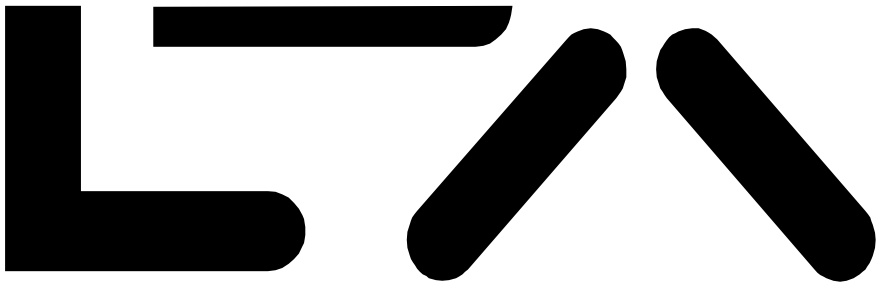
X-pand into the **Future**



Eurex Monthly Statistics

# Derivatives Market

April 2002

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# 1 Eurex – Key Figures

## 1.1 Monthly Press Release

### Eurex Turns Over 56 Million Contracts in April

New record results in Nokia option

Euro STOXX 50 future with 90 percent growth in volume

Eurex, the international derivatives market, traded and cleared over 56 million contracts in April. Compared with April 2001, the world's leading derivatives exchange thus posted an increase in volume of about five percent. Eurex shows a total of 241 million contracts traded during the first four months of the year, which is about 25 million contracts or 11 percent higher than the number traded during the same period of last year. The result in options on Nokia was outstanding again in April, setting a new worldwide record with over 2 million contracts traded.

The fixed-income segment was again the highest-turnover segment in April, with 31 million contracts traded. With this result, the capital market products at Eurex were also the world's most successful exchange-traded derivatives family again in April: The highest-volume contract in this segment and at Eurex as a whole was the Euro Bund future with 13 million contracts traded, ahead of the Euro Bobl future with 8.2 million contracts traded and the Euro Schatz future with volume of 7.9 million contracts.

In equity-based derivatives, some 25 million contracts were traded in April, comprising 11.3 million contracts in the equity-index derivatives segment and 13.6 million contracts in the equity options segment. Compared with April 2001, this corresponds to a 32 percent increase in trading volume for the futures and options on indices, and 10 percent growth in the equity options.

In the equity-index derivatives, the futures contract on the Dow Jones Euro STOXX 50 ranked first with 3.6 million contracts traded, representing 90 percent growth in turnover for this product, followed by the option on the DAX with 3.5 million contracts (three percent higher than the year before). The turnover in options on the Dow Jones Euro STOXX 50, with 1.8 million contracts traded, was about 48 percent higher than one year ago.

In the equity options segment, the highest volume was posted in the option on Nokia shares with over two million contracts traded and a 71 percent growth in volume against the April 2001 figure. The turnover in Nokia options also set a new record (previous record: 1.98 million contracts in March 2002). The option on DaimlerChrysler ranked second in April with turnover of 1.8 million contracts (29 percent higher than in April last year), ahead of the option on Deutsche Telekom with 1.2 million contracts traded, slightly lower than the previous year's April volume. Among the options in the Euro STOXX Component Index, the Dutch equity options showed especially strong growth in volume: KPN with 30,000 contracts traded (560 percent), Royal Dutch with 16,000 contracts (180 percent) and ABN Amro, also 16,000 contracts traded (320 percent).

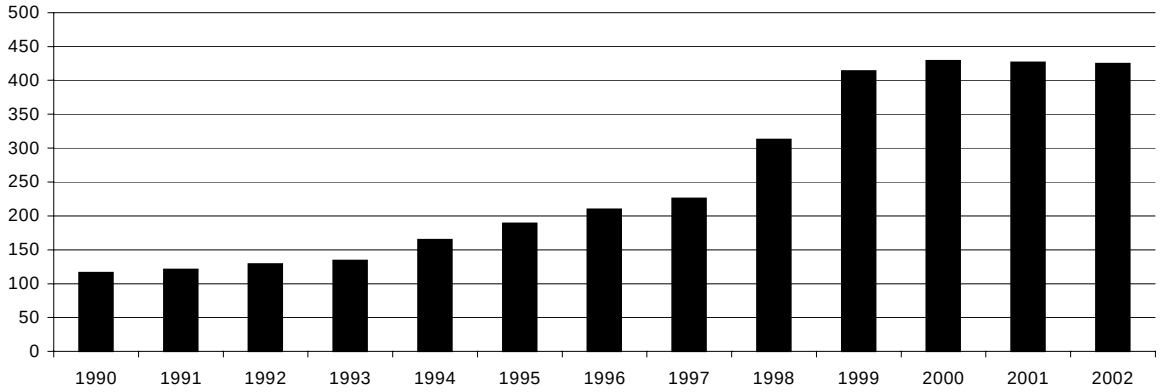
# Eurex Participants

## 1.1.1 Number of Eurex Participants

| | Eurex Participants (*) | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Greece | Ireland | Italy | Netherlands | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA | Total |
| 1996 Total | 1 | - | - | - | 11 | 94 | - | | 1 | - | 7 | - | - | - | 6 | 14 | 2 | 135 |
| 1997 Total | 2 | 1 | - | - | 15 | 114 | - | - | 1 | - | 8 | - | 1 | - | 6 | 25 | 6 | 177 |
| 1998 Total | 3 | 3 | 1 | 5 | 26 | 121 | - | - | 2 | 2 | 11 | - | 7 | 1 | 43 | 66 | 20 | 313 |
| 1999 Total | 2 | 3 | 3 | 16 | 34 | 141 | 2 | - | 5 | 11 | 20 | 1 | 19 | 4 | 45 | 70 | 38 | 414 |
| 2000 Total | 3 | 4 | 3 | 14 | 30 | 136 | 2 | - | 6 | 11 | 26 | 2 | 19 | 7 | 44 | 72 | 50 | 429 |
| 2001 Total | 4 | 4 | 2 | 12 | 30 | 135 | 2 | 1 | 6 | 12 | 28 | 1 | 17 | 6 | 42 | 68 | 57 | 427 |
| 2002 1. Quarter | 5 | 4 | 2 | 12 | 31 | 133 | 2 | 2 | 3 | 12 | 29 | 1 | 15 | 6 | 42 | 68 | 59 | 426 |
| 2. Quarter | 5 | 4 | 2 | 12 | 31 | 130 | 2 | 3 | 3 | 12 | 29 | 1 | 15 | 6 | 42 | 67 | 61 | 425 |
| 2001 Jan | 3 | 4 | 3 | 14 | 31 | 135 | 2 | 1 | 6 | 12 | 26 | 2 | 19 | 7 | 44 | 70 | 52 | 431 |
| Feb | 3 | 4 | 3 | 14 | 31 | 136 | 2 | 1 | 6 | 12 | 26 | 2 | 19 | 7 | 43 | 70 | 52 | 431 |
| Mar | 3 | 4 | 3 | 14 | 31 | 136 | 2 | 1 | 5 | 12 | 26 | 2 | 19 | 6 | 43 | 70 | 53 | 430 |
| Apr | 3 | 4 | 3 | 14 | 32 | 135 | 2 | 1 | 5 | 12 | 27 | 1 | 19 | 6 | 43 | 69 | 53 | 429 |
| May | 3 | 4 | 3 | 14 | 32 | 135 | 2 | 1 | 5 | 12 | 26 | 1 | 19 | 6 | 42 | 69 | 56 | 430 |
| Jun | 4 | 4 | 3 | 14 | 31 | 137 | 2 | 1 | 5 | 12 | 26 | 1 | 19 | 6 | 42 | 69 | 53 | 429 |
| Jul | 4 | 4 | 3 | 14 | 29 | 137 | 2 | 1 | 5 | 12 | 27 | 1 | 18 | 5 | 43 | 68 | 58 | 431 |
| Aug | 4 | 4 | 3 | 13 | 30 | 137 | 2 | 1 | 5 | 12 | 27 | 1 | 18 | 5 | 43 | 67 | 57 | 429 |
| Sep | 4 | 4 | 3 | 13 | 30 | 136 | 2 | 1 | 5 | 12 | 27 | 1 | 18 | 6 | 43 | 68 | 58 | 431 |
| Oct | 4 | 4 | 3 | 13 | 30 | 135 | 2 | 1 | 6 | 12 | 27 | 1 | 18 | 6 | 43 | 68 | 57 | 430 |
| Nov | 4 | 4 | 3 | 13 | 30 | 138 | 2 | 1 | 6 | 12 | 27 | 1 | 18 | 6 | 43 | 68 | 56 | 432 |
| Dec | 4 | 4 | 2 | 12 | 30 | 135 | 2 | 1 | 6 | 12 | 28 | 1 | 17 | 6 | 42 | 67 | 58 | 427 |
| 2002 Jan | 4 | 4 | 2 | 12 | 30 | 135 | 2 | 2 | 5 | 12 | 28 | 1 | 17 | 6 | 42 | 67 | 58 | 427 |
| Feb | 4 | 4 | 2 | 12 | 30 | 136 | 2 | 2 | 3 | 12 | 28 | 1 | 16 | 6 | 42 | 67 | 59 | 426 |
| Mar | 5 | 4 | 2 | 12 | 31 | 133 | 2 | 2 | 3 | 12 | 29 | 1 | 15 | 6 | 42 | 68 | 59 | 426 |
| Apr | 5 | 4 | 2 | 12 | 31 | 130 | 2 | 3 | 3 | 12 | 29 | 1 | 15 | 6 | 42 | 67 | 61 | 425 |
| 2002 Total | 5 | 4 | 2 | 12 | 31 | 130 | 2 | 3 | 3 | 12 | 29 | 1 | 15 | 6 | 42 | 67 | 61 | 425 |

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

**Number of Eurex Participants**



### 1.1.2 New and resigned Participants at Eurex

| Eurex Participants ID | Eurex Participants | Clearingtype | Country |
|---|---|---|---|
| New Participants | | | |
| EURAT | Euroxx Securities S.A. | NCM | Greece |
| MIZNY | Mizuho Securities USA Inc. | NCM | USA |
| NACPA | Natexis Capital | NCM | France |
| RONCH | Ronin Capital, LLC | NCM | USA |
| TCMWM | Trinity Capital Markets, LLC | NCM | USA |
| Resigned Participants | | | |
| DECLO | Amikon Investment | NCM | United Kingdom |
| SAZFR | CapitalStage Brokerage GmbH | NCM | Germany |
| JSICH | JSS Investments L.L.C. | NCM | USA |
| NATPA | Natexis Capital S.A. | NCM | France |
| RSTMU | RST Börsenmakler GmbH | NCM | Germany |
| ROCBL | Rock Island Europe GmbH | NCM | Germany |

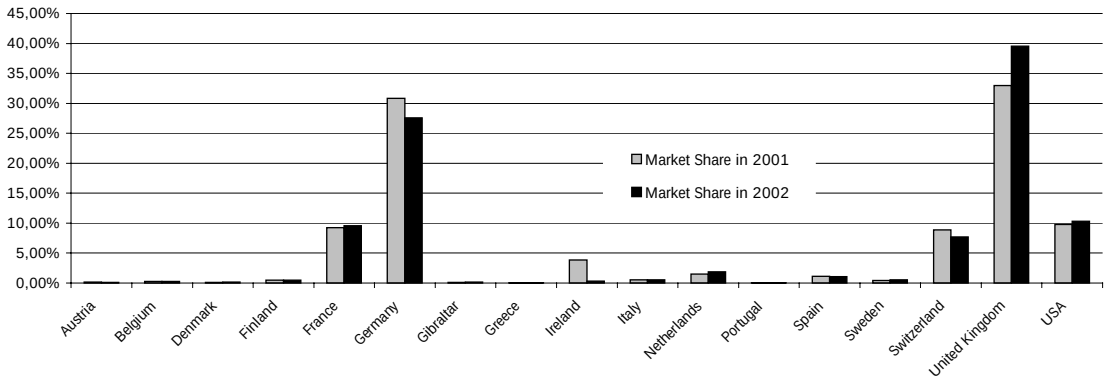
## 1.2 Turnover of Eurex Participants by Country

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

| | Austria | Belgium | Denmark | Finland | France | Germany | Gibraltar | Greece | Ireland | Italy | Netherlands | Portugal | Spain | Sweden | Switzerland | United Kingdom | USA |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1999 Total | 0,07% | 0,56% | 0,18% | 0,27% | 7,99% | 40,83% | 0,02% | - | 2,63% | 0,21% | 0,68% | 0,00% | 1,13% | 0,06% | 13,99% | 24,93% | 6,43% |
| 2000 Total | 0,13% | 0,35% | 0,19% | 0,38% | 8,93% | 32,39% | 0,07% | - | 3,43% | 0,54% | 1,31% | 0,02% | 1,13% | 0,16% | 13,20% | 29,98% | 7,80% |
| 2001 Total | 0,11% | 0,25% | 0,10% | 0,45% | 9,24% | 30,87% | 0,08% | 0,02% | 3,81% | 0,49% | 1,47% | 0,02% | 1,09% | 0,40% | 8,84% | 33,01% | 9,75% |
| 2002 1. Quarter | 0,09% | 0,25% | 0,15% | 0,43% | 9,60% | 27,34% | 0,10% | 0,02% | 0,27% | 0,49% | 1,76% | 0,02% | 1,04% | 0,48% | 7,99% | 39,68% | 10,25% |
| 2. Quarter | 0,11% | 0,24% | 0,16% | 0,52% | 9,45% | 28,42% | 0,11% | 0,02% | 0,37% | 0,54% | 2,20% | 0,02% | 1,16% | 0,58% | 6,71% | 39,01% | 10,34% |
| 2001 Jan | 0,15% | 0,29% | 0,09% | 0,49% | 8,59% | 30,98% | 0,01% | - | 7,69% | 0,59% | 1,24% | - | 1,32% | 0,23% | 8,12% | 29,53% | 10,67% |
| Feb | 0,14% | 0,33% | 0,09% | 0,35% | 8,35% | 31,90% | 0,10% | - | 8,98% | 0,57% | 1,52% | 0,01% | 1,16% | 0,38% | 8,37% | 29,11% | 8,64% |
| Mar | 0,12% | 0,29% | 0,06% | 0,51% | 9,35% | 32,62% | 0,09% | 0,01% | 6,62% | 0,57% | 1,30% | 0,02% | 1,19% | 0,31% | 10,26% | 28,44% | 8,24% |
| Apr | 0,13% | 0,32% | 0,07% | 0,40% | 8,82% | 34,06% | 0,01% | 0,00% | 5,38% | 0,54% | 1,44% | 0,02% | 1,20% | 0,40% | 7,91% | 28,29% | 11,02% |
| May | 0,14% | 0,27% | 0,07% | 0,41% | 8,53% | 32,93% | 0,09% | 0,01% | 3,96% | 0,55% | 1,59% | 0,03% | 1,10% | 0,46% | 8,62% | 30,78% | 10,46% |
| Jun | 0,11% | 0,23% | 0,07% | 0,44% | 9,76% | 30,90% | 0,08% | 0,02% | 4,39% | 0,46% | 1,46% | 0,02% | 1,20% | 0,40% | 10,07% | 30,57% | 9,83% |
| Jul | 0,09% | 0,25% | 0,11% | 0,30% | 9,08% | 29,78% | 0,04% | 0,02% | 8,45% | 0,37% | 1,45% | 0,02% | 0,98% | 0,49% | 9,39% | 28,88% | 10,29% |
| Aug | 0,08% | 0,21% | 0,13% | 0,39% | 8,93% | 31,26% | 0,16% | 0,02% | 0,63% | 0,44% | 1,53% | 0,02% | 0,85% | 0,38% | 9,05% | 36,31% | 9,60% |
| Sep | 0,13% | 0,24% | 0,10% | 0,56% | 10,15% | 29,07% | 0,07% | 0,02% | 0,85% | 0,44% | 1,54% | 0,03% | 1,01% | 0,47% | 10,49% | 36,25% | 8,58% |
| Oct | 0,07% | 0,23% | 0,10% | 0,62% | 10,26% | 28,63% | 0,05% | 0,02% | 0,68% | 0,47% | 1,68% | 0,02% | 1,00% | 0,45% | 7,57% | 37,85% | 10,32% |
| Nov | 0,09% | 0,18% | 0,13% | 0,38% | 9,08% | 29,03% | 0,11% | 0,02% | 0,54% | 0,45% | 1,31% | 0,03% | 1,03% | 0,48% | 6,76% | 40,10% | 10,27% |
| Dec | 0,10% | 0,22% | 0,13% | 0,54% | 9,48% | 30,65% | 0,11% | 0,03% | 0,23% | 0,50% | 1,62% | 0,03% | 1,03% | 0,32% | 10,15% | 35,75% | 9,11% |
| 2002 Jan | 0,09% | 0,25% | 0,16% | 0,38% | 9,31% | 28,14% | 0,10% | 0,02% | 0,25% | 0,44% | 1,76% | 0,03% | 1,05% | 0,55% | 6,51% | 40,27% | 10,70% |
| Feb | 0,09% | 0,22% | 0,13% | 0,42% | 9,75% | 26,95% | 0,10% | 0,02% | 0,29% | 0,51% | 1,88% | 0,00% | 1,02% | 0,28% | 7,96% | 39,52% | 10,86% |
| Mar | 0,10% | 0,28% | 0,15% | 0,49% | 9,77% | 26,88% | 0,09% | 0,02% | 0,27% | 0,53% | 1,65% | 0,02% | 1,05% | 0,61% | 9,57% | 39,33% | 9,21% |
| Apr | 0,11% | 0,24% | 0,16% | 0,52% | 9,45% | 28,42% | 0,11% | 0,02% | 0,37% | 0,54% | 2,20% | 0,02% | 1,16% | 0,58% | 6,71% | 39,05% | 10,34% |
| 2002 Total | 0,10% | 0,25% | 0,15% | 0,45% | 9,56% | 27,59% | 0,10% | 0,02% | 0,29% | 0,50% | 1,86% | 0,02% | 1,07% | 0,51% | 7,70% | 39,56% | 10,27% |

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

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

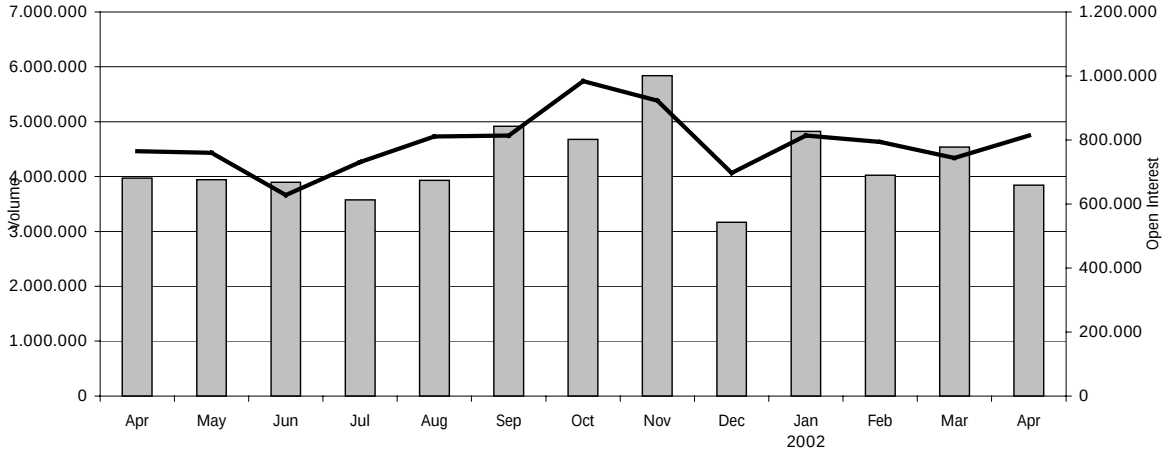


## 1.3 Eurex Total

### 1.3.1 Eurex Total – Volume in EUR million

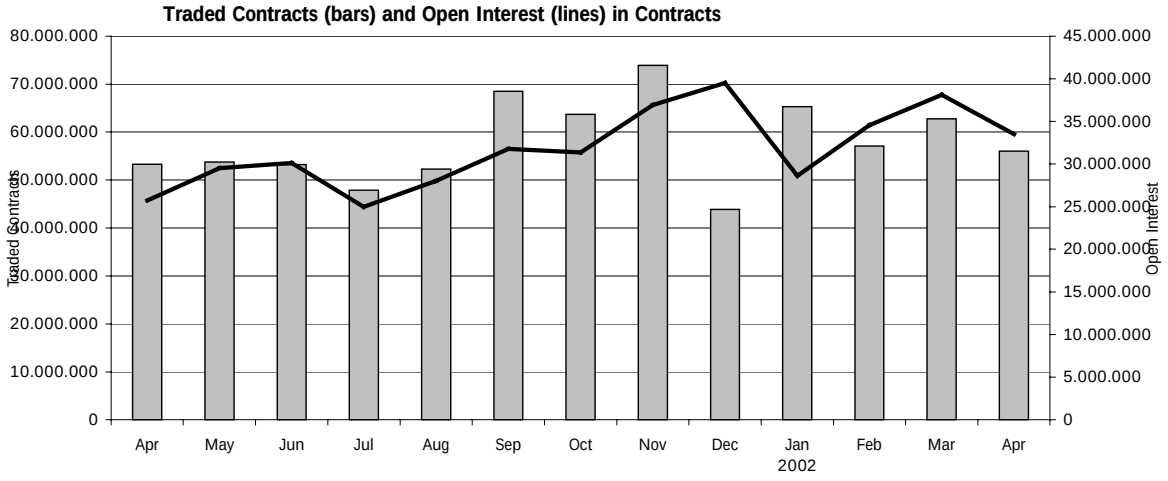
| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 2.270.843 | - | 299.482 | - | 723.924 | - | 8.328.626 | - | 11.633.841 | - |
| 1998 Total | 3.093.409 | 36,22% | 447.499 | 49,42% | 650.795 | -10,10% | 19.575.729 | 135,04% | 23.768.082 | 104,30% |
| 1999 Total | 3.396.874 | 9,81% | 402.617 | -10,03% | 3.135.750 | 381,83% | 28.040.011 | 43,24% | 34.975.252 | 47,15% |
| 2000 Total | 4.759.859 | 40,12% | 558.660 | 38,76% | 1.179.316 | -62,39% | 29.961.474 | 6,85% | 36.459.308 | 4,24% |
| 2001 Total | 5.860.396 | 23,12% | 710.773 | 27,23% | 638.804 | -45,83% | 43.727.187 | 45,94% | 50.937.159 | 39,71% |
| 2001 1. Quarter | 1.623.110 | 16,71% | 183.192 | -13,04% | 119.271 | -47,11% | 11.455.686 | 2,31% | 13.381.259 | 2,74% |
| 2. Quarter | 476.221 | 18,27% | 73.814 | -11,21% | 40.671 | -31,48% | 3.251.864 | -5,07% | 3.842.570 | -3,23% |
| 2001 Jan | 358.714 | -17,29% | 69.254 | 37,50% | 85.777 | -51,56% | 3.904.777 | 43,26% | 4.418.522 | 30,46% |
| Feb | 396.424 | -5,30% | 69.323 | 39,90% | 55.523 | -61,78% | 3.357.418 | 25,25% | 3.878.689 | 17,75% |
| Mar | 635.526 | 14,69% | 72.073 | 33,87% | 84.187 | -37,10% | 3.934.781 | 41,18% | 4.726.566 | 33,94% |
| Apr | 402.664 | 33,49% | 83.135 | 92,16% | 59.357 | -28,12% | 3.425.660 | 65,00% | 3.970.815 | 58,60% |
| May | 413.802 | 16,41% | 75.438 | 21,56% | 51.619 | -56,77% | 3.398.340 | 10,78% | 3.939.199 | 9,28% |
| Jun | 522.155 | 28,83% | 57.044 | 31,65% | 51.612 | -49,15% | 3.265.937 | 17,74% | 3.896.748 | 17,23% |
| Jul | 441.943 | 62,33% | 47.615 | 16,45% | 39.241 | -40,84% | 3.042.447 | 44,79% | 3.571.247 | 43,96% |
| Aug | 491.021 | 60,88% | 44.018 | 4,25% | 42.108 | -51,45% | 3.353.566 | 52,96% | 3.930.714 | 49,65% |
| Sep | 695.483 | 46,09% | 45.888 | 1,69% | 45.751 | -38,68% | 4.128.441 | 50,20% | 4.915.562 | 46,98% |
| Oct | 575.370 | 40,20% | 49.151 | 7,96% | 45.186 | -39,16% | 4.009.522 | 75,28% | 4.679.230 | 66,06% |
| Nov | 500.166 | 21,91% | 59.514 | 25,50% | 45.157 | -22,78% | 5.236.775 | 132,88% | 5.841.612 | 111,28% |
| Dec | 427.129 | 2,49% | 38.319 | 9,30% | 33.286 | -43,83% | 2.669.521 | 17,50% | 3.168.255 | 13,85% |
| 2002 Jan | 494.816 | 37,94% | 73.077 | 5,52% | 39.875 | -53,51% | 4.214.103 | 7,92% | 4.821.871 | 9,13% |
| Feb | 499.684 | 26,05% | 55.067 | -20,56% | 30.192 | -45,62% | 3.439.568 | 2,45% | 4.024.511 | 3,76% |
| Mar | 628.609 | -1,09% | 55.048 | -23,62% | 49.204 | -41,55% | 3.802.015 | -3,37% | 4.534.876 | -4,06% |
| Apr | 476.221 | 18,27% | 73.814 | -11,21% | 40.671 | -31,48% | 3.251.864 | -5,07% | 3.842.570 | -3,23% |
| 2002 Total | 2.099.331 | 17,06% | 257.006 | -12,52% | 159.942 | -43,85% | 14.707.550 | 0,58% | 17.223.829 | 1,35% |

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



### 1.3.2 Eurex Total – Traded Contracts

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 44.455.743 | - | 42.695.173 | - | 1.131.032 | - | 63.450.369 | - | 151.983.100 | - |
| 1998 Total | 45.455.822 | 26,83% | 60.958.770 | 42,78% | 831.328 | -26,50% | 140.962.300 | 122,16% | 248.222.487 | 63,32% |
| 1999 Total | 65.608.952 | 44,34% | 64.805.177 | 6,31% | 3.104.457 | 273,43% | 245.630.053 | 74,25% | 379.148.639 | 52,75% |
| 2000 Total | 75.794.263 | 15,52% | 89.237.816 | 37,70% | 1.227.113 | -60,47% | 287.812.314 | 17,17% | 454.071.506 | 19,76% |
| 2001 Total | 131.988.426 | 74,14% | 132.543.515 | 48,53% | 663.980 | -45,89% | 408.961.942 | 42,09% | 674.157.863 | 48,47% |
| 2001 1. Quarter | 39.513.837 | 49,80% | 37.336.240 | 15,22% | 123.148 | -47,77% | 108.234.983 | 3,36% | 185.208.208 | 13,11% |
| 2. Quarter | 11.293.292 | 31,83% | 13.620.632 | 10,22% | 42.192 | -32,11% | 31.058.293 | -3,72% | 56.014.409 | 5,21% |
| 2001 Jan | 6.681.984 | -0,69% | 10.199.917 | 48,51% | 89.723 | -50,64% | 36.611.544 | 38,16% | 53.583.168 | 33,03% |
| Feb | 7.113.469 | 18,40% | 10.330.095 | 48,25% | 57.849 | -60,87% | 31.415.986 | 21,02% | 48.917.399 | 25,16% |
| Mar | 12.581.572 | 74,08% | 11.874.110 | 48,54% | 88.217 | -36,31% | 36.690.661 | 36,84% | 61.234.560 | 45,20% |
| Apr | 8.566.541 | 79,66% | 12.357.126 | 96,16% | 62.146 | -27,74% | 32.257.267 | 62,70% | 53.243.080 | 71,86% |
| May | 8.423.075 | 46,18% | 13.036.838 | 37,98% | 52.304 | -58,08% | 32.268.652 | 8,85% | 53.780.869 | 19,57% |
| Jun | 10.578.202 | 74,25% | 11.682.565 | 64,60% | 53.840 | -49,32% | 30.904.214 | 16,48% | 53.218.821 | 33,69% |
| Jul | 9.510.617 | 117,23% | 9.587.771 | 46,19% | 40.976 | -41,26% | 28.725.918 | 42,15% | 47.865.282 | 53,34% |
| Aug | 11.218.657 | 120,36% | 9.691.105 | 30,26% | 43.865 | -51,95% | 31.346.259 | 48,85% | 52.299.886 | 55,28% |
| Sep | 18.941.715 | 146,57% | 10.915.110 | 42,87% | 47.357 | -39,87% | 38.601.197 | 45,73% | 68.505.379 | 63,54% |
| Oct | 15.225.361 | 102,99% | 11.452.887 | 38,91% | 46.708 | -40,34% | 37.000.762 | 68,75% | 63.725.718 | 68,81% |
| Nov | 12.503.596 | 69,06% | 13.171.315 | 59,11% | 46.612 | -24,35% | 48.194.465 | 124,70% | 73.915.988 | 98,78% |
| Dec | 10.643.637 | 48,22% | 8.244.676 | 28,80% | 34.383 | -44,79% | 24.945.017 | 16,52% | 43.867.713 | 25,15% |
| 2002 Jan | 12.115.208 | 81,31% | 13.629.229 | 33,62% | 41.223 | -54,06% | 39.556.995 | 8,05% | 65.342.655 | 21,95% |
| Feb | 12.688.193 | 78,37% | 12.005.413 | 16,22% | 30.940 | -46,52% | 32.367.341 | 3,03% | 57.091.887 | 16,71% |
| Mar | 14.710.436 | 16,92% | 11.701.598 | -1,45% | 50.985 | -42,21% | 36.310.647 | -1,04% | 62.773.666 | 2,51% |
| Apr | 11.293.292 | 31,83% | 13.620.632 | 10,22% | 42.192 | -32,11% | 31.058.293 | -3,72% | 56.014.409 | 5,21% |
| 2002 Total | 50.807.129 | 45,40% | 50.956.872 | 13,84% | 165.340 | -44,50% | 139.293.276 | 1,69% | 241.222.617 | 11,17% |



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

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 53.744 | - | 30.733 | - | 31.940 | - | 72.772 | - | 240.504 | - |
| 1998 Total | 67.556 | 25,70% | 24.295 | -20,89% | 65.370 | 104,66% | 105.244 | 44,62% | 262.465 | 38,53% |
| 1999 Total | 137.814 | 104,00% | 41.930 | 72,58% | 93.020 | 42,30% | 173.602 | 64,95% | 446.366 | 70,07% |
| 2000 Total | 196.686 | 42,72% | 58.402 | 39,28% | 27.977 | -69,92% | 267.815 | 54,27% | 550.881 | 23,41% |
| 2001 Total | 196.687 | 142,72% | 58.403 | 139,28% | 27.978 | 30,08% | 267.816 | 154,27% | 550.882 | 123,41% |
| 2001 1. Quarter | 341.755 | 25,81% | 94.087 | -1,47% | 22.975 | -18,22% | 285.116 | -10,02% | 743.932 | 4,47% |
| 2. Quarter | 374.384 | 25,64% | 105.981 | 37,07% | 24.191 | -27,71% | 309.302 | -13,08% | 813.858 | 6,44% |
| 2001 Jan | 226.450 | 39,40% | 85.359 | 51,04% | 39.341 | -61,54% | 344.232 | 26,83% | 695.383 | 17,33% |
| Feb | 274.063 | 30,67% | 94.924 | 43,81% | 39.067 | -64,19% | 332.260 | 33,88% | 740.314 | 16,95% |
| Mar | 271.649 | 28,48% | 95.489 | 58,64% | 28.093 | -58,38% | 316.854 | 20,93% | 712.084 | 18,46% |
| Apr | 297.981 | 31,66% | 77.318 | 21,82% | 33.464 | -51,15% | 355.861 | 23,81% | 764.625 | 18,42% |
| May | 324.893 | 29,68% | 98.838 | 38,21% | 37.064 | -49,85% | 299.215 | 20,05% | 760.010 | 17,80% |
| Jun | 262.070 | 51,22% | 74.352 | 45,57% | 21.719 | -47,71% | 269.638 | 12,03% | 627.780 | 23,92% |
| Jul | 291.472 | 48,09% | 84.082 | 45,93% | 23.355 | -55,43% | 331.458 | 43,79% | 730.368 | 35,92% |
| Aug | 324.319 | 40,64% | 97.250 | 43,23% | 24.756 | -52,47% | 364.485 | 59,20% | 810.810 | 39,91% |
| Sep | 322.732 | 51,96% | 86.189 | 27,06% | 20.195 | -37,12% | 384.620 | 36,44% | 813.737 | 36,94% |
| Oct | 362.442 | 51,38% | 99.719 | 29,76% | 22.312 | -38,01% | 499.225 | 80,96% | 983.698 | 56,61% |
| Nov | 396.915 | 52,13% | 111.255 | 30,02% | 25.422 | -43,08% | 389.144 | 33,53% | 922.736 | 35,19% |
| Dec | 282.658 | 43,71% | 78.102 | 33,73% | 22.540 | -19,44% | 313.514 | 17,06% | 696.813 | 26,49% |
| 2002 Jan | 327.998 | 44,84% | 96.367 | 12,90% | 24.592 | -37,49% | 365.121 | 6,07% | 814.079 | 17,07% |
| Feb | 375.286 | 36,93% | 107.239 | 12,97% | 24.529 | -37,21% | 286.936 | -13,64% | 793.989 | 7,25% |
| Mar | 341.755 | 25,81% | 94.087 | -1,47% | 22.975 | -18,22% | 285.116 | -10,02% | 743.932 | 4,47% |
| Apr | 374.384 | 25,64% | 105.981 | 37,07% | 24.191 | -27,71% | 309.302 | -13,08% | 813.858 | 6,44% |

### 1.3.4 Eurex Total – Open Interest

| | Index Products | Change YoY | Equity Products | Change YoY | Money Market Products | Change YoY | Capital Market Products | Change YoY | Total | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 1.916.582 | - | 3.187.776 | - | 54.935 | - | 554.766 | - | 5.720.552 | - |
| 1998 Total | 1.777.293 | 24,14% | 4.547.852 | 43,64% | 70.041 | 27,50% | 734.812 | 32,45% | 7.129.998 | 36,75% |
| 1999 Total | 3.327.406 | 87,22% | 7.694.031 | 69,18% | 97.449 | 39,13% | 1.666.919 | 126,85% | 12.785.805 | 79,32% |
| 2000 Total | 4.296.448 | 29,12% | 10.681.036 | 38,82% | 29.396 | -69,83% | 2.533.159 | 51,97% | 17.540.039 | 37,18% |
| 2001 Total | 8.478.306 | 97,33% | 17.201.593 | 61,05% | 23.336 | -20,62% | 2.938.212 | 15,99% | 28.641.447 | 63,29% |
| 2001 1. Quarter | 10.258.830 | 63,27% | 20.481.447 | 24,25% | 23.956 | -18,29% | 2.735.213 | -7,52% | 33.499.446 | 30,07% |
| 2. Quarter | 11.244.097 | 63,01% | 22.441.290 | 16,81% | 25.140 | -28,39% | 2.952.015 | -12,35% | 36.662.542 | 24,22% |
| 2001 Jan | 4.984.147 | 33,48% | 14.004.228 | 51,29% | 41.246 | -61,71% | 3.245.756 | 23,20% | 22.275.377 | 41,58% |
| Feb | 6.007.605 | 40,07% | 16.627.998 | 54,79% | 40.994 | -64,37% | 3.117.679 | 29,28% | 25.794.276 | 46,91% |
| Mar | 6.283.237 | 61,08% | 16.484.039 | 63,95% | 29.317 | -58,52% | 2.957.649 | 17,40% | 25.754.242 | 55,66% |
| Apr | 6.897.805 | 67,12% | 19.212.348 | 78,11% | 35.105 | -51,38% | 3.368.051 | 22,00% | 29.513.309 | 66,30% |
| May | 7.662.746 | 65,76% | 19.556.392 | 60,23% | 38.768 | -50,55% | 2.848.814 | 18,66% | 30.106.720 | 55,94% |
| Jun | 6.745.822 | 92,35% | 15.646.835 | 67,41% | 22.686 | -48,53% | 2.562.098 | 10,83% | 24.977.441 | 64,23% |
| Jul | 7.676.566 | 94,69% | 17.198.406 | 60,13% | 24.369 | -56,13% | 3.127.531 | 41,22% | 28.026.872 | 65,32% |
| Aug | 8.874.058 | 89,30% | 19.436.279 | 55,00% | 25.825 | -53,26% | 3.423.183 | 54,97% | 31.759.345 | 62,94% |
| Sep | 9.655.664 | 115,42% | 18.088.704 | 46,89% | 20.920 | -38,52% | 3.605.977 | 32,70% | 31.371.265 | 60,48% |
| Oct | 10.892.343 | 113,72% | 21.365.957 | 53,64% | 23.048 | -39,57% | 4.621.856 | 74,37% | 36.903.204 | 70,12% |
| Nov | 11.955.165 | 109,35% | 23.920.520 | 53,09% | 26.284 | -44,26% | 3.602.832 | 30,09% | 39.504.801 | 63,57% |
| Dec | 8.478.306 | 97,33% | 17.201.593 | 61,05% | 23.336 | -20,62% | 2.938.212 | 15,99% | 28.641.447 | 63,29% |
| 2002 Jan | 10.009.696 | 100,83% | 21.110.173 | 50,74% | 25.524 | -38,12% | 3.429.477 | 5,66% | 34.574.870 | 55,22% |
| Feb | 11.597.883 | 93,05% | 23.795.191 | 43,10% | 25.447 | -37,93% | 2.709.436 | -13,09% | 38.127.957 | 47,82% |
| Mar | 10.258.830 | 63,27% | 20.481.447 | 24,25% | 23.956 | -18,29% | 2.735.213 | -7,52% | 33.499.446 | 30,07% |
| Apr | 11.244.097 | 63,01% | 22.441.290 | 16,81% | 25.140 | -28,39% | 2.952.015 | -12,35% | 36.662.542 | 24,22% |

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

| | Trades | Market Share per Account Group | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|---|
| | | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY |
| 1997 Total | 6.270.766 | 35,66% | 24,90% | 39,44% | 19.818.803.670 | 11.864.999.670 | 31.680.730.537 | - |
| 1998 Total | 10.481.417 | 41,56% | 22,56% | 35,87% | 26.436.879.060 | 21.829.972.259 | 48.261.217.070 | 52,34% |
| 1999 Total | 17.329.128 | 44,55% | 22,39% | 33,06% | 27.871.080.199 | 22.489.503.139 | 50.349.387.211 | 4,33% |
| 2000 Total | 20.415.123 | 42,06% | 25,45% | 32,49% | 43.601.361.853 | 42.765.677.518 | 86.360.107.069 | 71,52% |
| 2001 Total | 30.736.158 | 47,05% | 25,57% | 27,37% | 52.574.214.398 | 90.604.845.968 | 143.176.376.566 | 65,79% |
| 2001 1. Quarter | 9.098.958 | 45,10% | 23,74% | 31,17% | 14.960.719.289 | 18.941.477.909 | 33.902.197.198 | -11,11% |
| 2. Quarter | 2.808.746 | 41,44% | 24,39% | 34,16% | 4.278.042.112 | 11.068.022.664 | 15.346.064.776 | -19,04% |
| 2001 Jan | 2.226.498 | 45,12% | 31,67% | 23,20% | 3.888.467.513 | 6.621.448.650 | 10.509.322.409 | 30,54% |
| Feb | 1.885.306 | 46,90% | 28,49% | 24,60% | 2.809.643.761 | 9.207.565.439 | 12.016.669.619 | 36,79% |
| Mar | 2.655.495 | 48,44% | 26,53% | 25,03% | 3.707.709.042 | 11.905.758.869 | 15.612.865.293 | 84,62% |
| Apr | 2.312.326 | 46,36% | 27,52% | 26,12% | 3.951.873.669 | 15.003.416.353 | 18.954.760.758 | 159,40% |
| May | 2.259.811 | 45,52% | 26,66% | 27,82% | 4.832.594.175 | 9.436.782.225 | 14.268.957.815 | 35,11% |
| Jun | 2.216.409 | 47,22% | 25,27% | 27,51% | 4.294.903.924 | 6.156.233.062 | 10.451.136.986 | 42,67% |
| Jul | 2.212.294 | 47,68% | 24,65% | 27,67% | 4.159.178.114 | 4.861.936.248 | 9.021.114.362 | 87,72% |
| Aug | 2.556.811 | 46,04% | 24,55% | 29,40% | 4.174.654.166 | 4.911.934.682 | 9.086.588.848 | 89,18% |
| Sep | 3.537.246 | 49,13% | 22,51% | 28,35% | 4.415.595.842 | 9.322.370.652 | 13.737.966.493 | 115,49% |
| Oct | 3.407.265 | 46,54% | 24,29% | 29,17% | 6.584.496.346 | 5.529.299.229 | 12.113.795.575 | 67,30% |
| Nov | 3.308.772 | 48,41% | 23,65% | 27,94% | 6.380.753.805 | 4.623.585.830 | 11.004.339.635 | 48,81% |
| Dec | 2.157.925 | 45,83% | 22,34% | 31,82% | 3.374.344.042 | 3.024.514.729 | 6.398.858.772 | 21,78% |
| 2002 Jan | 3.236.975 | 45,05% | 24,98% | 29,98% | 5.595.556.481 | 10.278.493.724 | 15.874.050.205 | 51,05% |
| Feb | 2.942.916 | 43,42% | 23,51% | 33,07% | 4.352.781.555 | 4.982.455.911 | 9.335.237.466 | -22,31% |
| Mar | 2.919.067 | 46,68% | 22,65% | 30,67% | 5.012.381.253 | 3.680.528.274 | 8.692.909.527 | -44,32% |
| Apr | 2.808.746 | 41,44% | 24,39% | 34,16% | 4.278.042.112 | 11.068.022.664 | 15.346.064.776 | -19,04% |

