 62, e-mail: Weiwei.Wang@eurexchange.com.

## Single Stock Futures: Fee Caps Now Also in Clearing

**Since November 2005, Eurex market participants have been benefiting from a fee cap in trading with Single Stock Futures. The derivatives exchange has expanded this offer since July 21, 2006, to include cash settlement fees.**

No matter how many Single Stock Futures market participants actually execute, transaction costs for a single trade are capped. The same now applies to cash settlement: fees are capped at the price for 1,000 (EUR 300) of most Single Stock Futures. Exceptions to this are Single Stock Futures on German, Swiss and Finnish equities: In this case the fee is capped at EUR 600. This comprehensive fee capping offer enables market participants to trade large volumes under favorable conditions.

Detailed contract specifications of all Single Stock Futures can be found at **www.eurexchange.com > Products > Equity Derivatives** (new: … > Trading > Products > Equity Derivatives).
For further information, please contact Dr. Weiwei Wang on T +49-69-211-172 62,
e-mail: Weiwei.Wang@eurexchange.com.

## Eurex Uses External Dividend Forecasts to Further Improve its Pricing Models

**To further improve its daily settlement price calculation for over 600 products Eurex now uses external dividend forecasts.**

In its role as Clearing House Eurex is in charge of evaluating and determining settlement prices for all products listed on its trading platform. Currently settlement prices for approximately 80,000 series have to be determined on a daily basis.

Dividends do have a significant impact on settlement prices of equity related products. As Eurex offers products with maturities up to five years it is essential to use appropriate and reliable trading parameters as input data for the pricing models applied by Eurex. To guarantee this, Eurex will now use dividend forecasts provided by Markit Equities Limited for all its equity based products. Markit Dividends is the recognized standard for dividend forecasting, used extensively within the industry to provide individual dividend amounts and ex-dates for over 4,600 equities globally.

For any further information, please feel free to contact Richard Heizmann, on T +49-69-211-154 71,
e-mail: Richard.Heizmann@eurexchange.com.

# First Indexes in Europe to Track Standardized Option Strategies

**The new DAXplus® Covered Call and DAXplus® Protective Put strategy indexes from Deutsche Börse AG are the first Europe wide to track passive options strategies. The high liquidity of the DAX® options traded on Eurex and the broad recognition of the DAX® make both of these new indexes attractive for investors as underlyings.**

Especially in times of low volatility on the equity markets – as seen over the past several years – and in sideways markets, investors are open for concepts with a better risk/return profile than the overall market. These two new strategy indexes are ideal as a basis for such concepts: For the DAXplus® Protective Put Index, Market Data & Analytics, the Deutsche Börse AG segment responsible for the indexes, purchases a five percent out-of-the-money put option on the DAX® each quarter, with a three-month residual maturity. For the DAXplus® Covered Call Index, on the other hand, a five percent out-of-the-money DAX® call option with a residual maturity of only one month is sold. The sale of the call option reduces the equity exposure in the portfolio by the amount of the call premium received.

### Signal Effect for Traditional Portfolio Managers

The new strategy indexes convincingly demonstrate the improved performance generated by derivative-based fund management in certain market phases. This provides further impetus for derivatives trading on Eurex, which will likely contribute to even higher liquidity and narrowing spreads in the benchmark products.

As with all Deutsche Börse AG indexes, the index rules and data are completely transparent. The high liquidity of the DAX® Options traded on Eurex and the broad recognition of the DAX® make DAXplus® Protective Put and DAXplus® Covered Call attractive as underlyings. Investors can participate in their performance via structured products or ETFs on the indexes, or by implementing the relevant strategy using DAX® Options.

### Historical Performance




Further information is available at **www.deutsche-boerse.com > Market Data & Analytics > Indices > Strategy Indices** or contact Heiko Geiger, T +49-69-211-128 66, e-mail: Heiko.Geiger@deutsche-boerse.com.

# Eurex and Man Group plc Join Forces to Develop Unique U.S. Futures Market Partnership

**Man Group plc, the global provider of alternative investment products and one of the world's largest futures brokers, and Eurex announced that they have entered into agreements that will further develop U.S. Futures Exchange LLC (USFE – formerly known as Eurex US). USFE will expand the derivatives market by serving as a product incubator and innovator to create new listed products.**

Under the terms of the transaction, Man Group plc will purchase 70 percent of Eurex's shares in USFE for a purchase price of USD 23.2 million in cash and in addition make a capital injection of USD 35 million into USFE. Deutsche Börse Systems, the developer and operator of the Eurex platform and network, will continue to operate the trading platform and corresponding communications network for USFE.

USFE will offer new products targeted at buy-side customers such as hedge funds and retail investors, sectors in which Man Group plc has significant expertise and market exposure. The goal is to expand the volume in listed derivatives by broadening the range of exchange traded products to new and existing user groups, rather than competing with established futures exchanges.

Man Group plc plans to reduce its stake in USFE over time to below 50 percent by inviting other trading institutions, including hedge funds and financial services firms, to join the partnership with an equity position. Eurex will retain a stake of approximately 30 percent in USFE.

Kevin Davis, Chairman and CEO of Man Financial, the brokerage division of Man Group plc (of which he is also a director), will serve as Chairman of the USFE. Satish Nandapurkar will be CEO of USFE. He will also be a member of the exchange's Board of Directors, which will be comprised of representatives of Man Group plc and Eurex, as well as a significant number of independent directors.

Andreas Preuß, CEO of Eurex, said, "With this new relationship, Eurex adds a new dimension to its well established core product range. Together with our partner, we will reach out to new target groups with innovative products. USFE will offer products that have not previously been available in an exchange environment."

Prior to the closing, USFE will transfer its interest in the antitrust litigation commenced in October 2003 against the Chicago Board of Trade and the Chicago Mercantile Exchange to its current owners.

*Man Group plc is a leading global provider of alternative investment products and solutions as well as one of the world's largest futures brokers. The Group employs over 4,000 people in 16 countries, with key centres in London, Pfaeffikon (Switzerland), Chicago and New York. Man Group plc is listed on the London Stock Exchange (EMG.L) and is a constituent of the FTSE 100 index. Further information on Man Group plc can be found at* **www.mangroupplc.com**.

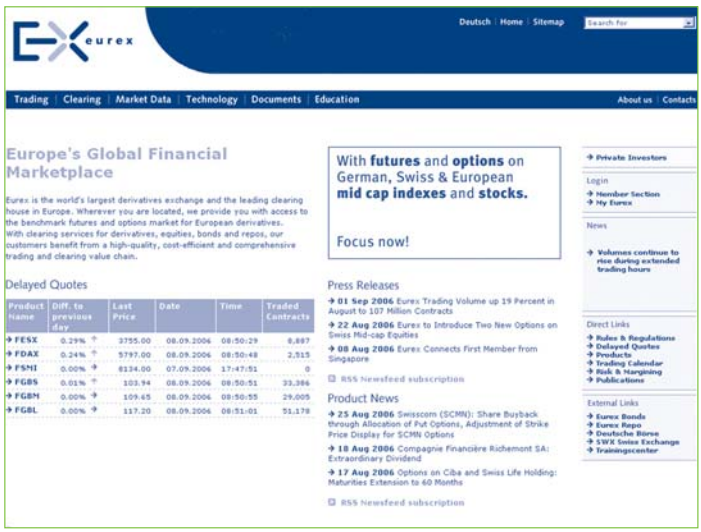
# The New Eurex Website: More Convenient, More Transparent, More Informative!

**The new Eurex website will go online at the end of September 2006. www.eurexchange.com has not only been given a face-lift; it also has a completely new structure, which makes it possible to research information relating to trading on Eurex more simply and quickly. At the same time, the website offers unlimited public access to a greater volume of information than ever before. And the new Eurex website offers many additional functions and services to boot.**

In recent years, Eurex not only has continuously expanded its range of products, which today number almost 700, but this has been accompanied by a corresponding increase in the volume of information that Eurex makes available to market participants online. Accessing information online is becoming increasingly popular: While the Eurex website recorded around 13 million page hits in 2002, this figure had soared to over 30 million by 2005. When it came to providing the best response to this sharp growth in market participants' information requirements, Eurex was not content with optimizing its existing Internet pages, but instead developed a brand new website with innovative features.

### All the Major Topics are Just One Click Away

Rapid access to comprehensive information – even for more complex queries: The new Eurex website makes it possible. The homepage offers direct access to the main topics of Trading, Clearing, Market Data, Technology, Documents and Education, as well as access to the Member Section for member-specific information. All circulars and forms are now publicly available and require neither login nor password. The new central search facility enables a single, structured search for all types of information. In the Member Section, all services offered to Eurex members are now contained at a single source. Comprehensive and compact release information can also be found here.




### Tailored Information and Service Packages

The facilities for market participants to receive information "hot off the press" have also been optimized. The RSS feed allows interested participants to have corporate news and press and product information to be sent directly to their computer. A special trader authorization package provides all the relevant forms in a format suitable for download. This makes it even easier for first-timers to get to grips with trading on Eurex. Eurex will continue to expand the information and services offered to members, traders, end investors, and naturally anyone else interested in derivatives trading, in the future. All information will be available in both English and German.

# The Eurex® System, Part 4:
## Experiences of a Eurex Member

**Dutch Market-Making firm Optiver is a global liquidity provider on-screen and in the over-the-telephone professional circuit. Acting as a trading counterparty to banks and the broker community, it provides competitive prices and liquidity across worldwide markets. As part of a series of articles covering the Eurex® system, Optiver gives some insights on its Eurex trading experience, gained over many years of participation.**

*"Success in today's derivatives markets increasingly comes down to technology and finding opportunities around the globe."*

Hans Pieterse,
Head of Equity Derivatives
at Optiver

Since the start of the AMM package in January 2005, Optiver has been an **A**dvanced **M**arket **M**aker (AMM) in almost all euro or Swiss franc-denominated single stock options and futures, fixed income products, and derivatives on the main equity indexes on Eurex. Being an AMM, Optiver has the obligation to continuously provide quotes for an average of 85 percent of the trading period, for a pre-defined set of exercise prices and expirations, within a predefined package of Eurex products.

**Continuous Market-Making Boosts Transparency and Liquidity of Eurex Trading**

The main advantages for Optiver of this system are that it attracts order flow and facilitates price discovery. As a result, more and more volume is traded on-screen (as opposed to off-exchange OTC block trades); hence, the transparency of the derivatives market has increased substantially. Because of the increase in the number of AMMs (for instance, eleven other AMMs have signed up for the German package), average quoted volumes and bid/ask spreads have improved significantly for all products. This allows investors to open and close positions at lower costs.

**Fee Capping and Cross-Margining Effects Make Trading Even More Attractive**

In return for providing liquidity in a number of Eurex products Optiver gets 90 percent of its trading fees rebated at the end of the month. Moreover, Eurex has also introduced a standard fee cap (starting from 1,000 contracts in all equity products) – this is an incentive to Optiver's traders to execute larger-sized bilateral trades through the Eurex OTC Block Trade facility. On top of that, Eurex provides a one stop-shop for all its products, combining a comprehensive product range with a full value-added process chain. This allows Optiver to cross-margin between the various products it trades in, using a state-of-the-art platform, while monitoring positions and exercising options is just as straightforward.

**Mass Quote Function and High System Reliability Ensure Smooth Trading**

Optiver's opinion is that Eurex puts a lot effort in providing sufficient system resources, ensuring speed and stability in technology. Therefore the capacity or downtimes of the Eurex® system have never been an issue. The mass quoting facility has been increased from 24 to 120 exercise prices per transaction, allowing Optiver to update its prices even more quickly in order to quote and trade the products it wants.

**Risk Reduction Permits Market Makers to Further Tighten Their Quotes**

With Eurex 8.0, Eurex introduced various Market Maker protection functions: This means that the quotes of Optiver will be deleted on the exchange server after hitting a predetermined number of traded contracts or deltas. This feature allows Optiver to operate in a low-risk environment – allowing the firm to quote tighter prices for more size. This in turn allows investors and other market participants to open and close positions at lower costs.

**Trading on Eurex Holds Numerous Advantages**

Optiver has a strong preference to trade on-exchange instead of OTC, to reduce costs and minimize risks such as counterparty, operational, and legal risks. By trading on an exchange such as Eurex, Optiver achieves the following advantages:

- All of Optiver's trades are matched against a central counterparty. This ensures a safe trading framework for Optiver, in a clearly-defined legal environment, which significantly reduces back office efforts. On top of that, Optiver does not need to maintain custody for collateral.
- **S**traight-**t**hrough **P**rocessing (STP): All trades on the Eurex platform are matched automatically and sent to the Clearing Member with whom Optiver has a clearing relationship. Because of that, Optiver's traders and risk managers are able to monitor positions online. Unwanted open positions due to unreconciled trades are thus avoided.
- Thanks to continuous quotation in a centralized market, Eurex provides excellent settlement prices for all derivatives. For Optiver, this ensures the accurate marking to market of its own positions, based on validated price data.

Within the changing needs of the market place, Optiver, as an AMM in almost all Eurex products, sees that Eurex contributes significantly to the efficiency and transparency of the derivatives market overall. For Optiver, Eurex provides a market structure that is attractive for trading both on-screen and in the professional telephone brokerage market.

With a constantly-growing product range, a high-tech trading platform, and large opportunities for both AMMs and other market participants, Optiver expects Eurex to attract more participants to the listed on-screen market. According to Optiver, this will result in an enormous growth in on-screen traded volumes on Eurex.

For any further information, please feel free to contact Marleen Evertsz, Market Development Manager, T +31-20-531 90 49, e-mail: marleenevertsz@optiver.com or
Hans Pieterse, Head of Equity Derivatives, T +31-20-531 90 00, e-mail: hanspieterse@optiver.com.

*Founded in Amsterdam in 1986 as a Market Maker in equity options on the European Options Exchange (now part of Euronext), Optiver is now one of the world's leading Market-Making and arbitrage firms, with offices in Amsterdam, Chicago and Sydney. Optiver is a proprietary trading firm that works with its equity capital of about EUR 200 million, without any client business or assets under management. With a credit line of up to EUR 5 billion to buy stock, finance positions or other investments, Optiver strongly emphasizes a superior understanding of the dynamics of financial markets and derivatives pricing, and remains flexible to the changing needs of the marketplace. Optiver has been active on Eurex since 1990.*

# Transmarket Group First Eurex Member to Trade Directly from Singapore

**Eurex has connected its first member firm directly to its Singapore Access Point: Transmarket Group Pte Limited began trading via the telecommunications hub on August 4, 2006, and now has direct access to the complete range of Eurex products.**

In Singapore, Eurex was granted MAS approval as a Regulated Market Operator in October 2005. Consequently, a Singapore Access Point was established in February 2006. Two additional firms are already connected and expected to be legally admitted soon.

Eurex also connects members directly from Australia and has applied for approval of direct membership from Hong Kong and Japan in order to complement its services in the Asia-Pacific region.

For further information, please contact Stefan Ullrich on T +49-69-211-18651, e-mail: Stefan.Ullrich@eurexchange.com.

## EVENTS

**Events and Conferences in September/October**

| | Location | Date |
|---|---|---|
| **Hedge Funds World Asia 2006** | Hongkong Convention Centre, Hongkong | September 11–14 |
| **Hedge Fund Summit** | Hotel Principe di Savoia, Mailand, 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 |
| **Euro Hedge Forum** | Royal Lancaster Hotel, London, Great Britain | September 26–27 |
| **Hedge Pensions Club** | Hotel Bayerischer Hof, Munich, Germany | September 28 |
| **Derivates & Securities World – Singapore** | Raffles City Convention Centre, Singapore | October 3–4 |
| **BVI Asset Manager Konferenz** | Congress Center, Frankfurt am Main | October 5 |
| **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 |
| **DIFM Madrid** | Madrid, Spain | October 25 |
| **Funds World China 2006** | Island Shangri-la Hotel, Hong Kong | October 6–7 |
| **Assemblea e Convegno Assiom** | Salsomaggiore Terme, Italy | October 28 |
| **FOW Stockholm** | Grand Hotel Stockholm, Sweden | Oct 31 – Nov 1 |
| **Portable Alpha 2006 Conference** | London, Great Britain | Oct 31 – Nov 1 |

## Trainingscenter Derivatives Market September/October

| | Course | September | October |
|---|---|---|---|
| **Special Courses** | Preparatory Course Eurex Complete Exam | **04** Paris<br>**06** London | **02** London<br>**06** Paris |
| | Preparatory Course Eurex Partial Exam | **04** Paris<br>**06** London | **02** London<br>**06** Paris |
| **System Training Courses** | Eurex Repo System Training CHF Repo Markt | **19** Zurich | **17** Zurich |
| **Examinations / Tests** | Eurex Complete Exam | **19** London<br>**25** Paris<br>**26** Paris | **06** Madrid<br>**10** Chicago<br>**17** London<br>**24** Paris<br>**27** Amsterdam |
| | Eurex Partial Exam | **19** London<br>**26** Paris | **06** Madrid<br>**10** Chicago<br>**17** London<br>**24** Paris<br>**27** Amsterdam |
| | Eurex Clearer Test | **19** London<br>**26** Paris | **06** Madrid<br>**10** Chicago<br>**17** London<br>**24** Paris<br>**27** Amsterdam |

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

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Status as of July 31, 2006

# Eurex Trading Volume up 16 Percent in July

- **107 million contracts traded on Eurex in July**
- **Total volume in 2006 to date reaches 931 million contracts, up 27 percent year-on-year**

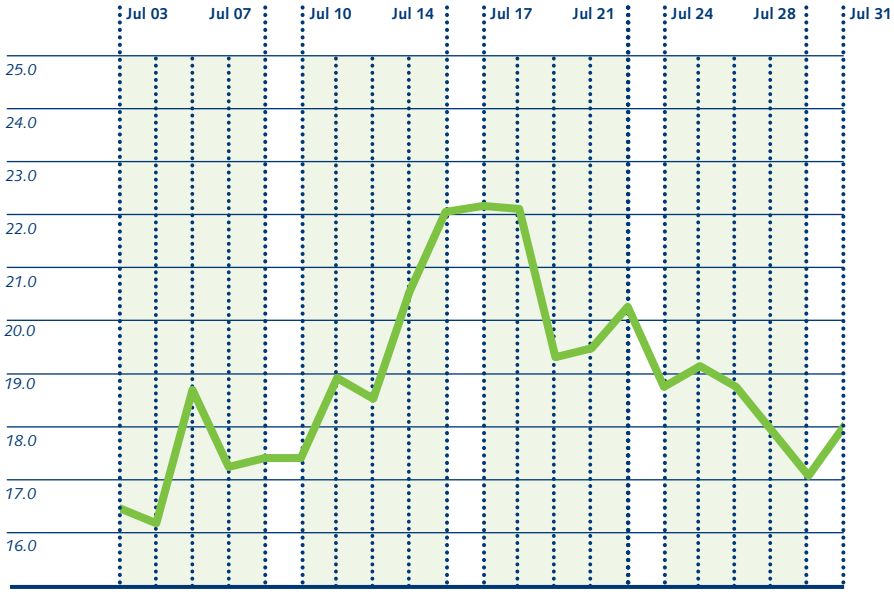
Eurex, the world's leading derivatives exchange, traded and cleared 107 million contracts in July, a 16 percent rise year-on-year (July 2005: 92 million contracts). Approximately 931 million contracts have been traded in the first seven months of 2006, an increase of approximately 27 percent on the same period in 2005. Average daily trading volume at Eurex currently stands at 6.3 million contracts.

In July, the interest rate derivatives segment was the most heavily traded segment at Eurex, with a total of 50.3 million contracts traded. This represents an increase of 19 percent on July 2005 (42 million contracts). In July approximately 21.7 million contracts were traded in the Euro-Bund Futures, an increase of 11.8 percent year-on-year. Euro-Bobl Futures were up 15 percent with 11.2 million contracts traded and Euro-Schatz Futures were also up approximately 13 percent year-on-year with 10.6 million contracts traded. Options on the Euro-Bobl Futures also set a new record of over two million contracts for the first time in July.

In July, a total of 56.7 million contracts were traded in the equity-based derivatives segment. Of these, 37.5 million contracts were based on equity index derivatives and 19.2 million contracts on equity derivatives (equity options and single stock futures). The most heavily traded equity derivative at Eurex in July was the Dow Jones EURO STOXX 50® Index Futures, with 16.3 million contracts traded. This marks an increase of 39 percent year-on-year.

Approximately EUR 14.94 billion (single counting) was traded in July on the electronic trading platform Eurex Bonds, which rounds out Eurex's fixed income product range. This represents an increase of 16 percent on the previous month (June 2006: EUR 12.9 billion) and seven percent on the previous year (July 2005: EUR 13.96 billion).