## 1.4 Eurex Summary

### 1.4.1 Volume in EUR and Traded Contracts

| | Traded Contracts | | | | | Volume in EUR millions | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Apr 02 | Mrz 02 | Apr 01 | Y-T-D | Chg YoY | Apr 02 | Mrz 02 | Apr 01 | Y-T-D | Chg YoY |
| **Index Products** | | | | | | | | | | |
| **Index Options** | | | | | | | | | | |
| DJ Euro STOXX 50 Option | 1.784.060 | 1.701.548 | 1.207.925 | 7.687.798 | 47,70% | 64.841 | 64.460 | 51.758 | 283.235 | 25,28% |
| DJ STOXX 50 Option | 84 | 925 | 736 | 7.496 | -88,59% | 3 | 34 | 32 | 267 | -90,58% |
| DJ Euro STOXX Sector Indexes | 107.178 | 99.667 | - | 478.971 | - | 2.150 | 1.950 | - | 8.818 | - |
| Dow Jones Global Titans 50 | 0 | 0 | 87 | 0 | -100,00% | 0 | 0 | 3 | 0 | -100,00% |
| DAX Option | 3.474.152 | 3.775.346 | 3.396.393 | 14.925.302 | 2,29% | 89.769 | 100.052 | 100.373 | 383.680 | -10,56% |
| NEMAX 50 Option | 60.696 | 108.679 | 154.976 | 390.544 | -60,84% | 65 | 128 | 294 | 477 | -77,98% |
| SMI Option | 281.274 | 303.439 | 229.304 | 1.054.476 | 22,66% | 12.453 | 13.329 | 11.190 | 45.778 | 11,29% |
| HEX25 Option | 0 | 0 | 59 | 14 | -100,00% | 0 | 0 | 1 | 0 | -100,00% |
| Index Options | 5.713.529 | 5.989.604 | 4.989.480 | 24.550.686 | 14,51% | 169.362 | 179.930 | 163.114 | 722.149 | 3,83% |
| **Index Futures** | | | | | | | | | | |
| DJ Euro STOXX 50 | 3.646.431 | 5.578.158 | 1.926.561 | 17.096.809 | 89,27% | 131.988 | 208.483 | 82.165 | 625.314 | 60,64% |
| DJ STOXX 50 | 22.036 | 68.224 | 12.674 | 142.533 | 73,87% | 787 | 2.496 | 518 | 5.137 | 51,88% |
| DJ Euro STOXX Sector Indexes | 60.382 | 113.806 | 7.786 | 286.938 | 675,52% | 1.161 | 2.173 | 179 | 5.421 | 549,24% |
| DJ STOXX 600 Sector Indexes | 4.549 | 16.495 | 1.087 | 29.572 | 318,49% | 87 | 314 | 24 | 564 | 260,21% |
| Dow Jones Global Titans 50 | 92 | 407 | 0 | 576 | - | 3 | 12 | 0 | 17 | - |
| DAX | 1.218.410 | 1.542.476 | 965.515 | 5.177.174 | 26,19% | 159.079 | 205.182 | 143.539 | 668.139 | 10,83% |
| NEMAX 50 | 326.946 | 735.156 | 392.500 | 1.900.665 | -16,70% | 302 | 762 | 628 | 1.990 | -51,89% |
| SMI | 295.462 | 654.447 | 268.564 | 1.602.423 | 10,02% | 13.374 | 29.113 | 13.084 | 70.562 | 2,22% |
| HEX25 | 1.689 | 11.663 | 2.374 | 15.987 | -28,85% | 28 | 198 | 41 | 268 | -32,54% |
| Index Futures | 5.579.763 | 8.720.832 | 3.577.061 | 26.256.443 | 55,99% | 306.859 | 448.680 | 239.550 | 1.377.182 | 28,10% |
| All Index Products | 11.293.292 | 14.710.436 | 8.566.541 | 50.807.129 | 31,83% | 476.221 | 628.609 | 402.664 | 2.099.331 | 18,27% |
| **Equity Options** | | | | | | | | | | |
| DAX Components | 8.281.531 | 6.151.653 | 8.485.734 | 30.283.822 | -2,41% | 52.082 | 32.593 | 68.767 | 173.672 | -24,26% |
| SMI Components | 3.062.808 | 3.253.190 | 2.547.235 | 12.040.840 | 20,24% | 16.180 | 16.498 | 10.127 | 60.867 | 59,76% |
| DJ Euro STOXX 50 Components | 115.881 | 86.354 | 68.239 | 427.799 | 69,82% | 380 | 290 | 298 | 1.431 | 27,25% |
| Neuer Markt Equities | 42.134 | 46.177 | 30.544 | 178.222 | 37,95% | 59 | 64 | 43 | 230 | 36,94% |
| Nordic Equities | 2.093.906 | 2.138.069 | 1.223.894 | 7.896.522 | 71,09% | 4.996 | 5.505 | 3.891 | 20.248 | 28,41% |
| U.S. Equities | 13.178 | 20.096 | - | 91.919 | - | 66 | 71 | - | 386 | - |
| Other German Equities | 11.194 | 6.059 | 1.480 | 37.748 | 656,35% | 51 | 28 | 8 | 171 | 539,90% |
| All Equity Options | 13.620.632 | 11.701.598 | 12.357.126 | 50.956.872 | 10,22% | 73.814 | 55.048 | 83.135 | 257.006 | -11,21% |
| **Money Market Products** | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| Three-Month-Euribor Future | 42.192 | 50.985 | 62.146 | 165.340 | -32,11% | 40.671 | 49.204 | 59.357 | 159.942 | -31,48% |
| Opt. on Three-Month-Euribor Fut. | 0 | 0 | 0 | 0 | - | 0 | 0 | 0 | 0 | - |
| All Money Market Products | 42.192 | 50.985 | 62.146 | 165.340 | -32,11% | 40.671 | 49.204 | 59.357 | 159.942 | -31,48% |
| **Capital Market Products** | | | | | | | | | | |
| **Capital Market Futures** | | | | | | | | | | |
| Euro-Schatz Future | 7.880.053 | 8.798.359 | 7.581.496 | 34.061.242 | 3,94% | 811.251 | 905.900 | 779.630 | 3.518.616 | 4,06% |
| Euro-Bobl Future | 8.166.240 | 9.284.056 | 7.769.144 | 35.625.940 | 5,11% | 855.513 | 972.743 | 823.149 | 3.762.288 | 3,93% |
| Euro-Bund Future | 13.005.434 | 15.919.091 | 13.805.975 | 60.485.408 | -5,80% | 1.374.554 | 1.681.687 | 1.492.103 | 6.462.503 | -7,88% |
| Euro-Buxl Future | 0 | 0 | 0 | 12.668 | - | 0 | 0 | 0 | 1.365 | - |
| CONF Future | 15.157 | 39.286 | 32.334 | 102.728 | -53,12% | 1.235 | 3.179 | 2.702 | 8.377 | -54,31% |
| Capital Market Futures | 29.066.884 | 34.040.792 | 29.188.949 | 130.287.986 | -0,42% | 3.042.552 | 3.563.504 | 3.097.455 | 13.753.112 | -1,77% |
| **Options on Capital Market Futures** | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 409.249 | 247.330 | 588.055 | 1.750.608 | -30,41% | 42.206 | 25.464 | 60.536 | 181.191 | -30,28% |
| Opt. on Euro-Bobl Future | 332.187 | 402.522 | 718.025 | 1.367.446 | -53,74% | 34.783 | 41.989 | 76.471 | 144.152 | -54,52% |
| Opt. on Euro-Bund Future | 1.249.973 | 1.620.003 | 1.762.238 | 5.887.236 | -29,07% | 132.323 | 171.057 | 191.198 | 629.095 | -30,79% |
| Opt. on Capital Market Fut. | 1.991.409 | 2.269.855 | 3.068.318 | 9.005.290 | -35,10% | 209.312 | 238.511 | 328.205 | 954.438 | -36,23% |
| All Capital Market Products | 31.058.293 | 36.310.647 | 32.257.267 | 139.293.276 | -3,72% | 3.251.864 | 3.802.015 | 3.425.660 | 14.707.550 | -5,07% |
| All Eurex Products | 56.014.409 | 62.773.666 | 53.243.080 | 241.222.617 | 5,21% | 3.842.570 | 4.534.876 | 3.970.815 | 17.223.829 | -3,23% |

## Eurex Summary

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

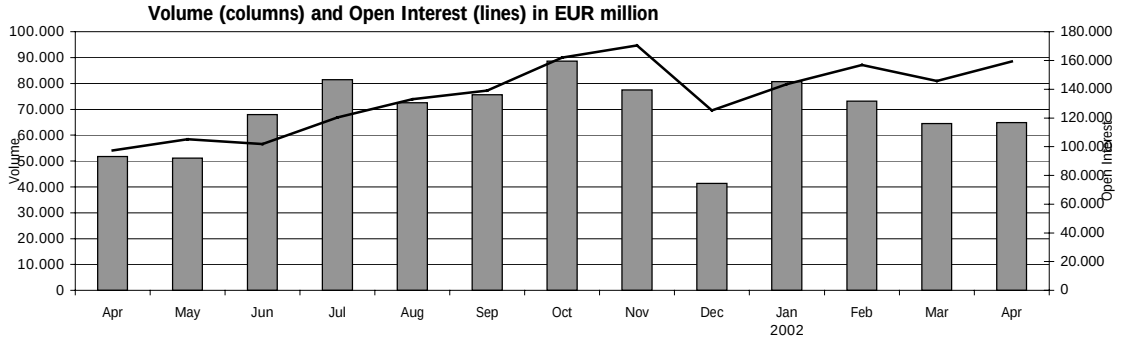
| | Open Interest in Contracts | | | Open Interest in EUR millions | | | Paid Premiums in EUR millions | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Apr 02 | Apr 01 | Chg YoY | Apr 02 | Apr 01 | Chg YoY | Apr 02 | Mrz 02 | Apr 01 | Y-T-D | Chg YoY |
| **Index Products** | | | | | | | | | | | |
| **Index Options** | | | | | | | | | | | |
| DJ Euro STOXX 50 | 4.134.563 | 2.090.386 | 97,79% | 159.445 | 97.330 | 63,82% | 2.358 | 2.530 | 1.610 | 10.762 | 46,49% |
| DJ STOXX 50 | 3.865 | 6.168 | -37,34% | 163 | 274 | -40,72% | 0 | 1 | 1 | 9 | -88,81% |
| DJ (Euro) STOXX Sector Indexes | 342.410 | - | - | 6.402 | - | - | - | - | - | - | - |
| Dow Jones Global Titans 50 | 0 | 81 | -100,00% | 0 | 3 | -100,00% | 0 | 0 | 102.010 | 0 | -100,00% |
| DAX | 4.370.078 | 2.724.390 | 60,41% | 116.704 | 87.404 | 33,52% | 1.911 | 2.283 | 2.242 | 9.223 | -14,76% |
| NEMAX 50 | 288.061 | 347.824 | -17,18% | 506 | 1.253 | -59,62% | 5 | 9 | 30.507.206 | 33 | -100,00% |
| SMI | 416.852 | 346.832 | 20,19% | 18.901 | 17.812 | 6,11% | 236 | 244 | 237 | 861 | -0,39% |
| HEX25 | 0 | 173 | -100,00% | 0 | 4 | -100,00% | 0 | 0 | 0 | 0 | -100,00% |
| Index Options | 9.561.914 | 5.515.854 | 73,35% | 302.201 | 203.225 | 48,70% | 4.641 | 5.188 | 4.109 | 21.398 | 12,93% |
| **Index Futures** | | | | | | | | | | | |
| DJ Euro STOXX 50 | 878.988 | 630.876 | 39,33% | 31.309 | 28.510 | 9,82% | - | - | - | - | - |
| DJ STOXX 50 | 25.799 | 20.376 | 26,61% | 905 | 876 | 3,32% | - | - | - | - | - |
| DJ (Euro) STOXX Sector Indexes | 44.666 | 5.608 | 696,47% | 802 | 139 | 474,65% | - | - | - | - | - |
| DJ STOXX 600 Sector Indexes | 6.098 | 749 | 714,15% | 116 | 17 | 570,62% | | | | | |
| Dow Jones Global Titans 50 | 156 | 0 | - | 4 | 0 | - | - | - | - | - | - |
| DAX | 246.324 | 368.134 | -33,09% | 31.173 | 57.823 | -46,09% | - | - | - | - | - |
| NEMAX 50 | 305.167 | 205.562 | 48,45% | 261 | 390 | -33,08% | - | - | - | - | - |
| SMI | 167.765 | 144.197 | 16,34% | 7.508 | 7.223 | 3,94% | - | - | - | - | - |
| HEX25 | 4.428 | 6.449 | -31,34% | 70 | 124 | -43,75% | - | - | - | - | - |
| Index Futures | 1.682.183 | 1.381.951 | 21,73% | 72.183 | 94.757 | -23,82% | - | - | - | - | - |
| All Index Products | 11.244.097 | 6.897.805 | 63,01% | 374.384 | 297.981 | 25,64% | 4.641 | 5.188 | 4.109 | 21.398 | 12,93% |
| **Equity Options** | | | | | | | | | | | |
| DAX Components | 12.372.057 | 11.105.279 | 11,41% | 63.751 | 45.593 | 39,83% | 9.626 | 2.265 | 13.894 | 23.421 | -30,72% |
| SMI Components | 6.466.021 | 5.834.581 | 10,82% | 32.697 | 23.504 | 39,11% | 676 | 647 | 523 | 2.504 | 29,14% |
| DJ Euro STOXX 50 Components | 231.329 | 143.214 | 61,53% | 769 | 637 | 20,82% | 18 | 10 | 16 | 61 | 15,98% |
| Neuer Markt Equities | 67.315 | 92.528 | -27,25% | 94 | 275 | -65,85% | 5 | 6 | 6 | 23 | -18,14% |
| Nordic Equities | 3.257.179 | 2.031.034 | 60,37% | 8.454 | 7.284 | 16,06% | 377 | 574 | 406 | 1.820 | -7,09% |
| U.S. Equities | 23.276 | - | - | 109 | - | - | 3 | 3 | - | 16 | - |
| Other German Equities | 24.113 | 5.712 | 322,15% | 109 | 26 | 317,21% | 1 | 1 | 0 | 6 | 270,65% |
| All Equity Options | 22.441.290 | 19.212.348 | 16,81% | 105.981 | 77.318 | 37,07% | 10.705 | 3.505 | 14.845 | 27.850 | -27,89% |
| **Money Market Products** | | | | | | | | | | | |
| One-Month-Euribor Future | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| Three-Month-Euribor Future | 25.140 | 35.105 | -28,39% | 24.191 | 33.464 | -27,71% | - | - | - | - | - |
| Opt. on Three-Month-Euribor Fut. | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| All Money Market Products | 25.140 | 35.105 | -28,39% | 24.191 | 33.464 | -27,71% | - | - | - | - | - |
| **Capital Market Products** | | | | | | | | | | | |
| **Capital Market Futures** | | | | | | | | | | | |
| Euro-Schatz Future | 594.422 | 569.327 | 4,41% | 61.308 | 58.258 | 5,23% | - | - | - | - | - |
| Euro-Bobl Future | 551.943 | 513.340 | 7,52% | 57.966 | 53.824 | 7,69% | - | - | - | - | - |
| Euro-Bund Future | 691.034 | 741.901 | -6,86% | 73.229 | 79.334 | -7,70% | - | - | - | - | - |
| Euro-Buxl Future | 0 | 0 | - | 0 | 0 | - | - | - | - | - | - |
| CONF Future | 9.154 | 12.648 | -27,62% | 749 | 1.045 | -28,28% | - | - | - | - | - |
| Capital Market Futures | 1.846.553 | 1.837.216 | 0,51% | 193.251 | 192.410 | 0,44% | - | - | - | - | - |
| **Options on Capital Market Futures** | | | | | | | | | | | |
| Opt. on Euro-Schatz Future | 264.993 | 375.395 | -29,41% | 27.296 | 38.650 | -29,38% | - | - | - | - | - |
| Opt. on Euro-Bobl Future | 266.054 | 366.175 | -27,34% | 27.809 | 38.972 | -28,64% | - | - | - | - | - |
| Opt. on Euro-Bund Future | 574.415 | 789.265 | -27,22% | 60.946 | 85.829 | -28,99% | - | - | - | - | - |
| Opt. on Capital Market Fut. | 1.105.462 | 1.530.835 | -27,79% | 116.051 | 163.451 | -29,00% | - | - | - | - | - |
| All Capital Market Products | 2.952.015 | 3.368.051 | -12,35% | 309.302 | 355.861 | -13,08% | - | - | - | - | - |
| All Eurex Products | 36.662.542 | 29.513.309 | 24,22% | 813.858 | 764.625 | 6,44% | 15.346 | 8.693 | 18.955 | 49.248 | -19,04% |

# 2 Eurex - Index Products

## 2.1 Dow Jones Euro-STOXX 50 Options

### 2.1.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1.266 | 0 | 81.907 | 41.044 | 122.951 | | 2.603 | 1.212 | 3.815 | |
| 1999 Total | 37.703 | 0 | 1.797.774 | 1.993.964 | 3.791.738 | 2983,94% | 73.619 | 71.130 | 144.750 | 3694,11% |
| 2000 Total | 68.424 | 220.730 | 4.137.487 | 4.060.512 | 8.197.999 | 116,21% | 227.981 | 189.588 | 417.568 | 188,48% |
| 2001 Total | 166.142 | 2.880.011 | 9.987.750 | 9.059.143 | 19.046.893 | 132,34% | 429.930 | 331.264 | 761.194 | 82,29% |
| 2002 1. Quarter | 40.365 | 1.289.337 | 3.050.667 | 2.853.071 | 5.903.738 | 76,51% | 121.137 | 97.256 | 218.393 | 42,62% |
| 2. Quarter | 11.999 | 330.480 | 888.711 | 895.349 | 1.784.060 | 47,70% | 34.640 | 30.202 | 64.841 | 25,28% |
| 2001 Jan | 7.883 | 50.520 | 544.612 | 428.994 | 973.606 | 40,70% | 28.646 | 19.468 | 48.114 | 46,66% |
| Feb | 9.625 | 8.000 | 506.025 | 554.945 | 1.060.970 | 83,15% | 25.037 | 23.704 | 48.741 | 68,19% |
| Mar | 12.132 | 51.750 | 712.485 | 597.604 | 1.310.089 | 143,82% | 32.487 | 23.788 | 56.275 | 94,56% |
| Apr | 11.571 | 137.900 | 614.897 | 593.028 | 1.207.925 | 195,23% | 28.295 | 23.463 | 51.758 | 143,40% |
| May | 9.263 | 140.545 | 646.051 | 497.368 | 1.143.419 | 47,16% | 30.700 | 20.502 | 51.202 | 26,45% |
| Jun | 11.977 | 270.561 | 872.831 | 657.335 | 1.530.166 | 118,70% | 41.775 | 26.190 | 67.966 | 82,74% |
| Jul | 15.759 | 356.818 | 1.067.591 | 892.781 | 1.960.372 | 242,75% | 47.424 | 34.031 | 81.456 | 168,25% |
| Aug | 17.980 | 310.172 | 948.677 | 874.811 | 1.823.488 | 171,62% | 40.692 | 31.899 | 72.590 | 107,15% |
| Sep | 23.245 | 433.671 | 1.016.869 | 1.253.717 | 2.270.586 | 197,90% | 36.611 | 38.990 | 75.601 | 93,67% |
| Oct | 20.474 | 489.121 | 1.429.345 | 1.116.510 | 2.545.855 | 157,12% | 53.803 | 34.845 | 88.648 | 84,30% |
| Nov | 15.124 | 429.751 | 1.097.240 | 1.000.754 | 2.097.994 | 126,29% | 43.442 | 34.012 | 77.454 | 65,53% |
| Dec | 11.109 | 201.202 | 531.127 | 591.296 | 1.122.423 | 93,24% | 21.016 | 20.371 | 41.387 | 44,85% |
| 2002 Jan | 15.144 | 457.340 | 1.018.557 | 1.179.829 | 2.198.386 | 125,80% | 40.720 | 40.000 | 80.720 | 67,77% |
| Feb | 13.468 | 424.574 | 1.034.792 | 969.012 | 2.003.804 | 88,87% | 40.546 | 32.667 | 73.213 | 50,21% |
| Mar | 11.753 | 407.423 | 997.318 | 704.230 | 1.701.548 | 29,88% | 39.871 | 24.589 | 64.460 | 14,54% |
| Apr | 11.999 | 330.480 | 888.711 | 895.349 | 1.784.060 | 47,70% | 34.640 | 30.202 | 64.841 | 25,28% |
| 2002 Total | 52.364 | 1.619.817 | 3.939.378 | 3.748.420 | 7.687.798 | 68,87% | 155.777 | 127.458 | 283.235 | 38,24% |



## Dow Jones Euro STOXX 50 Options

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 44,64% | 10,59% | 44,78% | 37.162 | 12.385 | 49.547 | | 1.171 | 355 | 1.526 | |
| 1999 Total | 55,58% | 4,74% | 39,68% | 431.639 | 490.696 | 922.335 | 1761,54% | 18.881 | 17.777 | 36.657 | 2302,75% |
| 2000 Total | 56,36% | 8,54% | 35,10% | 698.725 | 536.892 | 1.235.617 | 33,97% | 38.796 | 24.078 | 62.874 | 71,52% |
| 2001 Total | 60,09% | 7,95% | 31,96% | 1.740.363 | 1.480.868 | 3.221.231 | 160,70% | 74.324 | 50.873 | 125.197 | 99,12% |
| 2002 1. Quarter | 64,61% | 5,43% | 29,96% | 2.099.788 | 1.647.800 | 3.747.588 | 96,70% | 89.568 | 56.202 | 145.770 | 63,22% |
| 2. Quarter | 61,68% | 5,03% | 33,29% | 2.265.793 | 1.868.770 | 4.134.563 | 97,79% | 96.121 | 63.324 | 159.445 | 63,82% |
| 2001 Jan | 58,47% | 10,63% | 30,90% | 813.249 | 650.736 | 1.463.985 | 35,76% | 44.788 | 29.039 | 73.827 | 63,43% |
| Feb | 54,34% | 12,29% | 33,37% | 1.001.748 | 792.464 | 1.794.212 | 39,93% | 53.793 | 34.619 | 88.412 | 57,98% |
| Mar | 63,83% | 6,86% | 29,31% | 1.078.861 | 826.340 | 1.905.201 | 54,25% | 54.926 | 34.381 | 89.306 | 55,87% |
| Apr | 55,44% | 9,50% | 35,06% | 1.181.910 | 908.476 | 2.090.386 | 61,28% | 59.724 | 37.606 | 97.330 | 60,60% |
| May | 62,48% | 6,98% | 30,54% | 1.284.131 | 971.023 | 2.255.154 | 57,91% | 65.007 | 40.273 | 105.280 | 56,61% |
| Jun | 66,11% | 5,81% | 28,09% | 1.267.679 | 949.191 | 2.216.870 | 82,84% | 62.914 | 38.844 | 101.758 | 69,55% |
| Jul | 62,54% | 7,28% | 30,18% | 1.537.250 | 1.154.122 | 2.691.372 | 96,73% | 74.234 | 46.208 | 120.442 | 76,51% |
| Aug | 57,54% | 8,09% | 34,37% | 1.720.365 | 1.315.584 | 3.035.949 | 93,59% | 81.840 | 51.213 | 133.053 | 69,09% |
| Sep | 55,83% | 9,02% | 35,14% | 1.854.726 | 1.573.426 | 3.428.152 | 155,16% | 82.711 | 56.275 | 138.986 | 102,94% |
| Oct | 60,40% | 7,40% | 32,20% | 2.242.010 | 1.862.073 | 4.104.083 | 157,27% | 97.160 | 64.958 | 162.118 | 101,31% |
| Nov | 63,52% | 6,94% | 29,54% | 2.339.385 | 1.980.238 | 4.319.623 | 144,23% | 101.189 | 69.298 | 170.486 | 91,25% |
| Dec | 58,19% | 6,95% | 34,86% | 1.740.363 | 1.480.868 | 3.221.231 | 160,70% | 74.324 | 50.873 | 125.197 | 99,12% |
| 2002 Jan | 65,07% | 5,66% | 29,27% | 1.974.983 | 1.742.126 | 3.717.109 | 153,90% | 84.126 | 59.404 | 143.530 | 94,41% |
| Feb | 64,85% | 4,98% | 30,17% | 2.198.217 | 1.876.053 | 4.074.270 | 127,08% | 93.154 | 63.815 | 156.969 | 77,54% |
| Mar | 63,73% | 5,66% | 30,61% | 2.099.788 | 1.647.800 | 3.747.588 | 96,70% | 89.568 | 56.202 | 145.770 | 63,22% |
| Apr | 61,68% | 5,03% | 33,29% | 2.265.793 | 1.868.770 | 4.134.563 | 97,79% | 96.121 | 63.324 | 159.445 | 63,82% |
| 2002 Total | 63,93% | 5,34% | 30,74% | 2.265.793 | 1.868.770 | 4.134.563 | 97,79% | 96.121 | 63.324 | 159.445 | 63,82% |

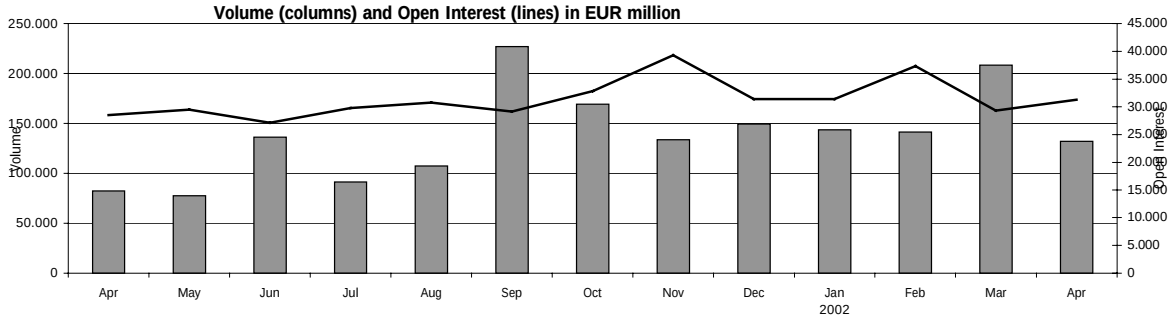
### 2.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 2.433 | 1.582 | 2.149 | 199.307.567 | 64.944.596 | 264.252.153 | |
| 1999 Total | 1.871 | 1.255 | 1.547 | 3.364.520.318 | 2.502.692.062 | 5.867.212.380 | 2120,31% |
| 2000 Total | 1.883 | 1.437 | 1.662 | 7.789.999.059 | 5.833.698.337 | 13.623.697.396 | 132,20% |
| 2001 Total | 1.603 | 1.449 | 1.530 | 16.008.917.644 | 13.129.254.989 | 29.138.172.633 | 113,88% |
| 2002 1. Quarter | 1.613 | 1.221 | 1.423 | 4.919.513.165 | 3.484.451.238 | 8.403.964.403 | 64,12% |
| 2. Quarter | 1.462 | 1.183 | 1.322 | 1.298.883.215 | 1.059.427.948 | 2.358.311.163 | 46,49% |
| 2001 Jan | 1.606 | 1.967 | 1.765 | 874.758.801 | 844.042.606 | 1.718.801.407 | 26,34% |
| Feb | 1.224 | 1.374 | 1.302 | 619.587.508 | 762.300.552 | 1.381.888.060 | 13,98% |
| Mar | 1.659 | 1.402 | 1.542 | 1.182.186.697 | 837.899.164 | 2.020.085.861 | 70,27% |
| Apr | 1.574 | 1.083 | 1.333 | 967.542.536 | 642.317.303 | 1.609.859.839 | 125,05% |
| May | 1.473 | 987 | 1.261 | 951.415.788 | 490.904.751 | 1.442.320.539 | 14,60% |
| Jun | 1.447 | 1.218 | 1.349 | 1.262.813.852 | 800.757.761 | 2.063.571.613 | 74,51% |
| Jul | 1.832 | 1.436 | 1.651 | 1.955.481.767 | 1.281.846.540 | 3.237.328.307 | 245,20% |
| Aug | 1.615 | 1.410 | 1.516 | 1.531.777.746 | 1.233.194.671 | 2.764.972.417 | 211,37% |
| Sep | 1.446 | 2.020 | 1.763 | 1.470.001.371 | 2.531.917.205 | 4.001.918.576 | 230,37% |
| Oct | 1.751 | 1.529 | 1.654 | 2.502.857.675 | 1.707.157.186 | 4.210.014.861 | 173,64% |
| Nov | 1.759 | 1.301 | 1.540 | 1.929.685.930 | 1.302.116.224 | 3.231.802.154 | 141,71% |
| Dec | 1.432 | 1.175 | 1.297 | 760.807.973 | 694.801.026 | 1.455.608.999 | 83,02% |
| 2002 Jan | 1.670 | 1.138 | 1.385 | 1.700.789.072 | 1.342.881.478 | 3.043.670.550 | 77,08% |
| Feb | 1.453 | 1.370 | 1.412 | 1.503.290.288 | 1.327.070.666 | 2.830.360.954 | 104,82% |
| Mar | 1.720 | 1.157 | 1.487 | 1.715.433.805 | 814.499.094 | 2.529.932.899 | 25,24% |
| Apr | 1.462 | 1.183 | 1.322 | 1.298.883.215 | 1.059.427.948 | 2.358.311.163 | 46,49% |
| 2002 Total | 1.579 | 1.212 | 1.400 | 6.218.396.380 | 4.543.879.186 | 10.762.275.566 | 59,90% |

## 2.2 Dow Jones Euro STOXX 50 Futures

### 2.2.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | |
|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Total | Change YoY |
| 1998 Total | 18.834 | 0 | 0 | 0 | 366.435 | | 11.231 | |
| 1999 Total | 340.799 | 0 | 0 | 0 | 5.341.864 | 1357,79% | 208.872 | 1759,78% |
| 2000 Total | 2.213.643 | 0 | 0 | 0 | 14.315.518 | 167,99% | 729.342 | 249,18% |
| 2001 Total | 7.213.111 | 0 | 0 | 0 | 37.828.500 | 164,25% | 1.452.948 | 99,21% |
| 2002 1. Quarter | 2.296.941 | 120.650 | 0 | 0 | 13.450.378 | 111,69% | 493.326 | 76,70% |
| 2. Quarter | 739.973 | 138.682 | 0 | 0 | 3.646.431 | 89,27% | 131.988 | 60,64% |
| 2001 Jan | 367.434 | 0 | 0 | 0 | 1.397.602 | 86,03% | 66.550 | 87,27% |
| Feb | 336.008 | 0 | 0 | 0 | 1.592.822 | 115,93% | 71.697 | 90,51% |
| Mar | 573.992 | 0 | 0 | 0 | 3.363.395 | 135,94% | 140.944 | 87,32% |
| Apr | 499.004 | 0 | 0 | 0 | 1.926.561 | 144,36% | 82.165 | 102,73% |
| May | 443.739 | 0 | 0 | 0 | 1.734.788 | 95,60% | 77.529 | 69,03% |
| Jun | 451.216 | 0 | 0 | 0 | 3.153.577 | 103,91% | 136.125 | 65,31% |
| Jul | 491.548 | 0 | 0 | 0 | 2.253.441 | 236,56% | 91.201 | 159,09% |
| Aug | 620.753 | 0 | 0 | 0 | 2.770.211 | 194,47% | 107.443 | 121,22% |
| Sep | 1.060.178 | 0 | 0 | 0 | 7.082.637 | 307,91% | 227.034 | 150,17% |
| Oct | 1.040.529 | 0 | 0 | 0 | 4.889.137 | 263,51% | 169.120 | 155,83% |
| Nov | 810.328 | 0 | 0 | 0 | 3.621.185 | 158,37% | 133.576 | 91,91% |
| Dec | 518.382 | 0 | 0 | 0 | 4.043.144 | 93,82% | 149.565 | 46,69% |
| 2002 Jan | 794.137 | 0 | 0 | 0 | 3.885.262 | 177,99% | 143.588 | 115,76% |
| Feb | 767.051 | 20.197 | 0 | 0 | 3.986.958 | 150,31% | 141.256 | 97,02% |
| Mar | 735.753 | 100.453 | 0 | 0 | 5.578.158 | 65,85% | 208.483 | 47,92% |
| Apr | 739.973 | 138.682 | 0 | 0 | 3.646.431 | 89,27% | 131.988 | 60,64% |
| 2002 Total | 3.036.914 | 259.332 | 0 | 0 | 17.096.809 | 106,47% | 625.314 | 73,05% |




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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 73,64% | 7,53% | 18,83% | 59.626 | | 2.022 | |
| 1999 Total | 70,85% | 14,32% | 14,83% | 302.933 | 408,06% | 15.020 | 642,65% |
| 2000 Total | 50,47% | 27,71% | 21,82% | 470.624 | 55,36% | 22.647 | 50,78% |
| 2001 Total | 49,35% | 24,52% | 26,14% | 820.256 | 74,29% | 31.422 | 38,75% |
| 2002 1. Quarter | 51,85% | 22,93% | 25,23% | 785.466 | 34,78% | 29.296 | 21,56% |
| 2. Quarter | 45,50% | 25,55% | 28,96% | 878.988 | 39,33% | 31.309 | 9,82% |
| 2001 Jan | 45,55% | 29,32% | 25,13% | 545.628 | 63,75% | 26.246 | 68,04% |
| Feb | 49,98% | 26,18% | 23,83% | 691.828 | 82,29% | 29.807 | 50,67% |
| Mar | 55,32% | 23,46% | 21,22% | 582.759 | 73,26% | 24.101 | 36,80% |
| Apr | 45,43% | 26,81% | 27,76% | 630.876 | 60,57% | 28.510 | 36,58% |
| May | 46,67% | 28,27% | 25,06% | 667.970 | 50,21% | 29.529 | 27,45% |
| Jun | 58,21% | 22,83% | 18,96% | 631.774 | 54,43% | 27.115 | 27,51% |
| Jul | 46,15% | 26,27% | 27,58% | 724.281 | 61,52% | 29.764 | 28,35% |
| Aug | 43,43% | 25,51% | 31,06% | 819.843 | 41,86% | 30.763 | 2,64% |
| Sep | 50,08% | 21,22% | 28,71% | 876.743 | 80,10% | 29.129 | 20,40% |
| Oct | 44,51% | 27,63% | 27,86% | 942.570 | 88,40% | 32.839 | 28,32% |
| Nov | 44,04% | 26,47% | 29,49% | 1.072.797 | 109,48% | 39.336 | 59,64% |
| Dec | 56,70% | 20,30% | 23,00% | 820.256 | 74,29% | 31.422 | 38,75% |
| 2002 Jan | 44,74% | 26,63% | 28,62% | 854.629 | 56,63% | 31.424 | 19,73% |
| Feb | 47,60% | 25,65% | 26,74% | 1.027.585 | 48,53% | 37.363 | 25,35% |
| Mar | 59,81% | 18,41% | 21,78% | 785.466 | 34,78% | 29.296 | 21,56% |
| Apr | 45,50% | 25,55% | 28,96% | 878.988 | 39,33% | 31.309 | 9,82% |
| 2002 Total | 50,49% | 23,48% | 26,02% | 878.988 | 39,33% | 31.309 | 9,82% |

# 2.3 Dow Jones STOXX 50 Options

## 2.3.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1.916 | 0 | 34.021 | 39.758 | 73.779 | | 1.088 | 1.205 | 2.293 | |
| 1999 Total | 2.354 | 0 | 30.432 | 49.822 | 80.254 | 8,78% | 1.154 | 1.800 | 2.954 | 28,83% |
| 2000 Total | 1.697 | 0 | 24.957 | 36.573 | 61.530 | -23,33% | 1.262 | 1.557 | 2.820 | -4,54% |
| 2001 Total | 1.210 | 0 | 21.870 | 22.530 | 44.400 | -27,84% | 889 | 831 | 1.720 | -39,01% |
| 2002 1. Quarter | 120 | 0 | 2.826 | 4.586 | 7.412 | -9,61% | 106 | 158 | 264 | -27,82% |
| 2. Quarter | 11 | 0 | 26 | 58 | 84 | -88,59% | 1 | 2 | 3 | -90,58% |
| 2001 Jan | 72 | 0 | 1.238 | 548 | 1.786 | -91,22% | 59 | 24 | 84 | -90,19% |
| Feb | 80 | 0 | 2.716 | 2.017 | 4.733 | 19,79% | 125 | 89 | 214 | 22,93% |
| Mar | 97 | 0 | 638 | 1.043 | 1.681 | -67,72% | 28 | 40 | 68 | -68,03% |
| Apr | 41 | 0 | 488 | 248 | 736 | -19,56% | 22 | 10 | 32 | -24,55% |
| May | 54 | 0 | 1.002 | 812 | 1.814 | -19,56% | 44 | 33 | 77 | -29,84% |
| Jun | 105 | 0 | 2.166 | 1.554 | 3.720 | 204,42% | 92 | 62 | 154 | 155,59% |
| Jul | 151 | 0 | 3.845 | 1.644 | 5.489 | 281,71% | 160 | 64 | 224 | 228,50% |
| Aug | 95 | 0 | 406 | 2.596 | 3.002 | -3,25% | 16 | 98 | 115 | -28,18% |
| Sep | 171 | 0 | 4.852 | 3.808 | 8.660 | -2,67% | 180 | 132 | 312 | -29,56% |
| Oct | 156 | 0 | 2.816 | 3.962 | 6.778 | 4,13% | 100 | 128 | 228 | -28,85% |
| Nov | 132 | 0 | 1.350 | 3.635 | 4.985 | 33,11% | 51 | 126 | 176 | -5,25% |
| Dec | 56 | 0 | 353 | 663 | 1.016 | -74,30% | 13 | 24 | 36 | -81,19% |
| 2002 Jan | 45 | 0 | 1.260 | 1.353 | 2.613 | 46,30% | 46 | 47 | 94 | 12,44% |
| Feb | 39 | 0 | 999 | 2.875 | 3.874 | -18,15% | 38 | 98 | 136 | -36,59% |
| Mar | 36 | 0 | 567 | 358 | 925 | -44,97% | 22 | 13 | 34 | -49,65% |
| Apr | 11 | 0 | 26 | 58 | 84 | -88,59% | 1 | 2 | 3 | -90,58% |
| 2002 Total | 131 | 0 | 2.852 | 4.644 | 7.496 | -16,11% | 107 | 160 | 267 | -32,87% |

## 2.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 8,76% | 3,07% | 88,18% | 6.225 | 6.036 | 12.261 | | 202 | 177 | 379 | |
| 1999 Total | 15,88% | 1,70% | 82,43% | 3.508 | 9.209 | 12.717 | 3,72% | 145 | 345 | 490 | 29,35% |
| 2000 Total | 24,80% | 11,98% | 63,23% | 4.645 | 4.037 | 8.682 | -31,73% | 236 | 191 | 426 | -13,00% |
| 2001 Total | 28,73% | 21,67% | 49,60% | 6.079 | 4.522 | 10.601 | 22,10% | 253 | 158 | 410 | -3,78% |
| 2002 1. Quarter | 49,66% | 19,20% | 31,15% | 3.831 | 332 | 4.163 | -28,21% | 161 | 12 | 173 | -32,94% |
| 2. Quarter | 50,00% | 0,00% | 50,00% | 3.789 | 76 | 3.865 | -37,34% | 160 | 3 | 163 | -40,72% |
| 2001 Jan | 17,36% | 12,82% | 69,82% | 4.521 | 4.069 | 8.590 | -59,25% | 227 | 191 | 419 | -49,92% |
| Feb | 3,80% | 56,21% | 39,99% | 6.792 | 4.797 | 11.589 | -45,39% | 331 | 223 | 554 | -34,29% |
| Mar | 35,72% | 8,69% | 55,59% | 3.245 | 2.554 | 5.799 | -67,29% | 150 | 108 | 258 | -64,70% |
| Apr | 15,49% | 7,20% | 77,31% | 3.571 | 2.597 | 6.168 | -65,37% | 165 | 110 | 274 | -62,68% |
| May | 33,35% | 5,54% | 61,11% | 3.961 | 3.106 | 7.067 | -62,69% | 182 | 131 | 313 | -60,38% |
| Jun | 52,43% | 2,70% | 44,87% | 4.669 | 1.749 | 6.418 | -55,74% | 207 | 70 | 277 | -55,56% |
| Jul | 21,31% | 21,07% | 57,62% | 6.151 | 2.660 | 8.811 | -40,96% | 268 | 104 | 372 | -42,00% |
| Aug | 28,61% | 3,33% | 68,05% | 6.168 | 2.475 | 8.643 | -48,97% | 268 | 97 | 365 | -51,01% |
| Sep | 37,99% | 32,33% | 29,68% | 6.529 | 4.502 | 11.031 | -40,41% | 270 | 162 | 433 | -48,72% |
| Oct | 39,07% | 15,87% | 45,06% | 7.565 | 6.323 | 13.888 | -29,74% | 310 | 221 | 531 | -41,27% |
| Nov | 18,98% | 21,23% | 59,79% | 8.172 | 7.363 | 15.535 | -21,81% | 333 | 258 | 591 | -34,97% |
| Dec | 8,37% | 13,78% | 77,85% | 6.079 | 4.522 | 10.601 | 22,10% | 253 | 158 | 410 | -3,78% |
| 2002 Jan | 20,51% | 20,09% | 59,40% | 6.824 | 3.836 | 10.660 | 24,10% | 279 | 134 | 413 | -1,38% |
| Feb | 71,30% | 23,18% | 5,52% | 6.873 | 3.648 | 10.521 | -9,22% | 281 | 127 | 408 | -26,37% |
| Mar | 41,35% | 0,00% | 58,65% | 3.831 | 332 | 4.163 | -28,21% | 161 | 12 | 173 | -32,94% |
| Apr | 50,00% | 0,00% | 50,00% | 3.789 | 76 | 3.865 | -37,34% | 160 | 3 | 163 | -40,72% |
| 2002 Total | 49,66% | 18,98% | 31,36% | 3.789 | 76 | 3.865 | -37,34% | 160 | 3 | 163 | -40,72% |

### 2.3.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1998 Total | 1.301 | 1.076 | 1.180 | 44.266.706 | 42.782.544 | 87.049.240 | |
| 1999 Total | 1.451 | 1.382 | 1.408 | 44.154.965 | 68.829.597 | 112.984.562 | 29,79% |
| 2000 Total | 1.726 | 1.494 | 1.588 | 43.081.752 | 54.629.627 | 97.711.379 | -13,52% |
| 2001 Total | 1.482 | 1.750 | 1.618 | 32.405.953 | 39.436.738 | 71.842.691 | -26,47% |
| 2002 1. Quarter | 1.617 | 1.019 | 1.247 | 4.569.668 | 4.675.165 | 9.244.833 | -49,73% |
| 2. Quarter | 2.216 | 1.293 | 1.579 | 57.603 | 75.004 | 132.607 | -88,81% |
| 2001 Jan | 533 | 1.299 | 768 | 660.086 | 711.588 | 1.371.674 | -95,72% |
| Feb | 3.869 | 2.093 | 3.112 | 10.507.924 | 4.221.642 | 14.729.566 | 118,26% |
| Mar | 534 | 1.869 | 1.362 | 340.576 | 1.948.901 | 2.289.477 | -73,28% |
| Apr | 1.285 | 2.251 | 1.610 | 626.838 | 558.358 | 1.185.196 | -17,24% |
| May | 1.150 | 786 | 987 | 1.152.298 | 637.874 | 1.790.172 | -50,41% |
| Jun | 1.143 | 1.629 | 1.346 | 2.476.713 | 2.530.750 | 5.007.463 | 72,21% |
| Jul | 1.532 | 1.764 | 1.601 | 5.889.897 | 2.899.830 | 8.789.727 | 374,56% |
| Aug | 818 | 1.651 | 1.538 | 332.002 | 4.285.325 | 4.617.327 | -12,69% |
| Sep | 627 | 3.170 | 1.745 | 3.043.010 | 12.072.759 | 15.115.769 | 7,20% |
| Oct | 1.742 | 1.123 | 1.380 | 4.904.699 | 4.450.808 | 9.355.507 | -8,28% |
| Nov | 1.294 | 1.204 | 1.228 | 1.747.083 | 4.375.772 | 6.122.855 | 35,09% |
| Dec | 2.053 | 1.121 | 1.445 | 724.827 | 743.131 | 1.467.958 | -77,11% |
| 2002 Jan | 3.035 | 1.348 | 2.162 | 3.824.707 | 1.824.131 | 5.648.838 | 311,82% |
| Feb | 429 | 888 | 770 | 428.075 | 2.553.719 | 2.981.794 | -79,76% |
| Mar | 559 | 830 | 664 | 316.886 | 297.315 | 614.201 | -73,17% |
| Apr | 2.216 | 1.293 | 1.579 | 57.603 | 75.004 | 132.607 | -88,81% |
| 2002 Total | 1.622 | 1.023 | 1.251 | 4.627.271 | 4.750.169 | 9.377.440 | -52,10% |

## 2.4 Dow Jones STOXX 50 Futures

### 2.4.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 5.933 | 94.771 | | 2.930 | |
| 1999 Total | 19.087 | 326.136 | 244,13% | 12.482 | 326,07% |
| 2000 Total | 31.305 | 355.801 | 9,10% | 17.465 | 39,92% |
| 2001 Total | 41.815 | 452.830 | 27,27% | 16.774 | -3,95% |
| 2002 1. Quarter | 10.956 | 120.497 | 61,18% | 4.349 | 40,34% |
| 2. Quarter | 3.274 | 22.036 | 73,87% | 787 | 51,88% |
| 2001 Jan | 1.387 | 10.683 | -58,64% | 483 | -59,24% |
| Feb | 1.635 | 12.812 | -44,12% | 552 | -49,59% |
| Mar | 2.992 | 51.266 | -11,34% | 2.064 | -28,95% |
| Apr | 1.843 | 12.674 | -26,48% | 518 | -38,98% |
| May | 1.910 | 12.663 | -42,02% | 540 | -49,86% |
| Jun | 4.449 | 59.076 | 36,07% | 2.451 | 11,86% |
| Jul | 3.136 | 16.600 | 25,13% | 646 | -2,85% |
| Aug | 3.574 | 25.373 | 69,33% | 945 | 26,37% |
| Sep | 6.516 | 103.975 | 113,93% | 3.290 | 34,63% |
| Oct | 5.677 | 40.894 | 85,08% | 1.408 | 31,38% |
| Nov | 5.118 | 33.616 | 197,38% | 1.225 | 125,11% |
| Dec | 3.578 | 73.198 | 29,62% | 2.651 | -1,36% |
| 2002 Jan | 3.534 | 26.013 | 143,50% | 933 | 93,14% |
| Feb | 3.544 | 26.260 | 104,96% | 920 | 66,69% |
| Mar | 3.878 | 68.224 | 33,08% | 2.496 | 20,92% |
| Apr | 3.274 | 22.036 | 73,87% | 787 | 51,88% |
| 2002 Total | 14.230 | 142.533 | 63,02% | 5.137 | 41,99% |

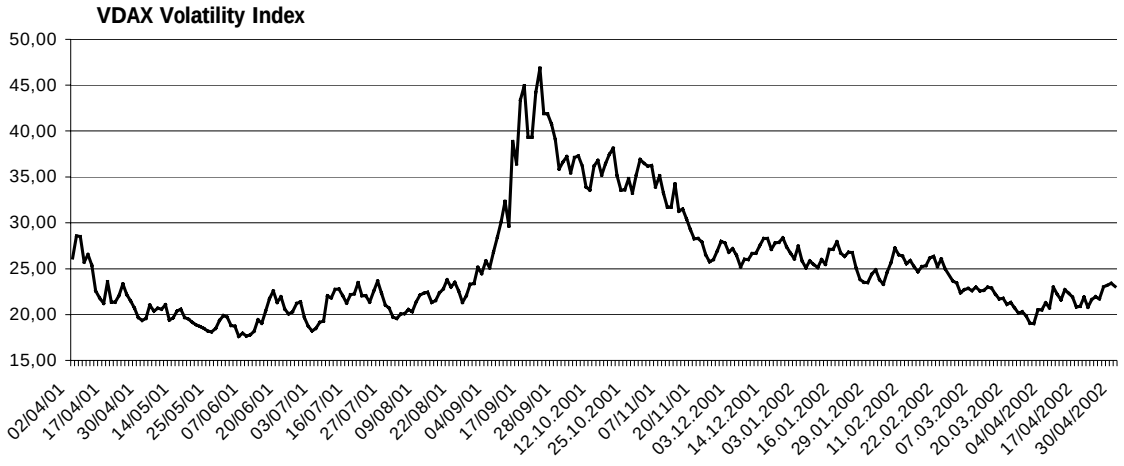
### 2.4.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48,59% | 12,11% | 39,30% | 13.113 | | 439 | |
| 1999 Total | 55,84% | 25,64% | 18,52% | 20.302 | 54,82% | 969 | 120,62% |
| 2000 Total | 39,37% | 32,95% | 27,68% | 20.614 | 1,54% | 946 | -2,39% |
| 2001 Total | 36,25% | 34,15% | 29,60% | 23.565 | 14,32% | 878 | -7,24% |
| 2002 1. Quarter | 44,18% | 33,51% | 22,31% | 24.390 | 27,33% | 900 | 17,72% |
| 2. Quarter | 42,91% | 19,61% | 37,48% | 25.799 | 26,61% | 905 | 3,32% |
| 2001 Jan | 29,16% | 38,19% | 32,65% | 20.757 | -21,05% | 947 | -20,34% |
| Feb | 26,49% | 38,38% | 35,13% | 21.770 | -15,76% | 891 | -29,53% |
| Mar | 33,32% | 47,63% | 19,05% | 19.155 | -3,70% | 764 | -24,07% |
| Apr | 33,71% | 26,36% | 39,93% | 20.376 | -1,03% | 876 | -16,80% |
| May | 32,32% | 25,74% | 41,94% | 22.024 | 4,10% | 936 | -10,58% |
| Jun | 30,71% | 47,89% | 21,40% | 19.731 | 30,36% | 805 | 9,16% |
| Jul | 33,37% | 17,10% | 49,53% | 20.574 | 24,78% | 811 | 0,44% |
| Aug | 37,58% | 15,36% | 47,06% | 25.293 | 25,80% | 919 | -9,11% |
| Sep | 44,56% | 29,69% | 25,76% | 32.399 | 65,94% | 1.083 | 14,65% |
| Oct | 33,80% | 25,38% | 40,82% | 36.653 | 58,60% | 1.275 | 10,18% |
| Nov | 36,27% | 25,95% | 37,79% | 37.292 | 62,80% | 1.332 | 25,70% |
| Dec | 36,39% | 40,45% | 23,17% | 23.565 | 14,32% | 878 | -7,24% |
| 2002 Jan | 33,27% | 37,86% | 28,87% | 26.233 | 26,38% | 937 | -1,05% |
| Feb | 39,58% | 23,43% | 36,98% | 27.634 | 26,94% | 984 | 10,38% |
| Mar | 50,10% | 35,73% | 14,16% | 24.390 | 27,33% | 900 | 17,72% |
| Apr | 42,91% | 19,61% | 37,48% | 25.799 | 26,61% | 905 | 3,32% |
| 2002 Total | 43,98% | 31,36% | 24,66% | 25.799 | 26,61% | 905 | 3,32% |

## 2.5 VDAX Volatility Index

| | High | Date | Low | Date | Average | Ultimo |
|---|---|---|---|---|---|---|
| 1996 Total | 17,09 | 13.12. | 10,10 | 20.09. | 12,51 | 15,19 |
| 1997 Total | 43,40 | 30.10. | 14,57 | 17.01. | 23,46 | 27,54 |
| 1998 Total | 56,31 | 02.10. | 19,79 | 10.03. | 26,01 | 33,42 |
| 1999 Total | 42,78 | 14.01. | 21,79 | 30.11. | 26,01 | 28,94 |
| 2000 Total | 32,34 | 15.02. | 17,34 | 01.09. | 23,48 | 23,37 |
| 2001 Total | 28,35 | 20.12. | 25,21 | 5.12. | 27,03 | 26,07 |
| 2001 Jan | 25,09 | 03.01. | 18,23 | 26.01. | 21,13 | 19,22 |
| Feb | 21,42 | 23.02. | 17,09 | 15.02. | 18,46 | 20,18 |
| Mar | 29,64 | 22.03. | 17,91 | 07.03. | 22,97 | 24,87 |
| Apr | 28,57 | 03.04. | 19,37 | 30.04. | 23,24 | 19,37 |
| May | 21,07 | 09.05. | 18,12 | 25.05. | 19,62 | 19,72 |
| Jun | 22,56 | 18.06. | 17,62 | 05.06. | 19,77 | 18,73 |
| Jul | 23,65 | 25.07. | 18,22 | 02.07. | 21,42 | 19,71 |
| Aug | 25,15 | 30.08. | 19,60 | 01.08. | 22,15 | 24,48 |
| Sep | 46,85 | 21.09. | 25,08 | 04.09. | 36,55 | 35,87 |
| Oct | 38,11 | 19.10. | 33,24 | 26.10. | 35,76 | 36,49 |
| Nov | 36,26 | 02.11. | 25,74 | 23.11. | 30,32 | 26,78 |
| Dec | 28,35 | 20.12. | 25,21 | 5.12. | 27,03 | 26,07 |
| 2002 Jan | 27,95 | 16.01. | 23,49 | 28.01. | 25,64 | 23,81 |
| Feb | 27,24 | 06.02. | 23,33 | 01.02. | 25,29 | 23,45 |
| Mar | 23,01 | 12.03. | 19,00 | 28.03. | 21,59 | 19,00 |
| Apr | 23,42 | 29.04. | 20,52 | 02.04. | 21,87 | 23,04 |

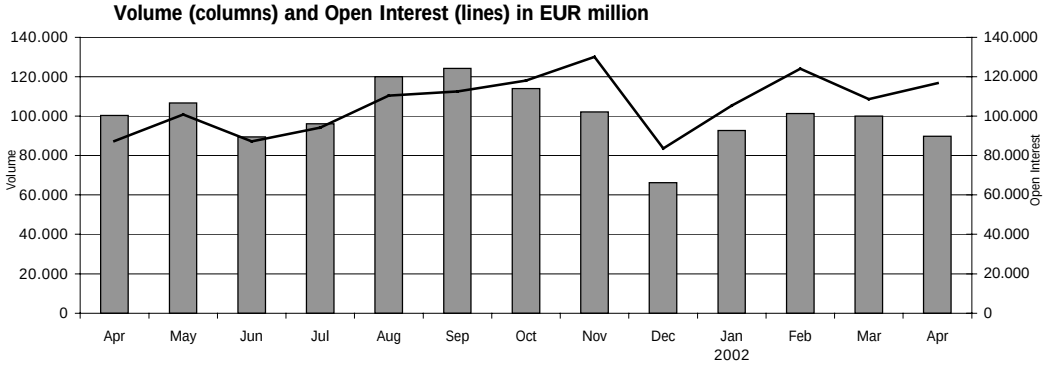
Values in percent p.a. The Index is calculated by taking bid and ask prices of a basket of Eurex-DAX® Options.



## 2.6 DAX Options

### 2.6.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 588.707 | | 12.353.846 | 13.688.617 | 26.042.463 | - | | | 339.870 | - |
| 1997 Total | 761.990 | 318.452 | 14.849.339 | 16.671.947 | 31.521.286 | 21,04% | 288.163 | 299.442 | 587.605 | 72,89% |
| 1998 Total | 861.372 | 446.090 | 14.033.023 | 15.915.480 | 29.948.503 | -4,99% | 374.353 | 380.929 | 755.282 | 28,54% |
| 1999 Total | 980.446 | 913.829 | 16.155.035 | 16.458.748 | 32.613.783 | 8,90% | 450.397 | 410.283 | 860.680 | 13,95% |
| 2000 Total | 1.006.609 | 7.255.610 | 14.091.488 | 17.850.074 | 31.941.562 | -2,06% | 526.072 | 594.096 | 1.120.168 | 30,15% |
| 2001 Total | 988.128 | 20.668.434 | 21.602.945 | 22.499.557 | 44.102.502 | 38,07% | 637.344 | 583.908 | 1.221.252 | 9,02% |
| 2002 1. Quarter | 191.675 | 6.734.874 | 5.887.988 | 5.563.162 | 11.451.150 | 18,95% | 162.360 | 131.551 | 293.911 | -2,74% |
| 2. Quarter | 57.013 | 2.059.373 | 1.568.561 | 1.905.591 | 3.474.152 | 2,29% | 44.121 | 45.648 | 89.769 | -10,56% |
| 2001 Jan | 65.775 | 1.123.364 | 1.313.670 | 1.271.281 | 2.584.951 | -19,97% | 45.901 | 39.582 | 85.483 | -21,24% |
| Feb | 67.138 | 1.054.296 | 1.236.911 | 1.404.778 | 2.641.689 | -6,27% | 42.581 | 43.295 | 85.876 | -16,08% |
| Mar | 113.319 | 1.767.953 | 1.878.576 | 2.521.598 | 4.400.174 | 71,02% | 59.618 | 71.214 | 130.832 | 34,76% |
| Apr | 81.146 | 1.468.488 | 1.653.787 | 1.742.606 | 3.396.393 | 53,82% | 51.792 | 48.580 | 100.373 | 26,11% |
| May | 66.198 | 1.822.723 | 1.832.773 | 1.611.241 | 3.444.014 | 33,52% | 60.135 | 46.510 | 106.645 | 16,44% |
| Jun | 65.086 | 1.340.785 | 1.449.797 | 1.501.468 | 2.951.265 | 44,53% | 46.648 | 42.753 | 89.401 | 22,67% |
| Jul | 73.934 | 1.372.571 | 1.532.887 | 1.749.031 | 3.281.918 | 68,58% | 48.164 | 47.909 | 96.072 | 37,98% |
| Aug | 103.022 | 1.923.262 | 2.180.739 | 2.127.604 | 4.308.343 | 96,02% | 64.426 | 55.479 | 119.905 | 52,29% |
| Sep | 129.079 | 2.347.538 | 2.594.899 | 2.795.661 | 5.390.560 | 74,36% | 64.357 | 59.909 | 124.265 | 14,56% |
| Oct | 95.397 | 2.687.488 | 2.554.503 | 2.417.842 | 4.972.345 | 45,21% | 63.086 | 50.942 | 114.028 | -0,53% |
| Nov | 75.670 | 2.450.563 | 2.017.685 | 2.138.852 | 4.156.537 | 23,21% | 53.599 | 48.597 | 102.197 | -11,49% |
| Dec | 52.364 | 1.309.403 | 1.356.718 | 1.217.595 | 2.574.313 | 4,78% | 37.036 | 29.139 | 66.175 | -18,53% |
| 2002 Jan | 61.670 | 2.215.783 | 1.765.722 | 1.841.988 | 3.607.710 | 39,57% | 49.237 | 43.396 | 92.633 | 8,36% |
| Feb | 64.516 | 2.546.282 | 2.134.759 | 1.933.335 | 4.068.094 | 54,00% | 57.038 | 44.188 | 101.225 | 17,87% |
| Mar | 65.489 | 1.972.809 | 1.987.507 | 1.787.839 | 3.775.346 | -14,20% | 56.086 | 43.967 | 100.052 | -23,53% |
| Apr | 57.013 | 2.059.373 | 1.568.561 | 1.905.591 | 3.474.152 | 2,29% | 44.121 | 45.648 | 89.769 | -10,56% |
| 2002 Total | 248.688 | 8.794.247 | 7.456.549 | 7.468.753 | 14.925.302 | 14,61% | 206.481 | 177.199 | 383.680 | -4,69% |



## DAX Options

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 29,75% | 5,12% | 65,12% | 508.675 | 669.514 | 1.178.189 | - | | | | |
| 1997 Total | 32,99% | 4,39% | 62,62% | 471.030 | 466.717 | 937.747 | -20,41% | 9.949 | 8.651 | 18.600 | |
| 1998 Total | 30,89% | 4,19% | 64,92% | 505.874 | 451.410 | 957.284 | 2,08% | 13.973 | 10.344 | 24.317 | 30,74% |
| 1999 Total | 30,18% | 5,79% | 64,03% | 651.570 | 861.162 | 1.512.732 | 58,02% | 20.081 | 23.252 | 43.333 | 78,20% |
| 2000 Total | 27,27% | 6,62% | 66,11% | 919.845 | 874.661 | 1.794.506 | 18,63% | 34.195 | 27.540 | 61.736 | 42,47% |
| 2001 Total | 26,31% | 6,56% | 67,12% | 1.653.071 | 1.478.527 | 3.131.598 | 74,51% | 49.110 | 34.560 | 83.670 | 35,53% |
| 2002 1. Quarter | 28,61% | 10,25% | 61,14% | 2.127.412 | 1.941.675 | 4.069.087 | 62,83% | 63.230 | 45.450 | 108.680 | 34,52% |
| 2. Quarter | 23,02% | 9,81% | 67,17% | 2.270.981 | 2.099.097 | 4.370.078 | 60,41% | 67.835 | 48.869 | 116.704 | 33,52% |
| 2001 Jan | 25,68% | 9,83% | 64,49% | 1.043.659 | 964.718 | 2.008.377 | 21,76% | 38.985 | 30.282 | 69.267 | 38,31% |
| Feb | 22,84% | 11,86% | 65,30% | 1.153.867 | 1.125.974 | 2.279.841 | 26,72% | 42.823 | 35.015 | 77.838 | 36,61% |
| Mar | 27,77% | 7,95% | 64,28% | 1.260.000 | 1.239.002 | 2.499.002 | 70,71% | 44.483 | 36.307 | 80.789 | 64,80% |
| Apr | 26,26% | 7,44% | 66,30% | 1.392.197 | 1.332.193 | 2.724.390 | 79,40% | 48.723 | 38.681 | 87.404 | 72,96% |
| May | 26,96% | 5,49% | 67,55% | 1.629.926 | 1.505.558 | 3.135.484 | 81,91% | 57.246 | 43.613 | 100.860 | 75,16% |
| Jun | 25,28% | 4,52% | 70,20% | 1.426.736 | 1.326.096 | 2.752.832 | 118,33% | 49.491 | 37.637 | 87.127 | 97,11% |
| Jul | 23,12% | 5,06% | 71,82% | 1.543.056 | 1.470.220 | 3.013.276 | 114,12% | 53.200 | 40.923 | 94.123 | 89,29% |
| Aug | 24,94% | 5,04% | 70,02% | 1.978.063 | 1.657.214 | 3.635.277 | 112,03% | 65.372 | 45.058 | 110.429 | 81,98% |
| Sep | 31,17% | 4,56% | 64,27% | 2.249.135 | 1.836.858 | 4.085.993 | 118,13% | 67.605 | 44.976 | 112.581 | 71,45% |
| Oct | 25,55% | 6,28% | 68,17% | 2.312.082 | 2.010.478 | 4.322.560 | 105,43% | 69.587 | 48.370 | 117.958 | 61,48% |
| Nov | 26,52% | 5,94% | 67,54% | 2.533.814 | 2.227.252 | 4.761.066 | 99,07% | 76.518 | 53.578 | 130.096 | 56,38% |
| Dec | 25,77% | 8,30% | 65,94% | 1.653.071 | 1.478.527 | 3.131.598 | 74,51% | 49.110 | 34.560 | 83.670 | 35,53% |
| 2002 Jan | 30,85% | 9,76% | 59,39% | 2.076.956 | 1.876.698 | 3.953.654 | 96,86% | 61.600 | 43.718 | 105.317 | 52,05% |
| Feb | 29,13% | 8,99% | 61,88% | 2.541.717 | 2.164.185 | 4.705.902 | 106,41% | 74.094 | 49.982 | 124.076 | 59,40% |
| Mar | 25,90% | 12,07% | 62,03% | 2.127.412 | 1.941.675 | 4.069.087 | 62,83% | 63.230 | 45.450 | 108.680 | 34,52% |
| Apr | 23,02% | 9,81% | 67,17% | 2.270.981 | 2.099.097 | 4.370.078 | 60,41% | 67.835 | 48.869 | 116.704 | 33,52% |
| 2002 Total | 27,31% | 10,15% | 62,55% | 2.270.981 | 2.099.097 | 4.370.078 | 60,41% | 67.835 | 48.869 | 116.704 | 33,52% |

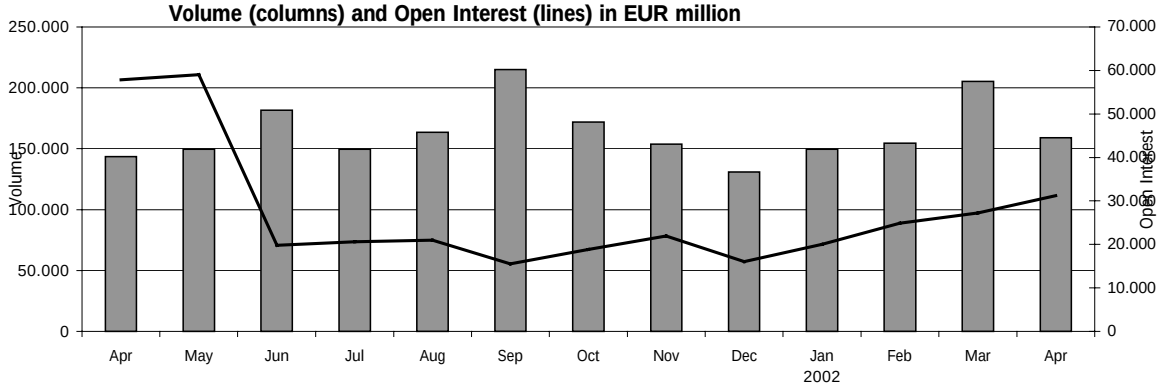
### 2.6.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 207 | 126 | 164 | 2.555.736.593 | 1.725.640.321 | 4.281.376.914 | - |
| 1997 Total | 479 | 332 | 401 | 7.112.164.352 | 5.540.509.743 | 12.652.674.095 | 195,53% |
| 1998 Total | 753 | 671 | 709 | 10.561.443.348 | 10.676.848.844 | 21.238.292.193 | 67,86% |
| 1999 Total | 731 | 487 | 608 | 11.808.374.759 | 8.009.914.482 | 19.818.289.241 | -6,69% |
| 2000 Total | 823 | 625 | 712 | 11.599.887.934 | 11.150.202.090 | 22.750.090.024 | 14,79% |
| 2001 Total | 683 | 785 | 735 | 14.753.920.818 | 17.671.077.593 | 32.424.998.411 | 42,53% |
| 2002 1. Quarter | 697 | 577 | 639 | 4.101.086.205 | 3.211.336.796 | 7.312.423.001 | 11,32% |
| 2. Quarter | 592 | 516 | 550 | 927.963.046 | 982.765.206 | 1.910.728.252 | -14,76% |
| 2001 Jan | 766 | 627 | 698 | 1.006.660.195 | 797.238.841 | 1.803.899.036 | -33,93% |
| Feb | 536 | 600 | 570 | 662.955.250 | 842.702.834 | 1.505.658.084 | -43,96% |
| Mar | 559 | 876 | 741 | 1.049.546.393 | 2.209.814.417 | 3.259.360.810 | 40,24% |
| Apr | 699 | 623 | 660 | 1.156.607.702 | 1.085.000.446 | 2.241.608.148 | 56,84% |
| May | 681 | 557 | 623 | 1.247.551.299 | 897.789.041 | 2.145.340.340 | 29,60% |
| Jun | 665 | 560 | 612 | 964.738.051 | 840.150.020 | 1.804.888.071 | 51,49% |
| Jul | 546 | 617 | 584 | 836.610.587 | 1.078.740.439 | 1.915.351.026 | 92,14% |
| Aug | 574 | 778 | 675 | 1.251.060.431 | 1.655.891.747 | 2.906.952.178 | 134,02% |
| Sep | 598 | 1.371 | 999 | 1.550.488.739 | 3.833.104.322 | 5.383.593.061 | 182,13% |
| Oct | 825 | 843 | 834 | 2.106.255.320 | 2.038.507.563 | 4.144.762.883 | 63,08% |
| Nov | 927 | 684 | 802 | 1.870.889.871 | 1.463.482.293 | 3.334.372.164 | 50,89% |
| Dec | 774 | 763 | 769 | 1.050.556.980 | 928.655.630 | 1.979.212.610 | 7,89% |
| 2002 Jan | 789 | 645 | 716 | 1.393.939.735 | 1.187.512.038 | 2.581.451.773 | 43,10% |
| Feb | 597 | 608 | 602 | 1.273.625.056 | 1.174.517.057 | 2.448.142.113 | 62,60% |
| Mar | 721 | 475 | 605 | 1.433.521.414 | 849.307.701 | 2.282.829.115 | -29,96% |
| Apr | 592 | 516 | 550 | 927.963.046 | 982.765.206 | 1.910.728.252 | -14,76% |
| 2002 Total | 674 | 562 | 618 | 5.029.049.251 | 4.194.102.002 | 9.223.151.253 | 4,68% |

## 2.7 DAX Futures

### 2.7.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | | Total | Change YoY | Total | Change YoY |
| 1996 Total | 1.369.625 | | 5.452.505 | - | 718.455 | - |
| 1997 Total | 2.023.490 | | 6.623.287 | 21,47% | 1.241.785 | 72,84% |
| 1998 Total | 2.916.959 | 0 | 6.937.139 | 4,74% | 1.773.058 | 41,03% |
| 1999 Total | 4.355.313 | 0 | 12.876.982 | 85,62% | 1.718.257 | -3,09% |
| 2000 Total | 5.170.702 | 0 | 11.524.330 | -10,50% | 2.067.437 | 20,32% |
| 2001 Total | 7.755.826 | 0 | 14.686.359 | 27,44% | 2.013.756 | -2,60% |
| 2002 1. Quarter | 2.167.249 | 16.145 | 3.958.764 | 11,13% | 509.060 | -8,22% |
| 2. Quarter | 732.962 | 27.722 | 1.218.410 | 26,19% | 159.079 | 10,83% |
| 2001 Jan | 482.594 | 0 | 810.758 | -36,49% | 133.686 | -39,71% |
| Feb | 466.803 | 0 | 1.038.170 | -10,39% | 167.341 | -23,39% |
| Mar | 738.178 | 0 | 1.713.236 | 10,61% | 253.605 | -16,04% |
| Apr | 575.240 | 0 | 965.515 | 37,55% | 143.539 | 10,92% |
| May | 559.523 | 0 | 969.542 | 22,05% | 149.437 | 4,75% |
| Jun | 562.661 | 0 | 1.198.122 | 26,57% | 181.755 | 5,66% |
| Jul | 609.245 | 0 | 1.019.878 | 69,89% | 149.591 | 37,29% |
| Aug | 703.878 | 0 | 1.200.668 | 92,55% | 163.416 | 44,81% |
| Sep | 946.407 | 0 | 2.011.506 | 84,68% | 214.836 | 11,55% |
| Oct | 888.274 | 0 | 1.493.367 | 67,02% | 171.916 | 13,93% |
| Nov | 741.712 | 0 | 1.236.334 | 39,81% | 153.871 | 2,19% |
| Dec | 481.311 | 0 | 1.029.263 | 2,31% | 130.763 | -20,86% |
| 2002 Jan | 702.439 | 0 | 1.155.038 | 42,46% | 149.430 | 11,78% |
| Feb | 733.732 | 1.394 | 1.261.250 | 21,49% | 154.447 | -7,71% |
| Mar | 731.078 | 14.751 | 1.542.476 | -9,97% | 205.182 | -19,09% |
| Apr | 732.962 | 27.722 | 1.218.410 | 26,19% | 159.079 | 10,83% |
| 2002 Total | 2.900.211 | 43.867 | 5.177.174 | 14,34% | 668.139 | -4,30% |



## DAX Futures

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 40,04% | 23,71% | 36,25% | 95.492 | - | | |
| 1997 Total | 44,64% | 23,30% | 32,06% | 72.632 | -23,94% | 15.900 | |
| 1998 Total | 48,07% | 21,57% | 30,36% | 55.492 | -23,60% | 14.372 | -9,62% |
| 1999 Total | 47,18% | 26,33% | 26,49% | 134.707 | 142,75% | 23.680 | 64,77% |
| 2000 Total | 40,57% | 29,61% | 29,82% | 160.198 | 18,92% | 26.051 | 10,01% |
| 2001 Total | 40,41% | 25,25% | 34,34% | 123.748 | -22,75% | 16.058 | -38,36% |
| 2002 1. Quarter | 42,70% | 21,53% | 35,77% | 201.805 | -43,29% | 27.229 | -47,47% |
| 2. Quarter | 43,29% | 21,09% | 35,62% | 246.324 | -33,09% | 31.173 | -46,09% |
| 2001 Jan | 38,33% | 31,18% | 30,49% | 194.627 | 5,77% | 33.126 | 4,89% |
| Feb | 39,16% | 32,11% | 28,73% | 329.833 | 15,89% | 51.390 | -6,26% |
| Mar | 41,91% | 28,07% | 30,02% | 355.872 | 3,14% | 51.835 | -20,99% |
| Apr | 38,73% | 24,66% | 36,62% | 368.134 | -3,61% | 57.823 | -18,83% |
| May | 40,12% | 23,74% | 36,13% | 383.075 | -10,46% | 58.977 | -22,67% |
| Jun | 46,34% | 23,53% | 30,12% | 129.762 | -10,62% | 19.852 | -21,31% |
| Jul | 41,54% | 21,96% | 36,50% | 139.815 | -13,43% | 20.601 | -29,85% |
| Aug | 39,32% | 22,20% | 38,48% | 161.377 | -6,66% | 20.995 | -33,12% |
| Sep | 38,98% | 25,72% | 35,30% | 143.971 | -7,52% | 15.527 | -41,99% |
| Oct | 37,88% | 22,94% | 39,18% | 164.637 | -3,99% | 18.858 | -38,33% |
| Nov | 39,47% | 23,87% | 36,66% | 176.099 | -10,60% | 21.966 | -30,45% |
| Dec | 43,49% | 23,85% | 32,66% | 123.748 | -22,75% | 16.058 | -38,36% |
| 2002 Jan | 41,00% | 23,69% | 35,31% | 155.738 | -19,98% | 20.005 | -39,61% |
| Feb | 40,47% | 22,19% | 37,33% | 196.367 | -40,46% | 24.880 | -51,58% |
| Mar | 45,79% | 19,37% | 34,84% | 201.805 | -43,29% | 27.229 | -47,47% |
| Apr | 43,29% | 21,09% | 35,62% | 246.324 | -33,09% | 31.173 | -46,09% |
| 2002 Total | 42,84% | 21,43% | 35,74% | 246.324 | -33,09% | 31.173 | -46,09% |

# 2.8 NEMAX 50 Option

## 2.8.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 14.315 | 0 | 287.612 | 185.685 | 473.297 | | 1.479 | 890 | 2.369 | |
| 2001 Total | 34.850 | 0 | 1.127.866 | 598.385 | 1.726.251 | 264,73% | 2.506 | 998 | 3.504 | 47,89% |
| 2002 1. Quarter | 3.738 | 32.920 | 196.445 | 133.403 | 329.848 | -29,95% | 274 | 138 | 412 | -71,08% |
| 2. Quarter | 556 | 18.500 | 42.890 | 17.806 | 60.696 | -60,84% | 48 | 17 | 65 | -77,98% |
| 2001 Jan | 3.932 | 0 | 129.564 | 40.076 | 169.640 | | 506 | 112 | 618 | |
| Feb | 3.488 | 0 | 93.217 | 46.538 | 139.755 | | 336 | 116 | 452 | |
| Mar | 3.721 | 0 | 106.854 | 54.609 | 161.463 | | 248 | 107 | 354 | |
| Apr | 2.951 | 0 | 110.210 | 44.766 | 154.976 | | 215 | 79 | 294 | |
| May | 3.365 | 0 | 86.330 | 53.178 | 139.508 | | 197 | 99 | 296 | |
| Jun | 3.952 | 0 | 118.331 | 65.955 | 184.286 | 8955,82% | 277 | 109 | 387 | 2880,56% |
| Jul | 4.391 | 0 | 122.798 | 56.950 | 179.748 | 759,09% | 208 | 71 | 279 | 111,77% |
| Aug | 2.124 | 0 | 77.852 | 54.395 | 132.247 | 125,16% | 124 | 65 | 189 | -45,09% |
| Sep | 2.227 | 0 | 62.301 | 47.664 | 109.965 | 48,94% | 72 | 77 | 149 | -65,65% |
| Oct | 1.718 | 0 | 72.447 | 45.940 | 118.387 | 8,99% | 93 | 51 | 144 | -73,46% |
| Nov | 1.838 | 0 | 80.714 | 55.745 | 136.459 | -2,99% | 121 | 71 | 192 | -69,29% |
| Dec | 1.143 | 0 | 67.248 | 32.569 | 99.817 | 45,73% | 109 | 41 | 150 | -46,43% |
| 2002 Jan | 1.377 | 0 | 67.744 | 27.501 | 95.245 | -43,85% | 108 | 33 | 141 | -77,23% |
| Feb | 1.188 | 17.700 | 66.460 | 59.464 | 125.924 | -9,90% | 84 | 59 | 143 | -68,35% |
| Mar | 1.173 | 15.220 | 62.241 | 46.438 | 108.679 | -32,69% | 81 | 47 | 128 | -63,86% |
| Apr | 556 | 18.500 | 42.890 | 17.806 | 60.696 | -60,84% | 48 | 17 | 65 | -77,98% |
| 2002 Total | 4.294 | 51.420 | 239.335 | 151.209 | 390.544 | -37,60% | 322 | 155 | 477 | -72,26% |

## 2.8.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 20,27% | 17,34% | 62,39% | 107.317 | 20.189 | 127.506 | | 561 | 83 | 643 | |
| 2001 Total | 18,99% | 10,78% | 70,23% | 214.150 | 74.478 | 288.628 | 126,36% | 421 | 134 | 555 | -13,76% |
| 2002 1. Quarter | 17,46% | 4,24% | 78,30% | 190.023 | 82.020 | 272.043 | -8,77% | 360 | 129 | 489 | -57,79% |
| 2. Quarter | 11,98% | 12,91% | 75,11% | 209.533 | 78.528 | 288.061 | -17,18% | 382 | 124 | 506 | -59,62% |
| 2001 Jan | 29,02% | 16,09% | 54,89% | 177.494 | 35.867 | 213.361 | | 846 | 123 | 970 | |
| Feb | 23,91% | 15,55% | 60,54% | 215.051 | 51.896 | 266.947 | | 984 | 160 | 1.144 | |
| Mar | 16,98% | 14,87% | 68,15% | 243.290 | 54.906 | 298.196 | | 1.013 | 145 | 1.158 | |
| Apr | 16,75% | 8,72% | 74,53% | 284.664 | 63.160 | 347.824 | | 1.093 | 160 | 1.253 | |
| May | 19,83% | 15,67% | 64,51% | 311.535 | 74.655 | 386.190 | | 1.160 | 182 | 1.342 | |
| Jun | 15,66% | 11,58% | 72,76% | 207.428 | 60.616 | 268.044 | 13709,58% | 655 | 127 | 782 | 6231,50% |
| Jul | 19,64% | 9,60% | 70,76% | 253.802 | 73.982 | 327.784 | 2336,69% | 726 | 141 | 867 | 933,47% |
| Aug | 17,54% | 7,33% | 75,13% | 270.056 | 96.253 | 366.309 | 729,28% | 740 | 166 | 907 | 242,97% |
| Sep | 15,47% | 4,47% | 80,07% | 247.500 | 84.826 | 332.326 | 381,39% | 649 | 156 | 805 | 97,31% |
| Oct | 22,09% | 5,39% | 72,52% | 288.234 | 104.976 | 393.210 | 291,62% | 705 | 182 | 887 | 62,83% |
| Nov | 11,63% | 8,14% | 80,23% | 319.263 | 123.301 | 442.564 | 192,90% | 760 | 209 | 969 | 26,39% |
| Dec | 17,67% | 6,99% | 75,34% | 214.150 | 74.478 | 288.628 | 126,36% | 421 | 134 | 555 | -13,76% |
| 2002 Jan | 14,11% | 4,27% | 81,61% | 238.162 | 80.998 | 319.160 | 49,59% | 458 | 142 | 600 | -38,14% |
| Feb | 19,64% | 4,30% | 76,06% | 263.288 | 118.486 | 381.774 | 43,01% | 485 | 177 | 662 | -42,10% |
| Mar | 17,87% | 4,14% | 77,99% | 190.023 | 82.020 | 272.043 | -8,77% | 360 | 129 | 489 | -57,79% |
| Apr | 11,98% | 12,91% | 75,11% | 209.533 | 78.528 | 288.061 | -17,18% | 382 | 124 | 506 | -59,62% |
| 2002 Total | 16,61% | 5,59% | 77,80% | 209.533 | 78.528 | 288.061 | -17,18% | 382 | 124 | 506 | -59,62% |

## 2.8.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2000 Total | 327 | 395 | 354 | 93.952.174 | 73.363.849 | 167.316.023 | |
| 2001 Total | 116 | 297 | 179 | 130.720.958 | 177.694.678 | 308.415.636 | 84,33% |
| 2002 1. Quarter | 80 | 93 | 85 | 15.625.273 | 12.469.109 | 28.094.382 | -73,31% |
| 2. Quarter | 74 | 110 | 84 | 3.168.512 | 1.950.916 | 5.119.428 | -83,22% |
| 2001 Jan | 194 | 475 | 261 | 25.163.041 | 19.030.730 | 44.193.771 | |
| Feb | 132 | 353 | 206 | 12.341.280 | 16.409.463 | 28.750.743 | |
| Mar | 120 | 358 | 200 | 12.774.822 | 19.531.522 | 32.306.344 | |
| Apr | 148 | 318 | 197 | 16.265.479 | 14.241.727 | 30.507.206 | |
| May | 171 | 220 | 190 | 14.769.251 | 11.701.815 | 26.471.066 | |
| Jun | 95 | 246 | 149 | 11.253.065 | 16.196.526 | 27.449.591 | 2564,17% |
| Jul | 78 | 165 | 106 | 9.606.444 | 9.383.328 | 18.989.772 | 188,61% |
| Aug | 79 | 186 | 123 | 6.132.888 | 10.096.063 | 16.228.951 | -37,80% |
| Sep | 53 | 767 | 362 | 3.276.298 | 36.544.423 | 39.820.721 | 81,06% |
| Oct | 74 | 219 | 130 | 5.367.846 | 10.056.754 | 15.424.600 | -65,60% |
| Nov | 112 | 164 | 133 | 9.013.711 | 9.163.636 | 18.177.347 | -62,19% |
| Dec | 71 | 164 | 101 | 4.756.833 | 5.338.691 | 10.095.524 | -46,02% |
| 2002 Jan | 91 | 106 | 96 | 6.189.873 | 2.908.241 | 9.098.114 | -79,41% |
| Feb | 75 | 85 | 79 | 4.964.222 | 5.024.744 | 9.988.966 | -65,26% |
| Mar | 72 | 98 | 83 | 4.471.178 | 4.536.124 | 9.007.302 | -72,12% |
| Apr | 74 | 110 | 84 | 3.168.512 | 1.950.916 | 5.119.428 | -83,22% |
| 2002 Total | 79 | 95 | 85 | 18.793.785 | 14.420.025 | 33.213.810 | -75,53% |

## 2.9 NEMAX 50 Future

### 2.9.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 2000 Total | 49.478 | 702.873 | | 2.964 | |
| 2001 Total | 173.238 | 5.409.482 | 669,62% | 7.727 | 160,71% |
| 2002 1. Quarter | 38.989 | 1.573.719 | 56,89% | 1.688 | -21,20% |
| 2. Quarter | 9.702 | 326.946 | -16,70% | 302 | -51,89% |
| 2001 Jan | 19.369 | 292.710 | | 772 | |
| Feb | 13.057 | 205.777 | | 479 | |
| Mar | 21.622 | 504.606 | | 892 | |
| Apr | 15.130 | 392.500 | | 628 | |
| May | 15.186 | 417.720 | | 769 | |
| Jun | 13.919 | 597.098 | 6042,98% | 943 | 1458,81% |
| Jul | 10.242 | 300.191 | 1177,41% | 363 | 150,54% |
| Aug | 10.119 | 359.589 | 930,75% | 404 | 100,27% |
| Sep | 12.121 | 663.852 | 776,95% | 534 | 18,32% |
| Oct | 12.616 | 405.199 | 158,04% | 400 | -44,36% |
| Nov | 17.201 | 462.830 | 173,21% | 564 | -11,32% |
| Dec | 12.656 | 807.410 | 247,07% | 979 | 30,64% |
| 2002 Jan | 14.492 | 405.665 | 38,59% | 488 | -36,77% |
| Feb | 11.427 | 432.898 | 110,37% | 438 | -8,55% |
| Mar | 13.070 | 735.156 | 45,69% | 762 | -14,51% |
| Apr | 9.702 | 326.946 | -16,70% | 302 | -51,89% |
| 2002 Total | 48.691 | 1.900.665 | 36,19% | 1.990 | -28,16% |

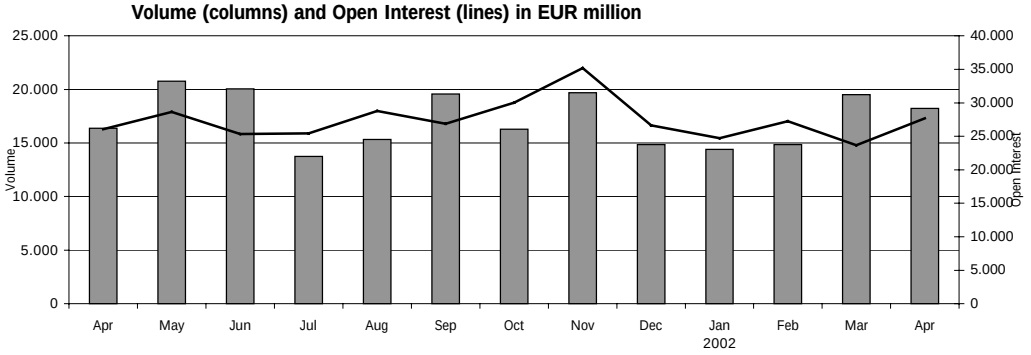
### 2.9.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 2000 Total | 24,05% | 35,62% | 40,33% | 69.968 | | 203 | |
| 2001 Total | 34,79% | 38,51% | 26,70% | 267.196 | 281,88% | 309 | 51,78% |
| 2002 1. Quarter | 28,50% | 37,75% | 33,74% | 332.922 | 146,44% | 345 | 65,61% |
| 2. Quarter | 26,13% | 30,51% | 43,36% | 305.167 | 48,45% | 261 | -33,08% |
| 2001 Jan | 32,95% | 37,79% | 29,26% | 113.649 | | 321 | |
| Feb | 30,63% | 36,00% | 33,37% | 137.163 | | 272 | |
| Mar | 34,22% | 40,22% | 25,55% | 135.091 | | 208 | |
| Apr | 41,12% | 35,14% | 23,74% | 205.562 | | 390 | |
| May | 38,43% | 38,40% | 23,17% | 249.231 | | 439 | |
| Jun | 32,32% | 46,90% | 20,78% | 220.688 | 10923,38% | 323 | 2585,38% |
| Jul | 38,85% | 37,07% | 24,08% | 236.706 | 3178,02% | 302 | 607,29% |
| Aug | 34,01% | 39,60% | 26,39% | 238.541 | 1626,56% | 244 | 187,23% |
| Sep | 36,96% | 40,24% | 22,80% | 193.552 | 1061,08% | 154 | 75,47% |
| Oct | 35,67% | 30,54% | 33,79% | 259.801 | 440,55% | 272 | 18,90% |
| Nov | 28,07% | 35,65% | 36,28% | 367.165 | 426,16% | 456 | 105,81% |
| Dec | 34,17% | 38,14% | 27,70% | 267.196 | 281,88% | 309 | 51,78% |
| 2002 Jan | 28,83% | 33,18% | 37,99% | 279.903 | 146,29% | 324 | 1,02% |
| Feb | 22,85% | 35,11% | 42,05% | 312.801 | 128,05% | 316 | 16,18% |
| Mar | 31,66% | 41,84% | 26,50% | 332.922 | 146,44% | 345 | 65,61% |
| Apr | 26,13% | 30,51% | 43,36% | 305.167 | 48,45% | 261 | -33,08% |
| 2002 Total | 28,10% | 36,51% | 35,40% | 305.167 | 48,45% | 261 | -33,08% |

## 2.10 SMI Options

### 2.10.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | 1.869.924 | 2.446.460 | 4.316.384 | | 93.853 | 218.149 | 218.149 | |
| 1998 Total | 50.320 | 8.386 | 1.583.376 | 1.810.722 | 3.394.098 | -21,37% | 109.631 | 122.671 | 232.302 | 6,49% |
| 1999 Total | 99.021 | 133.909 | 1.800.811 | 1.868.575 | 3.669.386 | 8,11% | 130.225 | 123.125 | 253.350 | 9,06% |
| 2000 Total | 76.228 | 231.446 | 1.671.478 | 1.802.891 | 3.474.369 | -5,31% | 131.547 | 133.260 | 264.808 | 4,52% |
| 2001 Total | 80.687 | 355.084 | 1.416.283 | 1.762.860 | 3.179.143 | -8,50% | 103.056 | 116.250 | 219.306 | -17,18% |
| 2002 1. Quarter | 20.072 | 81.326 | 356.558 | 416.644 | 773.202 | -6,15% | 23.703 | 25.073 | 48.775 | -22,16% |
| 2. Quarter | 6.261 | 34.926 | 125.647 | 155.627 | 281.274 | 22,66% | 8.612 | 9.615 | 18.227 | 11,29% |
| 2001 Jan | 4.491 | 16.486 | 106.319 | 102.848 | 209.167 | -35,73% | 8.860 | 7.909 | 16.769 | -29,38% |
| Feb | 4.524 | 23.727 | 87.983 | 123.875 | 211.858 | -25,60% | 7.240 | 9.420 | 16.660 | -17,48% |
| Mar | 9.630 | 36.008 | 164.405 | 238.439 | 402.844 | 13,18% | 12.472 | 16.761 | 29.234 | 15,47% |
| Apr | 5.875 | 17.700 | 108.199 | 121.105 | 229.304 | -22,98% | 7.993 | 8.385 | 16.379 | -25,10% |
| May | 6.171 | 30.644 | 138.788 | 139.351 | 278.139 | -20,91% | 10.756 | 9.998 | 20.753 | -21,64% |
| Jun | 6.152 | 48.970 | 133.864 | 136.592 | 270.456 | -2,21% | 10.377 | 9.659 | 20.036 | -6,29% |
| Jul | 5.219 | 18.250 | 92.351 | 103.745 | 196.096 | -27,29% | 6.714 | 7.026 | 13.740 | -35,70% |
| Aug | 5.972 | 18.070 | 105.708 | 119.422 | 225.130 | -25,44% | 7.483 | 7.850 | 15.333 | -36,99% |
| Sep | 10.089 | 22.490 | 141.389 | 180.150 | 321.539 | 12,67% | 8.992 | 10.578 | 19.570 | -14,21% |
| Oct | 8.565 | 22.830 | 121.910 | 151.652 | 273.562 | -8,30% | 7.792 | 8.503 | 16.295 | -29,58% |
| Nov | 8.263 | 53.502 | 130.985 | 187.561 | 318.546 | 34,46% | 8.777 | 10.900 | 19.677 | 2,85% |
| Dec | 5.736 | 46.407 | 84.382 | 158.120 | 242.502 | 27,64% | 5.598 | 9.261 | 14.860 | -1,19% |
| 2002 Jan | 6.877 | 17.250 | 96.708 | 134.587 | 231.295 | 10,58% | 6.356 | 8.052 | 14.408 | -14,08% |
| Feb | 6.674 | 12.308 | 117.139 | 121.329 | 238.468 | 12,56% | 7.662 | 7.196 | 14.858 | -10,82% |
| Mar | 6.521 | 51.768 | 142.711 | 160.728 | 303.439 | -24,68% | 9.684 | 9.825 | 19.509 | -33,26% |
| Apr | 6.261 | 34.926 | 125.647 | 155.627 | 281.274 | 22,66% | 8.612 | 9.615 | 18.227 | 11,29% |
| 2002 Total | 26.333 | 116.252 | 482.205 | 572.271 | 1.054.476 | 0,12% | 32.315 | 34.688 | 67.003 | -15,23% |