**VDAX (in Percent, at Day End): July 2006**




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



# Eurex Monthly Statistics July 2006

## Interest Rate Derivatives

| Money Market Derivatives | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Money Market Futures** | | | | | | | | | | | | | | |
| Three-Month EURIBOR Futures | FEU3 | 46,894 | 8.39% | 406,040 | 45,250,747,700 | 6.89% | 393,199,785,000 | - | - | - | 42,087 | 11.41% | 40,593,803,400 | 9.89% |
| **Money Market Futures – Total** | | **46,894** | **8.39%** | **406,040** | **45,250,747,700** | **6.89%** | **393,199,785,000** | **0** | **-** | **0** | **42,087** | **11.41%** | **40,593,803,400** | **9.89%** |

| Fixed Income Derivatives | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Options on Fixed Income Futures** | | | | | | | | | | | | | | |
| Options on Euro-Bobl Futures | OGBM | 2,093,789 | 280.65% | 10,426,759 | 228,677,000,000 | 261.88% | 1,149,360,000,000 | - | - | - | 756,875 | 199.79% | 82,722,164,750 | 186.52% |
| Options on Euro-Bund Futures | OGBL | 3,063,354 | 18.07% | 26,300,382 | 353,782,000,000 | 11.70% | 3,081,659,000,000 | - | - | - | 1,242,448 | 28.40% | 143,146,738,000 | 22.05% |
| Options on Euro-Schatz Futures | OGBS | 1,484,730 | 177.50% | 9,073,512 | 154,478,000,000 | 170.74% | 948,647,000,000 | - | - | - | 522,386 | 109.86% | 54,393,225,700 | 105.02% |
| **Options on Fixed Income Futures – Total** | | **6,641,873** | **80.50%** | **45,800,653** | **736,937,000,000** | **68.65%** | **5,179,666,000,000** | **0** | **-** | **0** | **2,521,709** | **71.66%** | **280,262,128,450** | **62.30%** |
| **Fixed Income Futures** | | | | | | | | | | | | | | |
| CONF Futures | CONF | 12,453 | –44.78% | 190,628 | 1,000,063,812 | –47.59% | 15,816,453,504 | - | - | - | 11,522 | –23.71% | 933,790,474 | –27.14% |
| Euro-Bobl Futures | FGBM | 11,181,971 | 15.02% | 103,888,376 | 1,223,200,000,000 | 9.41% | 11,485,720,000,000 | - | - | - | 1,019,954 | 26.72% | 112,082,540,060 | 21.24% |
| Euro-Bund Futures | FGBL | 21,720,461 | 11.80% | 195,016,566 | 2,516,580,000,000 | 5.68% | 22,930,520,000,000 | - | - | - | 1,490,609 | 9.43% | 174,092,794,720 | 4.38% |
| Euro-Buxl® Futures | FGBX | 42,750 | - | 730,142 | 4,068,790,560 | - | 72,393,958,280 | - | - | - | 32,755 | - | 3,165,443,200 | - |
| Euro-Schatz Futures | FGBS | 10,612,528 | 12.72% | 99,278,177 | 1,104,160,000,000 | 10.00% | 10,388,510,000,000 | - | - | - | 1,315,918 | 54.11% | 137,104,038,870 | 50.77% |
| **Fixed Income Futures – Total** | | **43,570,163** | **12.91%** | **399,103,889** | **4,849,008,854,372** | **7.64%** | **44,892,960,411,784** | **0** | **-** | **0** | **3,870,758** | **27.50%** | **427,378,607,324** | **21.61%** |
| **Interest Rate Derivatives – Total** | | **50,258,930** | **18.79%** | **445,310,582** | **5,631,196,602,072** | **12.98%** | **50,465,826,196,784** | **0** | **-** | **0** | **6,434,554** | **41.64%** | **748,234,539,174** | **33.36%** |

## Equity Index Derivatives

| Equity Index Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Blue Chip Index Options** | | | | | | | | | | | | | | |
| DAX® Options | ODAX | 4,928,708 | –11.72% | 36,787,746 | 135,938,707,250 | 5.27% | 1,032,335,552,750 | 2,309,627,437 | 16.74% | 17,469,239,477 | 6,982,582 | 21.56% | 179,790,756,250 | 46.24% |
| DJ EURO STOXX 50® Index Options | OESX | 12,081,127 | 57.68% | 85,582,490 | 427,578,286,000 | 75.79% | 3,078,649,312,000 | 9,699,564,895 | 31.66% | 90,927,401,228 | 26,469,818 | 44.06% | 882,134,529,500 | 62.49% |
| 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 | 1,163 | 719.01% | 45,113 | 40,679,000 | 826.73% | 1,526,170,000 | 1,485,198 | 1,090.39% | 36,985,625 | 25,833 | 297.25% | 877,562,000 | 395.85% |
| DJ STOXX® 600 Index Options | O600 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| DJ STOXX® Mid 200 Index Options | O2MI | 3,144 | - | 27,516 | 172,202,000 | - | 1,522,098,000 | 3,348,580 | - | 45,093,520 | 14,455 | - | 759,029,000 | - |
| MDAX® Options | O2MX | 113 | - | 113 | 4,421,500 | - | 4,421,500 | 324,360 | - | 324,360 | 113 | - | 4,421,500 | - |
| OMXH25® Options | OFOX | 4 | - | –721 | 98,000 | - | 16,211,000 | 3,020 | - | 259,320 | 106 | 430.00% | 2,621,000 | 628.06% |
| SMIM® Options | OSMM | 4,272 | - | 4,272 | 34,322,619 | - | 34,322,619 | 1,033,851 | - | 1,033,851 | 3,512 | - | 28,228,888 | - |
| SMI® Options | OSMI | 258,621 | –21.55% | 2,210,949 | 12,292,009,093 | –7.07% | 105,284,236,297 | 217,106,344 | –23.25% | 2,456,474,812 | 898,391 | 51.11% | 38,236,060,028 | 73.34% |
| TecDAX® Options | OTDX | 2,712 | 80.92% | 24,530 | 18,447,500 | 113.07% | 164,116,700 | 830,354 | 141.40% | 9,145,134 | 8,581 | –28.87% | 54,109,050 | –19.34% |
| **Blue Chip Index Options – Total** | | **17,279,864** | **27.28%** | **124,683,460** | **576,079,172,962** | **49.40%** | **4,219,536,650,865** | **12,233,324,039** | **27.05%** | **110,945,961,927** | **34,403,391** | **39.11%** | **1,101,887,317,216** | **60.13%** |
| **DJ EURO STOXX® Sector Index Options** | | | | | | | | | | | | | | |
| DJ EURO STOXX® Automobiles & Parts Options | OESA | 3,182 | –40.60% | 35,316 | 35,787,250 | –33.68% | 426,791,250 | 965,940 | –20.59% | 13,743,500 | 7,938 | –45.72% | 93,427,500 | –33.62% |
| DJ EURO STOXX® Banks Options | OESB | 18,738 | 86.08% | 58,572 | 351,747,750 | 117.96% | 1,111,230,500 | 4,754,325 | 22.63% | 16,768,975 | 18,850 | –26.62% | 320,358,750 | –15.76% |
| 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 | 1,500 | - | 6,170 | 26,625,000 | - | 106,407,500 | 172,500 | - | 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 | - | 38,000,000 | - |
| DJ EURO STOXX® Food & Beverage Options | OESO | 2,000 | –74.67% | 2,000 | 26,000,000 | –72.83% | 26,000,000 | 95,000 | –93.11% | 95,000 | 2,000 | –60.95% | 26,000,000 | –57.71% |
| DJ EURO STOXX® Health Care Options | OESH | 0 | –100.00% | 2,000 | 0 | –100.00% | 51,750,000 | 0 | –100.00% | 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 | 0 | –100.00% | 25,511 | 0 | –100.00% | 344,402,500 | 0 | –100.00% | 13,259,850 | 20,350 | 131.51%- | 264,750,000 | 199.51% |
| 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 | –88.24% | 11,000,000 | –87.24% |
| DJ EURO STOXX® Oil & Gas Options | OESE | 2,850 | –66.73% | 46,111 | 58,425,000 | –65.69% | 989,179,500 | 2,247,250 | –5.56% | 30,956,085 | 5,850 | –46.65% | 124,925,000 | –38.93% |
| 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 | 6,000 | –20.00% | 27,575 | 108,000,000 | –9.62% | 489,860,000 | 642,500 | –88.82% | 12,137,315 | 23,350 | 36.55% | 387,375,000 | 48.88% |
| DJ EURO STOXX® Telecommunications Options | OEST | 1,263 | –93.28% | 40,005 | 25,616,500 | –93.78% | 840,451,250 | 856,445 | –90.06% | 19,449,990 | 7,550 | –80.24% | 156,000,000 | –80.42% |
| 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 | 6,975 | 1,295.00% | 70,061 | 144,098,750 | 1,646.65% | 1,442,735,250 | 2,102,000 | 2,172.43% | 20,742,645 | 3,945 | 22.44% | 81,713,750 | 61.80% |
| **DJ EURO STOXX® Sector Index Options – Total** | | **42,508** | **–36.15%** | **332,269** | **776,300,250** | **–30.97%** | **6,094,298,750** | **11,835,960** | **–53.35%** | **137,076,490** | **92,833** | **–30.68%** | **1,503,550,000** | **–28.66%** |
| **DJ STOXX® 600 Sector Index Options** | | | | | | | | | | | | | | |
| DJ STOXX® 600 Automobiles & Parts Options | OSTA | 0 | - | 2,100 | 0 | - | 26,250,000 | 0 | - | 938,500 | 600 | - | 7,500,000 | - |
| DJ STOXX® 600 Banks Options | OSTB | 1,220 | –23.94% | 8,924 | 25,760,000 | –13.19% | 200,245,250 | 365,675 | 25.00% | 4,823,125 | 2,640 | –56.03% | 53,123,750 | –50.97% |
| DJ STOXX® 600 Basic Resources Options | OSTS | 1,580 | 141.22% | 62,436 | 37,025,000 | 303.76% | 1,466,666,500 | 719,160 | 240.45% | 39,660,700 | 5,755 | 778.63% | 137,195,000 | 1,396.13% |
| 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 | 1,000 | - | 3,600 | 18,000,000 | - | 66,500,000 | 215,545 | - | 1,607,795 | 1,000 | - | 18,000,000 | - |
| DJ STOXX® 600 Food & Beverage Options | OSTO | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| DJ STOXX® 600 Health Care Options | OSTH | 750 | –79.67% | 14,410 | 16,750,000 | –76.41% | 319,810,000 | 556,250 | –72.99% | 4,816,815 | 1,250 | –88.20% | 26,250,000 | –86.37% |
| DJ STOXX® 600 Industrial Goods & Services Options | OSTG | 8,799 | - | 23,319 | 109,711,750 | - | 290,536,750 | 2,313,315 | - | 5,949,615 | 4,549 | - | 56,586,750 | - |
| DJ STOXX® 600 Insurance Options | OSTI | 1,460 | –50.00% | 5,955 | 15,630,000 | –45.10% | 69,486,250 | 178,200 | –39.52% | 1,649,475 | 3,465 | 1.08% | 39,041,250 | 17.26% |
| DJ STOXX® 600 Media Options | OSTM | 1,100 | - | 5,206 | 11,000,000 | - | 55,798,500 | 302,500 | - | 877,970 | 1,320 | - | 12,980,000 | - |
| DJ STOXX® 600 Oil & Gas Options | OSTE | 2,250 | - | 41,381 | 45,750,000 | - | 867,178,000 | 1,381,000 | - | 14,484,090 | 2,390 | - | 48,585,000 | - |
| 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 | 250 | - | 3,250 | 3,375,000 | - | 49,250,000 | 25,000 | - | 1,346,250 | 0 | - | 0 | - |
| DJ STOXX® 600 Telecommunications Options | OSTT | 1,000 | - | 31,749 | 13,000,000 | - | 436,608,250 | 328,750 | - | 9,018,275 | 3,971 | - | 54,433,000 | - |
| DJ STOXX® 600 Travel & Leisure Options | OSTV | 2,000 | - | 7,041 | 16,000,000 | - | 55,307,500 | 360,000 | - | 764,940 | 2,000 | - | 16,000,000 | - |
| DJ STOXX® 600 Utilities Options | OSTU | 750 | –38.27% | 14,407 | 13,500,000 | –27.14% | 257,664,750 | 258,750 | –18.56% | 5,530,305 | 2,814 | 23.48% | 47,896,000 | 43.30% |
| **DJ STOXX® 600 Sector Index Options – Total** | | **22,159** | **119.74%** | **225,438** | **325,501,750** | **107.53%** | **4,190,489,250** | **7,004,145** | **120.58%** | **92,506,205** | **31,754** | **38.30%** | **517,590,750** | **37.34%** |

| Equity Index Futures | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Blue Chip Index Futures** | | | | | | | | | | | | | | |
| DAX® Futures | FDAX | 3,104,641 | 24.79% | 24,718,803 | 434,674,000,000 | 47.64% | 3,531,488,000,000 | - | - | - | 217,845 | 15.57% | 31,084,808,975 | 34.58% |
| DJ EURO STOXX 50® Index Futures | FESX | 16,270,118 | 39.27% | 124,634,208 | 587,620,000,000 | 53.98% | 4,552,789,000,000 | - | - | - | 2,137,473 | 33.14% | 78,993,416,720 | 47.82% |
| DJ Global Titans 50SM Index Futures | FGTI | 1,795 | - | 5,431 | 39,439,200 | - | 119,005,410 | - | - | - | 781 | 2,197.06% | 17,264,910 | 2,259.63% |
| DJ Italy Titans 30SM Index Futures | F1TA | 75 | –93.73% | 4,357 | 2,784,750 | –93.02% | 163,155,320 | - | - | - | 26 | –91.16% | 968,500 | –90.34% |
| DJ STOXX 50® Index Futures | FSTX | 41,878 | –2.20% | 559,882 | 1,413,365,390 | 6.85% | 18,943,523,816 | - | - | - | 45,460 | 53.70% | 1,567,460,800 | 68.94% |
| DJ STOXX® 600 Index Futures | F600 | 288 | - | 14,374 | 18,426,680 | - | 923,700,470 | - | - | - | 1,091 | - | 71,615,040 | - |
| DJ STOXX® Mid 200 Index Futures | F2MI | 1,166 | - | 20,904 | 66,093,460 | - | 1,175,756,194 | - | - | - | 3,261 | - | 190,311,960 | - |
| MDAX® Futures | F2MX | 30,899 | 464.57% | 231,977 | 1,194,359,440 | 567.84% | 9,283,799,639 | - | - | - | 13,573 | 256.06% | 534,827,360 | 317.62% |
| OMXH25® Futures | FFOX | 1,745 | 90.09% | 20,536 | 42,840,407 | 122.46% | 522,405,886 | - | - | - | 2,290 | 7.26% | 56,592,770 | 25.06% |
| SMIM® Futures | FSMM | 1,380 | - | 18,187 | 11,188,783 | - | 144,508,495 | - | - | - | 1,550 | - | 12,776,383 | - |
| SMI® Futures | FSMI | 662,030 | 24.63% | 6,418,927 | 32,414,729,480 | 49.38% | 315,017,509,284 | - | - | - | 315,429 | 81.56% | 15,968,029,149 | 118.90% |
| TecDAX® Futures | FTDX | 17,766 | 111.85% | 291,878 | 109,692,920 | 126.51% | 1,965,839,173 | - | - | - | 24,505 | 54.25% | 152,830,110 | 62.22% |
| **Blue Chip Index Futures – Total** | | **20,133,781** | **36.40%** | **156,939,464** | **1,057,606,920,510** | **51.23%** | **8,432,536,203,688** | **0** | **-** | **0** | **2,763,284** | **36.84%** | **128,650,902,677** | **51.29%** |
| **DJ EURO STOXX® Sector Index Futures** | | | | | | | | | | | | | | |
| DJ EURO STOXX® Automobiles & Parts Futures | FESA | 675 | –79.10% | 49,443 | 7,851,520 | –77.37% | 602,879,397 | - | - | - | 3,905 | –14.55% | 46,586,650 | –9.27% |
| DJ EURO STOXX® Banks Futures | FESB | 5,953 | –34.01% | 116,181 | 114,900,275 | –19.96% | 2,251,405,473 | - | - | - | 15,022 | –17.29% | 295,482,740 | 0.27% |
| DJ EURO STOXX® Basic Resources Futures | FESS | 331 | –81.58% | 9,611 | 4,943,790 | –71.27% | 133,260,326 | - | - | - | 1,599 | –48.54% | 24,880,440 | –19.07% |
| DJ EURO STOXX® Chemicals Futures | FESC | 452 | –0.22% | 8,672 | 9,569,580 | 18.13% | 180,121,265 | - | - | - | 752 | 10.59% | 16,367,280 | 28.82% |
| DJ EURO STOXX® Construction & Materials Futures | FESN | 581 | 346.92% | 5,118 | 10,342,420 | 440.08% | 89,768,400 | - | - | - | 726 | 377.63% | 13,209,570 | 474.39% |
| DJ EURO STOXX® Financial Services Futures | FESF | 1,011 | 345.37% | 8,533 | 19,493,715 | 498.16% | 161,792,245 | - | - | - | 348 | 73.13% | 6,859,080 | 129.41% |
| DJ EURO STOXX® Food & Beverage Futures | FESO | 709 | –37.48% | 5,787 | 9,543,240 | –28.75% | 73,946,690 | - | - | - | 1,132 | 18.29% | 15,434,930 | 36.57% |
| DJ EURO STOXX® Health Care Futures | FESH | 185 | –25.10% | 8,091 | 5,082,760 | –11.33% | 214,239,715 | - | - | - | 1,158 | 143.79% | 31,486,020 | 178.46% |
| DJ EURO STOXX® Industrial Goods & Services Futures | FESG | 1,183 | 440.18% | 9,368 | 24,173,090 | 513.99% | 199,583,960 | - | - | - | 1,334 | 201.13% | 27,493,740 | 243.46% |
| DJ EURO STOXX® Insurance Futures | FESI | 4,322 | –44.53% | 114,095 | 56,395,920 | –33.49% | 1,536,660,773 | - | - | - | 11,392 | –26.09% | 152,595,840 | –12.75% |
| DJ EURO STOXX® Media Futures | FESM | 101 | –93.68% | 13,258 | 1,055,330 | –93.85% | 146,323,285 | - | - | - | 2,269 | –31.78% | 24,017,365 | –33.26% |
| DJ EURO STOXX® Oil & Gas Futures | FESE | 1,501 | –66.40% | 55,393 | 30,960,810 | –65.40% | 1,139,166,331 | - | - | - | 6,270 | –15.51% | 132,108,900 | –10.99% |
| DJ EURO STOXX® Personal & Household Goods Futures | FESZ | 156 | 239.13% | 3,094 | 2,402,915 | 284.95% | 48,789,035 | - | - | - | 732 | 12.44% | 11,865,720 | 28.81% |
| DJ EURO STOXX® Retail Futures | FESR | 32 | –96.96% | 1,220 | 492,295 | –96.40% | 17,894,075 | - | - | - | 78 | –94.75% | 1,228,890 | –93.70% |
| DJ EURO STOXX® Technology Futures | FESY | 621 | –90.89% | 89,112 | 9,812,965 | –90.68% | 1,564,584,318 | - | - | - | 14,521 | 4.70% | 231,464,740 | 9.40% |
| DJ EURO STOXX® Telecommunications Futures | FEST | 3,043 | 4.11% | 131,879 | 59,645,800 | –6.79% | 2,675,529,334 | - | - | - | 21,368 | 72.49% | 421,282,620 | 50.75% |
| DJ EURO STOXX® Travel & Leisure Futures | FESV | 645 | –7.59% | 8,345 | 4,409,915 | 3.40% | 58,409,350 | - | - | - | 1,901 | 146.24% | 13,154,920 | 168.98% |
| DJ EURO STOXX® Utilities Futures | FESU | 2,689 | –16.88% | 68,279 | 56,283,140 | 3.33% | 1,417,377,028 | - | - | - | 5,592 | 47.35% | 121,486,200 | 86.59% |
| **DJ EURO STOXX® Sector Index Futures – Total** | | **24,190** | **–46.35%** | **705,479** | **427,359,480** | **–35.79%** | **12,511,730,999** | **0** | **-** | **0** | **90,099** | **2.54%** | **1,587,005,645** | **15.47%** |
| **DJ STOXX® 600 Sector Index Futures** | | | | | | | | | | | | | | |
| DJ STOXX® 600 Automobiles & Parts Futures | FSTA | 443 | –80.31% | 19,562 | 5,296,360 | –78.75% | 245,056,451 | - | - | - | 3,411 | –15.21% | 41,631,255 | –9.90% |
| DJ STOXX® 600 Banks Futures | FSTB | 5,594 | 146.21% | 82,128 | 123,785,865 | 182.95% | 1,835,412,874 | - | - | - | 12,094 | 38.36% | 273,929,775 | 62.50% |
| DJ STOXX® 600 Basic Resources Futures | FSTS | 4,622 | 24,226.32% | 43,508 | 111,233,020 | 37,293.65% | 1,008,753,863 | - | - | - | 3,996 | –34.38% | 98,641,260 | 0.23% |
| DJ STOXX® 600 Chemicals Futures | FSTC | 292 | - | 8,767 | 4,976,770 | - | 151,745,038 | - | - | - | 865 | 33.08% | 15,336,450 | 57.98% |
| DJ STOXX® 600 Construction & Materials Futures | FSTN | 322 | –46.86% | 3,966 | 5,032,060 | –37.26% | 62,608,597 | - | - | - | 793 | 30.86% | 12,882,285 | 58.88% |
| DJ STOXX® 600 Financial Services Futures | FSTF | 177 | - | 4,756 | 3,312,605 | - | 86,075,475 | - | - | - | 1,108 | 23.11% | 21,312,380 | 64.96% |
| DJ STOXX® 600 Food & Beverage Futures | FSTO | 1,630 | 98.78% | 27,267 | 21,188,185 | 117.99% | 349,723,215 | - | - | - | 4,237 | –5.76% | 57,623,200 | 6.77% |
| DJ STOXX® 600 Health Care Futures | FSTH | 3,177 | –18.41% | 86,805 | 71,754,935 | –4.70% | 1,900,693,901 | - | - | - | 10,307 | 40.21% | 235,360,345 | 62.77% |
| DJ STOXX® 600 Industrial Goods & Services Futures | FSTG | 1,092 | 47.97% | 32,434 | 14,039,275 | 73.92% | 427,055,659 | - | - | - | 3,092 | 9.03% | 40,304,220 | 28.73% |
| DJ STOXX® 600 Insurance Futures | FSTI | 1,483 | 154.37% | 49,608 | 17,637,115 | 198.64% | 605,912,810 | - | - | - | 7,994 | 106.72% | 98,126,350 | 141.67% |
| DJ STOXX® 600 Media Futures | FSTM | 175 | –6.91% | 12,582 | 1,876,910 | –8.28% | 140,513,210 | - | - | - | 1,511 | 11.10% | 16,356,575 | 10.85% |
| DJ STOXX® 600 Oil & Gas Futures | FSTE | 3,622 | 52.63% | 67,853 | 73,901,785 | 62.99% | 1,373,472,778 | - | - | - | 8,302 | 96.68% | 174,964,650 | 115.89% |
| DJ STOXX® 600 Personal & Household Goods Futures | FSTZ | 1,340 | - | 6,246 | 22,782,570 | - | 102,267,208 | - | - | - | 2,878 | 130.06% | 49,659,890 | 174.33% |
| DJ STOXX® 600 Retail Futures | FSTR | 506 | 185.88% | 12,217 | 7,339,535 | 229.55% | 169,096,130 | - | - | - | 2,042 | 476.84% | 30,160,340 | 572.18% |
| DJ STOXX® 600 Technology Futures | FSTY | 1,292 | 183.96% | 27,657 | 17,895,000 | 181.48% | 414,450,923 | - | - | - | 4,797 | –14.77% | 65,622,960 | –14.92% |
| DJ STOXX® 600 Telecommunications Futures | FSTT | 3,883 | 112.07% | 103,228 | 50,845,565 | 95.01% | 1,394,586,492 | - | - | - | 6,913 | –16.17% | 91,043,910 | –24.40% |
| DJ STOXX® 600 Travel & Leisure Futures | FSTV | 596 | 14,800.00% | 16,013 | 4,918,435 | 16,111.06% | 132,668,250 | - | - | - | 3,011 | 201.10% | 25,081,630 | 229.59% |
| DJ STOXX® 600 Utilities Futures | FSTU | 287 | –77.77% | 30,223 | 5,423,115 | –72.58% | 563,070,017 | - | - | - | 4,639 | –23.07% | 90,785,230 | –2.87% |
| **DJ STOXX® 600 Sector Index Futures – Total** | | **30,533** | **74.46%** | **634,820** | **563,239,105** | **102.73%** | **10,963,162,889** | **0** | **-** | **0** | **81,990** | **21.20%** | **1,438,822,705** | **39.50%** |
| **Equity Index Derivatives – Total** | | **37,533,035** | **31.81%** | **283,520,930** | **1,635,778,494,057** | **50.46%** | **12,685,832,536,440** | **12,252,164,144** | **26.87%** | **111,175,544,622** | **37,463,351** | **38.43%** | **1,235,585,188,994** | **58.81%** |