## SMI Options

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | | | 394.937 | | 19.105 | 30.384 | 49.490 | |
| 1998 Total | 28,39% | 2,34% | 69,27% | 196.941 | 261.232 | 458.173 | 16,01% | 9.095 | 10.764 | 19.859 | -19,75% |
| 1999 Total | 24,14% | 4,00% | 71,85% | 125.077 | 144.260 | 269.337 | -41,21% | 9.313 | 9.595 | 18.908 | -4,78% |
| 2000 Total | 22,92% | 6,32% | 70,76% | 133.579 | 146.249 | 279.828 | 3,90% | 10.867 | 11.107 | 21.975 | 16,22% |
| 2001 Total | 26,75% | 10,26% | 62,98% | 172.384 | 240.093 | 412.477 | 47,40% | 12.200 | 14.439 | 26.638 | 21,22% |
| 2002 1. Quarter | 20,56% | 18,98% | 60,46% | 176.634 | 178.733 | 355.367 | 2,54% | 12.607 | 11.043 | 23.650 | -9,67% |
| 2. Quarter | 19,34% | 22,36% | 58,29% | 200.192 | 216.660 | 416.852 | 20,19% | 14.322 | 13.343 | 27.665 | 6,11% |
| 2001 Jan | 29,61% | 11,10% | 59,29% | 136.982 | 139.649 | 276.631 | 4,72% | 11.275 | 10.582 | 21.857 | 17,28% |
| Feb | 28,99% | 6,70% | 64,31% | 155.911 | 165.075 | 320.986 | 10,34% | 12.786 | 12.437 | 25.222 | 23,96% |
| Mar | 28,30% | 7,88% | 63,82% | 173.211 | 173.358 | 346.569 | 14,38% | 13.666 | 12.517 | 26.183 | 22,85% |
| Apr | 28,63% | 9,44% | 61,93% | 171.936 | 174.896 | 346.832 | 7,41% | 13.523 | 12.548 | 26.071 | 14,07% |
| May | 29,06% | 10,12% | 60,82% | 187.306 | 191.395 | 378.701 | 4,18% | 14.859 | 13.770 | 28.629 | 9,75% |
| Jun | 26,28% | 8,97% | 64,75% | 170.217 | 167.533 | 337.750 | 6,09% | 13.406 | 11.926 | 25.331 | 7,60% |
| Jul | 32,49% | 6,43% | 61,08% | 175.090 | 167.224 | 342.314 | -1,63% | 13.666 | 11.788 | 25.454 | -2,23% |
| Aug | 32,07% | 7,42% | 60,51% | 204.337 | 187.847 | 392.184 | -3,59% | 15.699 | 13.080 | 28.779 | -7,07% |
| Sep | 27,02% | 9,12% | 63,86% | 202.200 | 188.296 | 390.496 | 5,94% | 14.703 | 12.175 | 26.878 | -4,90% |
| Oct | 21,61% | 12,36% | 66,03% | 220.568 | 225.455 | 446.023 | 15,57% | 15.910 | 14.133 | 30.043 | 1,95% |
| Nov | 21,14% | 16,64% | 62,22% | 249.238 | 280.719 | 529.957 | 29,51% | 17.910 | 17.282 | 35.192 | 12,04% |
| Dec | 19,14% | 15,57% | 65,28% | 172.384 | 240.093 | 412.477 | 47,40% | 12.200 | 14.439 | 26.638 | 21,22% |
| 2002 Jan | 20,29% | 17,45% | 62,25% | 175.794 | 198.890 | 374.684 | 35,45% | 12.465 | 12.243 | 24.708 | 13,05% |
| Feb | 19,32% | 16,44% | 64,24% | 197.392 | 218.942 | 416.334 | 29,70% | 13.887 | 13.375 | 27.262 | 8,09% |
| Mar | 21,72% | 22,14% | 56,14% | 176.634 | 178.733 | 355.367 | 2,54% | 12.607 | 11.043 | 23.650 | -9,67% |
| Apr | 19,34% | 22,36% | 58,29% | 200.192 | 216.660 | 416.852 | 20,19% | 14.322 | 13.343 | 27.665 | 6,11% |
| 2002 Total | 20,23% | 19,88% | 59,89% | 200.192 | 216.660 | 416.852 | 20,19% | 14.322 | 13.343 | 27.665 | 6,11% |

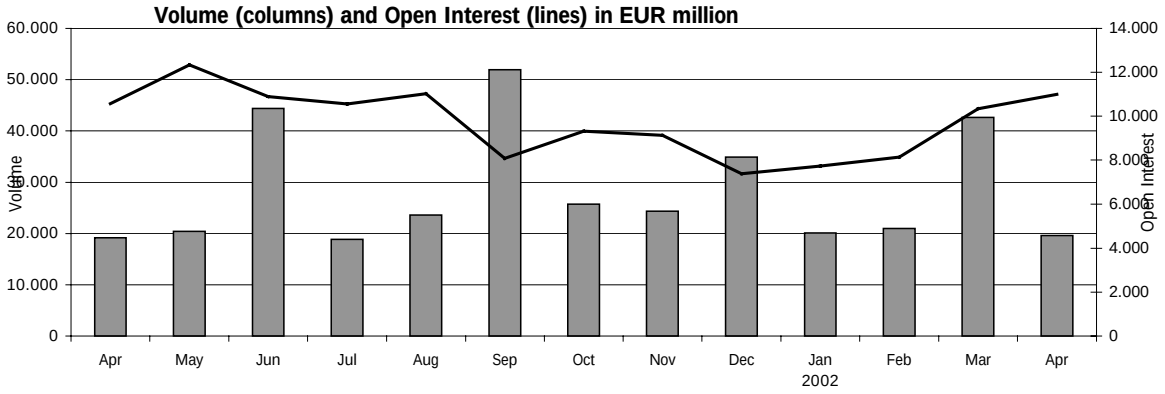
### 2.10.3 Paid Premiums

| | Paid Premiums - Ø Contract in CHF | | | Paid Premiums in CHF | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 1.756 | 1.248 | 1.468 | 3.283.365.074 | 3.052.430.816 | 6.335.795.890 | |
| 1998 Total | 2.493 | 2.367 | 2.426 | 3.947.162.626 | 4.286.139.766 | 8.233.302.392 | 29,95% |
| 1999 Total | 1.600 | 1.475 | 1.536 | 2.880.879.093 | 2.756.787.211 | 5.637.666.304 | -31,53% |
| 2000 Total | 1.971 | 1.317 | 1.632 | 3.294.474.569 | 2.375.288.230 | 5.669.762.799 | 0,57% |
| 2001 Total | 1.547 | 1.679 | 1.620 | 2.190.687.884 | 2.959.378.803 | 5.150.066.687 | -9,17% |
| 2002 1. Quarter | 1.134 | 1.224 | 1.182 | 404.318.318 | 509.809.319 | 914.127.637 | -29,75% |
| 2. Quarter | 1.404 | 1.091 | 1.231 | 176.382.805 | 169.745.846 | 346.128.651 | -0,39% |
| 2001 Jan | 1.500 | 1.368 | 1.435 | 159.482.202 | 140.740.306 | 300.222.508 | -43,26% |
| Feb | 1.302 | 1.372 | 1.343 | 114.595.722 | 169.980.269 | 284.575.991 | -38,20% |
| Mar | 1.340 | 2.081 | 1.779 | 220.230.339 | 496.299.778 | 716.530.117 | 22,35% |
| Apr | 1.390 | 1.627 | 1.515 | 150.434.186 | 197.042.594 | 347.476.780 | -21,35% |
| May | 1.969 | 1.233 | 1.600 | 273.261.848 | 171.873.047 | 445.134.895 | -21,79% |
| Jun | 1.788 | 1.400 | 1.592 | 239.294.110 | 191.256.428 | 430.550.538 | -23,70% |
| Jul | 1.103 | 1.653 | 1.394 | 101.831.837 | 171.458.705 | 273.290.542 | -44,94% |
| Aug | 1.282 | 1.666 | 1.486 | 135.525.619 | 198.941.425 | 334.467.044 | -26,66% |
| Sep | 1.576 | 2.905 | 2.320 | 222.798.190 | 523.326.261 | 746.124.451 | 48,72% |
| Oct | 1.911 | 1.639 | 1.760 | 233.030.201 | 248.490.138 | 481.520.339 | 20,33% |
| Nov | 1.813 | 1.128 | 1.410 | 237.531.962 | 211.581.466 | 449.113.428 | 50,57% |
| Dec | 1.217 | 1.508 | 1.406 | 102.671.668 | 238.388.386 | 341.060.054 | -7,00% |
| 2002 Jan | 1.127 | 1.165 | 1.149 | 108.979.370 | 156.802.257 | 265.781.627 | -11,47% |
| Feb | 1.130 | 1.312 | 1.223 | 132.424.961 | 159.200.782 | 291.625.743 | 2,48% |
| Mar | 1.142 | 1.206 | 1.176 | 162.913.987 | 193.806.280 | 356.720.267 | -50,22% |
| Apr | 1.404 | 1.091 | 1.231 | 176.382.805 | 169.745.846 | 346.128.651 | -0,39% |
| 2002 Total | 1.204 | 1.187 | 1.195 | 580.701.123 | 679.555.165 | 1.260.256.288 | -23,57% |

## 2.11 SMI Futures

### 2.11.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | Volume in CHF million | |
|---|---|---|---|---|---|---|
| | | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | | 1.810.698 | | 471.849 | |
| 1998 Total | 154.947 | 0 | 4.445.396 | 145,51% | 653.479 | 38,49% |
| 1999 Total | 747.664 | 0 | 6.515.036 | 46,56% | 464.382 | -28,94% |
| 2000 Total | 505.653 | 0 | 4.586.219 | -29,61% | 350.732 | -24,47% |
| 2001 Total | 641.551 | 0 | 5.099.537 | 11,19% | 344.431 | -1,80% |
| 2002 1. Quarter | 199.384 | 155 | 1.306.961 | 20,92% | 83.703 | 3,15% |
| 2. Quarter | 64.514 | 473 | 295.462 | 10,02% | 19.574 | 2,22% |
| 2001 Jan | 30.669 | 0 | 226.814 | -43,41% | 18.156 | -37,86% |
| Feb | 24.178 | 0 | 200.345 | -47,81% | 15.681 | -41,93% |
| Mar | 54.671 | 0 | 653.656 | -6,38% | 47.314 | -3,92% |
| Apr | 38.805 | 0 | 268.564 | -18,79% | 19.150 | -21,89% |
| May | 38.235 | 0 | 271.124 | -19,40% | 20.413 | -20,94% |
| Jun | 48.625 | 0 | 598.958 | 24,35% | 44.404 | 17,82% |
| Jul | 46.723 | 0 | 270.895 | 6,70% | 18.876 | -6,72% |
| Aug | 56.591 | 0 | 350.763 | 46,74% | 23.590 | 19,30% |
| Sep | 98.317 | 0 | 900.984 | 82,12% | 51.911 | 30,29% |
| Oct | 79.876 | 0 | 423.450 | 73,93% | 25.694 | 34,96% |
| Nov | 71.862 | 0 | 381.333 | 57,75% | 24.352 | 24,33% |
| Dec | 52.999 | 0 | 552.651 | 14,70% | 34.892 | -10,00% |
| 2002 Jan | 62.196 | 0 | 316.941 | 39,74% | 20.086 | 10,63% |
| Feb | 71.944 | 0 | 335.573 | 67,50% | 21.005 | 33,95% |
| Mar | 65.244 | 155 | 654.447 | 0,12% | 42.612 | -9,94% |
| Apr | 64.514 | 473 | 295.462 | 10,02% | 19.574 | 2,22% |
| 2002 Total | 263.898 | 628 | 1.602.423 | 18,75% | 103.278 | 2,97% |



**SMI Futures**

## 2.11.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 18,46% | 28,97% | 52,57% | 18.969 | | 5.943 | |
| 1998 Total | 44,41% | 14,92% | 40,68% | 113.650 | 499,14% | 8.148 | 37,11% |
| 1999 Total | 42,66% | 21,80% | 35,54% | 123.273 | 8,47% | 9.396 | 15,32% |
| 2000 Total | 40,04% | 23,86% | 36,10% | 119.945 | -2,70% | 9.871 | 5,06% |
| 2001 Total | 34,75% | 24,60% | 40,64% | 114.822 | -4,27% | 7.386 | -25,17% |
| 2002 1. Quarter | 36,78% | 25,48% | 37,74% | 155.816 | 23,34% | 10.338 | 14,55% |
| 2. Quarter | 32,83% | 28,65% | 38,52% | 167.765 | 16,34% | 10.989 | 3,94% |
| 2001 Jan | 29,61% | 27,86% | 42,53% | 129.841 | -10,38% | 10.474 | 4,01% |
| Feb | 32,61% | 23,48% | 43,92% | 144.103 | -9,27% | 11.124 | 1,15% |
| Mar | 41,40% | 23,62% | 34,98% | 126.327 | -4,55% | 9.025 | -7,72% |
| Apr | 27,78% | 20,27% | 51,95% | 144.197 | 10,86% | 10.573 | 9,52% |
| May | 27,04% | 21,54% | 51,41% | 164.276 | 12,09% | 12.332 | 8,42% |
| Jun | 41,83% | 20,36% | 37,82% | 149.139 | 28,08% | 10.890 | 19,71% |
| Jul | 30,32% | 28,19% | 41,48% | 152.899 | 3,95% | 10.551 | -11,04% |
| Aug | 28,08% | 28,96% | 42,96% | 167.282 | 17,94% | 11.020 | -5,73% |
| Sep | 37,12% | 23,10% | 39,78% | 135.265 | 11,43% | 8.083 | -15,74% |
| Oct | 29,81% | 31,29% | 38,90% | 152.883 | 12,16% | 9.327 | -14,83% |
| Nov | 27,96% | 32,88% | 39,17% | 146.054 | -5,98% | 9.132 | -26,67% |
| Dec | 40,31% | 20,14% | 39,55% | 114.822 | -4,27% | 7.386 | -25,17% |
| 2002 Jan | 32,71% | 29,26% | 38,04% | 124.190 | -4,35% | 7.733 | -26,17% |
| Feb | 29,22% | 33,29% | 37,49% | 128.321 | -10,95% | 8.140 | -26,82% |
| Mar | 42,64% | 19,64% | 37,72% | 155.816 | 23,34% | 10.338 | 14,55% |
| Apr | 32,83% | 28,65% | 38,52% | 167.765 | 16,34% | 10.989 | 3,94% |
| 2002 Total | 36,05% | 26,06% | 37,88% | 167.765 | 16,34% | 10.989 | 3,94% |

# 2.12 HEX25 Options

## 2.12.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 27 | 0 | 32 | 620 | 652 | | 1 | 15 | 16 | |
| 2000 Total | 1.313 | 2.200 | 23.406 | 27.520 | 50.926 | 7710,74% | 697 | 812 | 1.509 | 9271,56% |
| 2001 Total | 246 | 0 | 3.145 | 2.908 | 6.053 | -88,11% | 57 | 57 | 114 | -92,45% |
| 2002 1. Quarter | 3 | 0 | 14 | 0 | 14 | -99,67% | 0 | 0 | 0 | -99,72% |
| 2. Quarter | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| 2001 Jan | 59 | 0 | 653 | 707 | 1.360 | -68,42% | 15 | 16 | 31 | -75,16% |
| Feb | 74 | 0 | 1.006 | 922 | 1.928 | -78,84% | 19 | 20 | 38 | -86,58% |
| Mar | 39 | 0 | 550 | 347 | 897 | -85,94% | 10 | 6 | 16 | -92,05% |
| Apr | 5 | 0 | 20 | 39 | 59 | -99,21% | 0 | 1 | 1 | -99,51% |
| May | 4 | 0 | 0 | 43 | 43 | -99,18% | 0 | 1 | 1 | -99,47% |
| Jun | 3 | 0 | 20 | 26 | 46 | -99,20% | 0 | 0 | 1 | -99,51% |
| Jul | 0 | 0 | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Aug | 22 | 0 | 372 | 258 | 630 | -44,93% | 6 | 4 | 9 | -68,29% |
| Sep | 6 | 0 | 170 | 6 | 176 | -88,27% | 2 | 0 | 3 | -93,62% |
| Oct | 23 | 0 | 230 | 300 | 530 | -88,89% | 3 | 5 | 8 | -92,86% |
| Nov | 8 | 0 | 120 | 220 | 340 | -68,72% | 2 | 3 | 5 | -80,75% |
| Dec | 3 | 0 | 4 | 40 | 44 | -97,99% | 0 | 1 | 1 | -98,77% |
| 2002 Jan | 2 | 0 | 9 | 0 | 9 | -99,34% | 0 | 0 | 0 | -99,51% |
| Feb | 1 | 0 | 5 | 0 | 5 | -99,74% | 0 | 0 | 0 | -99,78% |
| Mar | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| Apr | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| 2002 Total | 3 | 0 | 14 | 0 | 14 | -99,67% | 0 | 0 | 0 | -99,73% |

## 2.12.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 4,22% | 0,00% | 95,78% | 0 | 415 | 415 | | 0 | 11 | 11 | |
| 2000 Total | 37,55% | 3,00% | 59,45% | 1.279 | 1.031 | 2.310 | 456,63% | 32 | 25 | 57 | 433,27% |
| 2001 Total | 29,36% | 0,00% | 70,64% | 4 | 40 | 44 | -98,10% | 0 | 1 | 1 | -98,85% |
| 2002 1. Quarter | 50,00% | 0,00% | 50,00% | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2. Quarter | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2001 Jan | 39,04% | 0,00% | 60,96% | 768 | 1.164 | 1.932 | -49,01% | 18 | 28 | 47 | -57,54% |
| Feb | 35,58% | 0,00% | 64,42% | 1.187 | 1.314 | 2.501 | -77,73% | 25 | 30 | 55 | -84,08% |
| Mar | 24,92% | 0,00% | 75,08% | 10 | 124 | 134 | -98,91% | 0 | 3 | 4 | -99,07% |
| Apr | 50,00% | 0,00% | 50,00% | 30 | 143 | 173 | -98,52% | 1 | 4 | 4 | -98,83% |
| May | 50,00% | 0,00% | 50,00% | 30 | 120 | 150 | -98,81% | 1 | 3 | 4 | -99,02% |
| Jun | 50,00% | 0,00% | 50,00% | 20 | 46 | 66 | -97,65% | 0 | 1 | 1 | -98,50% |
| Jul | | | | 20 | 26 | 46 | -98,36% | 0 | 1 | 1 | -98,86% |
| Aug | 3,65% | 0,00% | 96,35% | 392 | 264 | 656 | -68,19% | 6 | 4 | 10 | -82,99% |
| Sep | 50,00% | 0,00% | 50,00% | 522 | 212 | 734 | -56,05% | 8 | 3 | 11 | -75,54% |
| Oct | 13,08% | 0,00% | 86,92% | 80 | 320 | 400 | -86,68% | 1 | 4 | 5 | -93,08% |
| Nov | 29,41% | 0,00% | 70,59% | 200 | 520 | 720 | -75,20% | 3 | 7 | 10 | -86,41% |
| Dec | 4,55% | 0,00% | 95,45% | 4 | 40 | 44 | -98,10% | 0 | 1 | 1 | -98,85% |
| 2002 Jan | 50,00% | 0,00% | 50,00% | 5 | 0 | 5 | -99,74% | 0 | 0 | 0 | -99,82% |
| Feb | 50,00% | 0,00% | 50,00% | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Mar | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Apr | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2002 Total | 50,00% | 0,00% | 50,00% | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |

## 2.12.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 322 | 400 | 397 | 10.312 | 248.210 | 258.522 | |
| 2000 Total | 1.450 | 1.412 | 1.430 | 33.939.877 | 38.862.551 | 72.802.428 | 28061,02% |
| 2001 Total | 561 | 1.474 | 1.000 | 1.763.666 | 4.287.737 | 6.051.403 | -91,69% |
| 2002 1. Quarter | 398 | | 398 | 5.575 | 0 | 5.575 | -99,89% |
| 2. Quarter | | | | 0 | 0 | 0 | -100,00% |
| 2001 Jan | 1.043 | 1.401 | 1.229 | 681.130 | 990.370 | 1.671.500 | -50,89% |
| Feb | 456 | 2.660 | 1.510 | 458.510 | 2.452.750 | 2.911.260 | -80,02% |
| Mar | 351 | 961 | 587 | 193.000 | 333.425 | 526.425 | -94,99% |
| Apr | 410 | 2.971 | 2.103 | 8.200 | 115.880 | 124.080 | -99,13% |
| May | | 2.858 | 2.858 | 0 | 122.900 | 122.900 | -98,16% |
| Jun | 560 | 2.584 | 1.704 | 11.200 | 67.180 | 78.380 | -98,60% |
| Jul | | | | 0 | 0 | 0 | -100,00% |
| Aug | 525 | 347 | 452 | 195.146 | 89.402 | 284.548 | -90,58% |
| Sep | 294 | 905 | 315 | 50.060 | 5.430 | 55.490 | -95,93% |
| Oct | 547 | 248 | 378 | 125.840 | 74.380 | 200.220 | -96,87% |
| Nov | 319 | 129 | 196 | 38.260 | 28.440 | 66.700 | -91,43% |
| Dec | 580 | 190 | 225 | 2.320 | 7.580 | 9.900 | -99,77% |
| 2002 Jan | 508 | | 508 | 4.575 | 0 | 4.575 | -99,73% |
| Feb | 200 | | 200 | 1.000 | 0 | 1.000 | -99,97% |
| Mar | | | | 0 | 0 | 0 | -100,00% |
| Apr | | | | 0 | 0 | 0 | -100,00% |
| 2002 Total | 398 | | 398 | 5.575 | 0 | 5.575 | -99,89% |

## 2.13 HEX25 Futures

### 2.13.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1999 Total | 82 | 741 | | 21 | |
| 2000 Total | 5.730 | 109.822 | 14720,78% | 3.153 | 15242,64% |
| 2001 Total | 2.753 | 74.819 | -31,87% | 1.222 | -61,26% |
| 2002 1. Quarter | 356 | 14.298 | -24,98% | 241 | -31,42% |
| 2. Quarter | 139 | 1.689 | -28,85% | 28 | -32,54% |
| 2001 Jan | 258 | 2.907 | 73,55% | 65 | 12,72% |
| Feb | 260 | 2.610 | -73,58% | 49 | -84,52% |
| Mar | 416 | 13.543 | -29,88% | 236 | -63,08% |
| Apr | 155 | 2.374 | -64,36% | 41 | -79,32% |
| May | 132 | 1.959 | -72,91% | 38 | -82,56% |
| Jun | 388 | 14.007 | -10,45% | 252 | -45,68% |
| Jul | 123 | 2.735 | -42,75% | 43 | -69,08% |
| Aug | 144 | 2.543 | -28,63% | 38 | -59,25% |
| Sep | 321 | 13.385 | -5,29% | 168 | -55,46% |
| Oct | 159 | 2.935 | -53,66% | 40 | -72,11% |
| Nov | 155 | 4.389 | -9,45% | 69 | -39,36% |
| Dec | 242 | 11.432 | -27,49% | 182 | -53,47% |
| 2002 Jan | 77 | 1.464 | -49,64% | 24 | -63,87% |
| Feb | 82 | 1.171 | -55,13% | 19 | -61,49% |
| Mar | 197 | 11.663 | -13,88% | 198 | -16,12% |
| Apr | 139 | 1.689 | -28,85% | 28 | -32,54% |
| 2002 Total | 495 | 15.987 | -25,41% | 268 | -31,54% |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Intererst in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1999 Total | 4,52% | 0,40% | 95,07% | 238 | | 8 | |
| 2000 Total | 49,68% | 2,22% | 48,11% | 6.650 | 2694,12% | 155 | 1878,25% |
| 2001 Total | 57,49% | 2,47% | 40,03% | 5.022 | -24,48% | 80 | -48,48% |
| 2002 1. Quarter | 46,85% | 6,01% | 47,14% | 4.990 | -3,18% | 83 | 0,33% |
| 2. Quarter | 54,26% | 6,42% | 39,31% | 4.428 | -31,34% | 70 | -43,75% |
| 2001 Jan | 63,12% | 1,26% | 35,62% | 6.769 | 2112,09% | 148 | 1386,29% |
| Feb | 67,66% | 0,31% | 32,03% | 6.832 | -3,33% | 120 | -47,87% |
| Mar | 60,78% | 0,11% | 39,11% | 5.154 | -22,05% | 82 | -60,32% |
| Apr | 61,29% | 2,44% | 36,27% | 6.449 | 1,46% | 124 | -38,19% |
| May | 65,80% | 0,00% | 34,20% | 6.747 | -6,45% | 128 | -38,13% |
| Jun | 56,60% | 1,70% | 41,70% | 6.026 | -5,55% | 102 | -43,10% |
| Jul | 57,22% | 0,91% | 41,86% | 6.244 | 3,24% | 100 | -39,00% |
| Aug | 68,36% | 4,52% | 27,11% | 5.528 | -18,49% | 79 | -56,33% |
| Sep | 54,65% | 0,96% | 44,39% | 5.304 | -8,76% | 67 | -53,35% |
| Oct | 64,31% | 7,02% | 28,67% | 6.532 | -6,40% | 96 | -43,94% |
| Nov | 49,74% | 9,65% | 40,60% | 7.004 | -14,59% | 110 | -41,33% |
| Dec | 50,95% | 5,19% | 43,86% | 5.022 | -24,48% | 80 | -48,48% |
| 2002 Jan | 46,89% | 9,70% | 43,41% | 5.227 | -22,78% | 84 | -43,31% |
| Feb | 52,90% | 6,66% | 40,44% | 5.817 | -14,86% | 96 | -20,01% |
| Mar | 46,24% | 5,48% | 48,28% | 4.990 | -3,18% | 83 | 0,33% |
| Apr | 54,26% | 6,42% | 39,31% | 4.428 | -31,34% | 70 | -43,75% |
| 2002 Total | 47,64% | 6,05% | 46,31% | 4.428 | -31,34% | 70 | -43,75% |

# 2.14 Euro STOXX Branchen Options

## 2.14.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2001 Total | 223 | 0 | 20.664 | 28.574 | 49.238 | | 403 | 467 | 870 | |
| 2002 1. Quarter | 809 | 0 | 167.505 | 204.288 | 371.793 | | 3.377 | 3.291 | 6.668 | |
| 2. Quarter | 250 | 0 | 74.010 | 39.253 | 113.263 | | 1.587 | 644 | 2.231 | |
| 2001 Sep | 6 | 0 | 1.325 | 10 | 1.335 | | 21 | 0 | 21 | |
| Oct | 99 | 0 | 6.619 | 11.882 | 18.501 | | 111 | 179 | 290 | |
| Nov | 67 | 0 | 8.890 | 11.817 | 20.707 | | 192 | 192 | 384 | |
| Dec | 51 | 0 | 3.830 | 4.865 | 8.695 | | 80 | 95 | 175 | |
| 2002 Jan | 297 | 0 | 45.933 | 90.130 | 136.063 | | 856 | 1.462 | 2.318 | |
| Feb | 322 | 0 | 76.677 | 59.386 | 136.063 | | 1.529 | 870 | 2.400 | |
| Mar | 190 | 0 | 44.895 | 54.772 | 99.667 | | 992 | 958 | 1.950 | |
| Apr | 250 | 0 | 74.010 | 39.253 | 113.263 | | 1.587 | 644 | 2.231 | |
| 2002 Total | 1.059 | 0 | 241.515 | 243.541 | 485.056 | | 4.963 | 3.935 | 8.898 | |

## 2.14.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2001 Total | 0,9 | 0,0 | 0,0 | 15.316 | 15.523 | 30.839 | | 304 | 281 | 585 | |
| 2002 1. Quarter | 94,27% | 5,42% | 0,31% | 124.664 | 135.578 | 260.242 | | 2.521 | 2.211 | 4.732 | |
| 2. Quarter | 93,65% | 6,07% | 0,27% | 183.309 | 165.186 | 348.495 | | 3.785 | 2.697 | 6.482 | |
| 2001 Sep | 99,25% | 0,00% | 0,75% | 1.325 | 10 | 1.335 | | 21 | 0 | 21 | |
| Oct | 90,32% | 6,75% | 2,93% | 7.121 | 11.477 | 18.598 | | 122 | 175 | 297 | |
| Nov | 98,73% | 0,03% | 1,25% | 15.811 | 21.402 | 37.213 | | 309 | 339 | 648 | |
| Dec | 91,26% | 5,52% | 3,22% | 15.316 | 15.523 | 30.839 | | 304 | 281 | 585 | |
| 2002 Jan | 94,59% | 5,19% | 0,22% | 52.097 | 90.968 | 143.065 | | 980 | 1.525 | 2.505 | |
| Feb | 94,98% | 4,54% | 0,47% | 119.552 | 132.224 | 251.776 | | 2.308 | 2.159 | 4.467 | |
| Mar | 92,85% | 6,94% | 0,21% | 124.664 | 135.578 | 260.242 | | 2.521 | 2.211 | 4.732 | |
| Apr | 93,65% | 6,07% | 0,27% | 183.309 | 165.186 | 348.495 | | 3.785 | 2.697 | 6.482 | |
| 2002 Total | 94,13% | 5,58% | 0,30% | 183.309 | 165.186 | 348.495 | | 3.785 | 2.697 | 6.482 | |

## 2.14.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2001 Total | 1.881 | 1.124 | 1.441 | 38.860.945 | 32.104.455 | 70.965.400 | |
| 2002 1. Quarter | 1.263 | 835 | 1.028 | 211.519.135 | 170.650.885 | 382.170.020 | |
| 2. Quarter | 1.288 | 886 | 1.149 | 95.342.335 | 34.767.020 | 130.109.355 | |
| 2001 Sep | 2.079 | 830 | 2.069 | 2.754.190 | 8.300 | 2.762.490 | |
| Oct | 1.775 | 940 | 1.239 | 11.749.985 | 11.174.875 | 22.924.860 | |
| Nov | 2.050 | 1.155 | 1.539 | 18.221.570 | 13.643.080 | 31.864.650 | |
| Dec | 1.602 | 1.496 | 1.543 | 6.135.200 | 7.278.200 | 13.413.400 | |
| 2002 Jan | 1.202 | 838 | 961 | 55.208.185 | 75.546.700 | 130.754.885 | |
| Feb | 1.148 | 685 | 946 | 88.024.325 | 40.668.930 | 128.693.255 | |
| Mar | 1.521 | 994 | 1.231 | 68.286.625 | 54.435.255 | 122.721.880 | |
| Apr | 1.288 | 886 | 1.149 | 95.342.335 | 34.767.020 | 130.109.355 | |
| 2002 Total | 1.271 | 843 | 1.056 | 306.861.470 | 205.417.905 | 512.279.375 | |

## 2.15 Euro STOXX Branchen Futures

### 2.15.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 2001 Total | 9.722 | 246.165 | | 4.546 | |
| 2002 1. Quarter | 3.401 | 226.556 | 5309,65% | 4.260 | 5074,57% |
| 2. Quarter | 1.364 | 64.148 | 723,89% | 1.212 | 577,64% |
| 2001 Mar | 268 | 4.188 | | 82 | |
| Apr | 716 | 7.786 | | 179 | |
| May | 455 | 7.393 | | 184 | |
| Jun | 927 | 14.945 | | 370 | |
| Jul | 1.582 | 21.438 | | 452 | |
| Aug | 1.023 | 14.921 | | 265 | |
| Sep | 1.466 | 52.785 | | 750 | |
| Oct | 1.104 | 32.039 | | 517 | |
| Nov | 1.198 | 25.158 | | 473 | |
| Dec | 983 | 65.512 | | 1.275 | |
| 2002 Jan | 807 | 50.142 | | 982 | |
| Feb | 1.099 | 62.608 | | 1.104 | |
| Mar | 1.495 | 113.806 | 2617,43% | 2.173 | 2540,02% |
| Apr | 1.364 | 64.148 | 723,89% | 1.212 | 577,64% |
| 2002 Total | 4.765 | 290.704 | 2327,79% | 5.471 | 1995,25% |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Intererst in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 2001 Total | 0,6 | 0,2 | 0,1 | 24.061 | | 463 | |
| 2002 1. Quarter | 81,00% | 12,28% | 6,72% | 38.461 | 967,47% | 748 | 956,81% |
| 2. Quarter | 73,18% | 18,07% | 8,75% | 47.458 | 746,26% | 839 | 501,18% |
| 2001 Mar | 54,11% | 20,13% | 25,76% | 3.603 | | 71 | |
| Apr | 45,38% | 39,37% | 15,26% | 5.608 | | 139 | |
| May | 43,40% | 38,03% | 18,57% | 5.714 | | 135 | |
| Jun | 55,36% | 31,31% | 13,34% | 5.453 | | 126 | |
| Jul | 62,58% | 26,52% | 10,90% | 11.120 | | 240 | |
| Aug | 59,46% | 27,05% | 13,49% | 15.366 | | 274 | |
| Sep | 64,63% | 19,89% | 15,48% | 15.210 | | 228 | |
| Oct | 57,85% | 22,70% | 19,45% | 26.286 | | 434 | |
| Nov | 73,59% | 21,51% | 4,90% | 36.369 | | 684 | |
| Dec | 65,19% | 24,11% | 10,70% | 24.061 | | 463 | |
| 2002 Jan | 79,27% | 14,73% | 5,99% | 40.881 | | 769 | |
| Feb | 80,25% | 13,20% | 6,55% | 53.005 | | 982 | |
| Mar | 82,18% | 10,69% | 7,13% | 38.461 | 967,47% | 748 | 956,81% |
| Apr | 73,18% | 18,07% | 8,75% | 47.458 | 746,26% | 839 | 501,18% |
| 2002 Total | 79,27% | 13,56% | 7,17% | 47.458 | 746,26% | 839 | 501,18% |

## 2.16 STOXX 600 Branchen Options

### 2.16.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2002 2. Quarter | 0 | | 0 | 0 | 0 | | | | | |
| 2002 Apr | 0 | | 0 | 0 | 0 | | | | | |
| 2002 Total | 0 | | 0 | 0 | 0 | | | | | |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2002 2. Quarter | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 Apr | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 Total | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |

### 2.16.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2002 2. Quarter | | | | 0 | 0 | 0 | |
| 2002 Apr | | | | 0 | 0 | 0 | |
| 2002 Total | | | | 0 | 0 | 0 | |

## 2.17 STOXX 600 Branchen Futures

### 2.17.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 2001 Total | 1.264 | 35.279 | | 664 | |
| 2002 1. Quarter | 585 | 25.023 | 4585,96% | 478 | 4187,64% |
| 2. Quarter | 131 | 4.549 | 318,49% | 87 | 260,21% |
| 2001 Mar | 68 | 534 | | 11 | |
| Apr | 97 | 1.087 | | 24 | |
| May | 74 | 912 | | 21 | |
| Jun | 143 | 2.453 | | 53 | |
| Jul | 160 | 1.775 | | 35 | |
| Aug | 117 | 1.605 | | 32 | |
| Sep | 215 | 9.605 | | 158 | |
| Oct | 103 | 2.308 | | 42 | |
| Nov | 96 | 3.147 | | 59 | |
| Dec | 191 | 11.853 | | 229 | |
| 2002 Jan | 105 | 3.335 | | 70 | |
| Feb | 125 | 5.193 | | 94 | |
| Mar | 355 | 16.495 | 2988,95% | 314 | 2715,76% |
| Apr | 131 | 4.549 | 318,49% | 87 | 260,21% |
| 2002 Total | 716 | 29.572 | 1724,31% | 564 | 1500,77% |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 2001 Total | 0,5 | 0,2 | 0,3 | 4.142 | | 83 | |
| 2002 1. Quarter | 51,76% | 20,83% | 27,41% | 6.336 | 1589,60% | 126 | 1431,87% |
| 2. Quarter | 38,94% | 27,48% | 33,58% | 6.098 | 714,15% | 116 | 570,62% |
| 2001 Mar | 38,39% | 21,25% | 40,36% | 375 | | 8 | |
| Apr | 28,79% | 24,75% | 46,46% | 749 | | 17 | |
| May | 41,94% | 19,63% | 38,43% | 958 | | 22 | |
| Jun | 34,57% | 24,28% | 41,15% | 1.257 | | 26 | |
| Jul | 51,18% | 19,18% | 29,63% | 1.292 | | 26 | |
| Aug | 47,98% | 21,53% | 30,50% | 1.705 | | 33 | |
| Sep | 59,56% | 18,87% | 21,57% | 3.089 | | 53 | |
| Oct | 36,96% | 31,80% | 31,24% | 4.112 | | 76 | |
| Nov | 35,30% | 32,57% | 32,13% | 5.613 | | 107 | |
| Dec | 58,47% | 14,59% | 26,94% | 4.142 | | 83 | |
| 2002 Jan | 10,98% | 38,91% | 50,12% | 4.457 | | 84 | |
| Feb | 51,00% | 18,46% | 30,54% | 5.647 | | 106 | |
| Mar | 60,47% | 17,82% | 21,72% | 6.336 | 1589,60% | 126 | 1431,87% |
| Apr | 38,94% | 27,48% | 33,58% | 6.098 | 714,15% | 116 | 570,62% |
| 2002 Total | 49,79% | 21,85% | 28,36% | 6.098 | 714,15% | 116 | 570,62% |

## 2.18 Global Titans Options

### 2.18.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2001 Total | 17 | 0 | 83 | 21 | 104 | | 3 | 1 | 3 | |
| 2002 1. Quarter | 0 | | 0 | 0 | 0 | | | | | |
| 2. Quarter | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| 2001 Apr | 14 | 0 | 83 | 4 | 87 | | 3 | 0 | 3 | |
| May | 1 | 0 | 0 | 15 | 15 | | 0 | 1 | 1 | |
| Jun | 0 | | 0 | 0 | 0 | | | | | |
| Jul | 2 | 0 | 0 | 2 | 2 | | 0 | 0 | 0 | |
| Aug | 0 | | 0 | 0 | 0 | | | | | |
| Sep | 0 | | 0 | 0 | 0 | | | | | |
| Oct | 0 | | 0 | 0 | 0 | | | | | |
| Nov | 0 | | 0 | 0 | 0 | | | | | |
| Dec | 0 | | 0 | 0 | 0 | | | | | |
| 2002 Jan | 0 | | 0 | 0 | 0 | | | | | |
| Feb | 0 | | 0 | 0 | 0 | | | | | |
| Mar | 0 | | 0 | 0 | 0 | | | | | |
| Apr | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| 2002 Total | 0 | | 0 | 0 | 0 | -100,00% | | | | |

## 2.18.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2001 Total | 8,17% | 39,42% | 52,40% | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 1. Quarter | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2. Quarter | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2001 Apr | 1,15% | 45,98% | 52,87% | 81 | 0 | 81 | | 3 | 0 | 3 | |
| May | 50,00% | 0,00% | 50,00% | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Jun | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Jul | 0,00% | 50,00% | 50,00% | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Aug | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Sep | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Oct | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Nov | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Dec | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 Jan | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Feb | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Mar | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Apr | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2002 Total | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |

## 2.18.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2001 Total | 1.211 | 790 | 1.126 | 100.530 | 16.580 | 117.110 | |
| 2002 1. Quarter | | | | 0 | 0 | 0 | |
| 2. Quarter | | | | 0 | 0 | 0 | -100,00% |
| 2001 Apr | 1.211 | 370 | 1.173 | 100.530 | 1.480 | 102.010 | |
| May | | 900 | 900 | 0 | 13.500 | 13.500 | |
| Jun | | | | 0 | 0 | 0 | |
| Jul | | 800 | 800 | 0 | 1.600 | 1.600 | |
| Aug | | | | 0 | 0 | 0 | |
| Sep | | | | 0 | 0 | 0 | |
| Oct | | | | 0 | 0 | 0 | |
| Nov | | | | 0 | 0 | 0 | |
| Dec | | | | 0 | 0 | 0 | |
| 2002 Jan | | | | 0 | 0 | 0 | |
| Feb | | | | 0 | 0 | 0 | |
| Mar | | | | 0 | 0 | 0 | |
| Apr | | | | 0 | 0 | 0 | -100,00% |
| 2002 Total | | | | 0 | 0 | 0 | -100,00% |

## 2.19 Global Titans Futures

### 2.19.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 2001 Total | 96 | 871 | | 27 | |
| 2002 1. Quarter | 35 | 484 | | 14 | |
| 2. Quarter | 20 | 92 | | 3 | |
| 2001 Apr | 0 | 0 | | | |
| May | 6 | 22 | | 1 | |
| Jun | 7 | 27 | | 1 | |
| Jul | 7 | 39 | | 1 | |
| Aug | 19 | 144 | | 4 | |
| Sep | 9 | 165 | | 5 | |
| Oct | 11 | 74 | | 2 | |
| Nov | 11 | 36 | | 1 | |
| Dec | 26 | 364 | | 11 | |
| 2002 Jan | 4 | 27 | | 1 | |
| Feb | 10 | 50 | | 1 | |
| Mar | 21 | 407 | | 12 | |
| Apr | 20 | 92 | | 3 | |
| 2002 Total | 55 | 576 | | 17 | |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Intererst in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 2001 Total | 36,22% | 10,87% | 52,91% | 76 | | 2 | |
| 2002 1. Quarter | 57,02% | 19,94% | 23,04% | 154 | | 5 | |
| 2. Quarter | 38,04% | 14,67% | 47,28% | 156 | | 4 | |
| 2001 Apr | | | | 0 | | 0 | |
| May | 6,82% | 9,09% | 84,09% | 5 | | 0 | |
| Jun | 24,07% | 3,70% | 72,22% | 12 | | 0 | |
| Jul | 12,82% | 24,36% | 62,82% | 32 | | 1 | |
| Aug | 0,69% | 29,51% | 69,79% | 105 | | 3 | |
| Sep | 68,05% | 2,44% | 29,51% | 64 | | 2 | |
| Oct | 8,78% | 34,46% | 56,76% | 107 | | 3 | |
| Nov | 19,44% | 16,67% | 63,89% | 94 | | 3 | |
| Dec | 44,78% | 2,06% | 53,16% | 76 | | 2 | |
| 2002 Jan | 50,00% | 0,00% | 50,00% | 101 | | 3 | |
| Feb | 18,00% | 32,00% | 50,00% | 129 | | 4 | |
| Mar | 62,29% | 19,78% | 17,94% | 154 | | 5 | |
| Apr | 38,04% | 14,67% | 47,28% | 156 | | 4 | |
| 2002 Total | 53,99% | 19,10% | 26,91% | 156 | | 4 | |

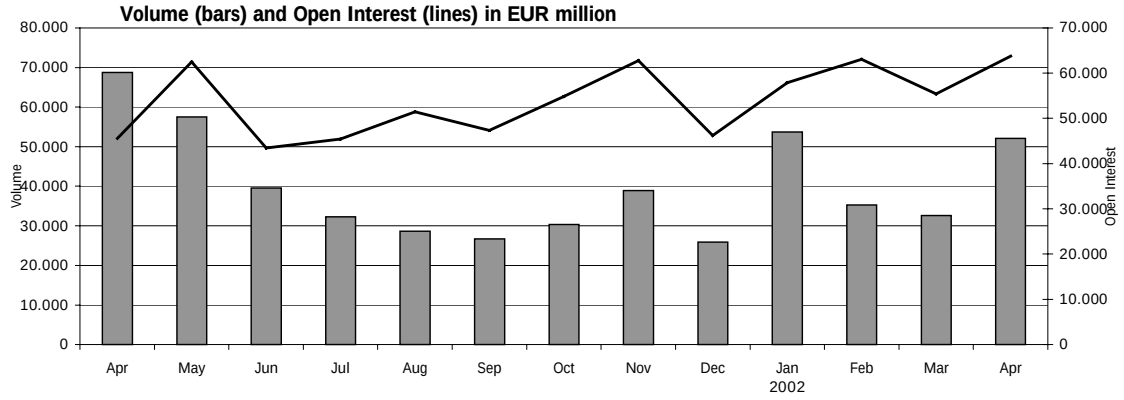
# 3 Eurex – Equity Products

## 3.1 Options on DAX Component Equities

### 3.1.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 739.767 | | 6.084.694 | 3.933.436 | 10.018.130 | - | | | 152.627 | - |
| 1997 Total | 934.721 | | 6.303.327 | 3.329.362 | 9.632.689 | -3,85% | 124.814 | 62.499 | 187.314 | 30,67% |
| 1998 Total | 1.037.799 | 0 | 19.234.980 | 11.340.880 | 30.575.860 | 217,42% | 195.737 | 104.734 | 308.145 | 64,51% |
| 1999 Total | 932.291 | 5.737.880 | 20.824.415 | 15.298.902 | 36.123.317 | 18,14% | 157.062 | 110.180 | 267.242 | -13,27% |
| 2000 Total | 1.023.720 | 19.328.661 | 28.015.187 | 20.733.100 | 48.748.287 | 34,95% | 218.090 | 156.973 | 375.063 | 40,35% |
| 2001 Total | 1.234.327 | 50.721.094 | 43.474.131 | 36.400.994 | 79.875.125 | 63,85% | 273.917 | 229.237 | 503.155 | 34,15% |
| 2002 1. Quarter | 357.289 | 13.836.221 | 11.569.896 | 10.432.395 | 22.002.291 | 18,55% | 62.772 | 58.819 | 121.590 | -21,41% |
| 2. Quarter | 105.119 | 5.912.067 | 3.854.550 | 4.426.981 | 8.281.531 | -2,41% | 22.994 | 29.088 | 52.082 | -24,26% |
| 2001 Jan | 113.699 | 3.137.846 | 3.020.109 | 2.518.682 | 5.538.791 | 43,83% | 27.776 | 21.531 | 49.306 | 40,61% |
| Feb | 90.450 | 3.939.665 | 3.156.306 | 2.971.595 | 6.127.901 | 55,65% | 27.598 | 25.868 | 53.466 | 51,12% |
| Mar | 111.529 | 4.213.868 | 3.564.147 | 3.328.956 | 6.893.103 | 61,11% | 26.915 | 25.034 | 51.949 | 44,33% |
| Apr | 94.711 | 6.182.612 | 4.680.620 | 3.805.114 | 8.485.734 | 119,03% | 35.676 | 33.091 | 68.767 | 118,94% |
| May | 90.276 | 5.992.468 | 4.564.527 | 3.833.790 | 8.398.317 | 41,40% | 30.305 | 27.175 | 57.480 | 22,38% |
| Jun | 94.839 | 4.599.814 | 3.602.674 | 3.179.173 | 6.781.847 | 65,59% | 20.483 | 19.085 | 39.568 | 30,13% |
| Jul | 93.595 | 3.123.716 | 2.542.495 | 2.562.893 | 5.105.388 | 43,26% | 16.116 | 16.119 | 32.236 | 15,23% |
| Aug | 107.663 | 3.523.054 | 3.145.809 | 2.879.923 | 6.025.732 | 65,25% | 15.805 | 12.819 | 28.624 | 15,67% |
| Sep | 121.339 | 3.360.648 | 3.217.280 | 2.834.506 | 6.051.786 | 52,41% | 15.026 | 11.673 | 26.699 | -4,92% |
| Oct | 114.119 | 4.040.375 | 4.056.498 | 2.724.585 | 6.781.083 | 65,32% | 19.065 | 11.232 | 30.297 | 8,90% |
| Nov | 114.019 | 5.512.242 | 4.842.970 | 3.495.741 | 8.338.711 | 85,32% | 24.100 | 14.802 | 38.903 | 24,78% |
| Dec | 88.088 | 3.094.786 | 3.080.696 | 2.266.036 | 5.346.732 | 78,80% | 15.053 | 10.807 | 25.861 | 29,00% |
| 2002 Jan | 126.169 | 5.935.348 | 4.543.476 | 4.276.249 | 8.819.725 | 59,24% | 25.217 | 28.502 | 53.719 | 8,95% |
| Feb | 108.248 | 4.346.646 | 3.629.506 | 3.401.407 | 7.030.913 | 14,74% | 19.085 | 16.194 | 35.279 | -34,02% |
| Mar | 122.872 | 3.554.227 | 3.396.914 | 2.754.739 | 6.151.653 | -10,76% | 18.470 | 14.123 | 32.593 | -37,26% |
| Apr | 105.119 | 5.912.067 | 3.854.550 | 4.426.981 | 8.281.531 | -2,41% | 22.994 | 29.088 | 52.082 | -24,26% |
| 2002 Total | 462.408 | 19.748.288 | 15.424.446 | 14.859.376 | 30.283.822 | 11,97% | 85.766 | 87.906 | 173.672 | -22,29% |

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



## Options on DAX Component Equities

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 26,01% | 13,10% | 60,89% | 277.576 | 194.173 | 471.749 | - | | | | |
| 1997 Total | 28,48% | 11,72% | 59,80% | 268.590 | 147.871 | 416.461 | -11,72% | 23.162 | 11.927 | 35.089 | - |
| 1998 Total | 24,91% | 13,99% | 61,10% | 1.228.506 | 812.996 | 2.041.502 | 390,20% | 6.782 | 3.846 | 10.627 | -36,97% |
| 1999 Total | 22,94% | 17,62% | 59,44% | 2.089.313 | 1.751.394 | 3.840.707 | 88,13% | 14.366 | 10.495 | 24.861 | 133,93% |
| 2000 Total | 24,94% | 16,46% | 58,60% | 2.872.901 | 2.156.514 | 5.029.415 | 30,95% | 20.371 | 12.690 | 33.060 | 32,98% |
| 2001 Total | 25,30% | 16,89% | 57,81% | 5.684.180 | 4.213.449 | 9.897.629 | 96,79% | 28.578 | 17.606 | 46.184 | 39,70% |
| 2002 1. Quarter | 20,59% | 11,23% | 68,18% | 6.272.518 | 4.952.624 | 11.225.142 | 23,59% | 33.344 | 22.042 | 55.386 | -15,26% |
| 2. Quarter | 18,36% | 21,89% | 59,75% | 6.667.495 | 5.704.562 | 12.372.057 | 11,41% | 36.720 | 27.031 | 63.751 | 39,83% |
| 2001 Jan | 26,77% | 20,41% | 52,83% | 3.844.218 | 3.007.204 | 6.851.422 | 43,88% | 30.855 | 23.640 | 54.496 | 52,38% |
| Feb | 29,69% | 20,38% | 49,93% | 4.897.072 | 3.436.597 | 8.333.669 | 53,57% | 40.343 | 20.499 | 60.842 | 45,66% |
| Mar | 32,89% | 19,85% | 47,26% | 4.809.166 | 4.273.539 | 9.082.705 | 77,86% | 35.830 | 29.530 | 65.360 | 74,47% |
| Apr | 36,30% | 21,19% | 42,51% | 6.186.488 | 4.918.791 | 11.105.279 | 98,31% | 29.331 | 16.261 | 45.593 | 12,64% |
| May | 32,77% | 19,08% | 48,15% | 5.810.107 | 4.124.682 | 9.934.789 | 58,59% | 39.803 | 22.706 | 62.509 | 32,56% |
| Jun | 26,20% | 15,57% | 58,23% | 4.110.701 | 3.116.984 | 7.227.685 | 73,17% | 25.650 | 17.755 | 43.405 | 47,64% |
| Jul | 20,72% | 18,66% | 60,61% | 4.478.637 | 3.440.963 | 7.919.600 | 64,27% | 27.597 | 17.810 | 45.408 | 40,58% |
| Aug | 20,91% | 18,35% | 60,74% | 5.673.236 | 3.898.517 | 9.571.753 | 72,24% | 32.664 | 18.795 | 51.459 | 39,30% |
| Sep | 19,80% | 14,28% | 65,92% | 5.627.568 | 3.948.774 | 9.576.342 | 77,09% | 30.266 | 17.066 | 47.332 | 27,07% |
| Oct | 17,27% | 13,43% | 69,30% | 6.673.309 | 4.733.459 | 11.406.768 | 79,77% | 35.151 | 19.669 | 54.821 | 26,15% |
| Nov | 16,68% | 11,10% | 72,22% | 7.606.232 | 5.429.897 | 13.036.129 | 81,80% | 40.217 | 22.507 | 62.724 | 29,14% |
| Dec | 17,80% | 9,85% | 72,35% | 5.684.180 | 4.213.449 | 9.897.629 | 96,79% | 28.578 | 17.606 | 46.184 | 39,70% |
| 2002 Jan | 21,95% | 10,94% | 67,11% | 6.894.445 | 5.233.885 | 12.128.330 | 77,02% | 35.613 | 22.243 | 57.855 | 6,16% |
| Feb | 17,70% | 10,40% | 71,90% | 7.475.421 | 5.835.258 | 13.310.679 | 59,72% | 38.504 | 24.494 | 62.998 | 3,54% |
| Mar | 21,94% | 12,60% | 65,46% | 6.272.518 | 4.952.624 | 11.225.142 | 23,59% | 33.344 | 22.042 | 55.386 | -15,26% |
| Apr | 18,36% | 21,89% | 59,75% | 6.667.495 | 5.704.562 | 12.372.057 | 11,41% | 36.720 | 27.031 | 63.751 | 39,83% |
| 2002 Total | 19,98% | 14,14% | 65,87% | 6.667.495 | 5.704.562 | 12.372.057 | 11,41% | 36.720 | 27.031 | 63.751 | 39,83% |

### 3.1.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1996 Total | 413 | 455 | 429 | 2.510.993.611 | 1.791.241.004 | 4.302.234.614 | - |
| 1997 Total | 912 | 801 | 874 | 5.748.784.808 | 2.667.335.249 | 8.416.120.057 | 95,62% |
| 1998 Total | 382 | 442 | 404 | 7.350.683.369 | 5.011.951.704 | 12.362.635.022 | 46,89% |
| 1999 Total | 318 | 496 | 394 | 6.631.469.653 | 7.589.710.070 | 14.221.179.623 | 15,03% |
| 2000 Total | 563 | 973 | 737 | 15.774.257.055 | 20.169.755.939 | 35.944.012.994 | 152,75% |
| 2001 Total | 322 | 1.409 | 818 | 14.019.371.665 | 51.278.609.751 | 65.297.981.416 | 81,67% |
| 2002 1. Quarter | 318 | 969 | 627 | 3.681.450.039 | 10.114.091.414 | 13.795.541.453 | -37,71% |
| 2. Quarter | 335 | 1.883 | 1.162 | 1.290.240.438 | 8.335.300.671 | 9.625.541.109 | -30,72% |
| 2001 Jan | 434 | 1.738 | 1.027 | 1.309.262.198 | 4.378.443.736 | 5.687.705.934 | 100,58% |
| Feb | 338 | 2.339 | 1.308 | 1.066.692.930 | 6.950.836.417 | 8.017.529.347 | 108,95% |
| Mar | 215 | 2.305 | 1.225 | 766.828.188 | 7.674.642.589 | 8.441.470.777 | 134,75% |
| Apr | 259 | 3.333 | 1.637 | 1.210.702.219 | 12.683.796.139 | 13.894.498.358 | 227,00% |
| May | 392 | 1.962 | 1.109 | 1.791.333.281 | 7.521.489.319 | 9.312.822.600 | 44,28% |
| Jun | 384 | 1.211 | 771 | 1.382.878.085 | 3.849.193.570 | 5.232.071.655 | 33,33% |
| Jul | 330 | 730 | 531 | 838.770.869 | 1.870.264.230 | 2.709.035.099 | 44,62% |
| Aug | 297 | 489 | 389 | 933.539.665 | 1.407.790.079 | 2.341.329.744 | 64,93% |
| Sep | 241 | 573 | 397 | 775.061.265 | 1.625.167.343 | 2.400.228.608 | 25,04% |
| Oct | 283 | 421 | 338 | 1.146.520.117 | 1.145.780.444 | 2.292.300.561 | 20,99% |
| Nov | 349 | 342 | 346 | 1.691.274.048 | 1.196.547.270 | 2.887.821.318 | 14,23% |
| Dec | 359 | 430 | 389 | 1.106.508.800 | 974.658.615 | 2.081.167.415 | 47,31% |
| 2002 Jan | 401 | 1.647 | 1.005 | 1.823.495.390 | 7.043.264.062 | 8.866.759.452 | 55,89% |
| Feb | 238 | 529 | 379 | 865.619.767 | 1.798.547.443 | 2.664.167.210 | -66,77% |
| Mar | 292 | 462 | 368 | 992.334.882 | 1.272.279.909 | 2.264.614.791 | -73,17% |
| Apr | 335 | 1.883 | 1.162 | 1.290.240.438 | 8.335.300.671 | 9.625.541.109 | -30,72% |
| 2002 Total | 322 | 1.242 | 773 | 4.971.690.477 | 18.449.392.085 | 23.421.082.562 | -35,02% |

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

## 3.2.1 Traded Contracts - April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 429 | 4.600 | 3.545 | 6.239 | 9.784 | -46,27% | 30 | 47 | 77 | -45,21% |
| Allianz | 5.547 | 86.281 | 97.374 | 64.676 | 162.050 | 40,75% | 1.433 | 867 | 2.301 | 24,67% |
| BASF | 3.703 | 699.987 | 253.432 | 532.908 | 786.340 | -21,96% | 1.770 | 4.520 | 6.290 | -26,60% |
| Bayer | 3.856 | 1.017.998 | 318.931 | 785.528 | 1.104.459 | -0,98% | 2.126 | 5.885 | 8.010 | -14,59% |
| BMW (*) | 1.744 | 22.700 | 27.884 | 35.878 | 63.762 | -32,05% | 129 | 147 | 276 | -41,17% |
| Commerzbank | 2.120 | 28.050 | 51.953 | 33.119 | 85.072 | -13,41% | 109 | 65 | 174 | -43,12% |
| DaimlerChrysler | 12.782 | 1.505.522 | 967.163 | 853.824 | 1.820.987 | 28,74% | 5.331 | 5.488 | 10.819 | -11,76% |
| Degussa | 485 | 2.250 | 7.632 | 3.787 | 11.419 | 39,78% | 29 | 13 | 42 | 49,30% |
| Deutsche Bank | 7.907 | 365.310 | 285.558 | 281.349 | 566.907 | -32,52% | 2.276 | 1.879 | 4.155 | -57,55% |
| Deutsche Post | 760 | 6.098 | 13.737 | 20.335 | 34.072 | 697,01% | 23 | 31 | 54 | 585,31% |
| Deutsche Telekom | 10.115 | 801.683 | 730.785 | 503.395 | 1.234.180 | -8,63% | 1.386 | 859 | 2.244 | -50,24% |
| E.ON | 2.463 | 30.300 | 48.703 | 39.516 | 88.219 | -82,71% | 296 | 220 | 516 | -89,41% |
| Epcos | 1.332 | 3.255 | 17.053 | 9.354 | 26.407 | -12,29% | 93 | 44 | 137 | -35,02% |
| Fresenius Medical Care | 410 | 800 | 2.840 | 1.990 | 4.830 | -15,78% | 20 | 12 | 33 | -35,55% |
| Henkel Pr. | 206 | 1.000 | 2.022 | 2.934 | 4.956 | -73,20% | 14 | 20 | 34 | -79,85% |
| Hypo-Vereinsbank | 1.989 | 14.240 | 19.902 | 37.526 | 57.428 | -65,05% | 82 | 142 | 223 | -86,84% |
| Infineon Technologies | 6.721 | 157.919 | 163.167 | 145.516 | 308.683 | 80,02% | 433 | 320 | 753 | -22,69% |
| Linde | 392 | 0 | 2.287 | 2.781 | 5.068 | -19,36% | 13 | 15 | 28 | -13,42% |
| Lufthansa VNA | 1.293 | 21.910 | 19.554 | 39.169 | 58.723 | 3,80% | 35 | 65 | 100 | -18,07% |
| MAN | 516 | 4.000 | 4.796 | 8.653 | 13.449 | 104,86% | 14 | 26 | 40 | 101,52% |
| Metro | 1.066 | 6.050 | 13.581 | 13.293 | 26.874 | -18,77% | 54 | 48 | 101 | -39,76% |
| MLP | 721 | 5.878 | 5.437 | 6.703 | 12.140 | 3816,13% | 44 | 43 | 87 | 2093,59% |
| Münchener Rück VNA | 1.594 | 33.435 | 39.120 | 16.778 | 55.898 | 207,28% | 594 | 227 | 822 | 171,42% |
| Preussag | 931 | 3.500 | 7.215 | 13.862 | 21.077 | -3,80% | 26 | 42 | 68 | -38,72% |
| RWE | 1.288 | 16.500 | 23.471 | 18.015 | 41.486 | -15,84% | 104 | 74 | 178 | -28,77% |
| SAP | 12.062 | 165.721 | 156.244 | 136.672 | 292.916 | 91,87% | 2.718 | 2.021 | 4.738 | 77,51% |
| Schering | 995 | 87.420 | 13.149 | 88.811 | 101.960 | -11,35% | 102 | 773 | 874 | -10,19% |
| Siemens | 16.620 | 351.480 | 355.306 | 346.593 | 701.899 | 120,03% | 2.590 | 2.265 | 4.854 | 21,41% |
| Thyssen Krupp | 995 | 21.400 | 25.942 | 32.412 | 58.354 | -26,09% | 47 | 52 | 100 | -26,73% |
| Volkswagen (*) | 4.077 | 446.780 | 176.767 | 345.365 | 522.132 | 223,87% | 1.074 | 2.879 | 3.953 | 301,95% |

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

## 3.2.2 Open Interest and Market Share per Account Group - April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 30,06% | 23,16% | 46,78% | 6.097 | 8.666 | 14.763 | -27,15% | 50 | 63 | 114 | -23,03% |
| Allianz | 23,76% | 17,57% | 58,67% | 217.380 | 124.561 | 341.941 | 58,91% | 3.367 | 1.656 | 5.023 | 35,84% |
| BASF | 18,29% | 37,43% | 44,29% | 226.669 | 593.506 | 820.175 | 14,92% | 1.540 | 4.861 | 6.401 | -122,28% |
| Bayer | 18,33% | 39,27% | 42,40% | 305.003 | 190.640 | 495.643 | -29,04% | 1.742 | 698 | 2.440 | -59,18% |
| BMW (*) | 25,82% | 22,07% | 52,11% | 52.969 | 61.436 | 114.405 | -18,21% | 221 | 233 | 454 | -28,86% |
| Commerzbank | 29,29% | 14,96% | 55,75% | 122.575 | 85.309 | 207.884 | -16,26% | 288 | 171 | 459 | -43,37% |
| DaimlerChrysler | 10,86% | 15,58% | 73,57% | 811.239 | 792.888 | 1.604.127 | 88,87% | 4.286 | 3.592 | 7.878 | 43,98% |
| Degussa | 40,02% | 6,47% | 53,52% | 13.197 | 6.821 | 20.018 | 15,99% | 48 | 23 | 71 | 17,92% |
| Deutsche Bank | 21,20% | 9,63% | 69,18% | 820.224 | 573.571 | 1.393.795 | 0,55% | 6.835 | 3.901 | 10.736 | -31,94% |
| Deutsche Post | 29,12% | 30,44% | 40,44% | 30.249 | 38.661 | 68.910 | 179,99% | 51 | 59 | 110 | 93,52% |
| Deutsche Telekom | 23,19% | 8,43% | 68,37% | 2.305.425 | 1.728.823 | 4.034.248 | 28,05% | 5.406 | 3.371 | 8.777 | -32,53% |
| E.ON | 13,54% | 21,65% | 64,80% | 72.741 | 62.676 | 135.417 | -81,58% | 450 | 337 | 787 | -88,54% |
| Epcos | 28,50% | 25,26% | 46,23% | 21.648 | 17.506 | 39.154 | -23,88% | 123 | 81 | 204 | -49,28% |
| Fresenius Medical Care | 38,69% | 8,72% | 52,60% | 10.282 | 6.425 | 16.707 | 163,89% | 77 | 39 | 116 | 105,71% |
| Henkel Pr. | 25,48% | 36,84% | 37,67% | 5.488 | 3.482 | 8.970 | -66,27% | 38 | 23 | 62 | -72,85% |
| Hypo-Vereinsbank | 22,68% | 32,10% | 45,22% | 50.568 | 49.145 | 99.713 | -40,80% | 235 | 184 | 419 | -73,86% |
| Infineon Technologies | 19,17% | 20,92% | 59,91% | 279.704 | 299.888 | 579.592 | 111,30% | 766 | 580 | 1.346 | -4,54% |
| Linde | 23,66% | 22,61% | 53,73% | 9.984 | 4.404 | 14.388 | -18,85% | 55 | 23 | 78 | -13,04% |
| Lufthansa VNA | 30,74% | 28,13% | 41,12% | 99.848 | 81.363 | 181.211 | 81,17% | 178 | 136 | 314 | 36,20% |
| MAN | 28,29% | 23,26% | 48,45% | 13.279 | 19.812 | 33.091 | 139,43% | 39 | 55 | 94 | 121,01% |
| Metro | 17,04% | 24,50% | 58,46% | 14.683 | 17.726 | 32.409 | -45,26% | 60 | 63 | 123 | -59,30% |
| MLP | 17,65% | 36,12% | 46,23% | 7.511 | 7.280 | 14.791 | 2110,91% | 63 | 46 | 109 | 1266,10% |
| Münchener Rück VNA | 15,56% | 35,72% | 48,71% | 67.818 | 44.308 | 112.126 | 126,96% | 1.095 | 592 | 1.687 | 92,58% |
| Preussag | 31,58% | 20,71% | 47,70% | 14.225 | 20.765 | 34.990 | -28,41% | 52 | 63 | 115 | -47,87% |
| RWE | 20,13% | 26,53% | 53,34% | 70.112 | 47.625 | 117.737 | 17,72% | 319 | 194 | 513 | 10,82% |
| SAP | 27,75% | 15,23% | 57,03% | 222.783 | 155.392 | 378.175 | 97,34% | 4.070 | 2.252 | 6.322 | 75,45% |
| Schering | 18,23% | 67,61% | 14,16% | 20.620 | 16.088 | 36.708 | -59,28% | 140 | 97 | 237 | -66,54% |
| Siemens | 19,63% | 13,11% | 67,26% | 590.609 | 478.103 | 1.068.712 | 115,36% | 4.316 | 2.979 | 7.294 | 59,12% |
| Thyssen Krupp | 19,44% | 30,79% | 49,77% | 67.979 | 49.782 | 117.761 | -35,05% | 122 | 77 | 199 | -37,49% |
| Volkswagen (*) | 14,53% | 32,95% | 52,51% | 116.586 | 117.910 | 234.496 | -37,32% | 689 | 581 | 1.270 | -47,43% |

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

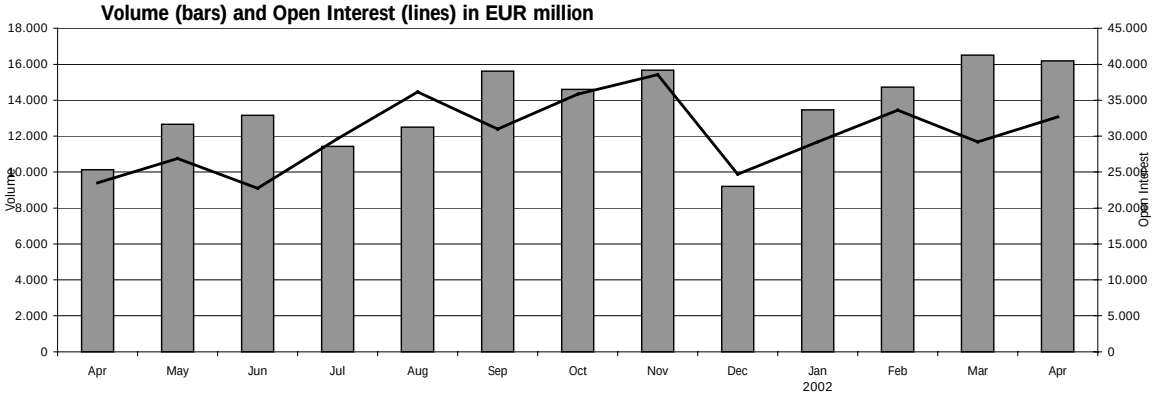
### 3.2.3 Paid Premiums - April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| adidas-Salomon | 161 | 327 | 267 | 572.214 | 2.039.685 | 2.611.899 | -75,72% |
| Allianz | 669 | 778 | 712 | 65.115.011 | 50.297.503 | 115.412.514 | 29,82% |
| BASF | 194 | 3.953 | 2.741 | 49.069.471 | 2.106.514.326 | 2.155.583.797 | -15,87% |
| Bayer | 71 | 3.759 | 2.694 | 22.541.691 | 2.953.189.141 | 2.975.730.832 | 21,53% |
| BMW (*) | 183 | 134 | 156 | 5.095.130 | 4.820.549 | 9.915.679 | -86,01% |
| Commerzbank | 91 | 102 | 95 | 4.717.722 | 3.387.894 | 8.105.616 | -27,48% |
| DaimlerChrysler | 514 | 1.687 | 1.064 | 497.228.403 | 1.440.024.845 | 1.937.253.248 | -37,45% |
| Degussa | 127 | 132 | 129 | 968.215 | 500.631 | 1.468.846 | 28,15% |
| Deutsche Bank | 376 | 341 | 359 | 107.309.269 | 95.937.598 | 203.246.867 | -88,39% |
| Deutsche Post | 39 | 76 | 61 | 533.176 | 1.552.411 | 2.085.587 | 559,20% |
| Deutsche Telekom | 72 | 266 | 151 | 52.341.100 | 133.809.641 | 186.150.741 | -66,81% |
| E.ON | 213 | 146 | 183 | 10.380.405 | 5.768.190 | 16.148.595 | -98,62% |
| Epcos | 155 | 236 | 184 | 2.641.231 | 2.209.427 | 4.850.658 | -58,87% |
| Fresenius Medical Care | 286 | 123 | 219 | 813.005 | 245.357 | 1.058.362 | -76,78% |
| Henkel Pr. | 266 | 172 | 210 | 537.579 | 504.129 | 1.041.708 | -95,58% |
| Hypo-Vereinsbank | 136 | 186 | 169 | 2.708.241 | 6.968.509 | 9.676.750 | -97,53% |
| Infineon Technologies | 212 | 237 | 224 | 34.580.561 | 34.496.747 | 69.077.308 | -59,15% |
| Linde | 146 | 156 | 151 | 332.972 | 434.211 | 767.183 | -36,17% |
| Lufthansa VNA | 86 | 113 | 104 | 1.685.043 | 4.418.517 | 6.103.560 | -35,56% |
| MAN | 69 | 380 | 269 | 329.043 | 3.286.106 | 3.615.149 | 325,69% |
| Metro | 103 | 111 | 107 | 1.396.419 | 1.474.506 | 2.870.925 | -71,71% |
| MLP | 249 | 262 | 256 | 1.354.164 | 1.756.429 | 3.110.593 | 1496,01% |
| Münchener Rück VNA | 422 | 404 | 416 | 16.499.899 | 6.778.205 | 23.278.104 | 92,60% |
| Preussag | 102 | 106 | 105 | 737.369 | 1.467.030 | 2.204.399 | -85,55% |
| RWE | 148 | 183 | 163 | 3.479.292 | 3.295.101 | 6.774.393 | -73,97% |
| SAP | 942 | 1.287 | 1.103 | 147.115.326 | 175.936.846 | 323.052.172 | 16,67% |
| Schering | 117 | 2.151 | 1.889 | 1.541.648 | 191.059.430 | 192.601.078 | 0,86% |
| Siemens | 343 | 496 | 419 | 121.850.366 | 172.055.669 | 293.906.035 | 27,18% |
| Thyssen Krupp | 79 | 54 | 65 | 2.050.157 | 1.748.164 | 3.798.321 | -43,29% |
| Volkswagen (*) | 762 | 2.691 | 2.038 | 134.716.316 | 929.323.874 | 1.064.040.190 | 1031,39% |

## 3.3 Options on SMI Component Equities

### 3.3.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | 21.099.449 | 11.928.476 | 33.027.925 | | 68.041 | 43.547 | 111.588 | |
| 1998 Total | 300.862 | 0 | 17.128.777 | 12.976.211 | 30.104.988 | -8,85% | 75.824 | 62.144 | 137.924 | 23,60% |
| 1999 Total | 549.148 | 1.772.621 | 16.782.505 | 11.788.023 | 28.570.528 | -5,10% | 79.232 | 55.130 | 134.362 | -2,58% |
| 2000 Total | 535.714 | 7.621.858 | 18.765.040 | 16.883.481 | 35.648.521 | 24,77% | 84.274 | 72.168 | 156.443 | 16,43% |
| 2001 Total | 473.272 | 11.135.540 | 18.473.396 | 16.765.737 | 35.239.133 | -1,15% | 85.594 | 72.261 | 157.854 | 0,90% |
| 2002 1. Quarter | 119.999 | 3.654.538 | 5.016.387 | 3.961.645 | 8.978.032 | -11,41% | 25.559 | 19.128 | 44.687 | 4,12% |
| 2. Quarter | 32.986 | 1.582.437 | 1.716.576 | 1.346.232 | 3.062.808 | 20,24% | 9.142 | 7.038 | 16.180 | 59,76% |
| 2001 Jan | 41.787 | 946.601 | 2.077.232 | 1.462.059 | 3.539.291 | 19,75% | 8.249 | 6.914 | 15.163 | 4,41% |
| Feb | 39.049 | 721.359 | 1.348.298 | 1.584.013 | 2.932.311 | -0,43% | 5.425 | 6.223 | 11.648 | -11,04% |
| Mar | 53.997 | 861.908 | 1.723.461 | 1.939.466 | 3.662.927 | 2,08% | 7.719 | 8.389 | 16.108 | -1,87% |
| Apr | 36.114 | 664.084 | 1.362.865 | 1.184.370 | 2.547.235 | 11,53% | 6.155 | 3.972 | 10.127 | -7,11% |
| May | 34.341 | 1.321.679 | 1.904.177 | 1.286.741 | 3.190.918 | -1,26% | 7.616 | 5.031 | 12.647 | -5,92% |
| Jun | 36.073 | 1.489.046 | 1.737.933 | 1.756.161 | 3.494.094 | 27,46% | 7.276 | 5.894 | 13.171 | 15,96% |
| Jul | 33.666 | 1.102.321 | 1.457.995 | 1.464.529 | 2.922.524 | 12,28% | 6.041 | 5.388 | 11.429 | 7,87% |
| Aug | 35.328 | 680.327 | 1.223.318 | 1.154.944 | 2.378.262 | -28,09% | 6.602 | 5.890 | 12.492 | -16,32% |
| Sep | 53.153 | 665.384 | 1.460.304 | 1.654.476 | 3.114.780 | 3,49% | 7.480 | 8.137 | 15.617 | 15,00% |
| Oct | 41.632 | 990.051 | 1.550.409 | 1.258.862 | 2.809.271 | -14,50% | 8.312 | 6.281 | 14.592 | 6,41% |
| Nov | 38.633 | 1.151.668 | 1.699.845 | 1.225.935 | 2.925.780 | -1,46% | 9.406 | 6.259 | 15.665 | 26,79% |
| Dec | 29.499 | 541.112 | 927.559 | 794.181 | 1.721.740 | -36,89% | 5.311 | 3.884 | 9.194 | -20,30% |
| 2002 Jan | 39.232 | 1.007.050 | 1.441.406 | 1.169.345 | 2.610.751 | -26,24% | 7.487 | 5.965 | 13.452 | -11,28% |
| Feb | 39.039 | 1.235.916 | 1.729.100 | 1.384.991 | 3.114.091 | 6,20% | 8.356 | 6.382 | 14.738 | 26,52% |
| Mar | 41.728 | 1.411.572 | 1.845.881 | 1.407.309 | 3.253.190 | -11,19% | 9.716 | 6.782 | 16.498 | 2,42% |
| Apr | 32.986 | 1.582.437 | 1.716.576 | 1.346.232 | 3.062.808 | 20,24% | 9.142 | 7.038 | 16.180 | 59,76% |
| 2002 Total | 152.985 | 5.236.975 | 6.732.963 | 5.307.877 | 12.040.840 | -5,05% | 34.701 | 26.166 | 60.867 | 14,74% |



## Options on SMI Component Equities

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1997 Total | | | | 1.330.079 | 1.880.293 | 3.210.372 | | 8.416 | 5.402 | 13.818 | |
| 1998 Total | 32,39% | 3,80% | 63,80% | 1.473.977 | 1.032.373 | 2.506.350 | -8,74% | 8.630 | 5.038 | 13.668 | -1,08% |
| 1999 Total | 28,14% | 6,46% | 65,40% | 1.935.839 | 1.866.449 | 3.802.288 | 51,71% | 8.873 | 7.697 | 16.570 | 21,23% |
| 2000 Total | 24,81% | 9,25% | 65,93% | 2.357.902 | 2.293.958 | 4.651.860 | 22,34% | 10.924 | 9.523 | 20.446 | 23,39% |
| 2001 Total | 26,21% | 10,98% | 62,81% | 2.554.392 | 2.095.025 | 4.649.417 | -0,05% | 14.220 | 10.479 | 24.698 | 20,80% |
| 2002 1. Quarter | 20,12% | 12,81% | 67,08% | 3.133.065 | 2.655.421 | 5.788.486 | 6,56% | 16.411 | 12.776 | 29.187 | 27,12% |
| 2. Quarter | 18,05% | 13,86% | 68,09% | 3.524.586 | 2.941.435 | 6.466.021 | 10,82% | 18.232 | 14.465 | 32.697 | 39,11% |
| 2001 Jan | 27,50% | 12,80% | 59,70% | 3.009.296 | 2.739.288 | 5.748.584 | 30,29% | 13.052 | 11.401 | 24.453 | 23,30% |
| Feb | 28,90% | 9,80% | 61,30% | 3.311.306 | 3.146.381 | 6.457.687 | 24,45% | 14.101 | 12.578 | 26.679 | 17,15% |
| Mar | 29,63% | 10,31% | 60,05% | 2.738.525 | 2.693.570 | 5.432.095 | 13,51% | 11.948 | 11.012 | 22.960 | 10,01% |
| Apr | 30,56% | 9,88% | 59,56% | 3.067.072 | 2.767.509 | 5.834.581 | 17,46% | 13.111 | 10.393 | 23.504 | 8,39% |
| May | 25,61% | 10,81% | 63,58% | 3.880.115 | 3.180.779 | 7.060.894 | 26,59% | 15.480 | 11.384 | 26.864 | 20,61% |
| Jun | 24,57% | 11,57% | 63,86% | 3.287.335 | 2.751.554 | 6.038.889 | 26,57% | 13.159 | 9.588 | 22.748 | 17,51% |
| Jul | 30,88% | 8,54% | 60,58% | 3.494.947 | 2.975.803 | 6.470.750 | 21,51% | 16.953 | 12.693 | 29.646 | 35,21% |
| Aug | 27,38% | 10,37% | 62,25% | 3.701.230 | 3.010.180 | 6.711.410 | 9,00% | 20.793 | 15.387 | 36.180 | 36,37% |
| Sep | 26,40% | 8,23% | 65,37% | 3.218.124 | 2.448.749 | 5.666.873 | -5,76% | 18.282 | 12.710 | 30.992 | 19,74% |
| Oct | 20,60% | 12,56% | 66,85% | 3.742.836 | 2.812.702 | 6.555.538 | 1,46% | 21.137 | 14.698 | 35.835 | 28,52% |
| Nov | 18,10% | 14,02% | 67,87% | 4.161.716 | 3.026.052 | 7.187.768 | 0,66% | 23.068 | 15.519 | 38.587 | 26,47% |
| Dec | 22,79% | 13,64% | 63,57% | 2.554.392 | 2.095.025 | 4.649.417 | -0,05% | 14.220 | 10.479 | 24.698 | 20,80% |
| 2002 Jan | 19,59% | 12,12% | 68,29% | 3.063.914 | 2.493.120 | 5.557.034 | -3,33% | 16.706 | 12.525 | 29.232 | 19,54% |
| Feb | 19,67% | 14,79% | 65,54% | 3.652.749 | 2.929.341 | 6.582.090 | 1,93% | 19.119 | 14.469 | 33.588 | 25,90% |
| Mar | 20,96% | 11,46% | 67,58% | 3.133.065 | 2.655.421 | 5.788.486 | 6,56% | 16.411 | 12.776 | 29.187 | 27,12% |
| Apr | 18,05% | 13,86% | 68,09% | 3.524.586 | 2.941.435 | 6.466.021 | 10,82% | 18.232 | 14.465 | 32.697 | 39,11% |
| 2002 Total | 19,59% | 13,07% | 67,34% | 3.524.586 | 2.941.435 | 6.466.021 | 10,82% | 18.232 | 14.465 | 32.697 | 39,11% |

### 3.3.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1997 Total | 373 | 235 | 323 | 4.902.553.129 | 1.745.729.099 | 6.648.282.227 | - |
| 1998 Total | 340 | 260 | 306 | 5.825.180.933 | 3.378.040.060 | 9.203.220.987 | 40,55% |
| 1999 Total | 247 | 217 | 234 | 4.137.860.587 | 2.559.002.744 | 6.696.863.325 | -27,23% |
| 2000 Total | 241 | 179 | 212 | 4.525.201.594 | 3.026.484.737 | 7.551.686.330 | 12,76% |
| 2001 Total | 198 | 240 | 218 | 3.665.784.539 | 4.019.053.479 | 7.684.838.018 | 1,76% |
| 2002 1. Quarter | 192 | 219 | 204 | 962.123.038 | 866.287.159 | 1.828.410.197 | -12,08% |
| 2. Quarter | 218 | 224 | 221 | 374.425.004 | 301.168.306 | 675.593.310 | 29,14% |
| 2001 Jan | 174 | 202 | 186 | 362.219.088 | 295.733.642 | 657.952.730 | -2,14% |
| Feb | 156 | 172 | 165 | 210.683.540 | 273.220.320 | 483.903.860 | -21,09% |
| Mar | 203 | 303 | 256 | 350.398.425 | 587.476.417 | 937.874.842 | 13,40% |
| Apr | 200 | 212 | 205 | 272.505.120 | 250.649.558 | 523.154.678 | 6,37% |
| May | 180 | 178 | 179 | 342.074.828 | 228.902.159 | 570.976.987 | -13,42% |
| Jun | 199 | 160 | 179 | 345.734.016 | 280.482.062 | 626.216.077 | 25,88% |
| Jul | 188 | 192 | 190 | 274.066.190 | 280.651.933 | 554.718.124 | 24,35% |
| Aug | 204 | 270 | 236 | 249.067.702 | 311.611.971 | 560.679.673 | -19,88% |
| Sep | 210 | 423 | 324 | 307.091.998 | 700.613.748 | 1.007.705.746 | 43,07% |
| Oct | 264 | 239 | 253 | 409.101.386 | 301.225.605 | 710.326.991 | 18,67% |
| Nov | 217 | 289 | 247 | 368.297.245 | 353.740.582 | 722.037.827 | -1,91% |
| Dec | 188 | 195 | 191 | 174.545.001 | 154.745.482 | 329.290.483 | -45,60% |
| 2002 Jan | 188 | 250 | 216 | 271.260.712 | 292.115.651 | 563.376.363 | -14,37% |
| Feb | 176 | 226 | 199 | 304.958.178 | 313.516.438 | 618.474.616 | 27,81% |
| Mar | 209 | 185 | 199 | 385.904.148 | 260.655.069 | 646.559.217 | -31,06% |
| Apr | 218 | 224 | 221 | 374.425.004 | 301.168.306 | 675.593.310 | 29,14% |
| 2002 Total | 199 | 220 | 208 | 1.336.548.042 | 1.167.455.464 | 2.504.003.507 | -3,80% |

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

## 3.4.1 Traded Contracts - April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 1.931 | 202.400 | 214.726 | 131.458 | 346.184 | -6,55% | 343 | 148 | 491 | 8,25% |
| Adecco N | 1.120 | 13.279 | 23.846 | 14.838 | 38.684 | 156,47% | 251 | 149 | 400 | 176,88% |
| Alusuisse-Lonza Holding R | 0 | | 0 | 0 | 0 | | | | | |
| Ciba Speciality Chemicals R | 424 | 11.500 | 32.471 | 28.659 | 61.130 | 25,34% | 40 | 33 | 73 | 37,56% |
| Clariant R | 432 | 3.000 | 11.301 | 8.639 | 19.940 | 32,83% | 46 | 31 | 77 | -2,61% |
| Credit Suisse Group R | 3.887 | 464.576 | 348.091 | 355.728 | 703.819 | -0,51% | 2.313 | 2.134 | 4.447 | 104,49% |
| Givaudan | 420 | 15.051 | 12.397 | 15.479 | 27.876 | 611,30% | 69 | 84 | 153 | 763,35% |
| Holderbank B | 686 | 10.500 | 25.684 | 14.908 | 40.592 | 385,38% | 98 | 54 | 152 | -2,84% |
| Julius Bär | 262 | 0 | 4.973 | 3.150 | 8.123 | 53,41% | 28 | 17 | 45 | 7,41% |
| Kudelski | 1.499 | 6.150 | 12.287 | 16.259 | 28.546 | 358,35% | 111 | 135 | 246 | 166,24% |
| Lonza Group | 215 | 5.050 | 6.017 | 4.495 | 10.512 | 196,20% | 70 | 46 | 117 | 228,16% |
| Nestlé R | 2.488 | 108.995 | 81.159 | 74.911 | 156.070 | 118,62% | 3.072 | 2.676 | 5.748 | 128,25% |
| Novartis R | 4.550 | 259.590 | 309.139 | 213.227 | 522.366 | 520,25% | 2.089 | 1.325 | 3.413 | 46,01% |
| Richemont | 121 | 0 | 2.451 | 1.932 | 4.383 | 604,66% | 10 | 7 | 17 | -36,64% |
| Roche Holding | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| Roche NES | 2.790 | 129.000 | 126.870 | 93.148 | 220.018 | 22,82% | 1.674 | 1.160 | 2.834 | 15,43% |
| SAir Group R | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| Serono | 1.127 | 4.550 | 8.389 | 11.340 | 19.729 | 351,15% | 118 | 152 | 270 | 343,16% |
| Sulzer AG | 224 | 600 | 5.375 | 4.136 | 9.511 | -16,20% | 19 | 14 | 33 | -72,04% |
| Swatch Group R | 206 | 4.500 | 6.656 | 4.896 | 11.552 | -8,67% | 23 | 17 | 40 | -20,37% |
| Swiss Life R | 1.108 | 2.330 | 23.828 | 17.342 | 41.170 | 402,81% | 137 | 94 | 231 | 127,65% |
| Swiss Re R | 1.455 | 14.085 | 24.509 | 21.934 | 46.443 | 7,04% | 410 | 342 | 752 | -50,41% |
| Swisscom N | 812 | 56.110 | 43.553 | 45.228 | 88.781 | 19,02% | 220 | 221 | 441 | 34,28% |
| Syngenta | 439 | 2.250 | 35.807 | 24.877 | 60.684 | 309,72% | 36 | 26 | 63 | 380,58% |
| UBS R | 2.809 | 187.706 | 167.724 | 137.928 | 305.652 | -50,45% | 1.420 | 1.059 | 2.479 | 58,22% |
| Unaxis | 231 | 3.500 | 9.912 | 6.424 | 16.336 | 201,24% | 20 | 12 | 32 | 90,77% |
| Zurich Allied | 3.750 | 77.715 | 179.411 | 95.296 | 274.707 | 67,92% | 764 | 365 | 1.130 | 9,80% |

## 3.4.2 Open Interest and Market Share per Account Group - April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in CHF million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 18,20% | 26,40% | 55,40% | 453.512 | 258.091 | 711.603 | 0,72% | 735 | 311 | 1.046 | 0,24% |
| Adecco N | 19,51% | 19,85% | 60,64% | 22.403 | 22.962 | 45.365 | 116,85% | 241 | 219 | 460 | 110,46% |
| Alusuisse-Lonza Holding R | | | | | | | | | | | |
| Ciba Speciality Chemicals R | 21,90% | 14,89% | 63,21% | 172.019 | 128.327 | 300.346 | 9,80% | 211 | 139 | 350 | 13,69% |
| Clariant R | 36,78% | 13,34% | 49,88% | 46.730 | 34.049 | 80.779 | 15,93% | 176 | 119 | 295 | -30,41% |
| Credit Suisse Group R | 11,25% | 11,42% | 77,32% | 696.584 | 655.607 | 1.352.191 | -24,51% | 5.112 | 4.150 | 9.262 | 65,35% |
| Givaudan | 28,03% | 12,27% | 59,71% | 10.770 | 23.281 | 34.051 | 69,93% | 60 | 122 | 183 | 99,78% |
| Holderbank B | 26,55% | 21,25% | 52,20% | 52.717 | 42.075 | 94.792 | 494,42% | 201 | 147 | 349 | 15,44% |
| Julius Bär | 37,15% | 16,01% | 46,84% | 7.708 | 7.393 | 15.101 | 140,54% | 42 | 39 | 81 | 60,00% |
| Kudelski | 36,81% | 14,59% | 48,60% | 17.948 | 20.631 | 38.579 | 449,56% | 178 | 178 | 356 | 210,80% |
| Lonza Group | 17,85% | 27,84% | 54,31% | 8.396 | 12.500 | 20.896 | 52,25% | 96 | 121 | 218 | 67,53% |
| Nestlé R | 7,84% | 13,86% | 78,30% | 109.357 | 121.035 | 230.392 | 48,51% | 4.124 | 4.129 | 8.253 | 52,00% |
| Novartis R | 11,49% | 9,41% | 79,10% | 493.280 | 479.135 | 972.415 | 457,24% | 3.346 | 2.865 | 6.211 | 33,69% |
| Richemont | 34,30% | 22,55% | 43,14% | 9.280 | 8.264 | 17.544 | 1806,96% | 36 | 31 | 68 | 74,14% |
| Roche Holding | | | | | | | | | | | |
| Roche NES | 22,39% | 10,59% | 67,02% | 305.834 | 229.557 | 535.391 | 27,63% | 4.307 | 2.808 | 7.114 | 14,27% |
| SAir Group R | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Serono | 27,60% | 16,38% | 56,03% | 15.271 | 17.311 | 32.582 | 190,47% | 228 | 231 | 459 | 197,47% |
| Sulzer AG | 41,43% | 24,72% | 33,85% | 7.663 | 6.704 | 14.367 | -26,21% | 27 | 21 | 48 | -78,67% |
| Swatch Group R | 36,11% | 14,29% | 49,60% | 17.953 | 11.802 | 29.755 | 14,15% | 61 | 38 | 99 | -7,40% |
| Swiss Life R | 35,96% | 12,13% | 51,91% | 30.215 | 31.917 | 62.132 | 194,79% | 205 | 165 | 370 | 28,91% |
| Swiss Re R | 21,60% | 7,16% | 71,24% | 62.762 | 59.711 | 122.473 | 71,50% | 1.061 | 922 | 1.983 | -19,15% |
| Swisscom N | 38,87% | 4,13% | 57,01% | 146.833 | 117.297 | 264.130 | 20,18% | 718 | 538 | 1.257 | 19,55% |
| Syngenta | 31,40% | 4,84% | 63,76% | 47.274 | 35.563 | 82.837 | 16,61% | 48 | 33 | 81 | 27,22% |
| UBS R | 16,98% | 19,93% | 63,09% | 428.361 | 364.063 | 792.424 | -33,93% | 3.727 | 2.795 | 6.522 | 112,67% |
| Unaxis | 38,69% | 12,68% | 48,63% | 22.170 | 13.114 | 35.284 | 143,62% | 43 | 24 | 67 | 33,57% |
| Zurich Allied | 27,38% | 11,85% | 60,78% | 339.546 | 241.046 | 580.592 | 50,45% | 1.700 | 1.025 | 2.725 | -7,81% |