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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Exchange Traded Funds® Options** | | | | | | | | | | | | | | |
| DAX® EX Options | EXS1 | 689 | –60.31% | 5,798 | 3,534,100 | –55.81% | 30,394,100 | 276,534 | 71.75% | 1,985,760 | 1,111 | –65.46% | 5,633,500 | –58.93% |
| DJ EURO STOXX 50® EX Options | EXW1 | 247 | 58.33% | 2,164 | 888,800 | 88.95% | 8,201,200 | 13,973 | 511.24% | 192,645 | 443 | 160.59% | 1,609,400 | 219.58% |
| iShares DJ EURO STOXX 50® Options | EUN2 | 0 | –100.00% | 109 | 0 | –100.00% | 404,700 | 0 | –100.00% | 15,892 | 12 | –90.98% | 45,400 | –89.05% |
| XMTCH on SMI® Options | XMT | 139 | 2,680.00% | 3,644 | 671,754 | 3,150.46% | 17,464,645 | 27,887 | 3,554.58% | 121,314 | 120 | –89.83% | 583,874 | –87.37% |
| **Exchange Traded Funds® Options – Total** | | **1,075** | **–44.21%** | **11,715** | **5,094,654** | **–40.64%** | **56,464,645** | **318,394** | **92.63%** | **2,315,611** | **1,686** | **–64.13%** | **7,872,174** | **–59.12%** |
| | | | | | | | | | | | | | | |
| **Exchange Traded Funds® Futures** | | | | | | | | | | | | | | |
| DAX® EX Futures | EXSF | 8 | 33.33% | 9,850 | 42,897 | 56.77% | 55,240,058 | - | - | 0 | 13 | 160.00% | 71,214 | 201.17% |
| DJ EURO STOXX 50® EX Futures | EXWF | 0 | –100.00% | 4,241 | 0 | –100.00% | 15,733,085 | - | - | - | 1,500 | 635.29% | 5,668,500 | 724.78% |
| iShares DJ EURO STOXX 50® Futures | EUNF | 0 | - | 3,000 | 0 | - | 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** | | **8** | **0.00%** | **17,091** | **42,897** | **26.57%** | **82,352,143** | **0** | **-** | **0** | **1,513** | **–31.51%** | **5,739,714** | **–22.57%** |
| **Exchange Traded Funds® Derivatives – Total** | | **1,083** | **–44.03%** | **28,806** | **5,137,551** | **–40.37%** | **138,816,788** | **318,394** | **92.63%** | **2,315,611** | **3,199** | **–53.70%** | **13,611,888** | **–48.96%** |

## Equity Derivatives

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Options on DJ EURO STOXX 50® Index Components** | | | | | | | | | | | | | | |
| ABN Amro | AAR | 128,240 | –9.45% | 1,000,284 | 271,147,300 | –6.17% | 2,220,896,921 | 15,859,418 | 41.43% | 191,051,069 | 560,910 | 11.69% | 1,173,049,550 | 22.68% |
| Aegon | AEN | 42,378 | –49.98% | 409,910 | 56,335,700 | –39.71% | 562,520,150 | 3,320,197 | –38.24% | 37,095,820 | 364,377 | –30.58% | 456,587,950 | –17.31% |
| Ahold | AHO | 38,194 | 21.61% | 756,610 | 25,950,700 | 16.27% | 512,493,813 | 1,213,571 | –5.37% | 27,233,134 | 396,269 | 112.92% | 271,828,411 | 125.59% |
| Air Liquide | AIR | 6,354 | 530.36% | 41,563 | 95,241,415 | 552.54% | 714,906,735 | 2,021,291 | 855.38% | 35,643,845 | 6,675 | 63.56% | 98,369,343 | 72.24% |
| Alcatel | CGE | 103,057 | 197.63% | 571,667 | 97,498,280 | 187.18% | 643,031,830 | 7,564,161 | 281.77% | 41,173,825 | 229,222 | 51.83% | 229,581,080 | 57.44% |
| Allianz | ALV | 2,825,372 | –34.79% | 24,831,975 | 3,429,966,650 | –22.02% | 31,225,726,335 | 119,365,234 | –20.40% | 1,467,461,110 | 10,794,746 | 23.15% | 12,573,012,171 | 49.64% |
| AXA-UAP | AXA | 68,790 | 143.81% | 523,745 | 178,978,552 | 196.73% | 1,339,609,196 | 8,096,949 | 57.28% | 177,174,826 | 160,237 | 77.14% | 421,793,567 | 130.96% |
| BASF | BAS | 161,045 | 6.87% | 2,172,671 | 988,037,614 | 20.06% | 13,050,698,780 | 29,638,090 | 24.82% | 1,310,279,854 | 457,643 | –5.39% | 2,741,661,729 | 9.85% |
| Bayer | BAY | 387,986 | 200.28% | 3,154,295 | 1,424,805,200 | 297.35% | 10,530,351,927 | 60,408,649 | 282.82% | 972,033,653 | 779,345 | 161.00% | 2,600,409,400 | 218.43% |
| BNP Paribas | BNP | 10,531 | 15.61% | 127,952 | 77,607,765 | 46.29% | 932,399,237 | 1,524,755 | –22.31% | 44,175,660 | 33,969 | 17.55% | 237,207,361 | 48.68% |
| Carrefour | CAR | 14,209 | 195.04% | 165,415 | 65,623,350 | 234.92% | 703,176,100 | 2,832,524 | 745.44% | 26,853,373 | 91,131 | 272.39% | 402,206,450 | 311.65% |
| Crédit Agricole | XCA | 5,624 | –18.41% | 80,606 | 17,369,600 | 15.16% | 218,305,000 | 639,739 | –38.87% | 14,382,010 | 47,586 | 61.90% | 117,626,400 | 90.43% |
| DaimlerChrysler | DCX | 687,713 | –32.16% | 7,477,763 | 2,718,420,600 | –26.96% | 31,605,776,900 | 115,646,130 | –47.56% | 2,914,456,448 | 3,389,754 | 20.19% | 13,464,816,800 | 35.55% |
| Danone | BSN | 13,218 | –57.26% | 84,863 | 134,239,400 | –48.26% | 830,082,322 | 3,509,007 | –69.22% | 36,778,149 | 29,238 | 33.31% | 305,661,950 | 71.79% |
| Deutsche Bank | DBK | 671,655 | 12.87% | 5,740,691 | 5,760,189,100 | 44.11% | 48,817,108,155 | 252,967,709 | 77.19% | 3,596,515,329 | 1,916,689 | 18.20% | 15,163,104,100 | 47.48% |
| Deutsche Telekom | DTE | 1,557,683 | 77.02% | 17,709,796 | 2,123,878,160 | 53.63% | 24,631,568,840 | 219,378,173 | 313.18% | 1,256,588,090 | 6,131,176 | 65.60% | 9,031,362,210 | 57.58% |
| E.ON | EOA | 253,828 | 13.89% | 2,910,754 | 2,305,915,050 | 43.60% | 25,208,229,402 | 95,639,892 | 92.74% | 2,861,878,330 | 800,656 | 43.93% | 6,594,335,329 | 78.14% |
| Enel (ITA exec. type) | ENL5 | 7,776 | –15.32% | 77,616 | 26,270,425 | –20.75% | 261,707,210 | 843,558 | –33.39% | 10,545,842 | 50,608 | 120.97% | 164,466,150 | 101.36% |
| ENI (ITA exec. type) | ENT5 | 8,025 | –34.29% | 73,248 | 96,137,000 | –30.83% | 876,133,000 | 2,489,248 | –62.43% | 26,140,562 | 29,764 | 29.83% | 341,434,000 | 41.23% |
| Fortis | FO4 | 9,038 | –55.64% | 184,620 | 24,492,900 | –46.59% | 504,520,000 | 834,347 | –33.42% | 32,839,108 | 114,364 | –25.97% | 274,061,800 | –12.76% |
| France Télécom | FTE | 45,332 | –9.71% | 691,329 | 76,297,357 | –35.58% | 1,273,076,117 | 2,239,948 | –36.55% | 73,452,379 | 229,670 | 147.04% | 401,569,764 | 87.57% |
| Generali (ITA exec. type) | ASG5 | 6,742 | –72.16% | 172,253 | 19,836,600 | –67.51% | 506,441,600 | 1,220,795 | –29.66% | 22,661,756 | 81,310 | 4.89% | 225,499,500 | 16.91% |
| ING | INN | 71,049 | –10.42% | 774,708 | 214,894,100 | 15.11% | 2,278,632,067 | 8,222,801 | 2.19% | 173,985,237 | 552,306 | –19.54% | 1,461,191,500 | –2.52% |
| L'Oréal | LOR | 4,598 | –33.44% | 57,385 | 34,137,650 | –19.91% | 396,151,350 | 1,526,097 | 94.72% | 20,146,400 | 16,157 | 34.17% | 110,028,150 | 50.66% |
| Lafarge | CIL | 4,177 | –31.14% | 62,151 | 40,392,550 | –10.82% | 582,141,750 | 1,093,128 | –6.45% | 33,866,934 | 15,017 | –3.29% | 141,603,450 | 21.72% |
| LVMH | MOH | 5,301 | –4.23% | 37,028 | 40,161,550 | 15.92% | 279,502,250 | 1,334,363 | –28.36% | 9,194,805 | 11,901 | –19.01% | 85,381,400 | –5.16% |
| Münchener Rückversicherung | MUV2 | 696,887 | –70.74% | 10,052,259 | 743,782,610 | –66.84% | 11,163,459,985 | 24,023,823 | –63.76% | 529,673,448 | 2,908,867 | –18.69% | 3,173,573,220 | –3.43% |
| Nokia | NOA3 | 1,467,612 | –15.84% | 9,752,952 | 2,340,293,550 | –1.95% | 15,551,416,130 | 96,634,765 | –1.72% | 978,628,343 | 3,614,030 | –10.42% | 5,596,968,970 | –0.89% |
| Philips | PHI1 | 74,468 | 24.59% | 725,733 | 180,276,200 | 39.44% | 1,882,021,900 | 5,573,668 | 4.11% | 84,879,612 | 346,961 | 27.75% | 842,002,950 | 50.00% |
| Renault | RNL | 8,504 | 1,366.21% | 50,504 | 70,704,500 | 1,536.87% | 400,949,650 | 3,612,425 | 3,391.38% | 15,945,194 | 16,898 | 747.02% | 134,537,600 | 857.38% |
| RWE | RWE | 213,807 | 5.89% | 2,179,153 | 1,371,696,910 | 29.92% | 13,138,437,182 | 60,292,017 | 26.41% | 1,902,232,282 | 664,148 | 3.88% | 3,862,890,573 | 31.37% |
| Saint-Gobain | GOB | 5,659 | –62.70% | 94,280 | 28,468,250 | –62.16% | 549,174,750 | 271,280 | –88.61% | 27,716,577 | 16,807 | –25.17% | 88,772,800 | –16.91% |
| Sanofi-Aventis old | SNW | 16,808 | 136.33% | 174,479 | 128,450,750 | 159.43% | 1,312,790,600 | 5,637,058 | 252.18% | 54,687,430 | 53,351 | 52.53% | 400,574,250 | 72.93% |
| Sanpaolo IMI (ITA exec. type) | PAO5 | 4,073 | 172.99% | 28,668 | 30,981,250 | 235.46% | 208,017,950 | 921,156 | 444.68% | 9,631,846 | 12,095 | 150.00% | 84,762,150 | 212.98% |
| SAP | SAP | 1,487,077 | 56.95% | 9,152,925 | 2,271,476,877 | 67.95% | 15,154,979,593 | 89,906,750 | 105.44% | 608,292,205 | 3,668,003 | 17.11% | 5,639,295,528 | 34.97% |
| Siemens | SIE | 558,672 | 0.77% | 4,675,293 | 3,654,065,000 | 5.45% | 32,751,338,277 | 161,657,199 | 26.83% | 1,562,294,240 | 2,001,732 | 25.05% | 12,927,265,587 | 36.54% |
| Société Générale | SGE | 12,018 | 29.57% | 104,599 | 132,534,350 | 70.03% | 1,258,096,500 | 2,955,357 | –19.31% | 91,409,906 | 18,866 | –6.87% | 214,186,350 | 32.76% |
| Suez | LYO | 48,334 | 380.17% | 298,222 | 155,674,412 | 580.68% | 891,790,558 | 24,388,087 | 2,374.95% | 115,370,116 | 117,580 | 110.61% | 333,145,987 | 184.96% |
| Telecom Italia (ITA exec. type) | TQI5 | 40,950 | 246.80% | 136,236 | 87,016,800 | 176.36% | 302,457,200 | 5,611,442 | 417.01% | 18,853,478 | 86,010 | 227.77% | 192,308,400 | 172.43% |
| TIM (ITA exec. type) | TIM5 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 310 | –88.69% | 918,700 | –87.96% |
| Total Basket | BOTD | 1,232 | - | 13,937 | 24,646,000 | - | 285,188,000 | 948,252 | - | 12,497,236 | 39,752 | - | 822,931,500 | - |
| Total (FR exec. type) | TOTB | 29,967 | 60.48% | 189,814 | 153,745,000 | –58.07% | 2,903,821,500 | 4,721,347 | –68.86% | 70,941,238 | 30,541 | –4.51% | 158,023,400 | –73.54% |
| UniCredito Italiano (ITA exec. type) | CRI5 | 2,585 | –1.97% | 56,307 | 15,696,200 | 31.52% | 324,544,400 | 491,028 | 45.34% | 19,384,588 | 17,844 | 54.20% | 102,735,600 | 104.83% |
| Unilever | UNI | 41,590 | 131.11% | 171,796 | 76,415,647 | –22.60% | 694,594,446 | 2,652,328 | 38.55% | 24,631,251 | 161,792 | 11.54% | 302,287,378 | –59.96% |
| Vivendi Universal | VVU | 30,250 | 78.00% | 399,119 | 79,366,600 | 80.37% | 1,083,364,643 | 2,424,870 | 79.44% | 54,696,954 | 119,496 | 63.27% | 345,792,400 | 88.07% |
| **Options on DJ EURO STOXX 50® Index Components – Total** | | **11,878,408** | **–14.62%** | **108,147,174** | **31,889,115,474** | **8.91%** | **300,561,630,251** | **1,452,152,624** | **27.45%** | **21,595,373,488** | **41,185,803** | **19.04%** | **104,310,822,857** | **38.89%** |

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Options on SMI® Components** | | | | | | | | | | | | | | |
| ABB Asea Brown Boveri | ABBN | 470,289 | 27.86% | 6,062,848 | 481,826,033 | 149.09% | 6,068,384,246 | 23,336,760 | 123.28% | 422,182,302 | 2,607,098 | 94.27% | 2,522,172,177 | 290.50% |
| Adecco | ADEN | 20,575 | –24.69% | 356,232 | 95,391,326 | –9.81% | 1,635,582,920 | 3,671,038 | 37.84% | 100,556,319 | 110,684 | 8.52% | 481,597,228 | 18.67% |
| Baloise Holding | BALN | 14,574 | 142.90% | 168,640 | 85,459,875 | 247.91% | 863,274,227 | 4,442,673 | 421.48% | 104,344,744 | 52,988 | 67.67% | 275,792,859 | 130.80% |
| Ciba Spezialitätenchemie Holding | CIBN | 44,769 | –67.72% | 1,392,130 | 20,307,383 | –69.95% | 705,434,415 | 957,210 | –56.61% | 23,989,280 | 419,629 | –19.99% | 201,753,294 | –24.01% |
| Clariant | CLN | 23,030 | –54.54% | 493,089 | 26,058,616 | –54.11% | 617,018,364 | 1,330,221 | –16.88% | 25,193,372 | 142,221 | 19.35% | 170,438,377 | 22.81% |
| Credit Suisse Group | CSGN | 197,080 | –12.93% | 3,131,958 | 849,468,720 | 12.38% | 13,787,464,659 | 36,036,676 | 28.24% | 1,322,336,523 | 978,514 | 9.49% | 4,079,731,058 | 45.81% |
| Givaudan | GIVN | 4,571 | –60.58% | 64,204 | 28,677,215 | –47.87% | 378,749,469 | 678,670 | –18.86% | 17,283,344 | 27,160 | –27.49% | 145,153,822 | –13.66% |
| Holcim | HOLN | 11,774 | –44.67% | 184,477 | 69,695,356 | –33.67% | 1,142,594,425 | 2,465,022 | –24.84% | 59,716,625 | 60,468 | 15.93% | 370,489,973 | 48.73% |
| Julius Bär | BAER | 61,602 | –19.14% | 647,985 | 42,237,297 | 7.07% | 432,685,701 | 1,571,992 | –4.77% | 26,146,241 | 213,123 | 44.54% | 135,188,434 | 81.59% |
| Kudelski | KUD | 19,947 | 104.21% | 180,586 | 37,062,254 | 17.30% | 411,219,255 | 2,525,279 | 82.00% | 22,543,991 | 58,695 | 148.38% | 133,695,854 | 87.51% |
| Lonza Group | LONN | 6,578 | –46.78% | 64,233 | 36,289,711 | –35.62% | 342,182,087 | 636,571 | –38.42% | 11,089,514 | 23,579 | –16.34% | 125,500,000 | 0.91% |
| Nestlé | NESN | 497,692 | –47.79% | 3,924,218 | 1,202,553,611 | –40.81% | 9,418,923,757 | 21,927,236 | –62.25% | 301,005,783 | 1,754,129 | –7.63% | 3,987,293,346 | 2.60% |
| Nobel Biocare Holding | NOBE | 9,406 | - | 230,642 | 17,775,213 | - | 439,187,206 | 413,788 | - | 15,035,863 | 71,202 | - | 137,494,913 | - |
| Novartis | NOVN | 173,328 | –34.14% | 1,784,301 | 752,301,309 | –27.08% | 7,913,171,127 | 22,498,964 | –20.96% | 289,474,147 | 983,610 | 29.92% | 4,148,640,438 | 46.02% |
| Richemont | CFR | 9,672 | –35.43% | 124,700 | 34,020,789 | –20.31% | 465,269,001 | 1,738,085 | 25.34% | 19,258,151 | 61,114 | 18.02% | 203,428,341 | 60.29% |
| Roche Holding | ROG | 125,049 | –15.93% | 1,429,502 | 1,659,438,509 | 7.93% | 16,646,451,100 | 43,052,460 | –22.15% | 1,497,131,841 | 476,002 | –15.85% | 5,351,173,534 | 5.97% |
| Serono | SEO | 6,237 | –72.16% | 365,772 | 33,350,947 | –71.82% | 2,176,874,889 | 1,019,924 | –72.24% | 74,356,856 | 71,672 | 20.08% | 433,416,317 | 42.35% |
| SGS | SGSN | 4,020 | –64.47% | 58,306 | 29,185,431 | –55.89% | 417,698,545 | 1,149,423 | –33.54% | 16,150,104 | 13,768 | 16.87% | 98,329,140 | 49.97% |
| Swatch Group | UHRN | 3,326 | –50.73% | 83,464 | 9,332,189 | –38.37% | 219,851,583 | 316,169 | –59.53% | 9,364,643 | 33,468 | 31.05% | 84,722,879 | 54.28% |
| Swiss Life Holding | SLHN | 146,298 | –2.22% | 1,144,917 | 259,216,987 | 53.91% | 1,894,308,282 | 11,079,571 | 132.51% | 73,673,349 | 386,776 | –14.47% | 608,546,319 | 23.60% |
| Swiss Re | RUKN | 348,559 | –39.08% | 4,213,930 | 191,471,995 | –35.28% | 2,469,468,762 | 9,303,592 | 11.51% | 102,744,121 | 2,932,645 | 44.29% | 1,725,192,630 | 56.59% |
| Swisscom | SCMN | 25,835 | –29.71% | 372,173 | 67,588,948 | –32.16% | 962,725,060 | 2,537,063 | –14.83% | 35,340,780 | 183,669 | 27.43% | 478,250,019 | 17.09% |
| Syngenta | SYNN | 116,956 | –0.15% | 891,810 | 125,126,349 | 27.84% | 991,561,463 | 4,920,116 | 81.29% | 40,763,026 | 315,264 | 34.63% | 333,719,468 | 75.94% |
| Synthes | SYST | 28,519 | –1.94% | 422,801 | 26,941,848 | 3.77% | 408,464,549 | 640,953 | –20.97% | 11,749,186 | 149,486 | 144.93% | 141,249,873 | 170.63% |
| UBS | UBSN | 199,716 | –2.29% | 1,778,842 | 951,224,379 | –28.27% | 14,249,807,333 | 51,898,004 | 21.39% | 946,018,842 | 720,146 | 28.35% | 2,766,204,598 | –19.50% |
| Zurich Financial Services | ZURN | 569,592 | –24.33% | 4,739,409 | 942,200,103 | –10.71% | 8,742,339,777 | 79,730,283 | 73.75% | 438,780,691 | 2,215,368 | 36.67% | 3,817,827,525 | 77.54% |
| **Options on SMI® Components – Total** | | **3,138,994** | **–25.80%** | **34,311,169** | **8,074,202,394** | **–14.14%** | **93,800,692,202** | **329,877,746** | **5.82%** | **6,006,229,636** | **15,062,478** | **27.88%** | **32,957,002,415** | **30.67%** |