### 3.4.3 Paid Premiums - April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in CHF | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| ABB Asea Brown Boveri B | 177 | 129 | 159 | 37.993.897 | 16.926.381 | 54.920.278 | 64,50% |
| Adecco N | 748 | 369 | 603 | 17.842.060 | 5.474.283 | 23.316.343 | 220,98% |
| Alusuisse-Lonza Holding R | | | | 0 | 0 | 0 | |
| Ciba Speciality Chemicals R | 81 | 35 | 60 | 2.639.326 | 1.011.298 | 3.650.624 | 14,20% |
| Clariant R | 197 | 229 | 211 | 2.229.562 | 1.977.275 | 4.206.837 | -50,18% |
| Credit Suisse Group R | 143 | 311 | 228 | 49.733.501 | 110.786.530 | 160.520.031 | 39,40% |
| Givaudan | 399 | 134 | 252 | 4.944.589 | 2.071.293 | 7.015.882 | 1018,63% |
| Holderbank B | 197 | 127 | 171 | 5.053.261 | 1.900.705 | 6.953.966 | 25,06% |
| Julius Bär | 137 | 217 | 168 | 679.345 | 685.004 | 1.364.349 | -14,17% |
| Kudelski | 464 | 847 | 682 | 5.701.507 | 13.775.247 | 19.476.754 | 227,37% |
| Lonza Group | 374 | 261 | 326 | 2.250.142 | 1.172.326 | 3.422.468 | 123,81% |
| Nestlé R | 1.580 | 1.053 | 1.327 | 128.270.311 | 78.861.638 | 207.131.949 | 66,59% |
| Novartis R | 364 | 207 | 300 | 112.612.760 | 44.147.396 | 156.760.156 | 147,76% |
| Richemont | 246 | 134 | 197 | 603.457 | 258.211 | 861.668 | -16,59% |
| Roche Holding | | | | 0 | 0 | 0 | -100,00% |
| Roche NES | 435 | 522 | 472 | 55.129.423 | 48.663.441 | 103.792.864 | -23,63% |
| SAir Group R | | | | 0 | 0 | 0 | -100,00% |
| Serono | 1.050 | 651 | 821 | 8.810.556 | 7.381.825 | 16.192.381 | 484,10% |
| Sulzer AG | 447 | 197 | 338 | 2.404.099 | 812.917 | 3.217.016 | -54,60% |
| Swatch Group R | 223 | 192 | 210 | 1.482.571 | 938.823 | 2.421.394 | -26,20% |
| Swiss Life R | 241 | 260 | 249 | 5.739.454 | 4.505.189 | 10.244.643 | 400,73% |
| Swiss Re R | 568 | 843 | 698 | 13.914.412 | 18.486.177 | 32.400.589 | -38,30% |
| Swisscom N | 57 | 268 | 165 | 2.490.505 | 12.132.451 | 14.622.956 | -37,18% |
| Syngenta | 88 | 89 | 88 | 3.139.086 | 2.207.348 | 5.346.434 | 526,76% |
| UBS R | 313 | 260 | 289 | 52.414.560 | 35.796.352 | 88.210.912 | -17,14% |
| Unaxis | 166 | 87 | 135 | 1.642.024 | 557.208 | 2.199.232 | 39,33% |
| Zurich Allied | 169 | 318 | 221 | 30.306.749 | 30.275.673 | 60.582.422 | -28,35% |

## 3.5 Options on DJ Euro-STOXX 50 Component Equities

### 3.5.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 5.441 | 114.713 | 180.255 | 114.662 | 294.917 | | 939 | 571 | 1.511 | |
| 2001 Total | 28.520 | 163.945 | 579.667 | 404.801 | 984.468 | 233,81% | 2.468 | 1.512 | 3.979 | 163,41% |
| 2002 1. Quarter | 8.920 | 70.183 | 166.678 | 145.240 | 311.918 | 25,84% | 622 | 429 | 1.052 | -16,83% |
| 2. Quarter | 2.512 | 20.002 | 65.081 | 50.800 | 115.881 | 69,82% | 236 | 143 | 380 | 27,25% |
| 2001 Jan | 2.428 | 6.620 | 45.849 | 28.909 | 74.758 | | 256 | 152 | 408 | |
| Feb | 1.849 | 4.185 | 39.204 | 46.977 | 86.181 | | 242 | 187 | 429 | |
| Mar | 2.148 | 8.943 | 60.460 | 26.469 | 86.929 | 1843,42% | 305 | 122 | 427 | 1124,98% |
| Apr | 1.751 | 14.754 | 32.726 | 35.513 | 68.239 | 217,63% | 158 | 140 | 298 | 224,54% |
| May | 1.626 | 3.460 | 22.499 | 33.532 | 56.031 | -13,12% | 120 | 130 | 250 | -22,79% |
| Jun | 1.951 | 12.130 | 28.011 | 29.763 | 57.774 | 94,04% | 139 | 112 | 251 | 81,97% |
| Jul | 2.233 | 13.160 | 48.673 | 28.275 | 76.948 | 271,07% | 232 | 98 | 330 | 204,52% |
| Aug | 2.760 | 5.600 | 43.071 | 33.927 | 76.998 | 117,78% | 179 | 105 | 284 | 59,12% |
| Sep | 3.689 | 9.060 | 56.125 | 46.213 | 102.338 | 596,79% | 202 | 149 | 351 | 275,75% |
| Oct | 2.577 | 30.890 | 77.308 | 31.663 | 108.971 | 186,26% | 271 | 102 | 373 | 68,58% |
| Nov | 2.873 | 37.559 | 77.804 | 30.119 | 107.923 | 204,71% | 206 | 108 | 314 | 89,95% |
| Dec | 2.635 | 17.584 | 47.937 | 33.441 | 81.378 | 167,46% | 157 | 107 | 264 | 69,58% |
| 2002 Jan | 4.188 | 26.430 | 67.211 | 68.125 | 135.336 | 81,03% | 243 | 197 | 440 | 7,83% |
| Feb | 2.765 | 23.135 | 43.639 | 46.589 | 90.228 | 4,70% | 173 | 149 | 322 | -24,96% |
| Mar | 1.967 | 20.618 | 55.828 | 30.526 | 86.354 | -0,66% | 207 | 83 | 290 | -32,21% |
| Apr | 2.512 | 20.002 | 65.081 | 50.800 | 115.881 | 69,82% | 236 | 143 | 380 | 27,25% |
| 2002 Total | 11.432 | 90.185 | 231.759 | 196.040 | 427.799 | 35,33% | 859 | 573 | 1.431 | -8,42% |

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

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2000 Total | 27,18% | 14,46% | 58,37% | 69.135 | 39.026 | 108.161 | | 296 | 163 | 459 | |
| 2001 Total | 32,24% | 15,56% | 52,20% | 115.673 | 79.023 | 194.696 | 80,01% | 386 | 247 | 633 | 37,87% |
| 2002 1. Quarter | 35,57% | 16,40% | 48,03% | 146.050 | 117.815 | 263.865 | 72,85% | 507 | 342 | 848 | 19,90% |
| 2. Quarter | 43,96% | 23,11% | 32,93% | 133.092 | 98.237 | 231.329 | 61,53% | 462 | 307 | 769 | 20,82% |
| 2001 Jan | 32,19% | 10,84% | 56,97% | 77.281 | 39.456 | 116.737 | | 382 | 199 | 580 | |
| Feb | 43,22% | 22,06% | 34,72% | 83.054 | 61.036 | 144.090 | | 407 | 270 | 677 | |
| Mar | 37,49% | 18,72% | 43,79% | 85.340 | 67.312 | 152.652 | 3689,77% | 417 | 290 | 708 | 2117,89% |
| Apr | 39,91% | 19,47% | 40,62% | 80.076 | 63.138 | 143.214 | 536,87% | 379 | 257 | 637 | 651,56% |
| May | 35,88% | 21,47% | 42,65% | 76.403 | 55.168 | 131.571 | 73,78% | 347 | 225 | 573 | 67,40% |
| Jun | 28,61% | 19,39% | 52,00% | 83.260 | 68.589 | 151.849 | 67,81% | 370 | 264 | 634 | 55,61% |
| Jul | 29,30% | 22,04% | 48,66% | 83.424 | 67.979 | 151.403 | 64,45% | 322 | 252 | 574 | 38,81% |
| Aug | 21,48% | 8,76% | 69,77% | 95.370 | 84.632 | 180.002 | 71,71% | 371 | 296 | 667 | 42,18% |
| Sep | 19,26% | 8,27% | 72,47% | 110.464 | 91.399 | 201.863 | 101,82% | 396 | 292 | 688 | 54,07% |
| Oct | 38,79% | 12,99% | 48,22% | 115.713 | 69.908 | 185.621 | 103,78% | 394 | 220 | 615 | 57,01% |
| Nov | 35,05% | 16,02% | 48,93% | 120.890 | 72.681 | 193.571 | 82,91% | 409 | 241 | 650 | 45,20% |
| Dec | 25,42% | 11,85% | 62,72% | 115.673 | 79.023 | 194.696 | 80,01% | 386 | 247 | 633 | 37,87% |
| 2002 Jan | 28,52% | 16,10% | 55,37% | 122.726 | 102.133 | 224.859 | 92,62% | 442 | 302 | 745 | 28,36% |
| Feb | 35,88% | 12,29% | 51,82% | 134.439 | 116.339 | 250.778 | 74,04% | 472 | 347 | 819 | 20,94% |
| Mar | 46,26% | 21,15% | 32,58% | 146.050 | 117.815 | 263.865 | 72,85% | 507 | 342 | 848 | 19,90% |
| Apr | 43,96% | 23,11% | 32,93% | 133.092 | 98.237 | 231.329 | 61,53% | 462 | 307 | 769 | 20,82% |
| 2002 Total | 37,84% | 18,22% | 43,94% | 133.092 | 98.237 | 231.329 | 61,53% | 462 | 307 | 769 | 20,82% |

### 3.5.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2000 Total | 388 | 258 | 338 | 69.930.375 | 29.623.246 | 99.553.621 | |
| 2001 Total | 191 | 260 | 219 | 110.812.093 | 105.171.987 | 215.984.080 | 116,95% |
| 2002 1. Quarter | 122 | 156 | 138 | 20.367.616 | 22.678.753 | 43.046.369 | -33,21% |
| 2. Quarter | 156 | 157 | 157 | 10.179.069 | 7.959.037 | 18.138.106 | 15,98% |
| 2001 Jan | 252 | 220 | 240 | 11.533.224 | 6.372.090 | 17.905.314 | |
| Feb | 186 | 280 | 237 | 7.285.812 | 13.139.832 | 20.425.644 | |
| Mar | 266 | 380 | 300 | 16.071.243 | 10.049.612 | 26.120.855 | 906,53% |
| Apr | 217 | 240 | 229 | 7.106.356 | 8.532.949 | 15.639.305 | 145,35% |
| May | 193 | 222 | 210 | 4.346.056 | 7.439.092 | 11.785.148 | -52,64% |
| Jun | 188 | 247 | 218 | 5.268.578 | 7.348.371 | 12.616.949 | 47,21% |
| Jul | 178 | 219 | 193 | 8.679.671 | 6.192.854 | 14.872.525 | 163,24% |
| Aug | 148 | 209 | 175 | 6.383.460 | 7.103.428 | 13.486.888 | -9,58% |
| Sep | 191 | 312 | 245 | 10.704.878 | 14.415.077 | 25.119.955 | 400,50% |
| Oct | 195 | 312 | 229 | 15.074.166 | 9.866.655 | 24.940.821 | 71,73% |
| Nov | 153 | 207 | 168 | 11.915.688 | 6.221.673 | 18.137.361 | 87,93% |
| Dec | 134 | 254 | 184 | 6.442.961 | 8.490.354 | 14.933.315 | 102,65% |
| 2002 Jan | 132 | 143 | 138 | 8.897.054 | 9.761.062 | 18.658.116 | 4,20% |
| Feb | 123 | 201 | 163 | 5.361.762 | 9.370.986 | 14.732.748 | -27,87% |
| Mar | 109 | 116 | 112 | 6.108.800 | 3.546.705 | 9.655.505 | -63,04% |
| Apr | 156 | 157 | 157 | 10.179.069 | 7.959.037 | 18.138.106 | 15,98% |
| 2002 Total | 132 | 156 | 143 | 30.546.685 | 30.637.790 | 61.184.475 | -23,61% |

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

## 3.6.1 Traded Contracts - April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 113 | 12.000 | 8.334 | 7.988 | 16.322 | 319,48% | 18 | 16 | 34 | 284,76% |
| Aegon | 111 | 500 | 1.053 | 1.733 | 2.786 | -43,98% | 3 | 4 | 8 | -57,02% |
| Ahold | 89 | 0 | 1.068 | 1.745 | 2.813 | -27,96% | 3 | 4 | 8 | -40,78% |
| ASML Holding | 9 | 0 | 99 | 480 | 579 | | 0 | 1 | 1 | |
| Aventis | 177 | 820 | 1.442 | 2.742 | 4.184 | 410,87% | 12 | 20 | 33 | 324,21% |
| AXA-UAP | 40 | 0 | 507 | 755 | 1.262 | 1079,44% | 1 | 2 | 3 | 124,23% |
| BNP Paribas | 54 | 0 | 1.086 | 429 | 1.515 | 4108,33% | 6 | 2 | 9 | 2340,54% |
| Carrefour | 10 | 0 | 125 | 160 | 285 | 143,59% | 1 | 1 | 2 | 96,09% |
| ENI | 9 | 0 | 48 | 69 | 117 | -77,88% | 0 | 1 | 1 | -48,88% |
| France Telecom | 12 | 0 | 5 | 530 | 535 | -90,67% | 0 | 1 | 1 | -96,49% |
| Generali | 4 | 0 | 223 | 0 | 223 | -78,45% | 1 | 0 | 1 | -82,26% |
| ING | 209 | 2.000 | 5.997 | 3.804 | 9.801 | 102,63% | 18 | 11 | 28 | -22,10% |
| KPN | 57 | - | 13.963 | 15.137 | 29.100 | 559,12% | 9 | 9 | 17 | 221,22% |
| L'Oréal | 100 | 0 | 1.026 | 163 | 1.189 | 1011,21% | 9 | 1 | 10 | 1069,22% |
| Orange | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Philips St. | 718 | 2.766 | 11.294 | 6.044 | 17.338 | -35,00% | 42 | 20 | 61 | -29,05% |
| Royal Dutch | 416 | 3.500 | 11.069 | 4.744 | 15.813 | 181,27% | 67 | 28 | 96 | 161,38% |
| Telecom Italia | 1 | 0 | 6 | 0 | 6 | -99,81% | 0 | 0 | 0 | -99,85% |
| Total Fina | 96 | 0 | 779 | 184 | 963 | 352,11% | 14 | 3 | 17 | 390,69% |
| Unilever | 98 | 0 | 1.403 | 1.247 | 2.650 | 90,24% | 10 | 7 | 17 | 92,67% |

## 3.6.2 Open Interest and Market Share per Account Group - April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| ABN Amro | 54,68% | 15,51% | 29,81% | 34.634 | 21.559 | 56.193 | 147,27% | 79 | 44 | 123 | 118,49% |
| Aegon | 24,71% | 20,93% | 54,36% | 6.021 | 5.096 | 11.117 | 34,80% | 19 | 13 | 32 | 2,74% |
| Ahold | 26,38% | 18,79% | 54,83% | 3.654 | 7.786 | 11.440 | 141,20% | 12 | 22 | 34 | 111,08% |
| ASML Holding | 8,55% | 41,45% | 50,00% | 309 | 686 | 995 | | 1 | 1 | 2 | |
| Aventis | 46,81% | 20,54% | 32,65% | 1.454 | 2.487 | 3.941 | 122,40% | 12 | 19 | 31 | 95,53% |
| AXA-UAP | 50,00% | 0,00% | 50,00% | 804 | 1.420 | 2.224 | 2124,00% | 2 | 3 | 5 | 321,95% |
| BNP Paribas | 33,50% | 27,89% | 38,61% | 780 | 93 | 873 | 2545,45% | 5 | 0 | 5 | 1429,59% |
| Carrefour | 50,00% | 17,30% | 32,70% | 429 | 196 | 625 | 1057,41% | 3 | 1 | 4 | 897,11% |
| ENI | 50,00% | 0,00% | 50,00% | 252 | 11 | 263 | -88,79% | 2 | 0 | 2 | -75,16% |
| France Telecom | 45,79% | 33,18% | 21,03% | 645 | 498 | 1.143 | -81,92% | 3 | 1 | 4 | -91,48% |
| Generali | 50,00% | 0,00% | 50,00% | 329 | 0 | 329 | -63,49% | 1 | 0 | 1 | -69,61% |
| ING | 19,70% | 28,43% | 51,88% | 24.407 | 6.160 | 30.567 | 91,07% | 77 | 18 | 94 | -14,69% |
| KPN | 64,98% | 24,67% | 10,35% | 14.727 | 11.359 | 26.086 | 285,15% | 9 | 6 | 15 | 70,11% |
| L'Oréal | 48,82% | 13,88% | 37,30% | 959 | 211 | 1.170 | 2,36% | 8 | 2 | 10 | 10,43% |
| Orange | | | | 5 | 0 | 5 | | 0 | 0 | 0 | |
| Philips St. | 32,49% | 14,03% | 53,48% | 19.907 | 19.228 | 39.135 | -17,87% | 71 | 55 | 126 | -25,32% |
| Royal Dutch | 26,79% | 32,78% | 40,43% | 18.112 | 12.327 | 30.439 | 87,92% | 114 | 72 | 186 | 80,33% |
| Telecom Italia | 50,00% | 0,00% | 50,00% | 46 | 0 | 46 | -98,48% | 0 | 0 | 0 | -98,70% |
| Total Fina | 55,40% | 12,46% | 32,14% | 597 | 235 | 832 | 95,31% | 11 | 4 | 14 | 114,12% |
| Unilever | 33,45% | 14,17% | 52,38% | 4.559 | 5.673 | 10.232 | 137,24% | 31 | 33 | 64 | 150,09% |

## 3.6.3 Paid Premiums - April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| ABN Amro | 202 | 100 | 152 | 1.679.999 | 797.250 | 2.477.249 | 499,41% |
| Aegon | 107 | 56 | 75 | 113.165 | 96.770 | 209.935 | -73,23% |
| Ahold | 69 | 86 | 79 | 73.441 | 149.360 | 222.801 | -79,54% |
| ASML Holding | 440 | 1 | 76 | 43.529 | 480 | 44.009 | |
| Aventis | 149 | 153 | 151 | 214.360 | 418.342 | 632.702 | 409,28% |
| AXA-UAP | 29 | 93 | 67 | 14.535 | 70.514 | 85.049 | 29,70% |
| BNP Paribas | 85 | 77 | 83 | 92.712 | 32.850 | 125.562 | 1310,81% |
| Carrefour | 51 | 99 | 78 | 6.402 | 15.900 | 22.302 | -27,46% |
| ENI | 171 | 132 | 148 | 8.220 | 9.090 | 17.310 | -86,45% |
| France Telecom | 280 | 55 | 57 | 1.400 | 28.930 | 30.330 | -98,50% |
| Generali | 112 | | 112 | 25.054 | 0 | 25.054 | -83,13% |
| ING | 170 | 150 | 163 | 1.020.821 | 571.929 | 1.592.750 | 21,81% |
| KPN | 44 | 55 | 50 | 611.835 | 836.266 | 1.448.101 | 94,47% |
| L'Oréal | 297 | 193 | 283 | 304.471 | 31.535 | 336.006 | 877,81% |
| Orange | | | | 0 | 0 | 0 | |
| Philips St. | 166 | 330 | 224 | 1.878.938 | 1.997.145 | 3.876.083 | -38,43% |
| Royal Dutch | 258 | 342 | 283 | 2.856.676 | 1.624.143 | 4.480.819 | 461,88% |
| Telecom Italia | 145 | | 145 | 870 | 0 | 870 | -99,93% |
| Total Fina | 275 | 348 | 289 | 214.336 | 63.991 | 278.327 | 194,75% |
| Unilever | 190 | 85 | 141 | 265.965 | 106.492 | 372.457 | 89,91% |

# 3.7 Options on Neuer Markt Component Equities

## 3.7.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 5.012 | 1.300 | 34.841 | 22.839 | 57.680 | | 235 | 120 | 355 | |
| 2000 Total | 50.813 | 61.885 | 337.625 | 278.459 | 616.084 | 968,11% | 2.530 | 1.678 | 4.208 | 1085,13% |
| 2001 Total | 28.823 | 54.420 | 263.914 | 215.556 | 479.470 | -22,17% | 414 | 310 | 724 | -82,79% |
| 2002 1. Quarter | 7.529 | 6.700 | 79.390 | 56.698 | 136.088 | -11,93% | 101 | 70 | 171 | -48,07% |
| 2. Quarter | 2.123 | 4.900 | 25.279 | 16.855 | 42.134 | 37,95% | 36 | 23 | 59 | 36,94% |
| 2001 Jan | 5.299 | 11.250 | 42.069 | 29.160 | 71.229 | 206,33% | 116 | 61 | 177 | -7,42% |
| Feb | 3.147 | 4.250 | 26.057 | 17.383 | 43.440 | 55,70% | 53 | 36 | 89 | -68,06% |
| Mar | 2.550 | 2.500 | 21.375 | 18.470 | 39.845 | 71,76% | 36 | 28 | 64 | -77,62% |
| Apr | 2.146 | 2.560 | 16.421 | 14.123 | 30.544 | 42,18% | 24 | 19 | 43 | -80,62% |
| May | 2.208 | 0 | 19.413 | 15.403 | 34.816 | 3,30% | 35 | 22 | 57 | -83,53% |
| Jun | 1.965 | 10.750 | 17.048 | 21.655 | 38.703 | 14,79% | 19 | 28 | 47 | -83,31% |
| Jul | 2.123 | 3.250 | 23.672 | 15.572 | 39.244 | -17,40% | 20 | 16 | 36 | -91,39% |
| Aug | 2.160 | 13.050 | 20.764 | 24.890 | 45.654 | -43,22% | 26 | 30 | 56 | -90,36% |
| Sep | 1.299 | 1.810 | 11.864 | 10.926 | 22.790 | -72,68% | 12 | 13 | 25 | -95,20% |
| Oct | 2.004 | 350 | 23.703 | 12.289 | 35.992 | -66,47% | 23 | 14 | 37 | -93,37% |
| Nov | 2.388 | 2.850 | 25.660 | 19.668 | 45.328 | -45,60% | 32 | 22 | 53 | -85,13% |
| Dec | 1.534 | 1.800 | 15.868 | 16.017 | 31.885 | -37,28% | 21 | 20 | 41 | -75,72% |
| 2002 Jan | 2.307 | 750 | 29.229 | 18.847 | 48.076 | -32,51% | 33 | 21 | 54 | -69,47% |
| Feb | 2.358 | 4.200 | 24.626 | 17.209 | 41.835 | -3,69% | 33 | 20 | 53 | -40,22% |
| Mar | 2.864 | 1.750 | 25.535 | 20.642 | 46.177 | 15,89% | 36 | 28 | 64 | 0,20% |
| Apr | 2.123 | 4.900 | 25.279 | 16.855 | 42.134 | 37,95% | 36 | 23 | 59 | 36,94% |
| 2002 Total | 9.652 | 11.600 | 104.669 | 73.553 | 178.222 | -3,69% | 138 | 92 | 230 | -38,21% |

## 3.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 24,40% | 13,24% | 62,36% | 18.118 | 7.073 | 25.191 | | 132 | 39 | 172 | |
| 2000 Total | 21,26% | 31,62% | 47,12% | 57.153 | 39.544 | 96.697 | 283,86% | 312 | 143 | 454 | 164,57% |
| 2001 Total | 32,89% | 17,03% | 50,09% | 24.349 | 30.376 | 54.725 | -43,41% | 34 | 38 | 72 | -84,07% |
| 2002 1. Quarter | 26,94% | 14,61% | 58,45% | 37.436 | 27.862 | 65.298 | -29,37% | 55 | 34 | 89 | -67,81% |
| 2. Quarter | 31,32% | 22,21% | 46,47% | 37.992 | 29.323 | 67.315 | -27,25% | 56 | 37 | 94 | -65,85% |
| 2001 Jan | 29,23% | 25,13% | 45,65% | 77.611 | 50.507 | 128.118 | 276,22% | 364 | 151 | 515 | 104,52% |
| Feb | 32,29% | 21,17% | 46,53% | 83.702 | 48.589 | 132.291 | 208,66% | 370 | 128 | 498 | 40,23% |
| Mar | 38,28% | 20,83% | 40,88% | 60.799 | 31.649 | 92.448 | 122,79% | 206 | 70 | 277 | -29,43% |
| Apr | 41,77% | 10,36% | 47,87% | 59.681 | 32.847 | 92.528 | 101,45% | 208 | 66 | 275 | -34,19% |
| May | 35,67% | 15,50% | 48,83% | 62.831 | 32.467 | 95.298 | 61,43% | 211 | 65 | 275 | -47,94% |
| Jun | 36,90% | 17,21% | 45,89% | 41.218 | 32.220 | 73.438 | 17,20% | 90 | 46 | 136 | -74,69% |
| Jul | 38,66% | 12,44% | 48,90% | 51.898 | 36.512 | 88.410 | 10,18% | 98 | 49 | 147 | -78,35% |
| Aug | 28,34% | 17,12% | 54,54% | 53.511 | 42.416 | 95.927 | -17,13% | 105 | 56 | 161 | -80,51% |
| Sep | 34,24% | 13,72% | 52,04% | 30.691 | 29.755 | 60.446 | -45,63% | 45 | 41 | 86 | -88,43% |
| Oct | 28,35% | 16,87% | 54,78% | 38.943 | 34.878 | 73.821 | -44,57% | 55 | 47 | 102 | -87,50% |
| Nov | 30,24% | 12,36% | 57,40% | 45.723 | 41.148 | 86.871 | -45,28% | 65 | 54 | 119 | -86,60% |
| Dec | 26,02% | 11,00% | 62,99% | 24.349 | 30.376 | 54.725 | -43,41% | 34 | 38 | 72 | -84,07% |
| 2002 Jan | 26,20% | 16,55% | 57,26% | 40.550 | 38.038 | 78.588 | -38,66% | 51 | 44 | 95 | -81,59% |
| Feb | 26,11% | 14,98% | 58,91% | 46.508 | 42.231 | 88.739 | -32,92% | 62 | 50 | 112 | -77,49% |
| Mar | 28,46% | 12,26% | 59,28% | 37.436 | 27.862 | 65.298 | -29,37% | 55 | 34 | 89 | -67,81% |
| Apr | 31,32% | 22,21% | 46,47% | 37.992 | 29.323 | 67.315 | -27,25% | 56 | 37 | 94 | -65,85% |
| 2002 Total | 27,97% | 16,41% | 55,62% | 37.992 | 29.323 | 67.315 | -27,25% | 56 | 37 | 94 | -65,85% |

## 3.7.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 706 | 367 | 572 | 24.612.916 | 8.374.536 | 32.987.452 | |
| 2000 Total | 679 | 775 | 722 | 229.160.612 | 215.782.076 | 444.942.688 | 1248,82% |
| 2001 Total | 138 | 366 | 240 | 36.308.481 | 78.854.458 | 115.162.939 | -74,12% |
| 2002 1. Quarter | 119 | 145 | 130 | 9.470.089 | 8.206.359 | 17.676.448 | -66,51% |
| 2. Quarter | 102 | 149 | 120 | 2.567.920 | 2.504.541 | 5.072.461 | -18,14% |
| 2001 Jan | 214 | 577 | 363 | 8.997.768 | 16.830.577 | 25.828.345 | 34,09% |
| Feb | 194 | 574 | 346 | 5.059.020 | 9.975.149 | 15.034.169 | -60,65% |
| Mar | 103 | 526 | 299 | 2.209.958 | 9.714.977 | 11.924.935 | -67,75% |
| Apr | 121 | 298 | 203 | 1.983.327 | 4.213.542 | 6.196.869 | -73,94% |
| May | 93 | 269 | 171 | 1.799.809 | 4.147.884 | 5.947.693 | -86,48% |
| Jun | 86 | 299 | 205 | 1.472.171 | 6.464.964 | 7.937.135 | -67,14% |
| Jul | 92 | 266 | 161 | 2.167.350 | 4.135.671 | 6.303.021 | -76,96% |
| Aug | 113 | 407 | 273 | 2.342.698 | 10.120.822 | 12.463.520 | -72,41% |
| Sep | 76 | 369 | 217 | 906.675 | 4.033.671 | 4.940.346 | -86,93% |
| Oct | 115 | 252 | 162 | 2.728.293 | 3.095.647 | 5.823.940 | -89,99% |
| Nov | 142 | 154 | 147 | 3.635.458 | 3.034.172 | 6.669.630 | -87,43% |
| Dec | 189 | 193 | 191 | 3.005.954 | 3.087.382 | 6.093.336 | -83,54% |
| 2002 Jan | 117 | 129 | 122 | 3.410.033 | 2.437.154 | 5.847.187 | -77,36% |
| Feb | 116 | 186 | 145 | 2.853.255 | 3.195.849 | 6.049.104 | -59,76% |
| Mar | 126 | 125 | 125 | 3.206.801 | 2.573.356 | 5.780.157 | -51,53% |
| Apr | 102 | 149 | 120 | 2.567.920 | 2.504.541 | 5.072.461 | -18,14% |
| 2002 Total | 115 | 146 | 128 | 12.038.009 | 10.710.900 | 22.748.909 | -61,43% |

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

## 3.8.1 Traded Contracts – April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Aixtron | 363 | 1.000 | 1.269 | 3.326 | 4.595 | | 3 | 6 | 9 | |
| Broadvision | 18 | 0 | 59 | 106 | 165 | | 0 | 0 | 0 | |
| Consors Discount-Broker | 280 | 1.900 | 5.370 | 2.922 | 8.292 | 80,26% | 7 | 3 | 11 | -31,97% |
| EM.TV & Merchandising | 68 | 0 | 2.056 | 326 | 2.382 | -58,80% | 0 | 0 | 0 | -91,30% |
| Intershop | 58 | 0 | 1.283 | 407 | 1.690 | -76,07% | 0 | 0 | 0 | -94,18% |
| Mobilcom | 339 | 2.000 | 7.310 | 3.187 | 10.497 | 295,22% | 13 | 4 | 18 | 217,07% |
| Qiagen | 496 | 0 | 4.126 | 2.259 | 6.385 | | 7 | 4 | 11 | |
| T-Online | 501 | 0 | 3.806 | 4.322 | 8.128 | -22,19% | 5 | 5 | 10 | -24,54% |

## 3.8.2 Open Interest and Market Share per Account Group – April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| Aixtron | 28,36% | 43,53% | 28,12% | 4.517 | 5.406 | 9.923 | | 12 | 11 | 23 | |
| Broadvision | 35,15% | 14,85% | 50,00% | 696 | 429 | 1.125 | | 0 | 0 | 0 | |
| Consors Discount-Broker | 36,13% | 13,32% | 50,55% | 6.052 | 2.846 | 8.898 | -7,00% | 9 | 4 | 12 | -79,94% |
| EM.TV & Merchandising | 46,79% | 18,26% | 34,95% | 3.029 | 1.439 | 4.468 | -77,35% | 1 | 0 | 1 | -98,49% |
| Intershop | 39,05% | 7,13% | 53,82% | 3.154 | 2.142 | 5.296 | -66,91% | 1 | 0 | 1 | -97,13% |
| Mobilcom | 19,77% | 37,09% | 43,14% | 6.713 | 2.880 | 9.593 | 9,41% | 14 | 4 | 18 | -60,00% |
| Qiagen | 32,72% | 15,75% | 51,53% | 3.950 | 2.810 | 6.760 | | 8 | 5 | 13 | |
| T-Online | 35,67% | 9,53% | 54,80% | 9.881 | 11.371 | 21.252 | -44,74% | 13 | 13 | 25 | -67,14% |

## 3.8.3 Paid Premiums – April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Aixtron | 91 | 331 | 265 | 116.043 | 1.100.816 | 1.216.859 | |
| Broadvision | 24 | 46 | 39 | 1.442 | 4.922 | 6.364 | |
| Consors Discount-Broker | 44 | 65 | 52 | 238.091 | 190.239 | 428.330 | -71,37% |
| EM.TV & Merchandising | 15 | 14 | 15 | 30.238 | 4.437 | 34.675 | -91,08% |
| Intershop | 17 | 42 | 23 | 21.386 | 17.283 | 38.669 | -96,41% |
| Mobilcom | 199 | 116 | 174 | 1.457.545 | 368.315 | 1.825.860 | 60,90% |
| Qiagen | 70 | 158 | 101 | 288.332 | 356.218 | 644.550 | |
| T-Online | 109 | 107 | 108 | 414.843 | 462.311 | 877.154 | -58,26% |

# 3.9 Options on Nordic Equities

## 3.9.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1999 Total | 1.442 | 11.148 | 30.164 | 23.488 | 53.652 | | 399 | 259 | 658 | |
| 2000 Total | 59.836 | 3.304.598 | 2.538.570 | 1.381.532 | 3.920.102 | 7206,53% | 14.474 | 6.928 | 21.402 | 3150,98% |
| 2001 Total | 135.538 | 11.176.019 | 9.024.294 | 6.661.911 | 15.686.205 | 300,15% | 27.089 | 16.707 | 43.795 | 104,63% |
| 2002 1. Quarter | 42.256 | 4.357.262 | 3.083.474 | 2.719.142 | 5.802.616 | 77,66% | 8.709 | 6.543 | 15.252 | 34,87% |
| 2. Quarter | 15.464 | 1.519.213 | 1.205.846 | 888.060 | 2.093.906 | 71,09% | 3.093 | 1.904 | 4.996 | 28,41% |
| 2001 Jan | 14.181 | 576.203 | 600.440 | 368.166 | 968.606 | 2432,50% | 2.752 | 1.430 | 4.182 | 610,07% |
| Feb | 10.909 | 773.734 | 553.153 | 553.517 | 1.106.670 | 1800,03% | 1.949 | 1.658 | 3.608 | 350,29% |
| Mar | 11.618 | 799.989 | 721.465 | 469.401 | 1.190.866 | 1092,02% | 2.241 | 1.279 | 3.520 | 216,64% |
| Apr | 11.391 | 883.436 | 621.851 | 602.043 | 1.223.894 | 1143,24% | 2.176 | 1.715 | 3.891 | 511,05% |
| May | 10.087 | 1.022.929 | 795.910 | 550.486 | 1.346.396 | 650,70% | 3.194 | 1.762 | 4.956 | 406,74% |
| Jun | 10.495 | 879.950 | 714.351 | 536.908 | 1.251.259 | 534,13% | 2.252 | 1.475 | 3.727 | 225,34% |
| Jul | 12.508 | 959.307 | 739.004 | 630.722 | 1.369.726 | 323,63% | 1.871 | 1.351 | 3.222 | 79,45% |
| Aug | 9.586 | 787.252 | 562.184 | 583.109 | 1.145.293 | 209,46% | 1.322 | 1.162 | 2.484 | 38,36% |
| Sep | 11.305 | 1.194.743 | 867.269 | 734.283 | 1.601.552 | 185,41% | 1.807 | 1.279 | 3.086 | 8,20% |
| Oct | 12.598 | 1.235.120 | 1.092.713 | 601.968 | 1.694.681 | 137,94% | 2.566 | 1.173 | 3.739 | 16,52% |
| Nov | 12.239 | 1.330.408 | 1.079.317 | 655.985 | 1.735.302 | 153,79% | 3.011 | 1.471 | 4.482 | 33,80% |
| Dec | 8.621 | 732.948 | 676.637 | 375.323 | 1.051.960 | 75,90% | 1.947 | 951 | 2.898 | -7,63% |
| 2002 Jan | 15.583 | 1.443.053 | 1.018.107 | 957.318 | 1.975.425 | 103,95% | 2.911 | 2.328 | 5.240 | 25,30% |
| Feb | 13.374 | 1.250.538 | 947.290 | 741.832 | 1.689.122 | 52,63% | 2.789 | 1.718 | 4.507 | 24,92% |
| Mar | 13.299 | 1.663.671 | 1.118.077 | 1.019.992 | 2.138.069 | 79,54% | 3.009 | 2.496 | 5.505 | 56,42% |
| Apr | 15.464 | 1.519.213 | 1.205.846 | 888.060 | 2.093.906 | 71,09% | 3.093 | 1.904 | 4.996 | 28,41% |
| 2002 Total | 57.720 | 5.876.475 | 4.289.320 | 3.607.202 | 7.896.522 | 75,87% | 11.802 | 8.446 | 20.248 | 33,21% |

## 3.9.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | Change YoY | Open Interest in EUR million | | | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | | Calls | Puts | Total | |
| 1999 Total | 41,13% | 5,83% | 53,04% | 13.767 | 12.078 | 25.845 | | 183 | 144 | 327 | |
| 2000 Total | 43,80% | 14,38% | 41,82% | 514.436 | 272.021 | 786.457 | 2942,98% | 2.723 | 1.232 | 3.955 | 1109,60% |
| 2001 Total | 34,79% | 11,86% | 53,35% | 1.424.450 | 952.298 | 2.376.748 | 202,21% | 4.255 | 2.114 | 6.369 | 61,03% |
| 2002 1. Quarter | 22,69% | 4,97% | 72,34% | 1.800.337 | 1.288.350 | 3.088.687 | 79,19% | 5.389 | 2.969 | 8.358 | 35,25% |
| 2. Quarter | 24,39% | 3,88% | 71,73% | 1.954.319 | 1.302.860 | 3.257.179 | 60,37% | 5.655 | 2.799 | 8.454 | 16,06% |
| 2001 Jan | 40,30% | 13,02% | 46,68% | 710.153 | 435.293 | 1.145.446 | 2258,92% | 3.487 | 1.790 | 5.277 | 690,12% |
| Feb | 40,05% | 14,78% | 45,18% | 919.124 | 605.667 | 1.524.791 | 1719,67% | 4.047 | 2.090 | 6.137 | 454,49% |
| Mar | 39,80% | 15,69% | 44,51% | 1.052.745 | 670.937 | 1.723.682 | 1374,32% | 4.036 | 2.143 | 6.180 | 330,30% |
| Apr | 34,61% | 14,77% | 50,62% | 1.195.608 | 835.426 | 2.031.034 | 1243,12% | 4.670 | 2.614 | 7.284 | 802,41% |
| May | 32,24% | 12,69% | 55,07% | 1.400.203 | 919.531 | 2.319.734 | 918,25% | 5.630 | 2.925 | 8.554 | 605,85% |
| Jun | 36,06% | 10,04% | 53,89% | 1.233.482 | 874.658 | 2.108.140 | 748,82% | 4.569 | 2.637 | 7.206 | 424,77% |
| Jul | 36,34% | 11,40% | 52,26% | 1.430.898 | 974.963 | 2.405.861 | 470,73% | 4.963 | 2.622 | 7.585 | 229,61% |
| Aug | 33,70% | 16,06% | 50,23% | 1.660.571 | 1.056.264 | 2.716.835 | 349,71% | 5.464 | 2.603 | 8.068 | 157,62% |
| Sep | 32,51% | 9,23% | 58,26% | 1.552.223 | 963.185 | 2.515.408 | 268,65% | 4.671 | 2.092 | 6.763 | 92,63% |
| Oct | 31,05% | 10,80% | 58,16% | 1.932.908 | 1.138.401 | 3.071.309 | 250,65% | 5.578 | 2.433 | 8.011 | 86,39% |
| Nov | 32,75% | 9,32% | 57,93% | 2.030.657 | 1.308.689 | 3.339.346 | 220,13% | 5.962 | 2.849 | 8.811 | 71,59% |
| Dec | 32,54% | 7,00% | 60,46% | 1.424.450 | 952.298 | 2.376.748 | 202,21% | 4.255 | 2.114 | 6.369 | 61,03% |
| 2002 Jan | 27,58% | 6,14% | 66,28% | 1.732.278 | 1.331.183 | 3.063.461 | 167,45% | 5.140 | 3.041 | 8.181 | 55,03% |
| Feb | 21,52% | 4,85% | 73,63% | 1.979.261 | 1.517.871 | 3.497.132 | 129,35% | 5.947 | 3.486 | 9.434 | 53,71% |
| Mar | 19,10% | 3,98% | 76,91% | 1.800.337 | 1.288.350 | 3.088.687 | 79,19% | 5.389 | 2.969 | 8.358 | 35,25% |
| Apr | 24,39% | 3,88% | 71,73% | 1.954.319 | 1.302.860 | 3.257.179 | 60,37% | 5.655 | 2.799 | 8.454 | 16,06% |
| 2002 Total | 23,14% | 4,68% | 72,18% | 1.954.319 | 1.302.860 | 3.257.179 | 60,37% | 5.655 | 2.799 | 8.454 | 16,06% |

## 3.9.3 Paid Premiums

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 1999 Total | 1.634 | 856 | 1.294 | 49.298.072 | 20.108.350 | 69.406.422 | |
| 2000 Total | 522 | 468 | 503 | 1.324.571.862 | 646.158.376 | 1.970.730.238 | 2739,41% |
| 2001 Total | 255 | 303 | 275 | 2.300.767.991 | 2.015.882.175 | 4.316.650.166 | 119,04% |
| 2002 1. Quarter | 244 | 254 | 249 | 750.855.817 | 692.016.385 | 1.442.872.202 | 28,64% |
| 2. Quarter | 127 | 253 | 180 | 152.558.954 | 224.244.070 | 376.803.024 | -7,09% |
| 2001 Jan | 306 | 460 | 364 | 183.719.678 | 169.294.411 | 353.014.089 | 414,23% |
| Feb | 247 | 399 | 323 | 136.837.114 | 220.967.840 | 357.804.954 | 301,36% |
| Mar | 252 | 487 | 345 | 182.008.430 | 228.805.076 | 410.813.506 | 326,79% |
| Apr | 354 | 308 | 331 | 220.084.038 | 185.457.228 | 405.541.266 | 329,32% |
| May | 374 | 283 | 337 | 298.061.242 | 155.674.501 | 453.735.743 | 393,40% |
| Jun | 224 | 367 | 286 | 160.094.604 | 197.267.747 | 357.362.351 | 184,48% |
| Jul | 210 | 285 | 245 | 155.109.870 | 179.986.826 | 335.096.696 | 78,66% |
| Aug | 185 | 235 | 210 | 103.896.517 | 136.986.745 | 240.883.262 | 46,16% |
| Sep | 161 | 283 | 217 | 139.881.952 | 207.695.517 | 347.577.469 | 55,90% |
| Oct | 200 | 207 | 203 | 218.629.143 | 124.897.621 | 343.526.764 | 27,04% |
| Nov | 290 | 189 | 252 | 312.789.735 | 124.260.299 | 437.050.034 | 62,90% |
| Dec | 280 | 225 | 261 | 189.655.668 | 84.588.364 | 274.244.032 | -5,64% |
| 2002 Jan | 246 | 220 | 233 | 250.051.138 | 211.056.722 | 461.107.860 | 30,62% |
| Feb | 222 | 265 | 241 | 210.555.583 | 196.818.867 | 407.374.450 | 13,85% |
| Mar | 260 | 279 | 269 | 290.249.096 | 284.140.796 | 574.389.892 | 39,82% |
| Apr | 127 | 253 | 180 | 152.558.954 | 224.244.070 | 376.803.024 | -7,09% |
| 2002 Total | 211 | 254 | 230 | 903.414.771 | 916.260.455 | 1.819.675.226 | 19,15% |

# 3.10 Options on Nordic Equities – Breakdown by Individual Securities

## 3.10.1 Traded Contracts – April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | |
|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| Elisa Communications | 19 | 0 | 2.020 | 3.050 | 5.070 | 2435,00% | 3 | 3 | 6 |
| Fortum Corporation | 0 | | 0 | 0 | 0 | | | | |
| Metsä-Serla Oyj B | 0 | | 0 | 0 | 0 | -100,00% | | | |
| Nokia Oyj A | 15.313 | 1.450.568 | 1.150.666 | 855.661 | 2.006.327 | 70,76% | 2.996 | 1.811 | 4.807 |
| Sonera-Yhtymä Oyj | 62 | 40.690 | 39.096 | 10.924 | 50.020 | 50,69% | 21 | 6 | 27 |
| Stora-Enso Oyj R | 28 | 4.830 | 3.912 | 3.419 | 7.331 | 880,08% | 30 | 24 | 54 |
| Tieto Enator Corporation | 5 | 0 | 40 | 34 | 74 | -96,96% | 0 | 0 | 0 |
| UPM-Kymmene Oyj | 37 | 23.125 | 10.112 | 14.972 | 25.084 | 102,23% | 42 | 59 | 101 |

## 3.10.2 Open Interest and Market Share per Account Group – April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| Elisa Communications | 50,10% | 46,84% | 3,06% | 4.020 | 5.090 | 9.110 | 717,04% | 5 | 6 | 11 |
| Fortum Corporation | | | | | | | | | | |
| Metsä-Serla Oyj B | | | | | | | | | | |
| Nokia Oyj A | 23,25% | 3,44% | 73,31% | 1.844.202 | 1.228.753 | 3.072.955 | 67,02% | 5.419 | 2.660 | 8.078 |
| Sonera-Yhtymä Oyj | 57,63% | 10,25% | 32,12% | 65.168 | 42.365 | 107.533 | -29,68% | 38 | 21 | 59 |
| Stora-Enso Oyj R | 54,71% | 2,02% | 43,28% | 6.670 | 3.375 | 10.045 | 270,39% | 53 | 24 | 76 |
| Tieto Enator Corporation | 9,46% | 2,70% | 87,84% | 1.093 | 1.050 | 2.143 | -68,28% | 3 | 3 | 6 |
| UPM-Kymmene Oyj | 35,85% | 17,94% | 46,21% | 33.166 | 22.227 | 55.393 | 100,14% | 137 | 86 | 222 |

## 3.10.3 Paid Premiums – April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| Elisa Communications | 56 | 52 | 53 | 112.740 | 158.440 | 271.180 | 707,08% |
| Fortum Corporation | | | | 0 | 0 | 0 | |
| Metsä-Serla Oyj B | | | | 0 | 0 | 0 | -100,00% |
| Nokia Oyj A | 128 | 258 | 183 | 147.352.096 | 220.442.952 | 367.795.048 | -6,37% |
| Sonera-Yhtymä Oyj | 33 | 31 | 33 | 1.287.498 | 341.831 | 1.629.329 | -83,28% |
| Stora-Enso Oyj R | 355 | 383 | 368 | 1.388.010 | 1.310.180 | 2.698.190 | 1671,40% |
| Tieto Enator Corporation | 280 | 230 | 257 | 11.180 | 7.836 | 19.016 | -93,29% |
| UPM-Kymmene Oyj | 238 | 132 | 175 | 2.407.430 | 1.982.831 | 4.390.261 | 74,24% |

## 3.11 Options on US Equities

### 3.11.1 Traded Contracts – April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 2001 Total | 2.953 | 0 | 21.996 | 16.200 | 38.196 | | 133 | 105 | 238 | |
| 2002 1. Quarter | 5.417 | 0 | 46.451 | 32.290 | 78.741 | | 198 | 123 | 320 | |
| 2. Quarter | 1.341 | 0 | 6.665 | 6.513 | 13.178 | | 38 | 28 | 66 | |
| Sep | 448 | 0 | 3.561 | 3.314 | 6.875 | | 29 | 25 | 54 | |
| Oct | 1.012 | 0 | 7.840 | 5.039 | 12.879 | | 45 | 26 | 71 | |
| Nov | 851 | 0 | 6.317 | 5.160 | 11.477 | | 33 | 37 | 69 | |
| Dec | 642 | 0 | 4.278 | 2.687 | 6.965 | | 26 | 17 | 44 | |
| 2002 Jan | 2.203 | 0 | 20.398 | 10.477 | 30.875 | | 87 | 46 | 133 | |
| Feb | 1.784 | 0 | 16.489 | 11.281 | 27.770 | | 73 | 44 | 116 | |
| Mar | 1.430 | 0 | 9.564 | 10.532 | 20.096 | | 38 | 33 | 71 | |
| Apr | 1.341 | 0 | 6.665 | 6.513 | 13.178 | | 38 | 28 | 66 | |
| 2002 Total | 6.758 | 0 | 53.116 | 38.803 | 91.919 | | 236 | 151 | 386 | |

### 3.11.2 Open Interest and Market Share per Account Group – April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | Change YoY | Open Interest in EUR million | | | Change YoY |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | | Calls | Puts | Total | |
| 2001 Total | 17,01% | 3,27% | 79,72% | 6.075 | 5.504 | 11.579 | | 38 | 33 | 70 | |
| 2002 1. Quarter | 17,05% | 2,52% | 80,44% | 11.795 | 15.305 | 27.100 | | 63 | 51 | 115 | |
| 2. Quarter | 31,09% | 10,07% | 58,84% | 10.654 | 12.622 | 23.276 | | 60 | 48 | 109 | |
| Sep | 2,64% | 2,69% | 94,67% | 3.298 | 3.267 | 6.565 | | 27 | 25 | 52 | |
| Oct | 15,35% | 2,65% | 82,00% | 5.748 | 4.637 | 10.385 | | 32 | 23 | 55 | |
| Nov | 21,99% | 3,93% | 74,08% | 7.701 | 7.292 | 14.993 | | 43 | 44 | 87 | |
| Dec | 26,07% | 3,91% | 70,03% | 6.075 | 5.504 | 11.579 | | 38 | 33 | 70 | |
| 2002 Jan | 16,92% | 1,26% | 81,82% | 22.261 | 12.662 | 34.923 | | 100 | 57 | 158 | |
| Feb | 11,57% | 0,80% | 87,63% | 26.471 | 16.486 | 42.957 | | 119 | 67 | 185 | |
| Mar | 24,84% | 6,83% | 68,33% | 11.795 | 15.305 | 27.100 | | 63 | 51 | 115 | |
| Apr | 31,09% | 10,07% | 58,84% | 10.654 | 12.622 | 23.276 | | 60 | 48 | 109 | |
| 2002 Total | 19,08% | 3,61% | 77,31% | 10.654 | 12.622 | 23.276 | | 60 | 48 | 109 | |

### 3.11.3 Paid Premiums – April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| 2001 Total | 291 | 287 | 289 | 6.399.922 | 4.643.231 | 11.043.153 | |
| 2002 1. Quarter | 155 | 182 | 166 | 7.200.073 | 5.883.483 | 13.083.556 | |
| 2. Quarter | 165 | 255 | 210 | 1.098.764 | 1.663.976 | 2.762.740 | |
| Sep | 335 | 363 | 349 | 1.192.427 | 1.203.633 | 2.396.060 | |
| Oct | 266 | 261 | 264 | 2.083.169 | 1.314.812 | 3.397.981 | |
| Nov | 247 | 297 | 270 | 1.562.956 | 1.532.857 | 3.095.813 | |
| Dec | 365 | 220 | 309 | 1.561.370 | 591.929 | 2.153.299 | |
| 2002 Jan | 194 | 211 | 200 | 3.958.167 | 2.206.012 | 6.164.179 | |
| Feb | 131 | 187 | 154 | 2.154.649 | 2.109.779 | 4.264.428 | |
| Mar | 114 | 149 | 132 | 1.087.257 | 1.567.692 | 2.654.949 | |
| Apr | 165 | 255 | 210 | 1.098.764 | 1.663.976 | 2.762.740 | |
| 2002 Total | 156 | 195 | 172 | 8.298.837 | 7.547.459 | 15.846.296 | |

## 3.12 Options on US Equities – Breakdown by Individual Securities

### 3.12.1 Traded Contracts – April 2002

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | |
|---|---|---|---|---|---|---|---|---|---|
| | | in Contracts | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| AOL Time Warner | 191 | 0 | 988 | 895 | 1.883 | | 3 | 2 | 5 |
| Cisco Systems | 116 | 0 | 329 | 924 | 1.253 | | 1 | 2 | 2 |
| Citigroup | 107 | 0 | 987 | 842 | 1.829 | | 6 | 4 | 10 |
| EMC | 71 | 0 | 98 | 683 | 781 | | 0 | 1 | 1 |
| General Electric | 113 | 0 | 477 | 332 | 809 | | 2 | 1 | 3 |
| IBM | 343 | 0 | 1.157 | 1.059 | 2.216 | | 13 | 10 | 23 |
| Intel | 161 | 0 | 740 | 349 | 1.089 | | 3 | 1 | 4 |
| Microsoft | 159 | 0 | 1.344 | 976 | 2.320 | | 9 | 6 | 16 |
| Oracle | 18 | 0 | 238 | 55 | 293 | | 0 | 0 | 0 |
| Sun Microsystems | 62 | 0 | 307 | 398 | 705 | | 0 | 0 | 1 |

### 3.12.2 Open Interest and Market Share per Account Group – April 2002

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total |
| AOL Time Warner | 37,27% | 10,41% | 52,32% | 1.548 | 1.282 | 2.830 | | 5 | 3 | 8 |
| Cisco Systems | 26,22% | 16,76% | 57,02% | 718 | 988 | 1.706 | | 2 | 2 | 3 |
| Citigroup | 13,75% | 21,46% | 64,79% | 929 | 920 | 1.849 | | 6 | 4 | 10 |
| EMC | 21,90% | 28,43% | 49,68% | 355 | 2.098 | 2.453 | | 1 | 3 | 3 |
| General Electric | 45,36% | 1,85% | 52,78% | 1.059 | 693 | 1.752 | | 5 | 3 | 8 |
| IBM | 37,03% | 0,61% | 62,36% | 1.502 | 1.917 | 3.419 | | 20 | 20 | 39 |
| Intel | 45,84% | 1,64% | 52,51% | 1.744 | 903 | 2.647 | | 7 | 3 | 10 |
| Microsoft | 27,66% | 3,77% | 68,57% | 1.792 | 1.342 | 3.134 | | 14 | 8 | 22 |
| Oracle | 24,40% | 25,60% | 50,00% | 585 | 1.465 | 2.050 | | 1 | 2 | 3 |
| Sun Microsystems | 33,90% | 14,54% | 51,56% | 422 | 1.014 | 1.436 | | 1 | 1 | 2 |

### 3.12.3 Paid Premiums – April 2002

| | Paid Premiums - Ø Contract in EUR | | | Paid Premiums in EUR | | | |
|---|---|---|---|---|---|---|---|
| | Calls | Puts | Total | Calls | Puts | Total | Change YoY |
| AOL Time Warner | 69 | 257 | 159 | 68.653 | 230.297 | 298.950 | |
| Cisco Systems | 63 | 115 | 101 | 20.598 | 106.400 | 126.998 | |
| Citigroup | 205 | 170 | 189 | 202.712 | 142.731 | 345.443 | |
| EMC | 74 | 160 | 149 | 7.298 | 109.178 | 116.476 | |
| General Electric | 135 | 205 | 164 | 64.558 | 68.009 | 132.567 | |
| IBM | 224 | 483 | 348 | 259.418 | 511.694 | 771.112 | |
| Intel | 83 | 167 | 110 | 61.742 | 58.323 | 120.065 | |
| Microsoft | 287 | 391 | 331 | 385.816 | 381.426 | 767.242 | |
| Oracle | 45 | 138 | 63 | 10.699 | 7.616 | 18.315 | |
| Sun Microsystems | 56 | 121 | 93 | 17.270 | 48.302 | 65.572 | |

# 4 Eurex - Money Market Products

## 4.1 One-Month-Euribor Futures

### 4.1.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1998 Total | 466 | 47.229 | -71,71% | 84.690 | -65,80% |
| 1999 Total | 826 | 64.019 | 35,55% | 187.410 | 121,29% |
| 2000 Total | 26 | 1.896 | -97,04% | 5.493 | -97,07% |
| 2001 Total | 0 | 0 | -100,00% | | |
| 2002 1. Quarter | 0 | 0 | | | |
| 2. Quarter | 0 | 0 | | | |
| 2001 Jan | 0 | 0 | -100,00% | | |
| Feb | 0 | 0 | -100,00% | | |
| Mar | 0 | 0 | -100,00% | | |
| Apr | 0 | 0 | | | |
| May | 0 | 0 | | | |
| Jun | 0 | 0 | -100,00% | | |
| Jul | 0 | 0 | | | |
| Aug | 0 | 0 | | | |
| Sep | 0 | 0 | | | |
| Oct | 0 | 0 | | | |
| Nov | 0 | 0 | | | |
| Dec | 0 | 0 | | | |
| 2002 Jan | 0 | 0 | | | |
| Feb | 0 | 0 | | | |
| Mar | 0 | 0 | | | |
| Apr | 0 | 0 | | | |
| 2002 Total | 0 | 0 | | | |

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

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

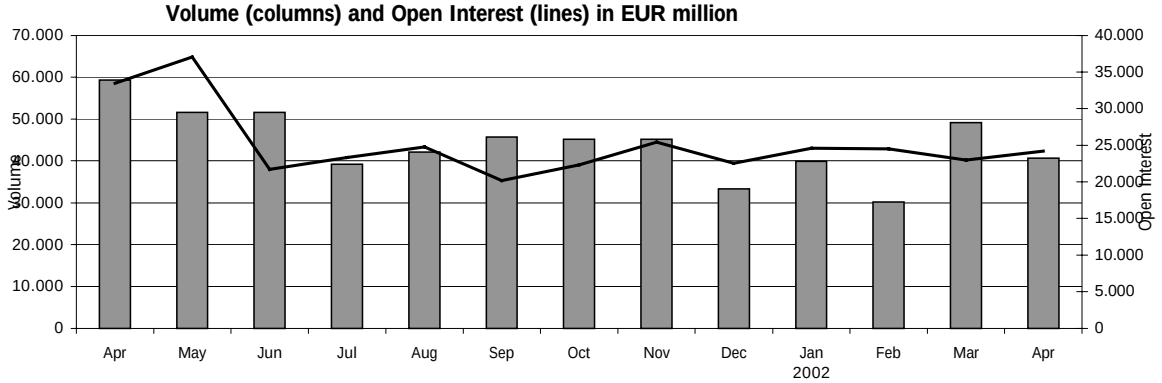
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1998 Total | 48,64% | 23,71% | 27,65% | 3.321 | -33,96% | 9.648 | 29,79% |
| 1999 Total | 51,13% | 17,05% | 31,82% | 411 | -87,62% | 1.194 | -87,62% |
| 2000 Total | 26,56% | 73,44% | 0,00% | 0 | -100,00% | 0 | -100,00% |
| 2001 Total | | | | 0 | | 0 | |
| 2002 1. Quarter | | | | 0 | | 0 | |
| 2. Quarter | | | | 0 | | 0 | |
| 2001 Jan | | | | 0 | -100,00% | 0 | -100,00% |
| Feb | | | | 0 | -100,00% | 0 | -100,00% |
| Mar | | | | 0 | -100,00% | 0 | -100,00% |
| Apr | | | | 0 | -100,00% | 0 | -100,00% |
| May | | | | 0 | | 0 | |
| Jun | | | | 0 | | 0 | |
| Jul | | | | 0 | | 0 | |
| Aug | | | | 0 | | 0 | |
| Sep | | | | 0 | | 0 | |
| Oct | | | | 0 | | 0 | |
| Nov | | | | 0 | | 0 | |
| Dec | | | | 0 | | 0 | |
| 2002 Jan | | | | 0 | | 0 | |
| Feb | | | | 0 | | 0 | |
| Mar | | | | 0 | | 0 | |
| Apr | | | | 0 | | 0 | |
| 2002 Total | | | | 0 | | 0 | |

## 4.2 Three-Month Euribor Futures

### 4.2.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | | Total | Change YoY | Total | Change YoY |
| 1997 Total | 12.219 | | 964.096 | | 476.262 | |
| 1998 Total | 12.040 | 0 | 778.588 | -19,24% | 562.776 | 18,17% |
| 1999 Total | 56.124 | 0 | 3.037.374 | 290,11% | 2.945.460 | 423,38% |
| 2000 Total | 26.559 | 0 | 1.225.207 | -59,66% | 1.173.813 | -60,15% |
| 2001 Total | 16.146 | 0 | 663.980 | -45,81% | 638.804 | -45,58% |
| 2002 1. Quarter | 3.649 | 0 | 123.148 | -47,77% | 119.271 | -47,11% |
| 2. Quarter | 1.237 | 0 | 42.192 | -32,11% | 40.671 | -31,48% |
| 2001 Jan | 1.648 | 0 | 89.723 | -50,60% | 85.777 | -51,43% |
| Feb | 1.295 | 0 | 57.849 | -60,51% | 55.523 | -60,73% |
| Mar | 2.107 | 0 | 88.217 | -36,17% | 84.187 | -36,67% |
| Apr | 1.514 | 0 | 62.146 | -27,74% | 59.357 | -28,12% |
| May | 1.300 | 0 | 52.304 | -58,08% | 51.619 | -56,77% |
| Jun | 1.418 | 0 | 53.840 | -49,27% | 51.612 | -49,01% |
| Jul | 1.088 | 0 | 40.976 | -41,26% | 39.241 | -40,84% |
| Aug | 1.203 | 0 | 43.865 | -51,95% | 42.108 | -51,45% |
| Sep | 1.162 | 0 | 47.357 | -39,87% | 45.751 | -38,68% |
| Oct | 1.329 | 0 | 46.708 | -40,34% | 45.186 | -39,16% |
| Nov | 1.248 | 0 | 46.612 | -24,35% | 45.157 | -22,78% |
| Dec | 834 | 0 | 34.383 | -44,79% | 33.286 | -43,83% |
| 2002 Jan | 1.131 | 0 | 41.223 | -54,06% | 39.875 | -53,51% |
| Feb | 893 | 0 | 30.940 | -46,52% | 30.192 | -45,62% |
| Mar | 1.625 | 0 | 50.985 | -42,21% | 49.204 | -41,55% |
| Apr | 1.237 | 0 | 42.192 | -32,11% | 40.671 | -31,48% |
| 2002 Total | 4.886 | 0 | 165.340 | -44,50% | 159.942 | -43,85% |

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



## Three-Month-Euribor Futures

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 8,46% | 21,24% | 70,29% | 49.906 | | 24.507 | |
| 1998 Total | 23,88% | 24,71% | 51,41% | 66.320 | 32,89% | 55.430 | 126,18% |
| 1999 Total | 27,51% | 34,47% | 38,02% | 96.448 | 45,43% | 91.253 | 64,63% |
| 2000 Total | 15,55% | 43,23% | 41,23% | 29.396 | -69,52% | 27.977 | -69,34% |
| 2001 Total | 11,04% | 36,44% | 52,52% | 23.336 | -20,62% | 22.540 | -19,44% |
| 2002 1. Quarter | 3,06% | 30,62% | 66,32% | 23.956 | -18,29% | 22.975 | -18,22% |
| 2. Quarter | 2,91% | 30,85% | 66,24% | 25.140 | -28,39% | 24.191 | -27,71% |
| 2001 Jan | 16,46% | 44,21% | 39,33% | 41.246 | -61,45% | 39.341 | -61,15% |
| Feb | 8,56% | 48,24% | 43,20% | 40.994 | -64,17% | 39.067 | -63,95% |
| Mar | 17,28% | 43,36% | 39,36% | 29.317 | -58,34% | 28.093 | -57,82% |
| Apr | 15,40% | 38,76% | 45,83% | 35.105 | -51,28% | 33.464 | -50,85% |
| May | 12,79% | 40,74% | 46,47% | 38.768 | -50,55% | 37.064 | -49,84% |
| Jun | 9,29% | 31,72% | 58,99% | 22.686 | -48,52% | 21.719 | -47,70% |
| Jul | 7,31% | 23,99% | 68,70% | 24.369 | -56,12% | 23.355 | -55,42% |
| Aug | 3,44% | 27,29% | 69,27% | 25.825 | -53,25% | 24.756 | -52,46% |
| Sep | 15,59% | 23,63% | 60,78% | 20.920 | -38,52% | 20.195 | -37,12% |
| Oct | 3,72% | 31,89% | 64,39% | 23.048 | -39,57% | 22.312 | -38,01% |
| Nov | 3,67% | 30,66% | 65,67% | 26.284 | -44,26% | 25.422 | -43,08% |
| Dec | 4,95% | 33,01% | 62,04% | 23.336 | -20,62% | 22.540 | -19,44% |
| 2002 Jan | 3,05% | 30,57% | 66,38% | 25.524 | -38,12% | 24.592 | -37,49% |
| Feb | 1,55% | 27,47% | 70,98% | 25.447 | -37,93% | 24.529 | -37,21% |
| Mar | 3,99% | 32,59% | 63,42% | 23.956 | -18,29% | 22.975 | -18,22% |
| Apr | 2,91% | 30,85% | 66,24% | 25.140 | -28,39% | 24.191 | -27,71% |
| 2002 Total | 3,02% | 30,68% | 66,30% | 25.140 | -28,39% | 24.191 | -27,71% |

# 4.3 Options on Three-Month-Euribor Futures

## 4.3.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 27 | 0 | 3.300 | 1.810 | 5.110 | | 1.815 | 1.127 | 2.942 | |
| 1999 Total | 25 | 0 | 876 | 2.090 | 2.966 | -41,96% | 851 | 2.028 | 2.879 | -2,14% |
| 2000 Total | 1 | 0 | 0 | 10 | 10 | -99,66% | 0 | 10 | 10 | -99,67% |
| 2001 Total | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| 2002 1. Quarter | 0 | | 0 | 0 | 0 | | | | | |
| 2. Quarter | 0 | | 0 | 0 | 0 | | | | | |
| 2001 Jan | 0 | | 0 | 0 | 0 | | | | | |
| Feb | 0 | | 0 | 0 | 0 | | | | | |
| Mar | 0 | | 0 | 0 | 0 | -100,00% | | | | |
| Apr | 0 | | 0 | 0 | 0 | | | | | |
| May | 0 | | 0 | 0 | 0 | | | | | |
| Jun | 0 | | 0 | 0 | 0 | | | | | |
| Jul | 0 | | 0 | 0 | 0 | | | | | |
| Aug | 0 | | 0 | 0 | 0 | | | | | |
| Sep | 0 | | 0 | 0 | 0 | | | | | |
| Oct | 0 | | 0 | 0 | 0 | | | | | |
| Nov | 0 | | 0 | 0 | 0 | | | | | |
| Dec | 0 | | 0 | 0 | 0 | | | | | |
| 2002 Jan | 0 | | 0 | 0 | 0 | | | | | |
| Feb | 0 | | 0 | 0 | 0 | | | | | |
| Mar | 0 | | 0 | 0 | 0 | | | | | |
| Apr | 0 | | 0 | 0 | 0 | | | | | |
| 2002 Total | 0 | | 0 | 0 | 0 | | | | | |

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

## 4.3.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 2,94% | 21,58% | 75,49% | 200 | 0 | 200 | | 98 | 0 | 98 | |
| 1999 Total | 20,50% | 26,97% | 52,53% | 550 | 40 | 590 | 195,00% | 535 | 38 | 573 | 483,49% |
| 2000 Total | 0,00% | 50,00% | 50,00% | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| 2001 Total | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 1. Quarter | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2. Quarter | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2001 Jan | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Feb | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Mar | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Apr | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| May | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Jun | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Jul | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Aug | | | | 0 | 0 | 0 | -100,00% | 0 | 0 | 0 | -100,00% |
| Sep | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Oct | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Nov | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Dec | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 Jan | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Feb | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Mar | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Apr | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 2002 Total | | | | 0 | 0 | 0 | | 0 | 0 | 0 | |

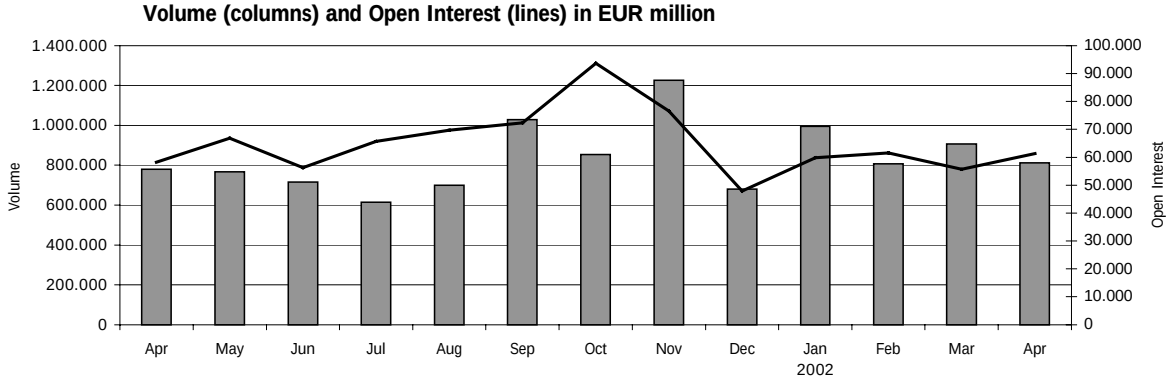
# 5 Eurex - Capital Market Products

## 5.1 Euro-Schatz Futures

### 5.1.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1997 Total | 92.529 | 187.142 | 4.805.755 | - | 634.109 | - |
| 1998 Total | 177.885 | 490.628 | 10.043.087 | 108,98% | 1.332.163 | 110,08% |
| 1999 Total | 410.755 | 799.374 | 19.647.339 | 95,63% | 2.118.678 | 59,04% |
| 2000 Total | 935.867 | 1.118.682 | 42.822.290 | 117,95% | 4.364.072 | 105,98% |
| 2001 Total | 1.458.425 | 2.754.851 | 92.637.630 | 116,33% | 9.583.943 | 119,61% |
| | | | | | | |
| 2002 1. Quarter | 450.430 | 944.478 | 26.181.189 | 21,24% | 2.707.365 | 21,94% |
| 2. Quarter | 135.944 | 302.367 | 7.880.053 | 3,94% | 811.251 | 4,06% |
| | | | | | | |
| 2001 Jan | 127.271 | 204.817 | 7.805.065 | 172,59% | 801.978 | 172,99% |
| Feb | 92.101 | 155.074 | 5.854.164 | 74,36% | 600.775 | 74,52% |
| Mar | 115.361 | 270.594 | 7.935.640 | 130,96% | 817.416 | 132,29% |
| Apr | 127.374 | 158.320 | 7.581.496 | 210,22% | 779.630 | 211,29% |
| May | 119.939 | 268.343 | 7.467.331 | 70,97% | 767.589 | 72,64% |
| Jun | 104.484 | 258.691 | 6.943.412 | 60,01% | 714.786 | 61,56% |
| Jul | 88.016 | 147.633 | 5.965.400 | 115,53% | 614.268 | 118,92% |
| Aug | 99.518 | 266.892 | 6.768.420 | 101,93% | 699.537 | 106,00% |
| Sep | 149.986 | 318.357 | 9.888.173 | 103,16% | 1.028.159 | 108,34% |
| Oct | 134.055 | 182.858 | 8.165.941 | 105,49% | 853.865 | 111,59% |
| Nov | 186.433 | 316.461 | 11.725.786 | 250,97% | 1.225.909 | 260,76% |
| Dec | 113.887 | 206.811 | 6.536.802 | 76,05% | 680.031 | 79,13% |
| 2002 Jan | 171.125 | 306.174 | 9.592.171 | 22,90% | 994.479 | 24,00% |
| Feb | 138.683 | 235.736 | 7.790.659 | 33,08% | 806.985 | 34,32% |
| Mar | 140.622 | 402.568 | 8.798.359 | 10,87% | 905.900 | 10,82% |
| Apr | 135.944 | 302.367 | 7.880.053 | 3,94% | 811.251 | 4,06% |
| | | | | | | |
| 2002 Total | 586.374 | 1.246.845 | 34.061.242 | 16,74% | 3.518.616 | 17,30% |

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



## Euro-Schatz Futures

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

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | 52,04% | 25,98% | 21,98% | 117.492 | - | 15.461 | - |
| 1998 Total | 54,23% | 28,97% | 16,80% | 72.431 | -38,35% | 9.715 | -37,17% |
| 1999 Total | 46,02% | 36,74% | 17,24% | 178.681 | 146,69% | 18.351 | 88,89% |
| 2000 Total | 42,31% | 43,24% | 14,45% | 383.998 | 114,91% | 39.461 | 115,04% |
| 2001 Total | 50,83% | 40,02% | 9,15% | 461.182 | 20,10% | 47.900 | 21,38% |
| 2002 1. Quarter | 51,37% | 34,27% | 14,36% | 543.106 | 5,47% | 55.684 | 4,69% |
| 2. Quarter | 49,15% | 33,13% | 17,72% | 594.422 | 4,41% | 61.308 | 5,23% |
| 2001 Jan | 46,32% | 47,59% | 6,08% | 521.607 | 68,73% | 53.599 | 69,20% |
| Feb | 47,31% | 46,35% | 6,34% | 553.556 | 35,81% | 56.888 | 36,22% |
| Mar | 48,51% | 42,62% | 8,87% | 514.936 | 81,22% | 53.187 | 82,64% |
| Apr | 47,08% | 45,07% | 7,84% | 569.327 | 94,97% | 58.258 | 95,21% |
| May | 48,92% | 41,70% | 9,39% | 650.052 | 99,04% | 66.797 | 101,16% |
| Jun | 52,15% | 39,39% | 8,46% | 547.211 | 90,86% | 56.330 | 93,47% |
| Jul | 50,67% | 41,05% | 8,29% | 636.436 | 160,62% | 65.682 | 165,39% |
| Aug | 51,35% | 37,62% | 11,02% | 673.260 | 103,59% | 69.717 | 108,22% |
| Sep | 57,38% | 34,33% | 8,29% | 693.913 | 56,49% | 72.336 | 60,70% |
| Oct | 51,47% | 40,35% | 8,17% | 891.751 | 160,34% | 93.575 | 169,15% |
| Nov | 52,56% | 36,31% | 11,12% | 732.886 | 73,38% | 76.516 | 77,50% |
| Dec | 53,09% | 31,47% | 15,44% | 461.182 | 20,10% | 47.900 | 21,38% |
| 2002 Jan | 51,21% | 36,65% | 12,13% | 578.086 | 10,83% | 59.815 | 11,60% |
| Feb | 50,51% | 34,84% | 14,66% | 593.987 | 7,30% | 61.507 | 8,12% |
| Mar | 52,29% | 31,17% | 16,53% | 543.106 | 5,47% | 55.684 | 4,69% |
| Apr | 49,15% | 33,13% | 17,72% | 594.422 | 4,41% | 61.308 | 5,23% |
| 2002 Total | 50,85% | 34,01% | 15,14% | 594.422 | 4,41% | 61.308 | 5,23% |

# 5.2 Options on Euro-Schatz Futures

## 5.2.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 1.213 | 0 | 209.945 | 168.503 | 378.448 | | 27.964 | 22.301 | 50.266 | |
| 1999 Total | 2.233 | 4.308 | 271.101 | 215.281 | 486.382 | 28,52% | 29.064 | 23.010 | 52.073 | 3,60% |
| 2000 Total | 4.627 | 1.847.459 | 1.128.740 | 825.443 | 1.954.183 | 301,78% | 115.821 | 84.114 | 199.935 | 283,95% |
| 2001 Total | 3.035 | 9.430.999 | 7.016.970 | 3.058.061 | 10.075.031 | 415,56% | 730.336 | 316.450 | 1.046.786 | 423,56% |
| 2002 1. Quarter | 696 | 1.221.690 | 742.743 | 598.616 | 1.341.359 | 9,78% | 77.182 | 61.803 | 138.985 | 10,39% |
| 2. Quarter | 157 | 383.789 | 231.861 | 177.388 | 409.249 | -30,41% | 23.990 | 18.216 | 42.206 | -30,28% |
| 2001 Jan | 330 | 402.511 | 361.624 | 123.489 | 485.113 | 613,27% | 37.346 | 12.646 | 49.991 | 609,18% |
| Feb | 162 | 204.933 | 174.502 | 101.601 | 276.103 | 151,05% | 17.959 | 10.403 | 28.362 | 149,91% |
| Mar | 130 | 431.139 | 324.574 | 136.121 | 460.695 | 306,21% | 33.546 | 14.003 | 47.549 | 308,45% |
| Apr | 178 | 547.035 | 375.016 | 213.039 | 588.055 | 555,15% | 38.663 | 21.873 | 60.536 | 558,36% |
| May | 382 | 540.937 | 400.114 | 209.559 | 609.673 | 127,93% | 41.181 | 21.495 | 62.676 | 130,28% |
| Jun | 232 | 627.832 | 511.858 | 166.174 | 678.032 | 192,46% | 52.816 | 17.074 | 69.890 | 189,44% |
| Jul | 275 | 540.230 | 381.735 | 213.453 | 595.188 | 374,37% | 39.406 | 21.947 | 61.353 | 376,78% |
| Aug | 135 | 990.019 | 665.167 | 346.404 | 1.011.571 | 449,68% | 68.924 | 35.716 | 104.640 | 461,33% |
| Sep | 226 | 1.243.906 | 978.433 | 304.207 | 1.282.640 | 455,10% | 102.098 | 31.534 | 133.632 | 469,95% |
| Oct | 371 | 1.430.294 | 1.143.202 | 341.576 | 1.484.778 | 594,22% | 119.920 | 35.597 | 155.517 | 615,02% |
| Nov | 462 | 1.702.503 | 1.105.020 | 704.577 | 1.809.597 | 1420,20% | 116.047 | 73.633 | 189.680 | 1467,58% |
| Dec | 152 | 769.660 | 595.725 | 197.861 | 793.586 | 296,35% | 62.429 | 20.530 | 82.959 | 304,07% |
| 2002 Jan | 353 | 539.106 | 398.794 | 210.394 | 609.188 | 25,58% | 41.542 | 21.767 | 63.309 | 26,64% |
| Feb | 244 | 447.770 | 222.725 | 262.116 | 484.841 | 75,60% | 23.130 | 27.081 | 50.211 | 77,04% |
| Mar | 99 | 234.814 | 121.224 | 126.106 | 247.330 | -46,31% | 12.509 | 12.956 | 25.464 | -46,45% |
| Apr | 157 | 383.789 | 231.861 | 177.388 | 409.249 | -30,41% | 23.990 | 18.216 | 42.206 | -30,28% |
| 2002 Total | 853 | 1.605.479 | 974.604 | 776.004 | 1.750.608 | -3,28% | 101.172 | 80.019 | 181.191 | -2,81% |

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

## 5.2.2 Open Interest and Market Share per Account Group

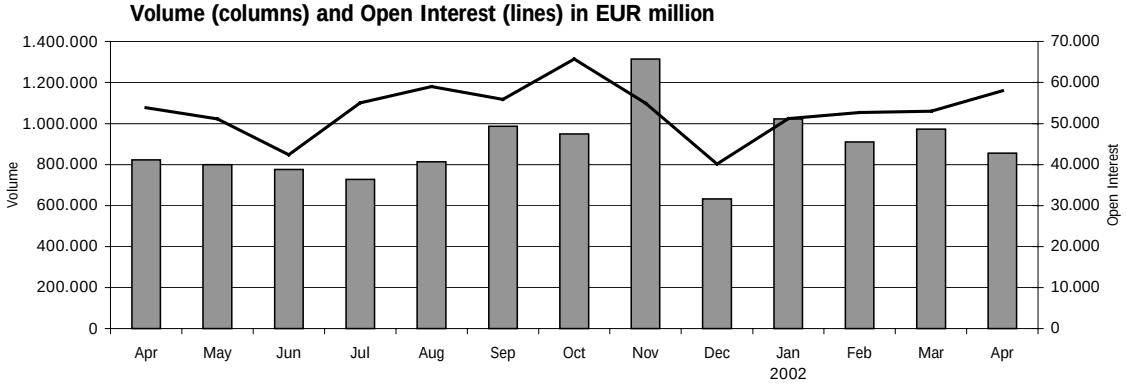
| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1998 Total | 57,80% | 8,47% | 33,73% | 5.926 | 3.750 | 9.676 | | 796 | 503 | 1.299 | |
| 1999 Total | 76,44% | 9,36% | 14,20% | 10.473 | 7.080 | 17.553 | 81,41% | 1.081 | 727 | 1.808 | 39,22% |
| 2000 Total | 74,58% | 7,90% | 17,52% | 98.817 | 50.260 | 149.077 | 749,30% | 10.120 | 5.116 | 15.236 | 742,55% |
| 2001 Total | 87,33% | 3,52% | 9,15% | 603.863 | 129.477 | 733.340 | 391,92% | 63.453 | 13.448 | 76.901 | 404,71% |
| 2002 1. Quarter | 83,73% | 5,62% | 10,65% | 107.207 | 104.498 | 211.705 | -11,87% | 11.089 | 10.738 | 21.827 | -11,93% |
| 2. Quarter | 83,22% | 9,04% | 7,74% | 127.115 | 137.878 | 264.993 | -29,41% | 13.132 | 14.164 | 27.296 | -29,38% |
| 2001 Jan | 83,49% | 4,83% | 11,68% | 182.491 | 70.704 | 253.195 | 504,64% | 18.769 | 7.219 | 25.988 | 505,49% |
| Feb | 73,47% | 5,16% | 21,37% | 103.890 | 51.646 | 155.536 | 185,55% | 10.711 | 5.292 | 16.003 | 187,83% |
| Mar | 86,97% | 3,21% | 9,82% | 162.464 | 77.758 | 240.222 | 229,06% | 16.794 | 7.990 | 24.784 | 232,49% |
| Apr | 83,72% | 1,94% | 14,34% | 254.454 | 120.941 | 375.395 | 399,91% | 26.244 | 12.406 | 38.650 | 403,38% |
| May | 78,88% | 4,13% | 16,99% | 134.066 | 99.187 | 233.253 | 147,39% | 13.811 | 10.160 | 23.971 | 150,13% |
| Jun | 82,35% | 9,49% | 8,16% | 218.900 | 96.067 | 314.967 | 154,09% | 22.604 | 9.854 | 32.457 | 157,80% |
| Jul | 87,77% | 3,60% | 8,63% | 199.206 | 133.138 | 332.344 | 211,33% | 20.575 | 13.671 | 34.246 | 216,08% |
| Aug | 88,26% | 3,77% | 7,98% | 329.952 | 128.738 | 458.690 | 611,74% | 34.216 | 13.274 | 47.489 | 628,66% |
| Sep | 92,45% | 2,70% | 4,84% | 426.039 | 178.335 | 604.374 | 343,64% | 44.529 | 18.475 | 63.004 | 356,17% |
| Oct | 87,87% | 2,38% | 9,74% | 576.720 | 246.552 | 823.272 | 534,24% | 60.453 | 25.636 | 86.088 | 553,71% |
| Nov | 89,52% | 3,24% | 7,24% | 439.472 | 141.516 | 580.988 | 876,58% | 46.217 | 14.739 | 60.956 | 907,70% |
| Dec | 92,32% | 1,63% | 6,05% | 603.863 | 129.477 | 733.340 | 391,92% | 63.453 | 13.448 | 76.901 | 404,71% |
| 2002 Jan | 82,18% | 5,57% | 12,25% | 573.834 | 108.441 | 682.275 | 169,47% | 60.144 | 11.243 | 71.386 | 174,69% |
| Feb | 85,15% | 4,14% | 10,71% | 93.410 | 77.070 | 170.480 | 9,61% | 9.702 | 7.933 | 17.635 | 10,20% |
| Mar | 84,79% | 8,62% | 6,59% | 107.207 | 104.498 | 211.705 | -11,87% | 11.089 | 10.738 | 21.827 | -11,93% |
| Apr | 83,22% | 9,04% | 7,74% | 127.115 | 137.878 | 264.993 | -29,41% | 13.132 | 14.164 | 27.296 | -29,38% |
| 2002 Total | 83,61% | 6,42% | 9,97% | 127.115 | 137.878 | 264.993 | -29,41% | 13.132 | 14.164 | 27.296 | -29,38% |

## 5.3 Euro-Bobl Futures

### 5.3.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1996 Total | 772.841 | 198.608 | 18.269.169 | - | 2.410.314 | - |
| 1997 Total | 866.197 | 1.094.855 | 24.299.906 | 33,01% | 3.244.151 | 34,59% |
| 1998 Total | 1.093.532 | 1.630.466 | 31.683.256 | 30,38% | 4.313.488 | 32,96% |
| 1999 Total | 1.950.731 | 2.049.413 | 51.955.163 | 63,98% | 5.797.199 | 34,40% |
| 2000 Total | 2.302.623 | 2.235.556 | 62.502.582 | 20,30% | 6.462.993 | 11,48% |
| 2001 Total | 3.363.319 | 4.661.025 | 99.578.068 | 59,32% | 10.643.807 | 64,69% |
| 2002 1. Quarter | 1.047.293 | 1.079.503 | 27.459.700 | 3,34% | 2.906.776 | 3,02% |
| 2. Quarter | 291.800 | 337.136 | 8.166.240 | 5,11% | 855.513 | 3,93% |
| 2001 Jan | 293.641 | 333.711 | 8.980.058 | 42,65% | 951.572 | 46,75% |
| Feb | 223.327 | 391.344 | 8.064.096 | 38,38% | 853.940 | 42,06% |
| Mar | 269.506 | 497.775 | 9.527.052 | 61,64% | 1.016.125 | 66,73% |
| Apr | 256.431 | 390.770 | 7.769.144 | 112,23% | 823.149 | 116,87% |
| May | 255.452 | 412.432 | 7.585.277 | 28,89% | 799.043 | 32,31% |
| Jun | 246.128 | 312.602 | 7.330.531 | 23,03% | 775.972 | 25,91% |
| Jul | 222.464 | 296.567 | 6.864.133 | 64,53% | 727.671 | 69,51% |
| Aug | 259.066 | 436.303 | 7.593.165 | 73,81% | 812.783 | 80,73% |
| Sep | 336.250 | 395.791 | 9.157.058 | 57,53% | 986.223 | 64,62% |
| Oct | 328.564 | 379.808 | 8.735.845 | 91,16% | 950.364 | 100,60% |
| Nov | 426.385 | 541.546 | 12.079.574 | 144,29% | 1.314.870 | 155,62% |
| Dec | 246.105 | 272.376 | 5.892.135 | 15,22% | 632.094 | 17,49% |
| 2002 Jan | 419.823 | 382.091 | 9.609.206 | 7,01% | 1.023.542 | 7,56% |
| Feb | 318.315 | 337.485 | 8.566.438 | 6,23% | 910.490 | 6,62% |
| Mar | 309.155 | 359.927 | 9.284.056 | -2,55% | 972.743 | -4,27% |
| Apr | 291.800 | 337.136 | 8.166.240 | 5,11% | 855.513 | 3,93% |
| 2002 Total | 1.339.093 | 1.416.639 | 35.625.940 | 3,74% | 3.762.288 | 3,22% |