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Options on Other Stocks** | | | | | | | | | | | | | | |
| Accor | ACR | 792 | 43.22% | 31,364 | 3,760,600 | 65.34% | 173,288,950 | 270,763 | 616.23% | 14,345,036 | 18,006 | 1,161.81% | 98,401,400 | 1,747.54% |
| Actelion | ATLN | 13,690 | - | 91,886 | 11,890,563 | - | 78,117,353 | 362,395 | - | 2,932,749 | 20,743 | - | 18,423,789 | - |
| Adidas | ADS | 24,735 | 32.68% | 428,842 | 98,404,075 | –62.51% | 5,519,619,375 | 5,465,770 | –40.65% | 909,303,428 | 78,656 | 103.64% | 297,178,450 | –39.52% |
| AGF | AGF | 485 | 90.20% | 5,882 | 4,457,000 | 155.12% | 51,840,850 | 365,410 | 229.49% | 4,484,675 | 7,492 | 623.17% | 67,614,350 | 940.92% |
| Aixtron | AIX | 10,848 | 312.94% | 116,419 | 3,152,450 | 311.65% | 38,965,050 | 284,312 | 508.83% | 3,380,779 | 37,531 | 249.42% | 11,781,400 | 242.46% |
| Akzo Nobel | AKU | 1,059 | –28.35% | 33,520 | 4,549,900 | –10.43% | 148,195,600 | 241,077 | –27.28% | 6,911,416 | 11,914 | –1.87% | 47,788,400 | 26.73% |
| Altana | ALT | 16,962 | –86.48% | 338,131 | 73,745,100 | –86.14% | 1,578,936,000 | 2,286,537 | –88.77% | 84,662,216 | 91,738 | –29.88% | 406,838,600 | –30.84% |
| ASML Holding | ASM | 19,835 | –45.92% | 155,108 | 32,025,050 | –32.13% | 256,779,350 | 1,291,232 | –62.76% | 22,410,176 | 212,960 | –3.76% | 271,663,650 | 4.75% |
| Autostrade (ITA exec. type) | AOP5 | 90 | –55.00% | 11,603 | 900,000 | –58.53% | 125,472,500 | 34,363 | –24.49% | 6,117,485 | 960 | –79.87% | 9,995,000 | –80.76% |
| Banca Intesa (ITA exec. type) | IES5 | 8 | –99.68% | 30,124 | 32,000 | –99.65% | 144,036,000 | 800 | –99.57% | 6,119,972 | 5,981 | 103.85% | 28,487,600 | 165.39% |
| Beiersdorf | BEI | 13,283 | 56.34% | 153,698 | 23,652,835 | 211.42% | 176,697,065 | 724,944 | 338.34% | 9,608,815 | 34,098 | 9.23% | 65,684,733 | 133.98% |
| BMW | BMW | 126,389 | –4.58% | 1,061,257 | 491,088,700 | –3.36% | 4,231,245,100 | 18,205,684 | 29.41% | 199,264,408 | 324,996 | –13.74% | 1,263,733,100 | –5.62% |
| Bouygues | BYG | 6,175 | 102,816.67% | 24,884 | 26,323,000 | 121,765.74% | 107,448,400 | 1,252,765 | 104,297.08% | 7,157,582 | 7,552 | 1,087.42% | 31,995,200 | 1,477.98% |
| Buhrmann | KNP | 8,206 | –26.70% | 27,829 | 9,439,900 | 16.44% | 33,225,200 | 600,863 | –69.16% | 4,608,824 | 17,567 | 10.10% | 20,310,200 | 69.45% |
| Cap Gemini | CGM | 8,500 | 4,171.36% | 34,966 | 33,896,000 | 5,983.27% | 134,129,900 | 2,003,265 | 7,081.19% | 14,098,810 | 27,776 | 167.13% | 106,583,500 | 281.03% |
| Casino Guichard | CAJ | 1,520 | 1,420.00% | 6,287 | 9,576,000 | 1,565.39% | 35,512,350 | 787,320 | 4,386.15% | 1,865,011 | 3,412 | 1,000.65% | 19,590,200 | 1,032.38% |
| Celesio | CLS | 1,458 | 539.47% | 12,681 | 9,936,778 | 529.31% | 95,033,034 | 710,683 | 639.45% | 6,223,554 | 7,331 | 3,115.35% | 28,176,634 | 1,684.46% |
| Cisco Systems | CIS | 0 | –100.00% | 924 | 0 | –100.00% | 1,491,650 | 0 | –100.00% | 48,635 | 56 | –75.22% | 90,300 | –75.09% |
| Citigroup | TRV | 0 | –100.00% | 51 | 0 | –100.00% | 187,400 | 0 | –100.00% | 3,634 | 2 | –98.45% | 7,200 | –98.34% |
| Commerzbank | CBK | 113,200 | –44.16% | 1,439,467 | 315,032,300 | –13.69% | 4,079,170,550 | 14,627,437 | 55.15% | 377,007,008 | 379,841 | –1.78% | 1,082,005,600 | 59.09% |
| Continental | CON | 52,874 | 49.86% | 504,199 | 415,382,200 | 105.88% | 3,744,402,452 | 17,891,051 | 57.31% | 801,716,192 | 100,759 | –16.55% | 769,919,500 | 14.91% |
| Converium Holding | CHRN | 512 | - | 21,016 | 430,974 | - | 19,904,203 | 24,170 | - | 1,005,887 | 8,029 | - | 7,749,841 | – |
| Degussa | DGX | 0 | –100.00% | 210 | 0 | –100.00% | 714,000 | 0 | –100.00% | 2,450 | 1,710 | –43.04% | 5,414,000 | –43.14% |
| Depfa Bank | DEP | 19,461 | 17.39% | 274,734 | 26,295,400 | 19.01% | 402,596,196 | 1,063,296 | –43.58% | 15,396,967 | 91,388 | 106.20% | 137,584,200 | 136.26% |
| Deutsche Börse | DB1 | 21,650 | –56.03% | 463,147 | 215,799,800 | –33.22% | 4,550,284,300 | 9,171,419 | –33.02% | 551,013,231 | 129,384 | 6.72% | 1,292,449,600 | 83.46% |
| Deutsche Post | DPW | 202,167 | 5.13% | 2,316,073 | 417,653,550 | 9.83% | 4,813,003,608 | 15,829,123 | 26.85% | 346,083,424 | 511,778 | 110.81% | 1,053,483,550 | 125.69% |
| Deutsche Postbank | DPB | 10,531 | 120.50% | 52,757 | 57,656,000 | 202.35% | 292,030,862 | 1,913,191 | 71.92% | 16,857,981 | 21,225 | 8.51% | 114,804,300 | 54.27% |
| Dexia | DXB | 1,200 | –37.34% | 11,967 | 2,465,000 | –30.67% | 24,079,900 | 49,250 | –63.41% | 1,660,151 | 9,684 | –10.97% | 19,128,900 | –5.74% |
| DSM | DSM | 5,173 | 142.18% | 20,733 | 17,644,300 | 33.82% | 74,632,950 | 676,750 | 2.86% | 2,971,127 | 9,823 | 207.55% | 33,751,400 | 79.46% |
| EADS | EAD | 56,462 | 3,186.50% | 224,306 | 132,895,500 | 2,955.63% | 619,325,000 | 5,689,422 | 1,440.11% | 36,506,251 | 105,161 | 773.07% | 263,654,000 | 828.72% |
| Electricité de France | E2F | 7,831 | - | 32,967 | 29,406,500 | - | 139,313,000 | 1,479,705 | - | 8,570,478 | 20,261 | - | 83,932,600 | – |
| Elisa Communications | EIA | 4,671 | 92.86% | 24,702 | 6,915,640 | 94.52% | 40,104,747 | 660,494 | 458.78% | 1,962,619 | 7,230 | 197.29% | 11,008,772 | 209.74% |
| Elsevier | ELV | 3,068 | –32.93% | 30,980 | 3,540,000 | –30.13% | 36,161,800 | 221,150 | 58.67% | 1,696,240 | 17,874 | 22.60% | 20,278,400 | 24.86% |
| EMC | EMP | 0 | –100.00% | 35 | 0 | –100.00% | 43,500 | 0 | –100.00% | 3,625 | 0 | –100.00% | 0 | –100.00% |
| Epcos | EPC | 5,684 | 30.64% | 65,861 | 6,229,000 | 23.05% | 74,720,490 | 413,411 | 135.07% | 4,764,492 | 40,547 | 206.57% | 45,207,990 | 220.84% |
| Fiat (ITA exec. type) | FIA5 | 21,978 | 1,053.10% | 64,038 | 126,646,000 | 2,049.53% | 326,359,350 | 7,917,002 | 1,997.72% | 22,236,538 | 32,549 | 110.85% | 165,462,000 | 304.20% |
| Fortum | FOT | 2,332 | 2,491.11% | 44,761 | 4,627,400 | 3,756.17% | 86,175,290 | 77,568 | 1,708.11% | 1,819,198 | 2,997 | 1,565.00% | 5,606,340 | 2,316.53% |
| Fresenius Pr. | FRE3 | 33 | - | 58 | 199,500 | - | 367,000 | 12,900 | - | 17,100 | 58 | - | 367,000 | - |
| Fresenius Medical Care | FME | 6,939 | –44.51% | 121,027 | 62,905,146 | –28.76% | 1,051,494,694 | 1,978,521 | –54.57% | 83,395,171 | 29,724 | –4.35% | 247,821,007 | 21.03% |
| Gaz de France | GZF | 3,893 | - | 23,193 | 11,045,000 | - | 68,004,000 | 634,036 | - | 4,348,175 | 10,905 | - | 30,887,200 | - |
| Geberit | GEBN | 1,506 | - | 12,899 | 12,770,317 | - | 104,131,248 | 770,630 | - | 6,061,974 | 8,892 | - | 72,149,561 | - |
| General Electric | GEC | 110 | 124.49% | 695 | 250,000 | 82.22% | 1,806,000 | 700 | –63.86% | 16,728 | 284 | –14.20% | 746,200 | –24.14% |
| Getronics | GTO | 5,998 | 14,895.00% | 38,527 | 5,504,000 | 12,700.00% | 35,224,550 | 450,356 | 13,973.63% | 3,341,153 | 29,632 | 413.55% | 25,371,240 | 288.45% |
| Hagemeyer | HMY | 9,794 | 1,532.33% | 139,827 | 3,903,380 | 3,152.82% | 48,610,650 | 348,349 | 7,082.45% | 8,135,019 | 116,400 | 1,603.75% | 38,917,720 | 3,009.99% |
| Hannover Rückversicherung | HNR1 | 10,891 | 3,708.04% | 77,013 | 29,380,300 | 3,317.51% | 223,368,500 | 1,491,410 | 2,479.40% | 8,754,216 | 31,908 | 11,056.64% | 90,645,300 | 10,443.83% |
| Heineken | HNK | 3,552 | 21.60% | 15,562 | 12,063,800 | 58.08% | 48,716,900 | 1,049,080 | 690.07% | 2,985,536 | 9,890 | 81.37% | 31,220,800 | 117.57% |
| Henkel | HEN3 | 10,000 | 6.07% | 116,527 | 90,817,900 | 29.47% | 1,042,911,450 | 2,172,355 | 63.44% | 48,553,470 | 21,449 | –22.18% | 185,134,100 | –5.37% |
| Hochtief | HOT | 8,548 | - | 14,792 | 34,733,865 | - | 62,872,425 | 4,016,214 | - | 6,914,100 | 10,782 | - | 44,517,780 | - |
| HypoVereinsbank | HVM | 8,652 | –87.78% | 108,596 | 26,427,000 | –82.57% | 277,084,800 | 798,580 | –83.72% | 24,134,672 | 80,946 | –73.07% | 180,066,000 | –69.68% |
| Hypo Real Estate Holding | HRX | 12,852 | 2,566.39% | 81,252 | 61,768,600 | 3,627.29% | 405,015,900 | 3,103,986 | 5,487.13% | 25,169,371 | 23,089 | 483.79% | 111,327,600 | 810.10% |
| IBM | IBM | 30 | –89.29% | 250 | 186,000 | –90.66% | 1,704,800 | 8,875 | –71.35% | 76,158 | 54 | –89.20% | 336,800 | –90.16% |
| Infineon Technologies | IFX | 341,578 | 2.00% | 2,948,967 | 296,654,700 | 10.75% | 2,565,990,870 | 14,160,246 | –37.30% | 172,013,148 | 1,925,625 | 35.08% | 1,582,880,150 | 34.79% |
| Intel | INL | 75 | –75.00% | 3,147 | 100,500 | –86.15% | 5,227,550 | 2,235 | –85.29% | 194,648 | 681 | 10.19% | 1,042,800 | –26.02% |
| KarstadtQuelle | KAR | 24,488 | –67.58% | 276,226 | 48,124,000 | –41.02% | 499,711,466 | 2,962,542 | –40.73% | 49,359,028 | 111,676 | –49.77% | 169,358,800 | –8.50% |
| KPN | KPN | 42,981 | –20.86% | 615,147 | 39,616,503 | 1.52% | 551,700,641 | 2,539,776 | 9.79% | 34,350,093 | 361,597 | 49.74% | 313,786,327 | 83.58% |
| Lanxess | LXS | 3,352 | - | 33,920 | 10,349,600 | - | 104,261,600 | 608,905 | - | 5,729,528 | 18,630 | - | 54,763,400 | - |
| Linde | LIN | 19,388 | 85.28% | 387,883 | 118,229,781 | 95.59% | 2,543,201,102 | 3,539,402 | 70.36% | 179,397,421 | 61,239 | 62.62% | 371,677,224 | 83.20% |
| Logitech | LOGN | 9,913 | - | 55,569 | 20,970,304 | - | 178,357,969 | 1,350,565 | - | 8,345,497 | 23,203 | - | 40,359,736 | - |
| Lufthansa | LHA | 124,468 | –39.14% | 1,919,266 | 170,556,100 | –20.45% | 2,386,076,775 | 5,291,973 | –48.84% | 352,907,100 | 456,908 | –31.36% | 577,339,650 | –18.08% |
| MAN | MAN | 30,481 | –27.80% | 569,899 | 169,285,200 | 12.40% | 2,712,589,300 | 6,014,943 | 50.66% | 580,166,424 | 102,918 | 34.41% | 549,911,300 | 110.62% |
| Mediaset (ITA exec. type) | MDS5 | 103 | 63.49% | 6,739 | 1,060,500 | 40.28% | 68,798,600 | 29,269 | 442.31% | 1,643,169 | 291 | 35.98% | 2,727,400 | 21.27% |
| Merck | MRK | 12,777 | 6,959.12% | 64,857 | 87,360,700 | 7,122.88% | 497,515,200 | 3,589,240 | 9,199.75% | 22,267,296 | 24,102 | 13,216.02% | 179,645,500 | 14,752.87% |
| Metro | MEO | 38,915 | –16.12% | 393,619 | 169,315,600 | –10.18% | 1,699,465,300 | 6,621,189 | 39.71% | 73,361,778 | 96,627 | –17.97% | 409,425,100 | –10.54% |
| Microsoft | MSF | 0 | –100.00% | 613 | 0 | –100.00% | 1,178,200 | 0 | –100.00% | 26,444 | 217 | 149.43% | 385,300 | 113.23% |
| MLP | MLP | 19,295 | 252.68% | 61,162 | 30,631,628 | 284.48% | 106,199,298 | 1,945,331 | 133.16% | 8,169,716 | 36,063 | –1.30% | 61,181,676 | 17.70% |
| Mobilcom | MOB | 404 | –88.00% | 9,637 | 726,800 | –88.07% | 17,971,600 | 8,120 | –94.64% | 1,271,988 | 5,306 | –41.96% | 9,218,200 | –43.91% |
| Neste Oil Corporation | NEF | 6,712 | - | 38,078 | 18,090,300 | - | 100,353,900 | 1,277,279 | - | 5,778,417 | 21,099 | 3,736.18% | 55,188,200 | 4,616.94% |
| Numico | NUT | 1,251 | –70.68% | 37,327 | 4,453,000 | –69.09% | 131,343,700 | 196,745 | –73.29% | 9,787,009 | 57,315 | 9.40% | 151,587,800 | 42.95% |
| Oracle | ORC | 0 | –100.00% | 29 | 0 | –100.00% | 30,350 | 0 | –100.00% | 706 | 9 | –30.77% | 10,350 | –27.62% |
| Pemod Ricard | PER | 0 | - | 320 | 0 | - | 4,760,000 | 0 | - | 82,640 | 0 | - | 0 | - |
| Peugeot | PEU | 6,053 | 900.50% | 21,080 | 28,479,100 | 816.52% | 104,794,950 | 1,480,785 | 1,791.97% | 4,763,714 | 9,980 | 187.03% | 49,448,050 | 185.39% |
| Pinault-Printemps | PPX | 1,765 | 341.25% | 11,112 | 17,640,000 | 418.44% | 124,594,650 | 1,914,620 | 1,173.78% | 14,209,343 | 4,259 | 111.36% | 41,316,200 | 147.57% |
| P&O Nedlloyd | NEL | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 1 | –99.69% | 7,000 | –99.60% |
| Porsche | POR3 | 12,421 | –15.82% | 169,043 | 93,257,900 | 4.28% | 1,186,583,301 | 4,115,788 | –27.10% | 40,735,135 | 48,890 | 29.70% | 335,032,600 | 59.50% |
| Publicis Groupe | PU4 | 0 | - | 1,000 | 0 | - | 3,200,000 | 0 | - | 183,000 | 1,000 | - | 3,200,000 | - |
| Puma | PUM | 109,538 | 356.69% | 290,209 | 278,677,900 | 448.28% | 783,303,400 | 14,216,266 | 691.56% | 51,236,180 | 151,794 | 229.17% | 397,689,700 | 333.29% |
| Rodamco Europe | RCE | 10 | - | 1,107 | 76,000 | - | 9,704,000 | 1,500 | - | 260,184 | 0 | - | 0 | - |
| Qiagen | QIA | 13,048 | 688.88% | 58,784 | 13,875,200 | 691.26% | 64,150,850 | 793,368 | 995.15% | 4,222,834 | 30,828 | 192.65% | 33,000,150 | 227.95% |
| Royal Dutch | ROY | 40,330 | –82.80% | 704,574 | 110,247,700 | –88.35% | 1,857,062,175 | 3,132,509 | –91.48% | 80,525,482 | 642,028 | –34.58% | 1,594,505,200 | –29.67% |
| Salzgitter | SZG | 4,314 | - | 23,528 | 25,703,333 | - | 152,708,673 | 2,333,631 | - | 7,836,294 | 6,042 | - | 36,856,773 | - |
| Sampo | SMPA | 3,986 | –27.53% | 52,360 | 6,109,100 | –9.49% | 86,048,300 | 170,944 | 71.80% | 2,311,432 | 6,054 | –63.24% | 9,371,200 | –52.62% |
| Sanofi-Aventis new | AVE | - | - | 0 | - | - | 0 | - | - | 0 | - | - | - | - |
| SBM Offshore | SBMO | 571 | 217.22% | 7,118 | 1,188,500 | 6.59% | 47,981,800 | 212,481 | 1,449.82% | 6,520,978 | 4,072 | 88.26% | 7,713,450 | –36.13% |
| Schering | SCH | 8,798 | –83.96% | 818,678 | 77,764,600 | –72.45% | 5,606,398,960 | 1,560,917 | –80.80% | 893,461,492 | 85,937 | –33.99% | 574,446,400 | –14.16% |
| Schneider Electric | SND | 1,230 | 384.25% | 6,162 | 9,432,000 | 412.19% | 48,687,200 | 345,720 | 1,412.34% | 6,074,310 | 3,255 | 626.56% | 26,597,000 | 780.70% |
| Sodexho Alliance | SJ7 | 2,420 | 67.94% | 11,448 | 8,700,000 | 125.79% | 39,933,500 | 505,470 | –9.31% | 4,815,077 | 6,458 | –11.66% | 23,394,100 | 25.83% |
| Solarworld | SWV | 20,113 | - | 29,548 | 41,959,663 | - | 63,888,463 | 3,247,746 | - | 5,240,725 | 20,717 | - | 45,657,175 | - |
| STMicroelectronics | SGM | 25,530 | 57.23% | 111,964 | 31,151,000 | 36.59% | 150,880,500 | 2,305,070 | 128.61% | 12,242,461 | 98,300 | 94.56% | 129,342,600 | 80.35% |
| Stora Enso | ENUR | 19,140 | 717.95% | 182,349 | 21,972,550 | 793.28% | 218,679,650 | 603,954 | 845.66% | 9,041,974 | 34,653 | 95.21% | 38,626,550 | 100.37% |
| Sulzer | SUN | 1,026 | –86.49% | 18,659 | 5,870,151 | –79.27% | 103,049,536 | 213,914 | –55.53% | 5,562,128 | 7,464 | 34.58% | 40,757,599 | 109.52% |
| Sun Microsystems | SSY | 0 | –100.00% | 190 | 0 | –100.00% | 78,400 | 0 | –100.00% | 3,940 | 80 | –72.32% | 35,200 | –63.17% |
| 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 | 40 | –98.97% | 2,718 | 70,000 | –99.32% | 5,717,500 | 220 | –99.89% | 343,995 | 891 | –79.81% | 1,841,300 | –84.08% |
| TeliaSonera | TLSN | 360 | 80.00% | 3,911 | 812,000 | 76.52% | 9,330,000 | 1,800 | –82.86% | 329,850 | 426 | –22.40% | 1,006,660 | –12.68% |
| TF1 | FSE | 3,790 | 200.79% | 27,635 | 9,614,000 | 210.53% | 70,306,500 | 731,190 | 854.31% | 3,602,944 | 10,300 | 34.78% | 25,307,000 | 41.63% |
| Thalès | CSF | 605 | 2,650.00% | 12,825 | 1,696,000 | 2,167.38% | 45,809,600 | 128,850 | 2,014.37% | 2,700,222 | 7,762 | 35.94% | 28,687,800 | 49.31% |
| Thomson | TNM | 10,160 | 5,391.89% | 85,317 | 14,336,000 | 3,774.59% | 128,054,000 | 1,198,119 | 6,307.05% | 12,019,199 | 66,460 | 535.43% | 105,343,000 | 416.10% |
| Thyssen Krupp | TKA | 154,666 | –36.34% | 2,346,747 | 412,824,777 | 13.70% | 5,058,330,297 | 21,921,036 | 79.88% | 387,324,334 | 540,215 | 0.57% | 1,165,481,894 | 41.80% |
| Tieto Enator Corporation | TTEB | 7,171 | 720.48% | 24,799 | 16,625,000 | 696.25% | 62,839,400 | 816,680 | 1,609.57% | 3,049,059 | 13,777 | 466.02% | 32,569,800 | 432.77% |
| Time Warner | AOL | 125 | 1.63% | 505 | 165,000 | –0.72% | 695,750 | 7,800 | 156.58% | 23,075 | 145 | –53.97% | 189,000 | –56.08% |
| TNT | TNT | 5,454 | 3,795.71% | 45,963 | 15,056,200 | 5,201.48% | 131,858,500 | 763,256 | - | 5,201,736 | 25,099 | 1,662.57% | 68,731,900 | 2,188.24% |
| TomTom | OEM | 531 | - | 1,874 | 1,561,100 | - | 5,995,700 | 89,287 | - | 315,642 | 1,099 | - | 3,504,300 | - |
| TUI | TUI | 169,609 | 287.01% | 2,621,641 | 270,802,024 | 200.88% | 4,418,667,832 | 10,085,683 | 131.01% | 256,488,609 | 751,139 | 241.31% | 1,272,374,268 | 233.80% |
| Unaxis | UNAX | 125,484 | –68.16% | 2,686,982 | 249,012,018 | –42.22% | 4,307,580,059 | 20,688,107 | 43.74% | 271,908,303 | 624,709 | –27.73% | 1,027,367,830 | 19.88% |
| UPM-Kymmene Corporation | RPL | 12,975 | –49.23% | 202,498 | 22,065,800 | –46.26% | 354,902,700 | 715,943 | –55.84% | 14,006,654 | 72,067 | 63.22% | 124,303,500 | 78.91% |
| Van der Moolen Holding | VMH | 6,492 | 618.14% | 51,103 | 3,993,300 | 730.00% | 32,709,640 | 487,413 | 5,649.15% | 6,475,785 | 29,256 | 161.40% | 18,668,220 | 223.41% |
| Vedior | VED | 3,250 | | 20,909 | 4,978,000 | - | 31,683,050 | 406,080 | - | 2,589,742 | 18,722 | 15,766.10% | 28,452,800 | 19,563.30% |
| Veolia Environnement | VVD | 4,182 | 424.06% | 22,123 | 16,694,300 | 592.82% | 92,039,200 | 627,594 | 312.21% | 6,584,884 | 16,122 | 265.41% | 66,658,300 | 413.44% |
| Versatel | VT3 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| Vinci | SQU | 350 | 3,400.00% | 101,110 | 2,757,675 | 4,496.13% | 761,295,773 | 264,731 | 1,890.46% | 22,793,501 | 3,137 | 450.35% | 24,170,810 | 657.71% |
| VNU | VNU | 0 | –100.00% | 22,840 | 0 | –100.00% | 65,296,600 | 0 | –100.00% | 2,739,039 | 6,863 | –18.40% | 17,866,600 | –6.76% |
| Volkswagen | VOW | 90,545 | –63.73% | 1,884,362 | 499,506,000 | –50.40% | 9,907,577,706 | 18,223,550 | –51.51% | 1,130,279,631 | 322,597 | –26.26% | 1,637,813,600 | –0.31% |
| Wolters Kluwer | WOS | 8,079 | 856.09% | 19,710 | 14,831,300 | 1,040.52% | 34,802,400 | 852,175 | 648.60% | 3,622,393 | 15,119 | –11.92% | 25,570,300 | 6.49% |
| **Options on Other Stocks – Total** | | **2,415,969** | **–21.43%** | **29,042,510** | **6,482,434,730** | **–13.62%** | **85,982,634,277** | **294,730,569** | **1.01%** | **8,503,555,552** | **9,764,247** | **13.01%** | **22,558,687,749** | **29.49%** |
| **Stock Options – Total** | | **17,433,371** | **–17.84%** | **171,500,853** | **46,445,752,598** | **0.56%** | **480,344,956,730** | **2,076,760,938** | **19.16%** | **36,105,158,677** | **66,012,528** | **19.99%** | **159,826,513,021** | **35.74%** |

| Stock Options (by Countries) | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| Dutch stock options | | 652,583 | –19.62% | 6,349,689 | 1,298,230,980 | –34.76% | 13,007,570,003 | 59,230,901 | –28.42% | 825,911,517 | 4,287,671 | 3.70% | 7,893,701,846 | 0.76% |
| French stock options | | 494,914 | 83.18% | 4,240,300 | 1,861,415,506 | 36.41% | 18,754,650,811 | 91,380,231 | 62.94% | 1,090,465,608 | 1,517,915 | 91.44% | 5,901,248,812 | 97.95% |
| German stock options | | 11,377,080 | –16.66% | 112,720,285 | 32,068,099,775 | 6.15% | 330,318,924,319 | 1,452,324,363 | 24.66% | 26,725,731,010 | 40,358,950 | 20.82% | 104,669,620,650 | 39.71% |
| Italian stock options | | 92,370 | 31.85% | 659,550 | 404,646,775 | 28.85% | 3,149,685,310 | 19,558,879 | 62.50% | 143,679,229 | 318,613 | 62.14% | 1,320,637,800 | 67.33% |
| Scandinavian stock options | | 1,524,959 | –14.37% | 10,326,410 | 2,437,511,340 | –0.24% | 16,509,850,117 | 100,959,427 | 0.67% | 1,016,927,546 | 3,772,333 | –8.41% | 5,874,649,992 | 1.84% |
| Swiss stock options | | 3,291,125 | –28.95% | 37,198,180 | 8,375,146,722 | –15.09% | 98,591,832,570 | 353,287,527 | 8.17% | 6,302,046,174 | 15,755,518 | 24.57% | 34,163,810,772 | 30.91% |
| U.S. stock options | | 340 | –63.08% | 6,439 | 701,500 | –78.81% | 12,443,600 | 19,610 | –71.60% | 397,593 | 1,528 | –43.45% | 2,843,150 | –62.39% |

| Single Stock Futures | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Futures on DJ EURO STOXX 50® Index Components – Total** | | **980,134** | **-** | **21,760,088** | **2,208,957,481** | **-** | **116,684,897,692** | **0** | **-** | **0** | **586,371** | **-** | **1,632,739,426** | **-** |
| **Futures on Other Stocks – Total** | | **374,690** | **-** | **5,251,256** | **996,904,259** | **-** | **24,445,715,975** | **0** | | **0** | **261,617** | **-** | **496,626,625** | **-** |
| **Futures on SMI® Components – Total** | | **421,389** | **-** | **3,916,149** | **680,910,419** | **-** | **9,299,909,591** | **0** | **-** | **0** | **68,886** | **-** | **84,971,313** | **-** |
| **Single Stock Futures – Total** | | **1,776,213** | **-** | **30,927,493** | **3,886,772,158** | **-** | **150,430,523,258** | **0** | **-** | **0** | **916,874** | **-** | **2,214,337,364** | **-** |
| **Equity Derivatives – Total** | | **19,209,584** | **–9.46%** | **202,428,346** | **50,332,524,756** | **8.97%** | **630,775,479,988** | **2,076,760,938** | **19.16%** | **36,105,158,677** | **66,929,402** | **21.65%** | **162,040,850,385** | **37.62%** |

## Volatility Index Derivatives

| | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | July 2006 | Change YoY | 2006 | 07/31/2006 | Change YoY | 07/31/2006 | Change YoY |
| **Volatility Index Futures** | | | | | | | | | | | | | | |
| VDAX-NEW® Futures | FVDX | 667 | - | 679 | 1,440,100 | - | 12,186,870 | - | - | - | 20 | - | 391,500 | - |
| VSMI® Futures | FVSM | 10 | - | 167 | 165,000 | - | 2,591,500 | - | - | - | 0 | - | 0 | - |
| VSTOXX® Futures | FVSX | 43 | - | 894 | 911,400 | - | 15,159,260 | - | - | - | 14 | - | 259,000 | - |
| **Volatility Index Futures – Total** | | **120** | **-** | **1,740** | **2,516,500** | **-** | **29,937,630** | **0** | **-** | **0** | **34** | **-** | **650,500** | **-** |
| **Volatility Derivatives – Total** | | **120** | **-** | **1,740** | **2,516,500** | **-** | **29,937,630** | **0** | **-** | **0** | **34** | **-** | **650,500** | **-** |
| **Eurex Total** | | **107,002,752** | **16.30%** | **931,290,404** | **7,317,315,274,935** | **19.61%** | **63,782,602,967,630** | **14,329,243,476** | **25.69%** | **147,283,018,910** | **110,830,540** | **27.94%** | **2,145,874,840,941** | **47.29%** |

Status as of August 31, 2006

# Eurex Trading Volume up 19 Percent in August to 107 Million Contracts

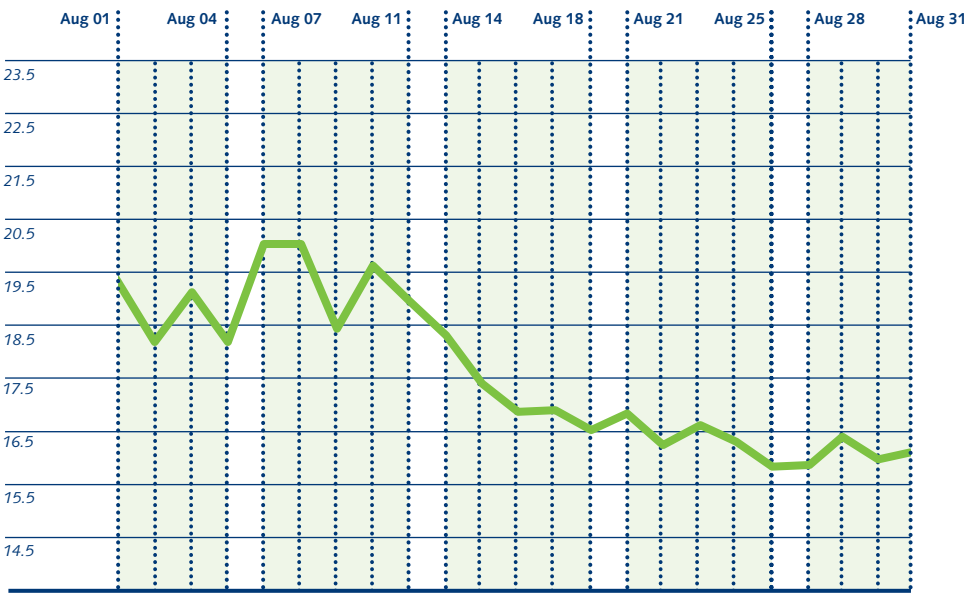
- **Equity-based derivatives again more heavily traded than fixed income derivatives**
- **Total volume in 2006 to date exceeds 1 billion contracts, up 26 percent year-on-year**

A total of approximately 107 million derivative contracts were traded on Eurex, the world's leading derivatives exchange, in August. This represents a 19 percent increase on the previous year (August 2005: 90 million contracts). Furthermore, this brings the total number of contracts traded in 2006 to over one billion (1.04 billion), an increase of approximately 26 percent on the same period in 2005. Average daily trading volume at Eurex currently stands at six million contracts.

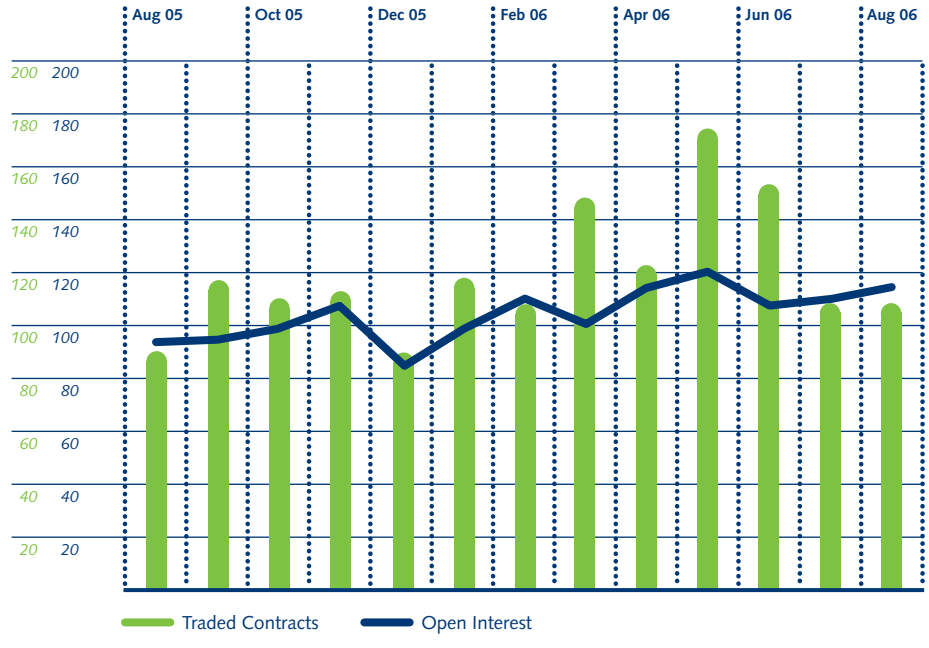
In August, the equity-based derivatives segment was the most heavily traded segment at Eurex, with 57 million traded contracts. Of these, 35.1 million contracts were based on equity index derivatives and 21.9 million contracts on equity derivatives (equity options and single stock futures). The most heavily traded equity derivative at Eurex in July was the Dow Jones EURO STOXX 50® Index Futures, with approximately 15 million contracts traded. This marks an increase of 40 percent year-on-year. A total of 50 million contracts were traded in the interest rate derivatives segment, an increase of 23 percent on August 2005 (40.6 million contracts). The Euro-Bund Futures remained the most heavily traded contract at Eurex. Approximately 20.8 million contracts were traded in this derivative, an increase of nine percent year-on-year. The Euro-Bobl Futures was up 17 percent year-on-year with 11.3 million contracts traded and the Euro-Schatz Futures was also up approximately 42 percent year-on-year with 11.5 million contracts traded.

Approximately EUR 13.5 billion (single counting) was traded in August on the electronic trading platform Eurex Bonds, which rounds out Eurex's interest rate product range. This represents a decrease of two percent on the previous year (August 2005: EUR 13.8 billion).

**VDAX (in Percent, at Day End): August 2006**




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



# Eurex Monthly Statistics August 2006

## Interest Rate Derivatives

| Money Market Derivatives | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Money Market Futures** | | | | | | | | | | | | | | |
| Three-Month EURIBOR Futures | FEU3 | 68,761 | 43.78% | 474,801 | 66,295,009,000 | 41.77% | 459,494,794,000 | - | - | - | 42,707 | 2.59% | 41,179,122,000 | 1.15% |
| **Money Market Futures – Total** | | **68,761** | **43.78%** | **474,801** | **66,295,009,000** | **41.77%** | **459,494,794,000** | **0** | **-** | **0** | **42,707** | **2.59%** | **41,179,122,000** | **1.15%** |

| Fixed Income Derivatives | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Options on Fixed Income Futures** | | | | | | | | | | | | | | |
| Options on Euro-Bobl Futures | OGBM | 1,571,700 | 202.56% | 11,998,459 | 172,159,000,000 | 190.19% | 1,321,519,000,000 | - | - | - | 399,564 | 137.12% | 43,678,977,750 | 127.88% |
| Options on Euro-Bund Futures | OGBL | 3,096,134 | 25.07% | 29,396,516 | 360,612,000,000 | 19.71% | 3,442,271,000,000 | - | - | - | 813,827 | 12.22% | 94,359,679,500 | 7.20% |
| Options on Euro-Schatz Futures | OGBS | 1,553,973 | 93.91% | 10,627,485 | 161,726,000,000 | 89.75% | 1,110,373,000,000 | - | - | - | 424,799 | 3.71% | 44,161,071,800 | 1.42% |
| **Options on Fixed Income Futures – Total** | | **6,221,807** | **63.89%** | **52,022,460** | **694,497,000,000** | **55.79%** | **5,874,163,000,000** | **0** | **-** | **0** | **1,638,190** | **25.69%** | **182,199,729,050** | **20.88%** |
| **Fixed Income Futures** | | | | | | | | | | | | | | |
| CONF Futures | CONF | 15,042 | –36.54% | 205,670 | 1,221,277,685 | –38.96% | 17,011,624,803 | - | - | - | 12,920 | –21.37% | 1,061,338,497 | –24.00% |
| Euro-Bobl Futures | FGBM | 11,262,327 | 16.58% | 115,150,703 | 1,237,910,000,000 | 11.62% | 12,723,630,000,000 | - | - | - | 981,845 | 5.81% | 108,392,513,210 | 1.27% |
| Euro-Bund Futures | FGBL | 20,848,579 | 9.35% | 215,865,145 | 2,441,810,000,000 | 4.55% | 25,372,330,000,000 | - | - | - | 1,643,762 | 17.04% | 194,271,072,820 | 11.69% |
| Euro-Buxl® Futures | FGBX | 60,498 | - | 790,640 | 5,917,612,920 | - | 78,311,571,200 | - | - | - | 36,571 | - | 3,637,275,700 | - |
| Euro-Schatz Futures | FGBS | 11,499,858 | 42.17% | 110,778,035 | 1,197,380,000,000 | 38.99% | 11,585,890,000,000 | - | - | - | 1,284,998 | 57.84% | 133,897,826,660 | 54.27% |
| **Fixed Income Futures – Total** | | **43,686,304** | **18.59%** | **442,790,193** | **4,884,238,890,605** | **13.37%** | **49,777,173,196,003** | **0** | **-** | **0** | **3,960,096** | **25.21%** | **441,260,026,887** | **19.53%** |
| **Interest Rate Derivatives – Total** | | **49,976,872** | **22.85%** | **495,287,454** | **5,645,030,899,605** | **17.59%** | **56,110,830,990,003** | **0** | **-** | **0** | **5,640,993** | **25.14%** | **664,638,877,937** | **18.56%** |

## Equity Index Derivatives

| Equity Index Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Blue Chip Index Options** | | | | | | | | | | | | | | |
| DAX® Options | ODAX | 4,546,108 | –11.33% | 41,333,854 | 128,687,469,000 | 4.57% | 1,161,023,021,750 | 1,891,924,291 | 0.84% | 19,361,163,768 | 7,371,455 | 18.45% | 191,547,237,250 | 41.51% |
| DJ EURO STOXX 50® Index Options | OESX | 11,555,703 | 32.13% | 97,138,193 | 423,091,198,500 | 50.92% | 3,501,740,510,500 | 12,581,817,445 | 20.33% | 103,509,218,673 | 27,505,449 | 38.02% | 920,984,473,500 | 54.88% |
| 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 | 16 | –99.70% | 45,129 | 540,000 | –99.67% | 1,526,710,000 | 14,276 | –99.09% | 36,999,901 | 25,840 | 177.10% | 877,796,000 | 235.27% |
| DJ STOXX® 600 Index Options | O600 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| DJ STOXX® Mid 200 Index Options | O2MI | 6,883 | - | 34,399 | 386,923,000 | - | 1,909,021,000 | 5,435,700 | - | 50,529,220 | 16,977 | - | 901,231,000 | - |
| MDAX® Options | O2MX | 609 | - | 722 | 22,932,500 | - | 27,354,000 | 1,089,457 | - | 1,413,817 | 698 | - | 26,470,000 | - |
| OMXH25® Options | OFOX | 4 | –86.67% | 725 | 98,000 | –84.07% | 16,309,000 | 2,890 | –86.46% | 262,210 | 102 | 104.00% | 2,523,000 | 158.77% |
| SMIM® Options | OSMM | 4,057 | - | 8,329 | 33,475,273 | - | 67,741,239 | 664,970 | - | 1,697,114 | 5,478 | - | 44,750,032 | - |
| SMI® Options | OSMI | 340,853 | –7.15% | 2,551,802 | 16,747,637,760 | 10.91% | 121,858,093,575 | 544,007,904 | 101.97% | 2,996,428,097 | 977,060 | 44.82% | 42,073,999,492 | 65.70% |
| TecDAX® Options | OTDX | 2,123 | 136.94% | 26,653 | 13,905,950 | 179.01% | 178,022,650 | 661,796 | 66.48% | 9,806,930 | 9,507 | –19.45% | 60,396,100 | –8.21% |
| **Blue Chip Index Options – Total** | | **16,456,356** | **15.51%** | **141,139,816** | **568,984,179,983** | **35.90%** | **4,788,346,993,715** | **15,025,618,728** | **19.21%** | **125,967,524,330** | **35,912,566** | **33.77%** | **1,156,518,876,374** | **53.03%** |
| **DJ EURO STOXX® Sector Index Options** | | | | | | | | | | | | | | |
| DJ EURO STOXX® Automobiles & Parts Options | OESA | 2,000 | –33.33% | 37,316 | 22,800,000 | –31.94% | 449,591,250 | 629,000 | –64.64% | 14,372,500 | 9,500 | –39.20% | 111,300,000 | –27.73% |
| DJ EURO STOXX® Banks Options | OESB | 10,518 | –59.21% | 69,090 | 207,417,750 | –50.10% | 1,318,648,250 | 2,099,465 | –72.12% | 18,868,440 | 19,782 | –46.17% | 343,371,000 | –38.72% |
| DJ EURO STOXX® Basic Resources Options | OESS | 0 | - | 50 | 0 | - | 700,000 | 0 | - | 10,750 | 0 | - | 0 | - |
| DJ EURO STOXX® Chemicals Options | OESC | 0 | –100.00% | 1,540 | 0 | –100.00% | 32,900,000 | 0 | –100.00% | 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 | –100.00% | 2,000 | 0 | –100.00% | 38,000,000 | 0 | –100.00% | 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 | –100.00% | 2,000 | 0 | –100.00% | 51,750,000 | 0 | –100.00% | 1,290,000 | 0 | –100.00% | 0 | –100.00% |
| DJ EURO STOXX® Industrial Goods & Services Options | OESG | 0 | –100.00% | 2,600 | 0 | –100.00% | 54,450,000 | 0 | –100.00% | 741,750 | 0 | –100.00% | 0 | –100.00% |
| DJ EURO STOXX® Insurance Options | OESI | 8,500 | 13.79% | 34,011 | 115,750,000 | 39.59% | 460,152,500 | 5,281,250 | 174.80% | 18,541,100 | 28,350 | 105.58% | 373,750,000 | 159.74% |
| 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 | –88.90% | 11,000,000 | –87.97% |
| DJ EURO STOXX® Oil & Gas Options | OESE | 2,160 | –75.45% | 48,271 | 45,620,000 | –73.80% | 1,034,799,500 | 1,951,500 | –26.96% | 32,907,585 | 6,260 | –61.03% | 134,670,000 | –55.98% |
| 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 | 15,000 | 650.00% | 42,575 | 270,000,000 | 823.08% | 759,860,000 | 4,012,500 | 273.26% | 16,149,815 | 14,850 | –1.66% | 235,875,000 | 4.39% |
| DJ EURO STOXX® Telecommunications Options | OEST | 500 | –95.91% | 40,505 | 10,500,000 | –96.22% | 850,951,250 | 140,000 | –96.92% | 19,589,990 | 8,050 | –77.86% | 166,500,000 | –78.29% |
| DJ EURO STOXX® Travel & Leisure Options | OESV | 12,300 | - | 15,552 | 79,950,000 | - | 103,026,500 | 1,316,250 | - | 1,763,860 | 11,300 | - | 73,450,000 | - |
| DJ EURO STOXX® Utilities Options | OESU | 3,125 | 18.37% | 73,186 | 67,700,000 | 52.90% | 1,510,435,250 | 557,565 | –46.98% | 21,300,210 | 1,575 | –65.09% | 34,225,000 | –52.80% |
| **DJ EURO STOXX® Sector Index Options – Total** | | **54,103** | **–20.72%** | **386,372** | **819,737,750** | **–29.79%** | **6,914,036,500** | **15,987,530** | **–30.54%** | **153,064,020** | **102,667** | **–33.72%** | **1,522,141,000** | **–37.92%** |
| **DJ STOXX® 600 Sector Index Options** | | | | | | | | | | | | | | |
| DJ STOXX® 600 Automobiles & Parts Options | OSTA | 1,000 | - | 3,100 | 11,500,000 | - | 37,750,000 | 130,000 | - | 1,068,500 | 1,600 | - | 19,000,000 | - |
| DJ STOXX® 600 Banks Options | OSTB | 208 | - | 9,132 | 4,468,250 | - | 204,713,500 | 98,875 | - | 4,922,000 | 2,740 | –54.36% | 55,373,750 | –48.89% |
| DJ STOXX® 600 Basic Resources Options | OSTS | 6,269 | - | 68,705 | 150,650,000 | - | 1,617,316,500 | 4,845,190 | - | 44,505,890 | 9,230 | 1,309.16% | 223,365,000 | 2,335.82% |
| 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 | 1,000 | - | 18,000,000 | - |
| DJ STOXX® 600 Food & Beverage Options | OSTO | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| DJ STOXX® 600 Health Care Options | OSTH | 1,000 | –66.67% | 15,410 | 22,750,000 | –60.09% | 342,560,000 | 341,250 | –64.45% | 5,158,065 | 1,750 | –86.74% | 37,875,000 | –84.33% |
| DJ STOXX® 600 Industrial Goods & Services Options | OSTG | 2,410 | 560.27% | 25,729 | 29,985,000 | 614.35% | 320,521,750 | 451,150 | 517.80% | 6,400,765 | 5,259 | 1,340.82% | 65,546,750 | 1,461.57% |
| DJ STOXX® 600 Insurance Options | OSTI | 1,041 | –65.01% | 6,996 | 12,515,000 | –59.40% | 82,001,250 | 183,620 | –73.59% | 1,833,095 | 4,495 | –24.17% | 51,431,250 | –13.03% |
| 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 | 1,570 | - | 42,951 | 31,940,000 | - | 899,118,000 | 1,276,075 | - | 15,760,165 | 3,265 | - | 66,745,000 | - |
| 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 | - | 3,250 | 0 | - | 49,250,000 | 0 | - | 1,346,250 | 0 | - | 0 | - |
| DJ STOXX® 600 Telecommunications Options | OSTT | 1,000 | - | 32,749 | 13,250,000 | - | 449,858,250 | 155,000 | - | 9,173,275 | 4,971 | - | 67,683,000 | - |
| DJ STOXX® 600 Travel & Leisure Options | OSTV | 2,360 | - | 9,401 | 19,060,000 | - | 74,367,500 | 324,875 | - | 1,089,815 | 4,360 | - | 35,060,000 | - |
| DJ STOXX® 600 Utilities Options | OSTU | 500 | –66.67% | 14,907 | 10,000,000 | –56.99% | 267,664,750 | 125,000 | –77.40% | 5,655,305 | 3,314 | –12.30% | 57,896,000 | 2.15% |
| **DJ STOXX® 600 Sector Index Options – Total** | | **17,358** | **121.40%** | **242,796** | **306,118,250** | **165.56%** | **4,496,607,500** | **7,931,035** | **247.62%** | **100,437,240** | **43,304** | **44.71%** | **710,955,750** | **48.38%** |

| Equity Index Futures | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Blue Chip Index Futures** | | | | | | | | | | | | | | |
| DAX® Futures | FDAX | 2,886,043 | 4.73% | 27,604,846 | 415,401,000,000 | 23,36% | 3,946,889,000,000 | - | - | - | 239,490 | 14.88% | 35,116,641,875 | 39.14% |
| DJ EURO STOXX 50® Index Futures | FESX | 14,906,200 | 40.17% | 139,540,408 | 558,409,000,000 | 59,09% | 5,111,198,000,000 | - | - | - | 2,168,495 | 21.69% | 82,637,721,000 | 41.78% |
| DJ Global Titans 50SM Index Futures | FGTI | 51 | –90.04% | 5,482 | 1,127,280 | –89,68% | 120,132,690 | - | - | - | 736 | 128.57% | 16,645,320 | 145.62% |
| DJ Italy Titans 30SM Index Futures | F1TA | 0 | –100.00% | 4,357 | 0 | –100,00% | 163,155,320 | - | - | - | 26 | –92.90% | 1,009,840 | –91.84% |
| DJ STOXX 50® Index Futures | FSTX | 39,994 | 20.50% | 599,876 | 1,391,798,940 | 33,77% | 20,335,322,756 | - | - | - | 41,726 | 34.37% | 1,470,424,240 | 51.63% |
| DJ STOXX® 600 Index Futures | F600 | 1,730 | - | 16,104 | 115,921,840 | - | 1,039,622,310 | - | - | - | 1,588 | - | 106,765,920 | - |
| DJ STOXX® Mid 200 Index Futures | F2MI | 1,267 | - | 22,171 | 73,996,460 | - | 1,249,752,654 | - | - | - | 3,661 | - | 220,318,980 | - |
| MDAX® Futures | F2MX | 25,811 | 655.59% | 257,788 | 1,035,306,095 | 795,92% | 10,319,105,734 | - | - | - | 14,901 | 305.58% | 608,860,280 | 390.66% |
| OMXH25® Futures | FFOX | 3,864 | 387.26% | 24,400 | 97,953,395 | 480,64% | 620,359,281 | - | - | - | 2,870 | 49.95% | 73,644,200 | 79.24% |
| SMIM® Futures | FSMM | 788 | - | 18,975 | 6,501,981 | - | 150,771,953 | - | - | - | 1,652 | - | 14,017,052 | - |
| SMI® Futures | FSMI | 632,352 | 19.23% | 7,051,279 | 32,158,019,813 | 44,99% | 346,655,566,220 | - | - | - | 326,711 | 83.52% | 16,922,586,719 | 129.48% |
| TecDAX® Futures | FTDX | 14,272 | 68.46% | 306,150 | 91,809,220 | 84,90% | 2,057,648,393 | - | - | - | 25,823 | 64.09% | 167,590,990 | 83.60% |
| **Blue Chip Index Futures – Total** | | **18,512,372** | **32.54%** | **175,451,836** | **1,008,782,435,024** | **41,84%** | **9,440,798,437,311** | **0** | **-** | **0** | **2,827,679** | **27.29%** | **137,356,226,416** | **49.07%** |
| **DJ EURO STOXX® Sector Index Futures** | | | | | | | | | | | | | | |
| DJ EURO STOXX® Automobiles & Parts Futures | FESA | 3,094 | 45.19% | 52,537 | 38,181,535 | 59,39% | 641,060,932 | - | - | - | 4,880 | 3.17% | 60,537,600 | 15.46% |
| DJ EURO STOXX® Banks Futures | FESB | 9,958 | –24.36% | 126,139 | 203,939,265 | –4,00% | 2,455,344,738 | - | - | - | 16,431 | –8.22% | 339,938,255 | 18.44% |
| DJ EURO STOXX® Basic Resources Futures | FESS | 393 | 107.94% | 10,004 | 5,940,915 | 214,56% | 139,201,241 | - | - | - | 1,661 | –45.86% | 26,094,310 | –15.16% |
| DJ EURO STOXX® Chemicals Futures | FESC | 635 | 47.67% | 9,307 | 14,181,720 | 78,67% | 194,302,985 | - | - | - | 1,060 | 189.62% | 23,692,800 | 253.93% |
| DJ EURO STOXX® Construction & Materials Futures | FESN | 70 | –68.04% | 5,188 | 1,297,240 | –61,24% | 91,065,640 | - | - | - | 751 | 344.38% | 14,223,940 | 456.83% |
| DJ EURO STOXX® Financial Services Futures | FESF | 1,286 | 656.47% | 9,819 | 25,816,500 | 895,59% | 187,608,745 | - | - | - | 519 | 188.33% | 10,574,670 | 280.86% |
| DJ EURO STOXX® Food & Beverage Futures | FESO | 546 | 42.93% | 6,333 | 7,515,835 | 65,18% | 81,462,525 | - | - | - | 872 | –21.58% | 12,086,020 | –9.20% |
| DJ EURO STOXX® Health Care Futures | FESH | 284 | –66.74% | 8,375 | 7,523,750 | –63,23% | 221,763,465 | - | - | - | 889 | –9.47% | 23,634,065 | 1.87% |
| DJ EURO STOXX® Industrial Goods & Services Futures | FESG | 173 | –67.66% | 9,541 | 3,639,455 | –62,25% | 203,223,415 | - | - | - | 1,169 | 215.95% | 24,923,200 | 276.42% |
| DJ EURO STOXX® Insurance Futures | FESI | 5,209 | 31.67% | 119,304 | 72,961,310 | 63,44% | 1,609,622,083 | - | - | - | 12,943 | –14.05% | 185,446,695 | 11.89% |
| DJ EURO STOXX® Media Futures | FESM | 155 | –78.71% | 13,413 | 1,668,920 | –78,69% | 147,992,205 | - | - | - | 2,323 | –20.09% | 25,204,550 | –18.44% |
| DJ EURO STOXX® Oil & Gas Futures | FESE | 1,223 | –58.64% | 56,616 | 25,773,335 | –57,07% | 1,164,939,666 | - | - | - | 6,981 | –18.61% | 144,960,465 | –17.96% |
| DJ EURO STOXX® Personal & Household Goods Futures | FESZ | 230 | 784.62% | 3,324 | 3,749,950 | 918,68% | 52,538,985 | - | - | - | 710 | 9.06% | 11,796,650 | 30.93% |
| DJ EURO STOXX® Retail Futures | FESR | 41 | 10.81% | 1,261 | 649,595 | 33,64% | 18,543,670 | - | - | - | 48 | –96.71% | 771,840 | –95.92% |
| DJ EURO STOXX® Technology Futures | FESY | 4,187 | –68.76% | 93,299 | 69,398,010 | –64,74% | 1,633,982,328 | - | - | - | 15,126 | –10.18% | 254,901,310 | 3.13% |
| DJ EURO STOXX® Telecommunications Futures | FEST | 2,760 | –57.60% | 134,639 | 54,217,900 | –62,39% | 2,729,747,234 | - | - | - | 21,311 | 74.21% | 423,987,395 | 58.80% |
| DJ EURO STOXX® Travel & Leisure Futures | FESV | 3,343 | 784.39% | 11,688 | 22,867,440 | 846,83% | 81,276,790 | - | - | - | 3,165 | 286.92% | 22,439,850 | 340.33% |
| DJ EURO STOXX® Utilities Futures | FESU | 3,031 | –7.42% | 71,310 | 67,268,630 | 19,44% | 1,484,645,658 | - | - | - | 6,628 | 19.40% | 148,628,690 | 54.06% |
| **DJ EURO STOXX® Sector Index Futures – Total** | | **36,618** | **–25.79%** | **742,097** | **626,591,305** | **–21,66%** | **13,138,322,304** | **0** | **-** | **0** | **97,467** | **4.83%** | **1,753,842,305** | **21.60%** |
| **DJ STOXX® 600 Sector Index Futures** | | | | | | | | | | | | | | |
| DJ STOXX® 600 Automobiles & Parts Futures | FSTA | 256 | –92.87% | 19,818 | 3,184,025 | –92,31% | 248,240,476 | - | - | - | 3,417 | 128.71% | 43,600,920 | 156.34% |
| DJ STOXX® 600 Banks Futures | FSTB | 5,116 | –9.56% | 87,244 | 118,400,815 | 8,31% | 1,953,813,689 | - | - | - | 12,505 | 36.23% | 295,306,250 | 68.48% |
| DJ STOXX® 600 Basic Resources Futures | FSTS | 6,645 | 26.23% | 50,153 | 165,331,180 | 90,48% | 1,174,085,043 | - | - | - | 4,395 | –29.43% | 108,952,050 | 5.26% |
| DJ STOXX® 600 Chemicals Futures | FSTC | 233 | - | 9,000 | 4,051,245 | - | 155,796,283 | - | - | - | 1,011 | 55.54% | 18,283,935 | 90.51% |
| DJ STOXX® 600 Construction & Materials Futures | FSTN | 532 | 63.69% | 4,498 | 8,687,750 | 99,41% | 71,296,347 | - | - | - | 740 | –20.52% | 12,476,400 | –0.40% |
| DJ STOXX® 600 Financial Services Futures | FSTF | 103 | –26.43% | 4,859 | 2,009,530 | –1,08% | 88,085,005 | - | - | - | 1,211 | 16.44% | 23,929,360 | 56.74% |
| DJ STOXX® 600 Food & Beverage Futures | FSTO | 1,993 | –47.61% | 29,260 | 27,469,945 | –40,37% | 377,193,160 | - | - | - | 3,998 | –46.69% | 55,832,070 | –38.66% |
| DJ STOXX® 600 Health Care Futures | FSTH | 2,526 | 0.00% | 89,331 | 57,279,680 | 15,58% | 1,957,973,581 | - | - | - | 10,086 | 38.26% | 234,197,645 | 63.59% |
| DJ STOXX® 600 Industrial Goods & Services Futures | FSTG | 4,470 | 1,114.67% | 36,904 | 58,840,890 | 1.340,81% | 485,896,549 | - | - | - | 4,122 | 28.65% | 55,564,560 | 56.52% |
| DJ STOXX® 600 Insurance Futures | FSTI | 2,614 | –23.37% | 52,222 | 33,366,470 | –6,20% | 639,279,280 | - | - | - | 8,408 | 24.66% | 109,514,200 | 58.56% |
| DJ STOXX® 600 Media Futures | FSTM | 369 | 305.49% | 12,951 | 4,093,470 | 311,34% | 144,606,680 | - | - | - | 1,149 | –15.01% | 12,886,035 | –11.71% |
| DJ STOXX® 600 Oil & Gas Futures | FSTE | 5,562 | 223.56% | 73,415 | 114,559,090 | 237,03% | 1,488,031,868 | - | - | - | 8,982 | 87.36% | 182,110,050 | 91.62% |
| DJ STOXX® 600 Personal & Household Goods Futures | FSTZ | 940 | - | 7,186 | 16,304,680 | - | 118,571,888 | - | - | - | 2,929 | 134.13% | 52,121,555 | 188.03% |
| DJ STOXX® 600 Retail Futures | FSTR | 2,251 | 837.92% | 14,468 | 33,642,485 | 1.015,17% | 202,738,615 | - | - | - | 2,985 | 448.71% | 45,332,685 | 560.32% |
| DJ STOXX® 600 Technology Futures | FSTY | 934 | –65.83% | 28,591 | 13,338,430 | –63,82% | 427,789,353 | - | - | - | 4,428 | –14.94% | 64,007,290 | –7.49% |
| DJ STOXX® 600 Telecommunications Futures | FSTT | 2,226 | –64.29% | 105,454 | 29,389,755 | –67,67% | 1,423,976,247 | - | - | - | 6,739 | –13.90% | 89,965,575 | –21.35% |
| DJ STOXX® 600 Travel & Leisure Futures | FSTV | 1,469 | - | 17,482 | 12,235,595 | - | 144,903,845 | - | - | - | 2,647 | 164.70% | 22,949,490 | 199.80% |
| DJ STOXX® 600 Utilities Futures | FSTU | 1,333 | –35.51% | 31,556 | 26,590,235 | –17,51% | 589,660,252 | - | - | - | 4,754 | –34.37% | 96,078,340 | –15.92% |
| **DJ STOXX® 600 Sector Index Futures – Total** | | **39,572** | **3.67%** | **674,392** | **728,775,270** | **26,27%** | **11,691,938,159** | **0** | **-** | **0** | **84,506** | **15.00%** | **1,523,108,410** | **36.97%** |
| **Equity Index Derivatives – Total** | | **35,116,379** | **23.75%** | **318,637,309** | **1,580,247,837,582** | **39,53%** | **14,265,386,335,488** | **15,049,537,293** | **19.16%** | **126,221,025,590** | **39,068,189** | **32.80%** | **1,299,385,150,255** | **52.27%** |

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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Exchange Traded Funds® Options** | | | | | | | | | | | | | | |
| DAX® EX Options | EXS1 | 609 | –7.59% | 6,407 | 3,219,600 | 9.86% | 33.613,700 | 148,246 | 333.89% | 2,134,006 | 1,248 | –63.89% | 6,388,100 | –56.95% |
| DJ EURO STOXX 50® EX Options | EXW1 | 102 | –49.75% | 2,266 | 374,600 | –42.39% | 8,575,800 | 5,186 | –37.64% | 197,831 | 381 | 3.81% | 1,378,200 | 21.60% |
| iShares DJ EURO STOXX 50® Options | EUN2 | 22 | - | 131 | 81,800 | - | 486,500 | 1,954 | - | 17,846 | 34 | –74.44% | 127,200 | –69.33% |
| XMTCH on SMI® Options | XMT | 177 | - | 3,821 | 906,425 | - | 18,342,242 | 7,866 | - | 128,980 | 179 | –36.07% | 890,046 | –14.64% |
| **Exchange Traded Funds® Options – Total** | | **910** | **5.57%** | **12,625** | **4,582,425** | **27.97%** | **61,018,242** | **163,252** | **284.28%** | **2,478,663** | **1,842** | **–56.52%** | **8,783,546** | **–49.60%** |
| **Exchange Traded Funds® Futures** | | | | | | | | | | | | | | |
| DAX® EX Futures | EXSF | 1 | –80.00% | 9,851 | 5,597 | –76.16% | 55,245,655 | - | - | 0 | 13 | 116.67% | 73,242 | 160.98% |
| DJ EURO STOXX 50® EX Futures | EXWF | 0 | - | 4,241 | 0 | - | 15,733,085 | - | - | - | 1,500 | 635.29% | 5,844,000 | 765.99% |
| iShares DJ EURO STOXX 50® Futures | EUNF | 0 | - | 3,000 | 0 | - | 11,379,000 | - | - | - | 0 | –100.00% | 0 | –100.00% |
| XMTCH on SMI® Futures | XMTF | 2 | - | 2 | 10,234 | - | 10,234 | 0 | - | 0 | 0 | - | 0 | - |
| **Exchange Traded Funds® Futures – Total** | | **3** | **–40.00%** | **17,094** | **15,831** | **–32.56%** | **82,367,974** | **0** | **-** | **0** | **1,513** | **–31.54%** | **5,917,242** | **–18.66%** |
| **Exchange Traded Funds® Derivatives – Total** | | **913** | **5.31%** | **29,719** | **4,598,255** | **27.58%** | **143,386,216** | **163,252** | **284.28%** | **2,478,663** | **3,355** | **–47.95%** | **14,700,788** | **–40.49%** |

## Equity Derivatives

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Options on DJ EURO STOXX 50® Index Components** | | | | | | | | | | | | | | |
| ABN Amro | AAR | 156,760 | –64.02% | 1,157,044 | 346,694,050 | –57.27% | 2,567,590,971 | 17,022,313 | –78.69% | 208,073,382 | 594,901 | 11.27% | 1,249,631,150 | 22.31% |
| Aegon | AEN | 67,110 | –30.28% | 477,020 | 89,001,650 | –17.82% | 651,521,800 | 2,308,290 | –77.98% | 39,404,110 | 377,262 | –20.34% | 473,598,550 | –4.91% |
| Ahold | AHO | 111,279 | 152.29% | 867,889 | 78,752,280 | 159.64% | 591,246,093 | 3,374,788 | 54.25% | 30,607,922 | 414,650 | 105.65% | 287,249,261 | 119.54% |
| Air Liquide | AIR | 1,116 | 73.83% | 42,679 | 17,812,102 | 89.35% | 732,718,837 | 273,610 | 67.78% | 35,917,454 | 7,103 | 85.94% | 105,426,209 | 97.27% |
| Alcatel | CGE | 82,637 | 190.90% | 654,304 | 80,817,300 | 195.85% | 723,849,130 | 5,346,259 | 201.58% | 46,520,084 | 261,916 | 53.16% | 259,046,430 | 57.02% |
| Allianz | ALV | 3,166,659 | –25.69% | 27,998,634 | 4,021,488,384 | –12.39% | 35,247,214,719 | 124,034,358 | –39.88% | 1,591,495,468 | 11,091,700 | 16.74% | 12,968,233,241 | 40.02% |
| AXA-UAP | AXA | 33,367 | –60.12% | 557,112 | 95,686,728 | –48.24% | 1,435,295,924 | 3,636,503 | –58.88% | 180,811,330 | 169,439 | 4.80% | 453,938,893 | 32.84% |
| BASF | BAS | 149,048 | –21.86% | 2,321,719 | 923,886,700 | –15.44% | 13,974,585,480 | 21,046,226 | –38.91% | 1,331,326,080 | 471,009 | –9.70% | 2,819,650,915 | 3.58% |
| Bayer | BAY | 206,893 | 12.39% | 3,361,188 | 798,695,100 | 48.31% | 11,329,047,027 | 33,232,097 | 38.46% | 1,005,265,750 | 798,814 | 124.52% | 2,698,885,900 | 173.56% |
| BNP Paribas | BNP | 12,027 | 87.19% | 139,979 | 96,933,274 | 156.74% | 1,029,332,511 | 4,087,569 | 228.85% | 48,263,229 | 33,936 | 13.32% | 241,527,466 | 45.70% |
| Carrefour | CAR | 12,065 | –12.81% | 177,480 | 56,526,700 | 8.07% | 759,702,800 | 1,156,079 | 12.36% | 28,009,452 | 93,760 | 187.83% | 414,805,150 | 225.99% |
| Crédit Agricole | XCA | 3,561 | –57.37% | 84,167 | 10,863,700 | –41.89% | 229,168,700 | 923,736 | 106.87% | 15,305,746 | 47,482 | 41.84% | 118,882,600 | 68.06% |
| DaimlerChrysler | DCX | 617,793 | –53.75% | 8,095,556 | 2,527,040,900 | –53.58% | 34,132,817,800 | 112,290,040 | –71.05% | 3,026,746,488 | 3,526,140 | 6.50% | 14,029,441,000 | 15.55% |
| Danone | BSN | 11,758 | 66.52% | 96,621 | 127,823,250 | 115.92% | 957,905,572 | 2,144,720 | 32.30% | 38,922,869 | 30,893 | 45.26% | 327,498,750 | 91.05% |
| Deutsche Bank | DBK | 571,550 | 8.74% | 6,312,241 | 4,965,177,800 | 33.93% | 53,782,285,955 | 172,155,605 | 15.09% | 3,768,670,934 | 2,029,149 | 18.24% | 16,147,518,900 | 46.54% |
| Deutsche Telekom | DTE | 4,089,056 | 253.13% | 21,798,852 | 5,445,683,250 | 190.00% | 30,077,252,090 | 732,025,420 | 1,239.79% | 1,988,613,510 | 6,858,739 | 69.20% | 9,794,205,710 | 54.65% |
| E.ON | EOA | 225,227 | 9.32% | 3,135,981 | 2,126,559,816 | 37.54% | 27,334,789,218 | 81,742,542 | 62.53% | 2,943,620,871 | 853,166 | 44.54% | 7,117,598,499 | 78.80% |
| Enel (ITA exec. type) | ENL5 | 2,572 | –78.89% | 80,188 | 8,848,160 | –78.92% | 270,555,370 | 310,851 | –82.82% | 10,856,692 | 49,707 | 72.00% | 161,560,790 | 59.04% |
| ENI (ITA exec. type) | ENT5 | 9,703 | 122.85% | 82,951 | 117,469,500 | 140.51% | 993,602,500 | 4,208,186 | 25.21% | 30,348,747 | 34,470 | 40.37% | 400,566,500 | 53.42% |
| Fortis | FO4 | 48,221 | 3.57% | 232,841 | 140,569,100 | 35.37% | 645,089,100 | 6,215,864 | 56.17% | 39,054,972 | 132,405 | –23.82% | 332,867,400 | –7.01% |
| France Télécom | FTE | 47,372 | 31.80% | 738,701 | 79,458,350 | –10.68% | 1,352,534,467 | 6,121,996 | 38.02% | 79,574,375 | 230,256 | 105.24% | 397,801,407 | 51.27% |
| Generali (ITA exec. type) | ASG5 | 14,432 | –38.99% | 186,685 | 41,717,800 | –31.69% | 548,159,400 | 1,354,920 | –30.79% | 24,016,676 | 83,514 | 0.41% | 232,105,900 | 11.96% |
| ING | INN | 127,957 | –42.88% | 902,665 | 379,000,000 | –23.43% | 2,657,632,067 | 29,161,388 | –44.55% | 203,146,625 | 582,576 | –9.28% | 1,553,117,200 | 10.26% |
| L'Oréal | LOR | 7,146 | –31.55% | 64,531 | 55,403,550 | –15.06% | 451,554,900 | 2,159,775 | 57.80% | 22,306,175 | 18,142 | 1.35% | 126,789,200 | 15.16% |
| Lafarge | CIL | 6,381 | 42.05% | 68,532 | 64,173,550 | 84.18% | 646,315,300 | 1,069,113 | 127.82% | 34,936,047 | 15,362 | –4.75% | 147,188,250 | 22.33% |
| LVMH | MOH | 11,361 | 262.62% | 48,389 | 85,580,950 | 320.40% | 365,083,200 | 2,713,796 | 269.98% | 11,908,601 | 19,310 | 26.34% | 141,178,550 | 49.54% |
| Münchener Rückversicherung | MUV2 | 1,203,984 | –12.60% | 11,256,243 | 1,359,288,690 | 4.52% | 12,522,748,675 | 42,049,342 | –7.23% | 571,722,789 | 3,237,381 | –13.37% | 3,565,837,050 | 3.64% |
| Nokia | NOA3 | 917,266 | –11.32% | 10,670,218 | 1,496,731,100 | 9.94% | 17,048,147,230 | 56,242,159 | 3.06% | 1,034,870,502 | 3,883,612 | –5.76% | 6,047,498,070 | 5.58% |
| Philips | PHI1 | 75,346 | 5.74% | 801,079 | 193,575,400 | 25.51% | 2,075,597,300 | 4,846,490 | –33.07% | 89,726,102 | 371,029 | 20.90% | 904,812,250 | 41.80% |
| Renault | RNL | 2,770 | 68.70% | 53,274 | 24,229,700 | 104.10% | 425,179,350 | 842,415 | 322.32% | 16,787,609 | 17,332 | 437.76% | 138,968,800 | 508.50% |
| RWE | RWE | 222,940 | –13.21% | 2,402,093 | 1,547,201,869 | 11.75% | 14,685,639,051 | 61,456,823 | 18.87% | 1,963,689,105 | 745,035 | 0.20% | 4,445,457,111 | 26.32% |
| Saint-Gobain | GOB | 4,834 | –69.30% | 99,114 | 27,726,750 | –65.79% | 576,901,500 | 571,608 | –76.61% | 28,288,185 | 17,947 | –37.80% | 96,025,700 | –32.34% |
| Sanofi-Aventis old | SNW | 28,059 | 33.57% | 202,538 | 195,922,700 | 37.84% | 1,508,713,300 | 5,779,905 | 50.80% | 60,467,335 | 68,145 | 31.40% | 497,660,950 | 44.76% |
| Sanpaolo IMI (ITA exec. type) | PAO5 | 3,279 | 772.07% | 31,947 | 25,293,750 | 1,171.17% | 233,311,700 | 944,131 | 1,248.39% | 10,575,977 | 13,050 | 175.32% | 92,805,400 | 253.07% |
| SAP | SAP | 1,360,929 | 10.72% | 10,513,854 | 2,042,704,011 | 23.08% | 17,197,683,604 | 67,944,673 | 17.76% | 676,236,878 | 3,992,191 | 14.48% | 6,104,702,378 | 31.64% |
| Siemens | SIE | 598,101 | 16.54% | 5,273,394 | 4,003,132,602 | 23.94% | 36,754,470,879 | 207,191,954 | 60.79% | 1,769,486,194 | 2,132,750 | 23.26% | 13,761,488,389 | 33.82% |
| Société Générale | SGE | 8,829 | 138.11% | 113,428 | 109,769,000 | 233.89% | 1,367,865,500 | 3,508,191 | 231.98% | 94,918,097 | 19,303 | –0.89% | 228,495,750 | 46.76% |
| Suez | LYO | 37,717 | –43.14% | 335,939 | 130,947,200 | –18.42% | 1,022,737,758 | 9,656,653 | 43.15% | 125,026,769 | 98,292 | –2.15% | 262,516,087 | 15.80% |
| Telecom Italia (ITA exec. type) | TQI5 | 9,798 | 243.91% | 146,034 | 22,755,300 | 196.77% | 325,212,500 | 997,533 | 295.49% | 19,851,011 | 90,166 | 218.43% | 201,929,100 | 165.35% |
| TIM (ITA exec. type) | TIM5 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 310 | –88.52% | 918,700 | –87.77% |
| Total Basket | BOTD | 1,421 | - | 15,358 | 29,836,000 | - | 315,024,000 | 645,224 | - | 13,142,460 | 39,582 | - | 819,339,500 | - |
| Total (FR exec. type) | TOTB | 23,415 | –0.53% | 213,229 | 125,337,450 | –73.49% | 3,029,158,950 | 2,810,943 | –88.59% | 73,752,181 | 36,362 | –21.03% | 191,030,450 | –78.35% |
| UniCredito Italiano (ITA exec. type) | CRI5 | 6,627 | –10.99% | 62,934 | 39,699,000 | 19.88% | 364,243,400 | 718,693 | –61.66% | 20,103,281 | 20,373 | 22.18% | 118,026,000 | 61.65% |
| Unilever | UNI | 32,538 | 35.01% | 204,334 | 59,736,524 | –55.36% | 754,330,970 | 1,777,966 | –39.82% | 26,409,217 | 166,026 | 12.95% | 309,778,149 | –59.60% |
| Vivendi Universal | VVU | 27,833 | 190.59% | 426,952 | 74,063,600 | 203.19% | 1,157,428,243 | 1,608,189 | 102.24% | 56,305,143 | 126,573 | 66.19% | 365,772,500 | 91.02% |
| **Options on DJ EURO STOXX 50® Index Components – Total** | | **14,358,737** | **5.50%** | **122,505,911** | **34,289,614,590** | **9.59%** | **334,851,244,841** | **1,839,708,935** | **24.66%** | **23,435,082,423** | **43,901,260** | **17.14%** | **111,153,376,154** | **33.48%** |

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Options on SMI® Components** | | | | | | | | | | | | | | |
| ABB Asea Brown Boveri | ABBN | 466,787 | 29.15% | 6,529,635 | 473,911,218 | 130.88% | 6,532,279,085 | 23,782,870 | 76.49% | 445,268,325 | 2,655,122 | 80.38% | 2,573,246,994 | 254.34% |
| Adecco | ADEN | 40,954 | –12.58% | 397,186 | 175,174,771 | –3.23% | 1,808,058,024 | 5,716,793 | 13.43% | 106,107,135 | 130,335 | 19.66% | 561,595,289 | 29.65% |
| Baloise Holding | BALN | 24,862 | 162.06% | 193,502 | 151,060,056 | 284.00% | 1,012,909,377 | 4,382,977 | 128.68% | 108,555,491 | 65,168 | 90.72% | 348,649,791 | 165.64% |
| Ciba Spezialitätenchemie Holding | CIBN | 238,937 | –8.87% | 1,631,067 | 106,704,285 | –17.84% | 810,974,321 | 3,799,603 | 11.62% | 27,749,286 | 476,308 | –12.78% | 226,901,435 | –18.01% |
| Clariant | CLN | 92,657 | 19.21% | 585,746 | 92,783,187 | 2.28% | 708,783,111 | 6,269,845 | 80.46% | 31,421,633 | 173,600 | 17.76% | 196,581,403 | 13.97% |
| Credit Suisse Group | CSGN | 289,142 | 24.17% | 3,421,100 | 1,259,115,300 | 62.46% | 15,023,822,589 | 61,661,196 | 150.34% | 1,381,815,091 | 1,064,794 | 11.47% | 4,440,154,794 | 47.97% |
| Givaudan | GIVN | 6,054 | –64.59% | 70,258 | 37,906,907 | –55.11% | 416,031,218 | 830,185 | –51.78% | 18,085,001 | 28,024 | –30.10% | 150,576,029 | –18.03% |
| Holcim | HOLN | 28,953 | 7.79% | 213,430 | 182,398,638 | 31.88% | 1,323,107,115 | 5,382,875 | 39.96% | 65,000,933 | 69,823 | 19.05% | 431,626,753 | 52.10% |
| Julius Bär | BAER | 81,777 | –34.07% | 729,762 | 59,401,310 | –10.91% | 491,372,827 | 2,276,794 | 7.12% | 28,379,879 | 228,862 | 17.72% | 148,434,784 | 46.66% |
| Kudelski | KUD | 27,253 | 64.57% | 207,839 | 55,760,983 | 0.69% | 466,301,486 | 3,748,165 | 74.30% | 26,254,945 | 64,175 | 85.92% | 145,904,139 | 34.35% |
| Lonza Group | LONN | 6,453 | –28.09% | 70,686 | 32,578,974 | –18.39% | 374,196,261 | 1,359,136 | 33.83% | 12,430,345 | 26,379 | –5.06% | 137,908,075 | 12.78% |
| Nestlé | NESN | 676,311 | 2.75% | 4,600,529 | 1,683,087,354 | 15.81% | 11,086,464,386 | 33,793,074 | –2.67% | 334,302,021 | 1,880,752 | –8.32% | 4,333,878,946 | 2.56% |
| Nobel Biocare Holding | NOBE | 23,910 | 1,839.17% | 254,552 | 45,693,372 | 2,014.65% | 484,155,663 | 1,393,174 | 1,448.27% | 16,404,219 | 78,124 | 9,278.63% | 151,049,137 | 10,318.73% |
| Novartis | NOVN | 127,264 | –45.95% | 1,911,565 | 559,131,666 | –40.01% | 8,459,241,439 | 14,998,556 | –37.81% | 303,994,901 | 989,414 | 23.44% | 4,171,856,052 | 38.27% |
| Richemont | CFR | 12,601 | –25.44% | 137,301 | 44,216,880 | –11.01% | 508,717,916 | 1,747,730 | –9.09% | 20,974,094 | 64,774 | 9.30% | 215,169,183 | 43.83% |
| Roche Holding | ROG | 85,728 | –26.00% | 1,515,230 | 1,172,765,681 | –6.90% | 17,791,740,414 | 34,234,235 | –18.75% | 1,528,894,934 | 496,779 | –14.89% | 5,647,558,088 | 6.96% |
| Serono | SEO | 12,639 | 27.40% | 378,411 | 69,664,487 | 36.01% | 2,242,946,261 | 1,784,289 | 39.19% | 76,018,413 | 69,780 | 28.36% | 421,209,561 | 52.57% |
| SGS | SGSN | 9,815 | 19.52% | 68,121 | 68,679,568 | 37.09% | 485,688,667 | 2,620,752 | 110.23% | 18,744,199 | 18,090 | 33.54% | 127,422,796 | 65.01% |
| Swatch Group | UHRN | 10,712 | 53.29% | 94,176 | 30,925,279 | 93.73% | 250,413,979 | 1,210,462 | 100.58% | 10,559,648 | 36,645 | 35.83% | 95,533,583 | 63.13% |
| Swiss Life Holding | SLHN | 165,203 | 37.55% | 1,310,120 | 269,436,129 | 98.92% | 2,160,617,696 | 37,351,696 | 921.99% | 110,903,441 | 395,936 | –12.43% | 639,047,562 | 32.05% |
| Swiss Re | RUKN | 526,176 | –35.57% | 4,740,106 | 307,615,262 | –28.18% | 2,773,007,958 | 10,510,633 | –33.88% | 113,085,166 | 3,027,965 | 35.30% | 1,783,565,071 | 47.23% |
| Swisscom | SCMN | 43,360 | 59.16% | 415,533 | 107,993,061 | 46.79% | 1,069,129,062 | 3,163,443 | 48.89% | 38,445,890 | 202,990 | 34.42% | 519,581,176 | 21.82% |
| Syngenta | SYNN | 67,182 | –27.39% | 958,992 | 76,315,028 | –5.05% | 1,066,239,835 | 3,212,279 | 17.76% | 43,908,023 | 329,096 | 35.82% | 351,548,332 | 76.33% |
| Synthes | SYST | 46,185 | –34.95% | 468,986 | 41,064,278 | –38.64% | 448,854,622 | 1,138,054 | –46.61% | 12,867,847 | 169,024 | 97.27% | 157,585,545 | 105.85% |
| UBS | UBSN | 187,710 | –12.31% | 1,966,552 | 811,853,738 | –41.63% | 15,038,140,566 | 49,646,216 | 80.28% | 994,103,575 | 780,285 | 26.31% | 3,029,432,231 | –20.54% |
| Zurich Financial Services | ZURN | 448,392 | –38.08% | 5,187,801 | 802,674,919 | –23.60% | 9,530,584,730 | 29,065,076 | –34.60% | 467,121,522 | 2,314,813 | 24.23% | 3,990,946,662 | 58.89% |
| **Options on SMI® Components – Total** | | **3,747,017** | **–12.91%** | **38,058,186** | **8,717,912,330** | **–1.45%** | **102,363,778,606** | **345,080,107** | **29.03%** | **6,341,395,956** | **15,837,057** | **23.14%** | **34,996,963,412** | **27.97%** |

| Stock Options | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Options on Other Stocks** | | | | | | | | | | | | | | |
| Accor | ACR | 5,053 | 579.17% | 36,417 | 23,837,600 | 671.59% | 197,126,550 | 1,254,399 | 398.07% | 15,599,435 | 22,944 | 1,169.73% | 121,700,400 | 1,637.15% |
| Actelion | ATLN | 5,064 | - | 96,950 | 4,997,302 | - | 82,985,716 | 181,696 | - | 3,109,605 | 19,458 | - | 17,668,772 | - |
| Adidas | ADS | 39,886 | 19.73% | 468,728 | 148,615,100 | –69.91% | 5,668,234,475 | 7,226,797 | –42.30% | 916,530,225 | 85,854 | 79.31% | 324,648,175 | –48.89% |
| AGF | AGF | 480 | –31.43% | 6,362 | 4,357,750 | –0.61% | 56,198,600 | 410,025 | –18.12% | 4,894,700 | 7,707 | 714.69% | 69,638,350 | 1,050.94% |
| Aixtron | AIX | 4,384 | 24.83% | 120,803 | 1,350,940 | 33.63% | 40,315,990 | 76,472 | 16.20% | 3,457,251 | 36,418 | 230.59% | 11,473,360 | 226.25% |
| Akzo Nobel | AKU | 1,231 | 310.33% | 34,751 | 5,754,800 | 482.65% | 153,950,400 | 296,516 | 874.96% | 7,207,932 | 12,473 | 2.79% | 50,707,800 | 34.62% |
| Altana | ALT | 40,377 | –41.04% | 378,508 | 181,851,500 | –39.83% | 1,760,787,500 | 5,405,116 | –45.37% | 90,067,332 | 108,758 | –18.14% | 485,566,400 | –19.08% |
| ASML Holding | ASM | 66,589 | 541.57% | 221,697 | 104,108,500 | 602.50% | 360,887,850 | 6,843,440 | 385.41% | 29,253,616 | 265,897 | 19.71% | 351,926,000 | 34.73% |
| Autostrade (ITA exec. type) | AOP5 | 1,173 | 551.67% | 12,776 | 12,818,000 | 534.55% | 138,290,500 | 659,669 | 1,632.10% | 6,777,154 | 2,073 | –57.43% | 22,103,000 | –58.43% |
| Banca Intesa (ITA exec. type) | IES5 | 2,041 | 905.42% | 32,165 | 10,969,600 | 1,277.40% | 155,005,600 | 261,735 | 595.07% | 6,381,707 | 7,764 | 176.40% | 38,286,000 | 271.10% |
| Beiersdorf | BEI | 10,407 | –22.28% | 164,105 | 21,257,971 | 69.78% | 197,955,036 | 589,452 | 88.92% | 10,198,267 | 32,816 | –2.82% | 63,572,689 | 104.72% |
| BMW | BMW | 125,234 | –10.61% | 1,186,491 | 495,212,000 | –4.06% | 4,726,457,100 | 18,027,249 | 26.05% | 217,291,657 | 341,454 | –15.88% | 1,328,652,100 | –7.80% |
| Bouygues | BYG | 1,000 | –66.22% | 25,884 | 4,190,000 | –61.15% | 111,638,400 | 155,100 | –80.69% | 7,312,682 | 7,052 | 147.79% | 29,995,200 | 187.98% |
| Buhrmann | KNP | 6,464 | 158.56% | 34,293 | 7,646,800 | 212.75% | 40,872,000 | 629,892 | 128.22% | 5,238,716 | 13,891 | –13.75% | 16,033,600 | 29.19% |
| Cap Gemini | CGM | 5,196 | 92.44% | 40,162 | 21,549,800 | 180.34% | 155,679,700 | 1,002,812 | 210.94% | 15,101,622 | 29,882 | 128.14% | 115,815,700 | 224.78% |
| Casino Guichard | CAJ | 1,780 | 93.48% | 8,067 | 11,064,000 | 100.43% | 46,576,350 | 418,360 | –3.45% | 2,283,371 | 4,692 | 315.22% | 27,814,200 | 316.69% |
| Celesio | CLS | 3,459 | 1,790.16% | 16,140 | 13,279,402 | 1,002.48% | 108,312,436 | 1,034,422 | 933.44% | 7,257,976 | 9,148 | 2,142.16% | 35,522,518 | 1,185.88% |
| Cisco Systems | CIS | 73 | –84.10% | 997 | 119,700 | –82.99% | 1,611,350 | 3,503 | –91.81% | 52,138 | 126 | –77.66% | 205,500 | –76.34% |
| Citigroup | TRV | 0 | - | 51 | 0 | - | 187,400 | 0 | - | 3,634 | 2 | –98.20% | 7,200 | –98.03% |
| Commerzbank | CBK | 340,548 | –33.04% | 1,780,015 | 913,038,800 | –13.46% | 4,992,209,350 | 37,747,125 | –15.14% | 414,754,133 | 534,535 | –5.92% | 1,492,441,700 | 36.22% |
| Continental | CON | 38,594 | 13.46% | 542,793 | 317,937,800 | 46.22% | 4,062,340,252 | 10,750,933 | 25.14% | 812,467,125 | 100,000 | –17.18% | 769,976,800 | 13.48% |
| Converium Holding | CHRN | 1,269 | - | 22,285 | 1,154,837 | - | 21,026,187 | 38,481 | - | 1,042,708 | 8,832 | - | 8,502,476 | - |
| Degussa | DGX | 0 | –100.00% | 210 | 0 | –100.00% | 714,000 | 0 | –100.00% | 2,450 | 1,710 | –43.99% | 5,414,000 | –44.13% |
| Depfa Bank | DEP | 21,116 | 122.48% | 295,850 | 30,302,850 | 138.17% | 432,899,046 | 992,262 | 61.80% | 16,389,229 | 96,194 | 109.41% | 146,049,100 | 140.81% |
| Deutsche Börse | DB1 | 28,467 | –7.25% | 491,614 | 284,035,100 | 34.21% | 4,834,319,400 | 9,546,537 | –21.29% | 560,559,768 | 140,299 | 13.50% | 1,393,595,800 | 91.56% |
| Deutsche Post | DPW | 208,542 | 2.97% | 2,524,615 | 422,504,900 | 0.54% | 5,235,508,508 | 13,807,431 | –20.95% | 359,890,855 | 524,139 | 84.08% | 1,062,422,950 | 87.29% |
| Deutsche Postbank | DPB | 7,442 | 52.06% | 60,199 | 43,896,900 | 119.52% | 335,927,762 | 1,196,270 | 96.39% | 18,054,251 | 22,497 | 4.45% | 123,681,000 | 50.01% |
| Dexia | DXB | 1,630 | 1.24% | 13,597 | 3,313,000 | 8.84% | 27,392,900 | 177,379 | 500.88% | 1,837,530 | 11,084 | 4.69% | 21,978,900 | 11.41% |
| DSM | DSM | 5,985 | 54,309.09% | 26,718 | 19,211,300 | 28,256.16% | 93,844,250 | 1,077,859 | 85,376.53% | 4,048,986 | 11,654 | 265.90% | 38,826,400 | 107.08% |
| EADS | EAD | 62,319 | 364.34% | 286,625 | 150,121,800 | 332.03% | 769,446,800 | 10,322,910 | 383.35% | 46,829,161 | 76,172 | 369.01% | 198,653,200 | 389.98% |
| Electricité de France | E2F | 9,944 | - | 42,911 | 42,644,100 | - | 181,957,100 | 2,797,653 | - | 11,368,131 | 19,117 | - | 80,936,800 | - |
| Elisa Communications | EIA | 2,350 | 314.46% | 27,052 | 3,418,260 | 284.20% | 43,523,007 | 326,360 | 540.61% | 2,288,979 | 6,858 | 209.06% | 10,397,372 | 212.06% |
| Elsevier | ELV | 5,521 | 1,504.94% | 36,501 | 6,537,200 | 1,464.67% | 42,699,000 | 487,220 | 3,338.88% | 2,183,460 | 20,339 | 69.70% | 23,396,650 | 75.85% |
| EMC | EMP | 0 | –100.00% | 35 | 0 | –100.00% | 43,500 | 0 | –100.00% | 3,625 | 0 | –100.00% | 0 | –100.00% |
| Epcos | EPC | 9,832 | 147.22% | 75,693 | 10,964,050 | 154.04% | 85,684,540 | 530,962 | 185.27% | 5,295,454 | 40,343 | 187.08% | 45,087,740 | 203.84% |
| Fiat (ITA exec. type) | FIA5 | 3,650 | 70.48% | 67,688 | 18,675,600 | 166.11% | 345,034,950 | 2,560,048 | 269.69% | 24,796,585 | 28,934 | 75.66% | 144,065,000 | 223.67% |
| Fortum | FOT | 2,800 | –28.63% | 47,561 | 6,083,020 | 1.71% | 92,258,310 | 169,880 | –31.97% | 1,989,077 | 4,405 | 8.95% | 8,996,470 | 46.79% |
| Fresenius Pr. | FRE3 | 254 | - | 312 | 1,540,500 | - | 1,907,500 | 57,075 | - | 74,175 | 252 | - | 1,545,000 | - |
| Fresenius Medical Care | FME | 6,992 | –69.62% | 128,019 | 66,378,687 | –58.53% | 1,117,873,381 | 2,920,629 | –57.10% | 86,315,800 | 31,209 | –13.38% | 264,326,993 | 8.58% |
| Gaz de France | GZF | 632 | - | 23,825 | 1,994,800 | - | 69,998,800 | 45,239 | - | 4,393,414 | 11,340 | - | 32,339,100 | - |
| Geberit | GEBN | 1,794 | - | 14,693 | 16,329,736 | - | 120,289,106 | 695,544 | - | 6,747,512 | 9,867 | - | 81,023,489 | - |
| General Electric | GEC | 15 | –69.39% | 710 | 34,000 | –75.07% | 1,840,000 | 1,340 | –63.32% | 18,068 | 289 | –12.16% | 752,200 | –21.92% |
| Getronics | GTO | 22,623 | 26,515.29% | 61,150 | 13,582,180 | 15,556.69% | 48,806,730 | 1,549,013 | 17,044.58% | 4,890,166 | 38,500 | 567.24% | 28,423,480 | 334.18% |
| Hagemeyer | HMY | 7,061 | 1,183.82% | 146,888 | 2,376,780 | 2,121.29% | 50,987,430 | 373,719 | 7,449.88% | 8,508,738 | 119,114 | 1,643.47% | 40,047,440 | 3,102.83% |
| Hannover Rückversicherung | HNR1 | 21,810 | 387.37% | 98,823 | 62,854,700 | 377.08% | 286,223,200 | 2,444,863 | 335.09% | 11,199,079 | 36,541 | 828.61% | 105,478,800 | 814.00% |
| Heineken | HNK | 8,985 | 192.58% | 24,547 | 33,143,400 | 307.84% | 81,860,300 | 1,528,430 | 475.52% | 4,513,966 | 16,463 | 159.46% | 56,313,800 | 236.21% |
| Henkel | HEN3 | 11,539 | –26.66% | 128,066 | 110,450,200 | –8.20% | 1,153,361,650 | 3,501,840 | 76.80% | 52,055,310 | 22,693 | –25.92% | 200,054,100 | –8.67% |
| Hochtief | HOT | 3,359 | - | 18,151 | 14,211,720 | - | 77,084,145 | 907,587 | - | 7,821,687 | 11,924 | - | 49,634,560 | - |
| HypoVereinsbank | HVM | 2,001 | - | 110,597 | 6,489,300 | - | 283,574,100 | 386,949 | - | 24,521,621 | 78,987 | - | 174,628,000 | - |
| Hypo Real Estate Holding | HRX | 13,516 | 373.08% | 94,768 | 62,384,200 | 489.12% | 467,400,100 | 3,094,542 | 192.14% | 28,263,913 | 26,610 | 503.68% | 126,888,400 | 752.15% |
| IBM | IBM | 5 | –92.96% | 255 | 32,000 | –93.07% | 1,736,800 | 505 | –96.71% | 76,663 | 59 | –83.52% | 368,800 | –85.61% |
| Infineon Technologies | IFX | 416,639 | 64.21% | 3,365,606 | 354,849,310 | 71.08% | 2,920,840,180 | 21,268,208 | 114.25% | 193,281,356 | 1,972,396 | 39.81% | 1,624,129,870 | 39.65% |
| Intel | INL | 95 | 11.76% | 3,242 | 160,250 | –9.46% | 5,387,800 | 3,895 | 58.01% | 198,543 | 676 | 10.82% | 1,053,550 | –23.93% |
| KarstadtQuelle | KAR | 34,455 | –50.59% | 310,681 | 57,674,070 | –21.49% | 557,385,536 | 4,698,698 | 43.31% | 54,057,726 | 122,433 | –44.32% | 183,497,650 | 0.85% |
| KPN | KPN | 63,552 | 29.04% | 678,699 | 58,657,750 | 64.76% | 610,358,391 | 1,960,283 | 30.89% | 36,310,376 | 380,760 | 54.36% | 331,522,931 | 89.40% |
| Lanxess | LXS | 9,108 | - | 43,028 | 28,872,600 | - | 133,134,200 | 1,250,979 | - | 6,980,507 | 21,288 | - | 64,726,600 | - |
| Linde | LIN | 24,688 | –17.99% | 412,571 | 167,199,249 | –7.46% | 2,710,400,351 | 6,293,984 | 16.81% | 185,691,405 | 67,699 | 43.64% | 420,946,348 | 58.99% |
| Logitech | LOGN | 7,138 | - | 62,707 | 11,544,135 | - | 189,607,709 | 980,586 | - | 9,312,308 | 23,383 | - | 40,961,492 | - |
| Lufthansa | LHA | 117,801 | –51.19% | 2,037,067 | 169,365,300 | –35.34% | 2,555,442,075 | 7,369,727 | –28.18% | 360,276,827 | 486,013 | –35.91% | 621,018,050 | –23.08% |
| MAN | MAN | 38,653 | –32.56% | 608,552 | 223,436,000 | –1.91% | 2,936,025,300 | 9,251,019 | –2.82% | 589,417,443 | 99,015 | 2.45% | 526,642,100 | 50.62% |
| Mediaset (ITA exec. type) | MDS5 | 82 | 32.26% | 6,821 | 779,000 | 29.83% | 69,577,600 | 67,119 | 104.74% | 1,710,288 | 290 | 13.73% | 2,727,900 | 3.37% |
| Merck | MRK | 11,030 | 1,514.93% | 75,887 | 78,607,400 | 1,596.50% | 576,122,600 | 3,023,476 | 757.73% | 25,290,772 | 28,826 | 3,779.68% | 213,858,200 | 4,172.46% |
| Metro | MEO | 38,566 | –6.91% | 432,185 | 165,058,800 | –3.44% | 1,864,524,100 | 6,224,738 | 27.85% | 79,586,516 | 107,795 | –16.85% | 452,727,100 | –10.84% |
| Microsoft | MSF | 61 | –69.19% | 674 | 128,500 | –72.21% | 1,306,700 | 2,120 | –80.57% | 28,564 | 175 | –27.39% | 302,000 | –45.33% |
| MLP | MLP | 18,938 | 214.12% | 80,100 | 27,883,125 | 211.28% | 134,082,423 | 1,544,626 | 40.49% | 9,714,343 | 41,809 | 8.15% | 67,896,852 | 22.50% |
| Mobilcom | MOB | 3,477 | 2,218.00% | 13,114 | 5,836,500 | 1,813.61% | 23,808,100 | 236,460 | 960.36% | 1,508,448 | 6,153 | –33.75% | 10,408,700 | –37.79% |
| Neste Oil Corporation | NEF | 4,193 | 701.72% | 42,271 | 11,021,100 | 707.76% | 111,375,000 | 421,526 | 1,397.00% | 6,199,943 | 19,597 | 3,320.07% | 51,631,600 | 3,425.79% |
| Numico | NUT | 1,785 | –40.50% | 39,112 | 6,439,900 | –40.41% | 137,783,600 | 233,191 | –60.45% | 10,020,200 | 57,673 | 6.39% | 153,147,000 | 35.53% |
| Oracle | ORC | 0 | - | 29 | 0 | - | 30,350 | 0 | - | 706 | 0 | –100.00% | 0 | –100.00% |
| Pemod Ricard | PER | 0 | - | 320 | 0 | - | 4,760,000 | 0 | - | 82,640 | 0 | - | 0 | - |
| Peugeot | PEU | 9,443 | 13,390.00% | 30,523 | 41,925,100 | 11,308.19% | 146,720,050 | 1,143,341 | 8,588.00% | 5,907,055 | 14,887 | 388.42% | 70,715,150 | 368.54% |
| Pinault-Printemps | PPX | 1,698 | 961.25% | 12,810 | 16,690,000 | 1,079.51% | 141,284,650 | 886,780 | 1,875.01% | 15,096,123 | 5,507 | 177.43% | 53,850,200 | 227.33% |
| P&O Nedlloyd | NEL | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 1 | –99.64% | 7,000 | –99.55% |
| Porsche | POR3 | 19,151 | 99.59% | 188,194 | 145,294,000 | 143.12% | 1,331,877,301 | 5,513,575 | 176.71% | 46,248,710 | 57,088 | 39.24% | 398,705,900 | 72.89% |
| Publicis Groupe | PU4 | 0 | - | 1,000 | 0 | - | 3,200,000 | 0 | - | 183,000 | 1,000 | - | 3,200,000 | - |
| Puma | PUM | 29,402 | –22.85% | 319,611 | 82,709,700 | 3.67% | 866,013,100 | 3,673,434 | 81.59% | 54,909,614 | 158,223 | 162.51% | 414,835,700 | 237.16% |
| Rodamco Europe | RCE | 0 | - | 1,107 | 0 | - | 9,704,000 | 0 | - | 260,184 | 0 | - | 0 | - |
| Qiagen | QIA | 3,709 | 64.04% | 62,493 | 4,086,650 | 66.20% | 68,237,500 | 274,921 | 165.90% | 4,497,755 | 32,517 | 170.75% | 34,915,000 | 198.27% |
| Royal Dutch | ROY | 46,283 | –76.31% | 750,857 | 130,653,300 | –74.30% | 1,987,715,475 | 5,354,082 | –71.66% | 85,879,564 | 646,709 | –33.11% | 1,611,105,850 | –28.24% |
| Salzgitter | SZG | 11,033 | - | 34,561 | 75,539,916 | - | 228,248,589 | 4,176,716 | - | 12,013,010 | 12,098 | - | 81,416,882 | - |
| Sampo | SMPA | 6,340 | 5.74% | 58,700 | 10,004,200 | 20.63% | 96,052,500 | 288,652 | 129.19% | 2,600,084 | 8,661 | –49.40% | 13,636,050 | –36.52% |
| Sanofi-Aventis new | AVE | - | - | 0 | - | - | 0 | - | - | 0 | - | - | - | - |
| SBM Offshore | SBMO | 2,200 | –26.67% | 9,318 | 4,256,500 | –76.36% | 52,238,300 | 1,154,132 | –24.73% | 7,675,110 | 5,112 | 49.60% | 9,890,450 | –51.56% |
| Schering | SCH | 3,083 | –93.77% | 821,761 | 27,235,400 | –89.71% | 5,633,634,360 | 441,936 | –93.42% | 893,903,428 | 86,889 | –36.26% | 582,846,000 | –17.64% |
| Schneider Electric | SND | 160 | - | 6,322 | 1,355,000 | - | 50,042,200 | 63,050 | - | 6,137,360 | 2,205 | 392.19% | 18,672,000 | 518.28% |
| Sodexho Alliance | SJ7 | 1,955 | 15.41% | 13,403 | 7,446,000 | 63.30% | 47,379,500 | 568,145 | 0.89% | 5,383,222 | 7,363 | –4.25% | 26,960,100 | 34.82% |
| Solarworld | SWV | 11,024 | - | 40,572 | 29,945,025 | - | 93,833,488 | 2,766,412 | - | 8,007,137 | 28,291 | - | 67,642,675 | - |
| STMicroelectronics | SGM | 15,985 | 395.20% | 127,949 | 15,780,000 | 247.08% | 166,660,500 | 1,448,660 | 325.80% | 13,691,121 | 107,120 | 125.74% | 136,513,100 | 102.23% |
| Stora Enso | ENUR | 17,506 | 29.30% | 199,855 | 20,627,850 | 53.95% | 239,307,500 | 722,593 | 97.03% | 9,764,567 | 45,624 | 55.22% | 52,119,050 | 70.20% |
| Sulzer | SUN | 3,030 | 88.55% | 21,689 | 18,154,012 | 204.03% | 121,033,456 | 884,617 | 367.32% | 6,437,564 | 9,113 | 54.75% | 50,571,991 | 141.53% |
| Sun Microsystems | SSY | 0 | –100.00% | 190 | 0 | –100.00% | 78,400 | 0 | –100.00% | 3,940 | 80 | –76.05% | 35,200 | –67.55% |
| 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 | 580 | –11.04% | 3,298 | 1,110,100 | –21.86% | 6,827,600 | 63,449 | 248.39% | 407,444 | 1,351 | –69.43% | 2,737,400 | –76.29% |
| TeliaSonera | TLSN | 282 | –29.50% | 4,193 | 625,800 | –27.23% | 9,955,800 | 3,254 | 62.72% | 333,105 | 374 | –50.07% | 869,460 | –46.75% |
| TF1 | FSE | 6,675 | 375.09% | 34,310 | 17,313,000 | 426.07% | 87,619,500 | 1,055,295 | 789.47% | 4,658,239 | 15,275 | 83.00% | 38,322,000 | 97.33% |
| Thalès | CSF | 150 | –62.50% | 12,975 | 480,000 | –65.49% | 46,289,600 | 39,750 | –63.65% | 2,739,972 | 7,762 | 32.46% | 28,687,800 | 45.22% |
| Thomson | TNM | 10,680 | 16,081.82% | 95,997 | 14,286,500 | 10,723.11% | 142,340,500 | 1,029,250 | 12,646.13% | 13,048,449 | 68,000 | 551.72% | 106,587,500 | 423.55% |
| Thyssen Krupp | TKA | 235,397 | 83.97% | 2,582,144 | 623,120,034 | 211.67% | 5,681,450,331 | 29,448,360 | 254.15% | 416,772,693 | 596,355 | 8.35% | 1,310,754,521 | 54.10% |
| Tieto Enator Corporation | TTEB | 13,771 | 1,040.93% | 38,570 | 27,631,200 | 750.22% | 90,470,600 | 828,837 | 1,255.93% | 3,877,896 | 20,559 | 480.76% | 45,323,400 | 398.30% |
| Time Warner | AOL | 200 | 1.01% | 705 | 270,000 | –3.98% | 965,750 | 14,800 | 182.71% | 37,875 | 145 | –53.07% | 189,000 | –56.89% |
| TNT | TNT | 6,383 | 31,815.00% | 52,346 | 17,886,600 | 40,551.36% | 149,745,100 | 1,293,224 | - | 6,494,960 | 22,125 | 1,453.72% | 60,580,300 | 1,916.86% |
| TomTom | OEM | 67 | - | 1,941 | 190,400 | - | 6,186,100 | 12,935 | - | 328,577 | 885 | - | 2,867,000 | - |
| TUI | TUI | 302,194 | 78.00% | 2,923,835 | 515,456,734 | 54.52% | 4,934,124,566 | 67,115,528 | 312.05% | 323,604,137 | 852,553 | 182.76% | 1,429,222,732 | 165.84% |
| Unaxis | UNAX | 200,693 | –34.03% | 2,887,675 | 407,498,667 | 17.81% | 4,707,968,702 | 28,959,788 | 184.18% | 300,419,283 | 685,769 | –21.34% | 1,163,059,326 | 33.97% |
| UPM-Kymmene Corporation | RPL | 16,231 | 13.17% | 218,729 | 29,013,600 | 29.25% | 383,916,300 | 953,919 | 23.72% | 14,960,573 | 71,900 | 40.28% | 124,629,450 | 55.06% |
| Van der Moolen Holding | VMH | 6,742 | 253.17% | 57,845 | 4,684,500 | 515.46% | 37,394,140 | 184,594 | 134.30% | 6,660,379 | 30,546 | 141.83% | 19,387,720 | 205.68% |
| Vedior | VED | 6,103 | | 27,012 | 9,604,500 | - | 41,287,550 | 376,908 | - | 2,966,650 | 20,869 | 17,585.59% | 31,401,900 | 21,601.38% |
| Veolia Environnement | VVD | 1,585 | 17.32% | 23,708 | 6,675,700 | 73.25% | 98,714,900 | 226,960 | –60.63% | 6,811,844 | 16,882 | 241.60% | 69,973,800 | 380.17% |
| Versatel | VT3 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | 0 | - | 0 | - |
| Vinci | SQU | 996 | –0.40% | 102,106 | 8,083,696 | 15.48% | 769,379,469 | 355,429 | –4.58% | 23,148,929 | 3,961 | 152.29% | 30,937,330 | 203.60% |
| VNU | VNU | 0 | –100.00% | 22,840 | 0 | –100.00% | 65,296,600 | 0 | –100.00% | 2,739,039 | 6,863 | –28.29% | 17,866,600 | –21.97% |
| Volkswagen | VOW | 144,687 | –43.80% | 2,029,049 | 881,028,000 | –19.21% | 10,788,605,706 | 31,816,809 | –11.61% | 1,162,096,440 | 362,308 | –27.32% | 1,907,576,100 | –0.53% |
| Wolters Kluwer | WOS | 6,292 | 12.96% | 26,002 | 11,667,200 | 32.63% | 46,469,600 | 634,395 | –5.39% | 4,256,788 | 20,811 | –1.72% | 36,153,500 | 18.50% |
| **Options on Other Stocks – Total** | | **3,102,457** | **–0.43%** | **32,144,967** | **8,314,464,358** | **5.58%** | **94,289,190,455** | **413,118,403** | **41.01%** | **8,916,185,686** | **10,529,131** | **17.41%** | **24,669,546,563** | **32.13%** |
| **Stock Options – Total** | | **21,208,211** | **0.86%** | **192,709,064** | **51,321,991,278** | **6.90%** | **531,504,213,901** | **2,597,907,445** | **27.58%** | **38,692,664,065** | **70,267,448** | **18.48%** | **170,819,886,129** | **32.12%** |

| Stock Options (by Countries) | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| Dutch stock options | | 961,381 | –22.26% | 7,311,070 | 1,889,632,414 | –24.20% | 14,897,202,417 | 100,468,502 | –46,36% | 926,380,019 | 4,512,826 | 8.89% | 8,325,825,681 | 5.17% |
| French stock options | | 422,726 | 17.50% | 4,663,026 | 1,716,117,900 | 8.54% | 20,470,768,711 | 66,685,251 | 1,06% | 1,157,150,859 | 1,607,795 | 58.23% | 6,282,017,172 | 62.22% |
| German stock options | | 14,822,974 | 7.87% | 127,543,259 | 36,632,613,555 | 10.29% | 366,951,537,874 | 1,981,803,198 | 37,39% | 28,707,534,209 | 43,158,204 | 18.17% | 112,077,446,257 | 33.87% |
| Italian stock options | | 53,937 | –0.30% | 713,487 | 300,135,810 | 45.33% | 3,449,821,120 | 12,146,333 | 19,74% | 155,825,561 | 332,002 | 52.37% | 1,417,831,690 | 62.02% |
| Scandinavian stock options | | 980,739 | –8.76% | 11,307,149 | 1,605,156,130 | 13.21% | 18,115,006,247 | 59,957,180 | 6,63% | 1,076,884,726 | 4,061,590 | –3.97% | 6,355,100,922 | 8.05% |
| Swiss stock options | | 3,966,005 | –13.94% | 41,164,185 | 9,177,591,019 | –0.22% | 107,606,689,482 | 376,820,818 | 35,63% | 6,668,464,936 | 16,593,479 | 20.78% | 36,358,750,957 | 28.76% |
| U.S. stock options | | 449 | –60.79% | 6,888 | 744,450 | –67.12% | 13,188,050 | 26,163 | –68,52% | 423,756 | 1,552 | –49.06% | 2,913,450 | –60.96% |

| Single Stock Futures | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Futures on DJ EURO STOXX 50® Index Components – Total** | | **120,710** | **-** | **21,880,798** | **424,117,884** | **-** | **117,109,015,576** | **0** | **-** | **0** | **600,721** | **-** | **1,642,235,397** | **-** |
| **Futures on Other Stocks – Total** | | **533,139** | **-** | **5,784,175** | **632,280,427** | **-** | **25,075,960,961** | **0** | | **0** | **131,516** | **-** | **423,804,292** | **-** |
| **Futures on SMI® Components – Total** | | **23,170** | **-** | **3,939,539** | **34,108,747** | **-** | **9,319,960,235** | **0** | **-** | **0** | **56,344** | **-** | **90,150,858** | **-** |
| **Single Stock Futures – Total** | | **677,019** | **-** | **31,604,512** | **1,090,507,058** | **-** | **151,504,936,772** | **0** | **-** | **0** | **788,581** | **-** | **2,156,190,547** | **-** |
| **Equity Derivatives – Total** | | **21,885,230** | **4.08%** | **224,313,576** | **52,412,498,336** | **9.17%** | **683,009,150,674** | **2,597,907,445** | **27.58%** | **38,692,664,065** | **71,056,029** | **19.81%** | **172,976,076,676** | **33.78%** |

## Volatility Index Derivatives

| | | Traded Contracts | | | Volume in EUR | | | Paid Premiums in EUR | | | Open Interest | | Value of Open Interest in EUR | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | August 2006 | Change YoY | 2006 | 08/31/2006 | Change YoY | 08/31/2006 | Change YoY |
| **Volatility Index Futures** | | | | | | | | | | | | | | |
| VDAX-NEW® Futures | FVDX | 48 | - | 727 | 906,450 | - | 13,093,320 | - | - | - | 33 | - | 613,450 | - |
| VSMI® Futures | FVSM | 2 | - | 169 | 29,300 | - | 2,620,800 | - | - | - | 2 | - | 30,000 | - |
| VSTOXX® Futures | FVSX | 14 | - | 908 | 257,350 | - | 15,416,610 | - | - | - | 22 | - | 386,650 | - |
| **Volatility Index Futures – Total** | | **64** | **-** | **1,804** | **1,193,100** | **-** | **31,130,730** | **0** | **-** | **0** | **57** | **-** | **1,030,100** | **-** |
| **Volatility Derivatives – Total** | | **64** | **-** | **1,804** | **1,193,100** | **-** | **31,130,730** | **0** | **-** | **0** | **57** | **-** | **1,030,100** | **-** |
| **Eurex Total** | | **106,979,458** | **18.75%** | **1,038,269,862** | **7,277,697,026,879** | **21.68%** | **71,059,400,993,111** | **17,647,607,990** | **20.33%** | **164,916,168,318** | **115,768,623** | **24.16%** | **2,137,015,835,755** | **38.47%** |