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



## Euro-Bobl Futures

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

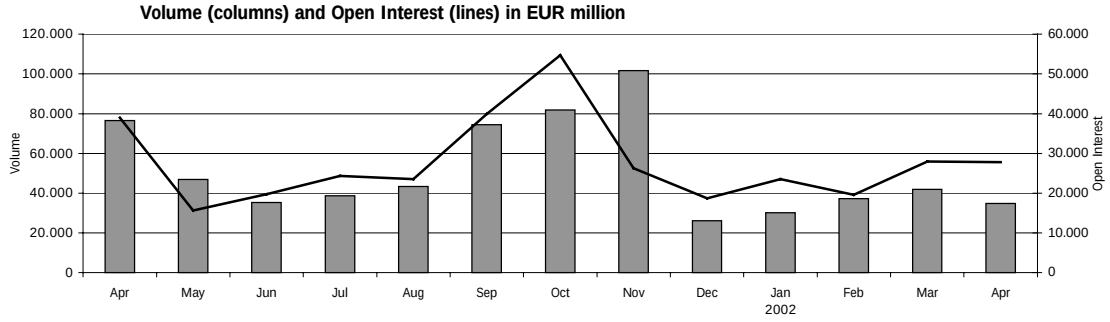
| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 47,18% | 36,51% | 16,31% | 222.638 | - | | - |
| 1997 Total | 45,68% | 34,29% | 20,03% | 188.525 | -15,32% | 25.088 | - |
| 1998 Total | 45,19% | 34,26% | 20,55% | 165.118 | -12,42% | 22.951 | -8,52% |
| 1999 Total | 41,58% | 37,26% | 21,16% | 288.017 | 74,43% | 29.756 | 29,65% |
| 2000 Total | 41,62% | 40,91% | 17,46% | 385.084 | 33,70% | 40.838 | 37,25% |
| 2001 Total | 49,81% | 39,48% | 10,72% | 377.504 | -1,97% | 40.131 | -1,73% |
| 2002 1. Quarter | 44,47% | 39,56% | 15,97% | 509.551 | 8,13% | 52.982 | 5,11% |
| 2. Quarter | 42,41% | 37,16% | 20,43% | 551.943 | 7,52% | 57.966 | 7,69% |
| 2001 Jan | 47,12% | 45,52% | 7,36% | 479.820 | 10,65% | 50.840 | 13,97% |
| Feb | 52,47% | 39,03% | 8,50% | 747.039 | 64,25% | 79.349 | 69,10% |
| Mar | 52,13% | 39,40% | 8,47% | 471.233 | 53,09% | 50.408 | 57,92% |
| Apr | 48,15% | 41,55% | 10,30% | 513.340 | 57,40% | 53.824 | 59,81% |
| May | 47,27% | 41,38% | 11,35% | 486.276 | 32,97% | 51.120 | 35,70% |
| Jun | 49,36% | 40,00% | 10,64% | 401.227 | 39,27% | 42.441 | 42,72% |
| Jul | 51,09% | 38,91% | 10,00% | 515.614 | 77,14% | 55.014 | 83,39% |
| Aug | 48,57% | 39,58% | 11,86% | 549.649 | 60,37% | 59.024 | 67,77% |
| Sep | 51,22% | 37,08% | 11,70% | 517.365 | 17,85% | 55.883 | 23,14% |
| Oct | 46,89% | 40,89% | 12,22% | 598.859 | 67,88% | 65.725 | 77,88% |
| Nov | 52,32% | 35,85% | 11,83% | 507.245 | 18,49% | 54.979 | 22,54% |
| Dec | 49,57% | 34,77% | 15,66% | 377.504 | -1,97% | 40.131 | -1,73% |
| 2002 Jan | 42,71% | 42,15% | 15,14% | 482.729 | 0,61% | 51.216 | 0,74% |
| Feb | 44,29% | 39,83% | 15,88% | 496.553 | -33,53% | 52.712 | -33,57% |
| Mar | 46,44% | 36,63% | 16,93% | 509.551 | 8,13% | 52.982 | 5,11% |
| Apr | 42,41% | 37,16% | 20,43% | 551.943 | 7,52% | 57.966 | 7,69% |
| 2002 Total | 44,00% | 39,01% | 17,00% | 551.943 | 7,52% | 57.966 | 7,69% |

# 5.4 Options on Euro-Bobl Futures

## 5.4.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 5.274 | | 320.260 | 343.242 | 663.502 | - | | | 87.364 | - |
| 1997 Total | 9.287 | | 760.154 | 945.080 | 1.705.234 | 157,01% | 101.568 | 125.501 | 227.069 | 159,91% |
| 1998 Total | 6.406 | 0 | 624.652 | 618.106 | 1.242.758 | -27,12% | 85.079 | 83.422 | 168.501 | -25,79% |
| 1999 Total | 8.999 | 72.943 | 893.981 | 988.497 | 1.882.478 | 51,48% | 96.464 | 106.486 | 202.951 | 20,44% |
| 2000 Total | 6.616 | 3.027.899 | 1.349.451 | 1.087.040 | 2.436.491 | 29,43% | 140.253 | 111.979 | 252.232 | 24,28% |
| 2001 Total | 2.931 | 5.921.982 | 4.009.039 | 2.179.923 | 6.188.962 | 154,01% | 431.627 | 232.300 | 663.927 | 163,22% |
| 2002 1. Quarter | 761 | 984.610 | 445.835 | 589.424 | 1.035.259 | -20,83% | 47.426 | 61.944 | 109.369 | -21,32% |
| 2. Quarter | 216 | 312.278 | 185.597 | 146.590 | 332.187 | -53,74% | 19.569 | 15.213 | 34.783 | -54,52% |
| 2001 Jan | 311 | 436.222 | 292.167 | 177.539 | 469.706 | 151,89% | 31.095 | 18.705 | 49.801 | 158,78% |
| Feb | 216 | 329.648 | 245.340 | 114.096 | 359.436 | 82,89% | 26.092 | 12.007 | 38.099 | 87,58% |
| Mar | 217 | 452.256 | 291.947 | 186.600 | 478.547 | 275,67% | 31.304 | 19.799 | 51.103 | 289,19% |
| Apr | 196 | 693.808 | 563.852 | 154.173 | 718.025 | 543,05% | 60.182 | 16.289 | 76.471 | 559,28% |
| May | 305 | 417.794 | 302.706 | 140.453 | 443.159 | 97,97% | 32.102 | 14.767 | 46.869 | 104,21% |
| Jun | 194 | 313.060 | 221.654 | 111.449 | 333.103 | 35,39% | 23.605 | 11.738 | 35.343 | 38,79% |
| Jul | 165 | 351.731 | 214.770 | 149.289 | 364.059 | 86,63% | 22.900 | 15.736 | 38.636 | 92,07% |
| Aug | 234 | 389.658 | 216.036 | 189.077 | 405.113 | 82,19% | 23.182 | 20.230 | 43.412 | 89,35% |
| Sep | 229 | 670.930 | 491.919 | 197.375 | 689.294 | 216,88% | 53.356 | 21.113 | 74.469 | 231,82% |
| Oct | 239 | 733.811 | 514.113 | 237.432 | 751.545 | 211,85% | 56.328 | 25.603 | 81.931 | 227,68% |
| Nov | 432 | 904.418 | 522.893 | 410.375 | 933.268 | 347,08% | 57.251 | 44.367 | 101.618 | 368,09% |
| Dec | 193 | 228.646 | 131.642 | 112.065 | 243.707 | -6,21% | 14.230 | 11.946 | 26.176 | -4,23% |
| 2002 Jan | 281 | 266.654 | 120.613 | 161.686 | 282.299 | -39,90% | 12.923 | 17.184 | 30.107 | -39,55% |
| Feb | 275 | 328.992 | 177.854 | 172.584 | 350.438 | -2,50% | 19.026 | 18.247 | 37.274 | -2,17% |
| Mar | 205 | 388.964 | 147.368 | 255.154 | 402.522 | -15,89% | 15.477 | 26.512 | 41.989 | -17,83% |
| Apr | 216 | 312.278 | 185.597 | 146.590 | 332.187 | -53,74% | 19.569 | 15.213 | 34.783 | -54,52% |
| 2002 Total | 977 | 1.296.888 | 631.432 | 736.014 | 1.367.446 | -32,50% | 66.995 | 77.157 | 144.152 | -33,10% |

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




## 5.4.2 Open Interest and Market Share per Account Group

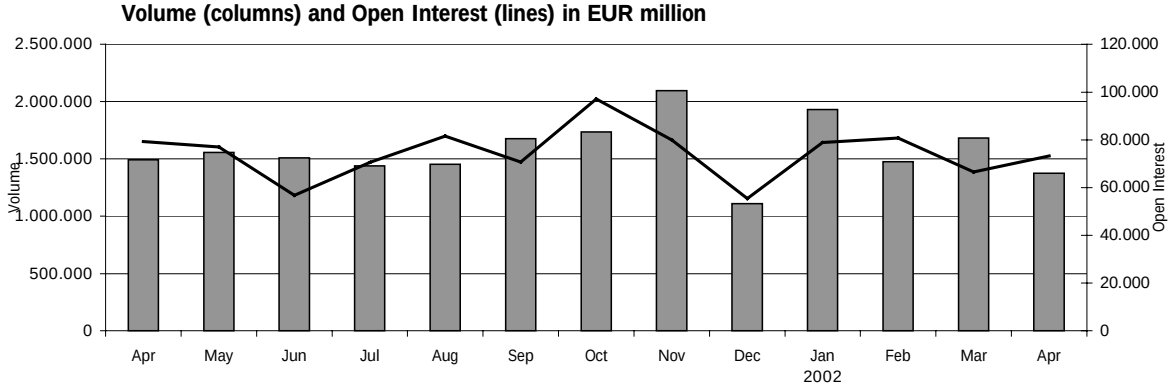
| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 31,00% | 31,33% | 37,68% | 18.331 | 14.367 | 32.698 | - | | | | |
| 1997 Total | 39,26% | 20,90% | 39,85% | 33.797 | 25.018 | 58.815 | 79,87% | 4.483 | 3.295 | 7.778 | - |
| 1998 Total | 56,05% | 11,87% | 32,08% | 9.177 | 4.671 | 13.848 | -76,45% | 1.281 | 645 | 1.927 | -75,23% |
| 1999 Total | 87,62% | 3,67% | 8,71% | 42.522 | 56.953 | 99.475 | 618,33% | 4.448 | 5.876 | 10.324 | 435,90% |
| 2000 Total | 87,83% | 2,52% | 9,65% | 76.102 | 60.586 | 136.688 | 37,41% | 8.016 | 6.324 | 14.340 | 38,89% |
| 2001 Total | 90,05% | 1,43% | 8,52% | 93.043 | 80.028 | 173.071 | 26,62% | 10.117 | 8.577 | 18.694 | 30,37% |
| 2002 1. Quarter | 91,04% | 1,71% | 7,25% | 131.462 | 134.642 | 266.104 | 14,37% | 13.964 | 13.986 | 27.951 | 12,60% |
| 2. Quarter | 92,99% | 1,35% | 5,67% | 128.440 | 137.614 | 266.054 | -27,34% | 13.556 | 14.253 | 27.809 | -28,64% |
| 2001 Jan | 88,65% | 2,53% | 8,82% | 154.344 | 99.226 | 253.570 | 158,13% | 16.397 | 10.406 | 26.803 | 164,20% |
| Feb | 88,66% | 1,57% | 9,77% | 102.138 | 60.968 | 163.106 | 175,95% | 10.871 | 6.421 | 17.292 | 185,73% |
| Mar | 89,56% | 1,60% | 8,84% | 143.193 | 89.475 | 232.668 | 271,88% | 15.352 | 9.470 | 24.822 | 286,08% |
| Apr | 92,83% | 0,79% | 6,38% | 274.829 | 91.346 | 366.175 | 378,79% | 29.328 | 9.644 | 38.972 | 393,92% |
| May | 89,84% | 1,59% | 8,57% | 94.972 | 52.530 | 147.502 | 90,46% | 10.091 | 5.528 | 15.619 | 96,69% |
| Jun | 91,72% | 3,11% | 5,17% | 116.655 | 69.552 | 186.207 | 64,21% | 12.425 | 7.313 | 19.738 | 68,35% |
| Jul | 93,47% | 1,03% | 5,50% | 128.388 | 101.517 | 229.905 | 76,00% | 13.688 | 10.670 | 24.359 | 80,83% |
| Aug | 87,97% | 1,39% | 10,64% | 127.783 | 92.536 | 220.319 | 171,18% | 13.710 | 9.823 | 23.532 | 181,48% |
| Sep | 93,99% | 1,40% | 4,61% | 244.107 | 126.736 | 370.843 | 265,10% | 26.460 | 13.515 | 39.975 | 281,59% |
| Oct | 89,55% | 0,79% | 9,66% | 340.792 | 162.866 | 503.658 | 232,23% | 37.211 | 17.498 | 54.709 | 248,92% |
| Nov | 86,89% | 1,21% | 11,90% | 130.239 | 111.851 | 242.090 | 132,05% | 14.224 | 12.021 | 26.245 | 142,25% |
| Dec | 86,45% | 1,70% | 11,86% | 93.043 | 80.028 | 173.071 | 26,62% | 10.117 | 8.577 | 18.694 | 30,37% |
| 2002 Jan | 93,30% | 1,43% | 5,27% | 96.113 | 123.903 | 220.016 | -13,23% | 10.379 | 13.183 | 23.562 | -12,09% |
| Feb | 86,46% | 1,34% | 12,20% | 98.351 | 86.438 | 184.789 | 13,29% | 10.512 | 9.076 | 19.589 | 13,29% |
| Mar | 93,44% | 2,23% | 4,34% | 131.462 | 134.642 | 266.104 | 14,37% | 13.964 | 13.986 | 27.951 | 12,60% |
| Apr | 92,99% | 1,35% | 5,67% | 128.440 | 137.614 | 266.054 | -27,34% | 13.556 | 14.253 | 27.809 | -28,64% |
| 2002 Total | 91,51% | 1,62% | 6,87% | 128.440 | 137.614 | 266.054 | -27,34% | 13.556 | 14.253 | 27.809 | -28,64% |

## 5.5 Euro-Bund Futures

### 5.5.1 Traded Contracts

| | Trades | Basis Trades | Traded Contracts | | Volume in EUR million | |
|---|---|---|---|---|---|---|
| | | in Contracts | Total | Change YoY | Total | Change YoY |
| 1996 Total | 988.047 | 6.154 | 16.496.809 | - | 2.069.084 | - |
| 1997 Total | 1.536.385 | 198.091 | 31.337.633 | 89,96% | 4.092.225 | 97,78% |
| 1998 Total | 3.754.764 | 2.354.590 | 89.877.842 | 186,80% | 12.661.897 | 209,41% |
| 1999 Total | 6.587.027 | 4.200.714 | 144.158.040 | 60,39% | 16.825.466 | 32,88% |
| 2000 Total | 6.143.723 | 4.946.735 | 151.326.295 | 4,97% | 15.886.098 | -5,58% |
| 2001 Total | 6.783.204 | 6.592.062 | 178.011.304 | 17,63% | 19.349.181 | 21,80% |
| 2002 1. Quarter | 2.058.672 | 1.736.408 | 47.479.974 | -1,83% | 5.087.948 | -3,55% |
| 2. Quarter | 585.754 | 569.268 | 13.005.434 | -5,80% | 1.374.554 | -7,88% |
| 2001 Jan | 633.299 | 671.409 | 16.949.346 | 16,76% | 1.843.015 | 23,46% |
| Feb | 487.357 | 690.874 | 15.219.972 | 10,08% | 1.658.002 | 15,81% |
| Mar | 546.578 | 682.727 | 16.197.951 | 12,16% | 1.774.474 | 17,52% |
| Apr | 539.710 | 468.592 | 13.805.975 | 26,88% | 1.492.103 | 29,97% |
| May | 592.364 | 589.212 | 14.610.113 | -10,14% | 1.556.903 | -8,16% |
| Jun | 541.690 | 408.887 | 14.118.037 | 4,97% | 1.510.393 | 6,14% |
| Jul | 486.409 | 355.966 | 13.428.585 | 19,24% | 1.439.297 | 21,76% |
| Aug | 505.901 | 471.077 | 13.365.746 | 20,41% | 1.454.472 | 24,32% |
| Sep | 559.948 | 573.796 | 15.465.371 | 14,95% | 1.677.140 | 18,77% |
| Oct | 606.978 | 554.068 | 15.753.516 | 46,09% | 1.735.691 | 52,58% |
| Nov | 764.216 | 678.067 | 18.877.466 | 73,75% | 2.096.093 | 81,90% |
| Dec | 518.754 | 447.387 | 10.219.226 | -2,56% | 1.111.598 | -1,74% |
| 2002 Jan | 783.682 | 727.593 | 17.868.652 | 5,42% | 1.930.576 | 4,75% |
| Feb | 634.866 | 500.952 | 13.692.231 | -10,04% | 1.475.685 | -11,00% |
| Mar | 640.124 | 507.863 | 15.919.091 | -1,72% | 1.681.687 | -5,23% |
| Apr | 585.754 | 569.268 | 13.005.434 | -5,80% | 1.374.554 | -7,88% |
| 2002 Total | 2.644.426 | 2.305.676 | 60.485.408 | -2,71% | 6.462.503 | -4,51% |

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



## Euro-Bund Futures

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

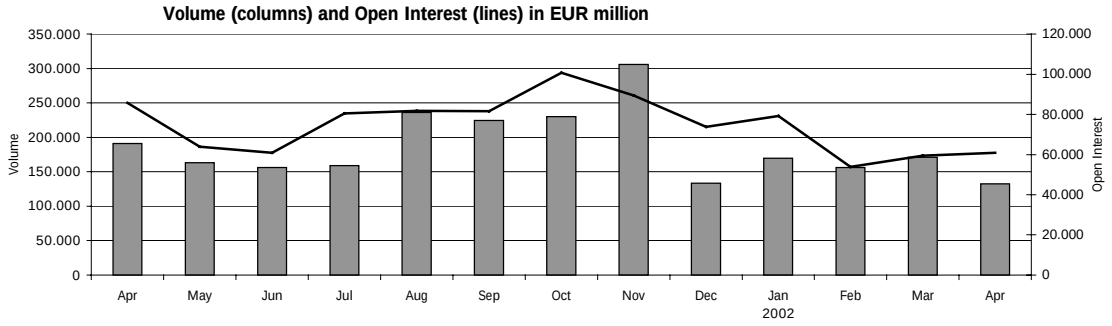
| | Market Share per Account Group | | | Open Interest In Contracts | | Open Interest in EUR million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1996 Total | 25,83% | 49,05% | 25,12% | 145.834 | | | |
| 1997 Total | 29,54% | 42,56% | 27,90% | 145.606 | -0,16% | 19.418 | |
| 1998 Total | 47,17% | 28,58% | 24,26% | 261.459 | 79,57% | 38.694 | 99,27% |
| 1999 Total | 50,55% | 26,48% | 22,97% | 460.971 | 76,31% | 47.993 | 24,03% |
| 2000 Total | 47,72% | 29,23% | 23,05% | 618.804 | 34,24% | 67.106 | 39,83% |
| 2001 Total | 56,52% | 29,56% | 13,92% | 518.409 | -16,22% | 55.357 | -17,51% |
| 2002 1. Quarter | 56,46% | 27,35% | 16,19% | 634.367 | -5,41% | 66.467 | -9,54% |
| 2. Quarter | 54,60% | 27,53% | 17,87% | 691.034 | -6,86% | 73.229 | -7,70% |
| 2001 Jan | 51,58% | 34,86% | 13,56% | 705.277 | -0,74% | 76.754 | 4,90% |
| Feb | 55,79% | 31,10% | 13,11% | 798.195 | 13,68% | 87.084 | 19,76% |
| Mar | 57,24% | 29,50% | 13,26% | 670.636 | 1,07% | 73.476 | 5,06% |
| Apr | 53,68% | 30,59% | 15,73% | 741.901 | 4,50% | 79.334 | 6,42% |
| May | 54,38% | 30,80% | 14,82% | 725.802 | -1,20% | 76.947 | -0,66% |
| Jun | 56,59% | 30,22% | 13,18% | 532.921 | -0,68% | 56.759 | 0,69% |
| Jul | 59,99% | 28,06% | 11,95% | 651.122 | 15,18% | 70.561 | 18,44% |
| Aug | 56,03% | 29,36% | 14,61% | 747.820 | 7,19% | 81.528 | 11,50% |
| Sep | 59,18% | 26,82% | 14,00% | 650.884 | -10,75% | 70.715 | -7,92% |
| Oct | 59,74% | 28,14% | 12,11% | 867.405 | 36,01% | 97.143 | 44,43% |
| Nov | 59,68% | 26,95% | 13,37% | 724.961 | -10,02% | 79.984 | -7,59% |
| Dec | 52,75% | 27,87% | 19,38% | 518.409 | -16,22% | 55.357 | -17,51% |
| 2002 Jan | 56,97% | 28,14% | 14,89% | 731.572 | 3,73% | 78.917 | 2,82% |
| Feb | 55,65% | 27,37% | 16,98% | 749.561 | -6,09% | 80.693 | -7,34% |
| Mar | 56,59% | 26,43% | 16,97% | 634.367 | -5,41% | 66.467 | -9,54% |
| Apr | 54,60% | 27,53% | 17,87% | 691.034 | -6,86% | 73.229 | -7,70% |
| 2002 Total | 56,06% | 27,39% | 16,55% | 691.034 | -6,86% | 73.229 | -7,70% |

# 5.6 Options on Euro-Bund Futures

## 5.6.1 Traded Contracts

| | Trades | OTC-Trades | Traded Contracts | | | | Volume in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 8.059 | | 89.568 | 115.952 | 205.520 | - | | | 25.706 | - |
| 1997 Total | 7.792 | | 256.592 | 381.267 | 637.859 | 210,36% | 33.612 | 49.411 | 83.024 | 222,97% |
| 1998 Total | 57.003 | 0 | 3.541.590 | 3.290.613 | 6.832.203 | 971,11% | 506.542 | 463.295 | 969.837 | 1068,15% |
| 1999 Total | 180.552 | 1.631.455 | 13.260.545 | 13.479.185 | 26.739.730 | 291,38% | 1.502.127 | 1.496.138 | 2.998.264 | 209,15% |
| 2000 Total | 142.691 | 20.274.788 | 14.480.884 | 11.810.239 | 26.291.123 | -1,68% | 1.536.086 | 1.223.944 | 2.760.030 | -7,95% |
| 2001 Total | 67.369 | 16.977.117 | 13.178.919 | 8.875.145 | 22.054.064 | -16,12% | 1.449.963 | 955.692 | 2.405.655 | -12,84% |
| 2002 1. Quarter | 15.455 | 3.587.710 | 2.311.346 | 2.325.917 | 4.637.263 | -16,43% | 250.462 | 246.310 | 496.772 | -18,06% |
| 2. Quarter | 4.605 | 913.775 | 645.322 | 604.651 | 1.249.973 | -29,07% | 68.880 | 63.443 | 132.323 | -30,79% |
| 2001 Jan | 6.651 | 1.358.609 | 1.078.606 | 817.526 | 1.896.132 | -25,43% | 118.447 | 87.892 | 206.339 | -21,36% |
| Feb | 6.531 | 1.097.934 | 966.444 | 653.147 | 1.619.591 | -37,91% | 106.052 | 70.397 | 176.449 | -34,50% |
| Mar | 6.068 | 1.577.276 | 1.418.946 | 613.962 | 2.032.908 | -25,78% | 156.804 | 66.655 | 223.460 | -22,00% |
| Apr | 6.083 | 1.310.580 | 989.465 | 772.773 | 1.762.238 | -32,25% | 108.282 | 82.916 | 191.198 | -30,35% |
| May | 5.419 | 1.151.267 | 818.198 | 707.561 | 1.525.759 | -41,56% | 88.193 | 74.881 | 163.075 | -39,96% |
| Jun | 4.656 | 1.104.569 | 840.556 | 620.249 | 1.460.805 | -35,32% | 90.615 | 65.710 | 156.325 | -34,55% |
| Jul | 4.422 | 1.144.845 | 871.288 | 608.101 | 1.479.389 | -10,51% | 94.527 | 64.342 | 158.870 | -8,58% |
| Aug | 5.682 | 1.758.225 | 1.348.077 | 822.760 | 2.170.837 | 21,16% | 147.869 | 88.307 | 236.176 | 25,25% |
| Sep | 5.051 | 1.693.866 | 1.261.441 | 804.451 | 2.065.892 | 11,79% | 138.344 | 86.097 | 224.441 | 15,88% |
| Oct | 5.385 | 1.667.992 | 1.348.860 | 736.753 | 2.085.613 | -1,32% | 149.948 | 80.212 | 230.160 | 2,97% |
| Nov | 7.569 | 2.167.339 | 1.535.277 | 1.200.715 | 2.735.992 | 40,65% | 173.350 | 132.482 | 305.832 | 48,15% |
| Dec | 3.852 | 944.615 | 701.761 | 517.147 | 1.218.908 | -22,79% | 77.531 | 55.800 | 133.331 | -21,95% |
| 2002 Jan | 5.687 | 1.183.799 | 821.027 | 745.494 | 1.566.521 | -17,38% | 89.900 | 79.824 | 169.724 | -17,75% |
| Feb | 5.153 | 1.112.537 | 772.880 | 677.859 | 1.450.739 | -10,43% | 83.982 | 72.008 | 155.991 | -11,59% |
| Mar | 4.615 | 1.291.374 | 717.439 | 902.564 | 1.620.003 | -20,31% | 76.579 | 94.478 | 171.057 | -23,45% |
| Apr | 4.605 | 913.775 | 645.322 | 604.651 | 1.249.973 | -29,07% | 68.880 | 63.443 | 132.323 | -30,79% |
| 2002 Total | 20.060 | 4.501.485 | 2.956.668 | 2.930.568 | 5.887.236 | -19,47% | 319.342 | 309.754 | 629.095 | -21,11% |

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



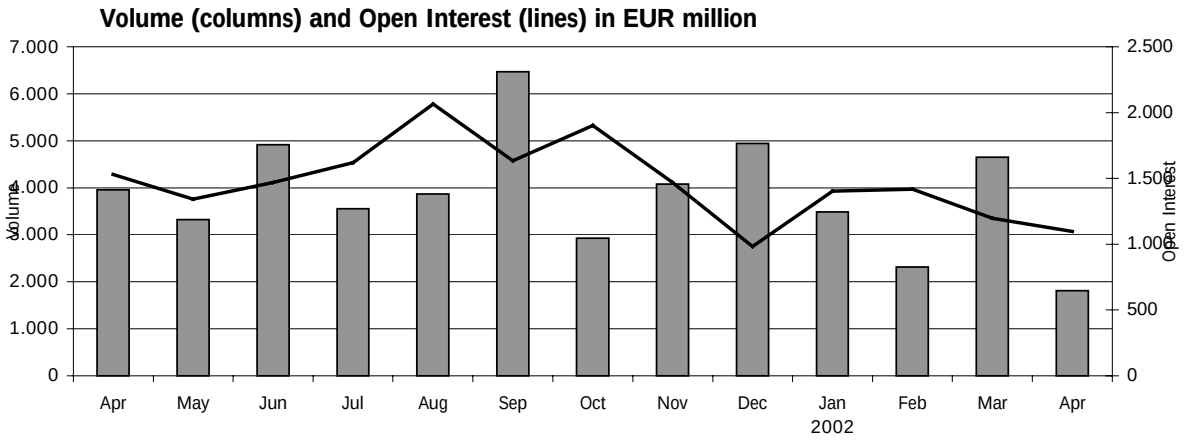

## 5.6.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | | | Open Interest in EUR million | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Calls | Puts | Total | Change YoY | Calls | Puts | Total | Change YoY |
| 1996 Total | 34,36% | 21,22% | 44,42% | 6.822 | 8.461 | 15.283 | - | | | | |
| 1997 Total | 26,21% | 45,00% | 28,79% | 13.283 | 16.587 | 29.870 | 95,45% | 1.767 | 2.177 | 3.944 | |
| 1998 Total | 54,78% | 24,24% | 20,98% | 100.125 | 101.074 | 201.199 | 573,58% | 14.772 | 14.560 | 29.332 | 643,63% |
| 1999 Total | 74,54% | 9,38% | 16,08% | 321.917 | 289.424 | 611.341 | 203,85% | 34.677 | 29.881 | 64.558 | 120,09% |
| 2000 Total | 73,60% | 8,74% | 17,66% | 440.655 | 401.491 | 842.146 | 37,75% | 47.613 | 41.832 | 89.445 | 38,55% |
| 2001 Total | 76,52% | 7,51% | 15,97% | 413.461 | 253.021 | 666.482 | -20,86% | 46.574 | 27.295 | 73.869 | -17,41% |
| 2002 1. Quarter | 77,55% | 8,55% | 13,89% | 304.898 | 255.377 | 560.275 | -31,09% | 32.835 | 26.556 | 59.391 | -33,25% |
| 2. Quarter | 76,99% | 10,02% | 12,99% | 305.489 | 268.926 | 574.415 | -27,22% | 33.008 | 27.937 | 60.946 | -28,99% |
| 2001 Jan | 73,18% | 10,26% | 16,56% | 544.924 | 473.366 | 1.018.290 | -0,75% | 59.402 | 49.731 | 109.133 | 2,58% |
| Feb | 69,98% | 11,81% | 18,22% | 412.845 | 272.692 | 685.537 | -4,77% | 45.431 | 29.050 | 74.480 | 0,41% |
| Mar | 77,66% | 7,62% | 14,71% | 501.005 | 312.061 | 813.066 | -26,80% | 55.471 | 33.504 | 88.975 | -23,23% |
| Apr | 74,44% | 7,50% | 18,06% | 475.133 | 314.132 | 789.265 | -37,72% | 52.367 | 33.462 | 85.829 | -35,36% |
| May | 76,41% | 8,06% | 15,53% | 347.583 | 247.250 | 594.833 | -24,46% | 37.802 | 26.077 | 63.879 | -22,38% |
| Jun | 76,56% | 6,89% | 16,54% | 307.640 | 259.900 | 567.540 | -40,38% | 33.558 | 27.392 | 60.950 | -39,24% |
| Jul | 73,12% | 8,12% | 18,76% | 415.053 | 333.840 | 748.893 | -13,22% | 45.382 | 35.144 | 80.525 | -11,37% |
| Aug | 78,12% | 6,03% | 15,85% | 427.713 | 328.909 | 756.622 | 12,31% | 47.044 | 34.789 | 81.833 | 15,43% |
| Sep | 79,79% | 5,40% | 14,81% | 395.092 | 360.204 | 755.296 | -11,24% | 43.490 | 38.111 | 81.600 | -8,46% |
| Oct | 79,90% | 6,49% | 13,61% | 464.614 | 457.192 | 921.806 | -9,15% | 51.650 | 49.040 | 100.689 | -5,64% |
| Nov | 78,77% | 6,25% | 14,98% | 504.013 | 298.736 | 802.749 | -13,61% | 57.047 | 32.419 | 89.466 | -9,13% |
| Dec | 76,41% | 7,56% | 16,03% | 413.461 | 253.021 | 666.482 | -20,86% | 46.574 | 27.295 | 73.869 | -17,41% |
| 2002 Jan | 76,03% | 9,74% | 14,23% | 436.517 | 286.510 | 723.027 | -29,00% | 48.609 | 30.663 | 79.273 | -27,36% |
| Feb | 74,37% | 8,07% | 17,56% | 250.530 | 251.655 | 502.185 | -26,75% | 27.280 | 26.559 | 53.839 | -27,71% |
| Mar | 81,86% | 7,84% | 10,29% | 304.898 | 255.377 | 560.275 | -31,09% | 32.835 | 26.556 | 59.391 | -33,25% |
| Apr | 76,99% | 10,02% | 12,99% | 305.489 | 268.926 | 574.415 | -27,22% | 33.008 | 27.937 | 60.946 | -28,99% |
| 2002 Total | 77,43% | 8,87% | 13,70% | 305.489 | 268.926 | 574.415 | -27,22% | 33.008 | 27.937 | 60.946 | -28,99% |

## 5.7 CONF Futures

### 5.7.1 Traded Contracts

| | Trades | Traded Contracts | | Volume in CHF million | |
|---|---|---|---|---|---|
| | | Total | Change YoY | Total | Change YoY |
| 1997 Total | | 180.668 | | 75.854 | |
| 1998 Total | 8.081 | 722.066 | 13,06% | 90.377 | 18,37% |
| 1999 Total | 42.430 | 577.030 | -20,09% | 72.387 | -19,91% |
| 2000 Total | 31.281 | 479.350 | -16,93% | 56.175 | -22,40% |
| 2001 Total | 22.822 | 416.883 | -13,03% | 51.088 | -9,06% |
| 2002 1. Quarter | 4.886 | 87.571 | -17,86% | 10.454 | -19,90% |
| 2. Quarter | 1.055 | 15.157 | -53,12% | 1.807 | -54,31% |
| 2001 Jan | 1.689 | 26.124 | -8,53% | 3.184 | -6,42% |
| Feb | 1.447 | 22.624 | -31,91% | 2.762 | -30,27% |
| Mar | 2.504 | 57.868 | -4,80% | 7.105 | -0,50% |
| Apr | 1.962 | 32.334 | -14,07% | 3.955 | -9,92% |
| May | 1.588 | 27.340 | -9,33% | 3.324 | -3,99% |
| Jun | 2.496 | 40.294 | -15,46% | 4.918 | -11,36% |
| Jul | 1.655 | 29.164 | -11,94% | 3.556 | -7,86% |
| Aug | 1.774 | 31.407 | -21,98% | 3.863 | -17,70% |
| Sep | 2.370 | 52.769 | -7,96% | 6.470 | -3,25% |
| Oct | 1.321 | 23.524 | -23,40% | 2.929 | -18,25% |
| Nov | 1.990 | 32.782 | 31,35% | 4.081 | 39,85% |
| Dec | 2.026 | 40.653 | -26,03% | 4.942 | -24,32% |
| 2002 Jan | 1.724 | 28.958 | 10,85% | 3.487 | 9,53% |
| Feb | 1.206 | 19.327 | -14,57% | 2.314 | -16,19% |
| Mar | 1.956 | 39.286 | -32,11% | 4.652 | -34,52% |
| Apr | 1.055 | 15.157 | -53,12% | 1.807 | -54,31% |
| 2002 Total | 5.941 | 102.728 | -26,07% | 12.261 | -27,90% |



## 5.7.2 Open Interest and Market Share per Account Group

| | Market Share per Account Group | | | Open Interest in Contracts | | Open Interest in CHF million | |
|---|---|---|---|---|---|---|---|
| | Agent | Principal | Market Maker | Total | Change YoY | Total | Change YoY |
| 1997 Total | | | | 14.378 | | 1.730 | |
| 1998 Total | 48,85% | 31,27% | 19,88% | 10.577 | -26,44% | 1.353 | -21,79% |
| 1999 Total | 47,55% | 32,53% | 19,91% | 10.881 | 2,87% | 1.304 | -3,60% |
| 2000 Total | 46,27% | 27,90% | 25,83% | 17.362 | 59,56% | 2.111 | 61,89% |
| 2001 Total | 43,50% | 25,02% | 31,48% | 8.224 | -52,63% | 982 | -53,51% |
| 2002 1. Quarter | 51,73% | 18,69% | 29,58% | 10.105 | -32,13% | 1.195 | -34,87% |
| 2. Quarter | 54,72% | 11,35% | 33,93% | 9.154 | -27,62% | 1.097 | -28,28% |
| 2001 Jan | 36,12% | 31,39% | 32,50% | 13.997 | -8,07% | 1.707 | -5,66% |
| Feb | 40,38% | 29,56% | 30,06% | 14.710 | 7,96% | 1.794 | 11,31% |
| Mar | 46,02% | 19,81% | 34,17% | 14.888 | -14,71% | 1.835 | -8,45% |
| Apr | 40,30% | 23,62% | 36,08% | 12.648 | -7,56% | 1.529 | -2,97% |
| May | 43,24% | 18,96% | 37,79% | 11.096 | -24,88% | 1.343 | -20,64% |
| Jun | 51,84% | 21,18% | 26,98% | 12.025 | 9,28% | 1.467 | 15,20% |
| Jul | 31,90% | 32,85% | 35,24% | 13.217 | -4,23% | 1.619 | 1,20% |
| Aug | 37,31% | 27,99% | 34,70% | 16.823 | -8,90% | 2.065 | -4,17% |
| Sep | 46,98% | 21,28% | 31,74% | 13.302 | -20,86% | 1.634 | -16,02% |
| Oct | 40,10% | 33,90% | 26,01% | 15.105 | -13,67% | 1.903 | -6,29% |
| Nov | 41,89% | 36,04% | 22,07% | 11.913 | -40,37% | 1.469 | -37,42% |
| Dec | 52,69% | 17,74% | 29,57% | 8.224 | -52,63% | 982 | -53,51% |
| 2002 Jan | 37,79% | 28,11% | 34,11% | 11.772 | -15,90% | 1.404 | -17,74% |
| Feb | 50,18% | 18,20% | 31,63% | 11.881 | -19,23% | 1.418 | -20,92% |
| Mar | 62,78% | 11,98% | 25,24% | 10.105 | -32,13% | 1.195 | -34,87% |
| Apr | 54,72% | 11,35% | 33,93% | 9.154 | -27,62% | 1.097 | -28,28% |
| 2002 Total | 52,17% | 17,60% | 30,22% | 9.154 | -27,62% | 1.097 | -28,28% |

## 5.8 Deliverable Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---|---|---|---|---|---|
| FGBS | 2002 | 6 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 1,013114 |
| FGBS | 2002 | 6 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 1,030299 |
| FGBS | 2002 | 6 | DE0001134930 | 6,75 % BUND ANLEIHE 94/04 | 1,014198 |
| FGBS | 2002 | 6 | DE0001136976 | 4,25 % BUND SCHATZANW. 02/04 | 0,971443 |
| FGBS | 2002 | 6 | DE0001141323 | 4,125% BUNDESOBL.S.132 V.99/04 | 0,961979 |
| FGBS | 2002 | 9 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 1,027459 |
| FGBS | 2002 | 9 | DE0001134930 | 6,75 % BUND ANLEIHE 94/04 | 1,012476 |
| FGBS | 2002 | 9 | DE0001134955 | 7,50 % BUND ANL. 94/04 | 1,029382 |
| FGBS | 2002 | 9 | DE0001141323 | 4,125% BUNDESOBL.S.132 V.99/04 | 0,966202 |
| FGBS | 2002 | 9 | DE0001141331 | 4,25 % BUNDESOBL. V. 1999/2004 | 0,964537 |
| FGBS | 2002 | 12 | DE0001134955 | 7,50 % BUND ANL. 94/04 | 1,026310 |
| FGBS | 2002 | 12 | DE0001134963 | 7,375% BUND ANL. 95/05 | 1,025856 |
| FGBS | 2002 | 12 | DE0001141331 | 4,25 % BUNDESOBL. V. 1999/2004 | 0,968451 |
| FGBS | 2002 | 12 | DE0001141349 | 4,25 % BUNDESOBL.V.99/05 S.134 | 0,964838 |
| FGBM | 2002 | 6 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0,999572 |
| FGBM | 2002 | 6 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999892 |
| FGBM | 2002 | 6 | DE0001141398 | 4,00 % BUNDESOBL.S.139.02/07 | 0,919312 |
| FGBM | 2002 | 9 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999737 |
| FGBM | 2002 | 9 | DE0001135051 | 5,25 % BUND ANL. 98/08 | 0,966361 |
| FGBM | 2002 | 12 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999571 |
| FGBM | 2002 | 12 | DE0001135051 | 5,25 % BUND ANL. 98/08 | 0,967937 |

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---|---|---|---|---|---|
| FGBS | 2001 | 12 | DE0001090066 | 6,00 % TREUHAND ANLEIHE 93/03 | 0,999877 |
| FGBS | 2001 | 12 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 1,004753 |
| FGBS | 2001 | 12 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 0,999687 |
| FGBS | 2001 | 12 | DE0001136950 | 3,75 % BUND SCHATZANW. 01/03 | 0,963324 |
| FGBS | 2001 | 12 | DE0001141299 | 3,50 % BUNDESOBL. V.98/03 S129 | 0,955812 |
| FGBS | 2001 | 12 | DE0001141307 | 3,25 % BUNDESOBL.S.130 V.99/04 | 0,944967 |
| FGBS | 2002 | 3 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 1,004508 |
| FGBS | 2002 | 3 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 1,014581 |
| FGBS | 2002 | 3 | DE0001136968 | 3,50 % BUND SCHATZANW. 01/03 | 0,959285 |
| FGBS | 2002 | 3 | DE0001141307 | 3,25 % BUNDESOBL.S.130 V.99/04 | 0,950964 |
| FGBS | 2002 | 6 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 1,013114 |
| FGBS | 2002 | 6 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 1,030299 |
| FGBS | 2002 | 6 | DE0001134930 | 6,75 % BUND ANLEIHE 94/04 | 1,014198 |
| FGBS | 2002 | 6 | DE0001141323 | 4,125% BUNDESOBL.S.132 V.99/04 | 0,961979 |
| FGBS | 2002 | 9 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 1,027459 |
| FGBS | 2002 | 9 | DE0001134930 | 6,75 % BUND ANLEIHE 94/04 | 1,012476 |
| FGBS | 2002 | 9 | DE0001134955 | 7,50 % BUND ANL. 94/04 | 1,029382 |
| FGBS | 2002 | 9 | DE0001141323 | 4,125% BUNDESOBL.S.132 V.99/04 | 0,966202 |
| FGBS | 2002 | 9 | DE0001141331 | 4,25 % BUNDESOBL. V. 1999/2004 | 0,964537 |
| FGBM | 2001 | 12 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0,999888 |
| FGBM | 2001 | 12 | DE0001141380 | 4,50 % BUNDESOBL.S.138 01/06 | 0,939069 |
| FGBM | 2002 | 3 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0,999743 |
| FGBM | 2002 | 3 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999621 |
| FGBM | 2002 | 6 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 0,999572 |
| FGBM | 2002 | 6 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999892 |
| FGBM | 2002 | 9 | DE0001135036 | 6,00 % BUND ANLEIHE V. 97/07 | 0,999737 |
| FGBM | 2002 | 9 | DE0001135051 | 5,25 % BUND ANL. 98/08 | 0,966361 |

| Product | Expiry Year | Expiry Month | Bond ISIN | Bond Name | Conversion Factor |
|---|---|---|---|---|---|
| FGBL | 2002 | 6 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 0,950491 |
| FGBL | 2002 | 6 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0,931495 |
| FGBL | 2002 | 6 | DE0001135192 | 5,00 % BUND ANL.V.02/12 | 0,928405 |
| FGBL | 2002 | 9 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0,932840 |
| FGBL | 2002 | 9 | DE0001135192 | 5,00 % BUND ANL.V.02/12 | 0,929856 |
| FGBL | 2002 | 12 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 0,934161 |
| FGBL | 2002 | 12 | DE0001135192 | 5,00 % BUND ANL.V.02/12 | 0,931496 |
| CONF | 2002 | 6 | CH0001480083 | 4.25% EIDG. 14 | 0,857258 |
| CONF | 2002 | 6 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 0,843410 |
| CONF | 2002 | 6 | CH0008055649 | 2,75 % EIDG. 12 | 0,760797 |
| CONF | 2002 | 6 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0,845448 |
| CONF | 2002 | 6 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0,863966 |
| CONF | 2002 | 6 | CH0012385586 | 3,750% EIDG. ANLEIHE 01/15 | 0,800815 |
| CONF | 2002 | 9 | CH0001480083 | 4.25% EIDG. 14 | 0,859524 |
| CONF | 2002 | 9 | CH0008055649 | 2,75 % EIDG. 12 | 0,765086 |
| CONF | 2002 | 9 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0,848050 |
| CONF | 2002 | 9 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0,866644 |
| CONF | 2002 | 9 | CH0012385586 | 3,750% EIDG. ANLEIHE 01/15 | 0,803191 |
| CONF | 2002 | 12 | CH0001480083 | 4.25% EIDG. 14 | 0,861980 |
| CONF | 2002 | 12 | CH0008055649 | 2,75 % EIDG. 12 | 0,769539 |
| CONF | 2002 | 12 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 0,850836 |
| CONF | 2002 | 12 | CH0010840897 | 4,00 % EIDG. ANLEIHE 00/11 | 0,869508 |
| CONF | 2002 | 12 | CH0012385586 | 3,750% EIDG. ANLEIHE 01/15 | 0,805739 |
| FGBX | 2002 | 6 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1,029365 |
| FGBX | 2002 | 6 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1,063874 |
| FGBX | 2002 | 6 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0,951186 |
| FGBX | 2002 | 6 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0,837200 |
| FGBX | 2002 | 6 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1,032863 |
| FGBX | 2002 | 6 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0,932045 |
| FGBX | 2002 | 9 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1,029239 |
| FGBX | 2002 | 9 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1,063420 |
| FGBX | 2002 | 9 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0,951439 |
| FGBX | 2002 | 9 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0,837752 |
| FGBX | 2002 | 9 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1,032789 |
| FGBX | 2002 | 9 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0,932321 |
| FGBX | 2002 | 12 | DE0001134922 | 6,25 % BUND ANL.V.94/2024 | 1,029342 |
| FGBX | 2002 | 12 | DE0001135044 | 6,50 % BUNDESANL.V. 97/27 | 1,062953 |
| FGBX | 2002 | 12 | DE0001135069 | 5,625% BUNDESANL.V.98/28 | 0,951899 |
| FGBX | 2002 | 12 | DE0001135085 | 4,75 % BUNDESANL. V. 98/28 | 0,838298 |
| FGBX | 2002 | 12 | DE0001135143 | 6,25 % BUND ANL. V.00/30 | 1,032944 |
| FGBX | 2002 | 12 | DE0001135176 | 5,50 % BUND ANL. V.00/31 | 0,932801 |

## 5.9 Delivered Bonds for Eurex Futures

| Product | Expiry Year | Expiry Month | Delivery Date | Bond ISIN | Bond Name | Settlement Price | Conversion Factor | Delivered Contracts |
|---|---|---|---|---|---|---|---|---|
| FGBS | 2000 | 3 | 08.03.00 | DE0001030039 | 8,00 % BUND ANL.92/2002 F.D.E. | 102,49 | 1,034076 | 34.480 |
| FGBS | 2000 | 3 | 08.03.00 | DE0001136885 | 4,00 % BUNDESSCHATZ.V.99/01 | 102,49 | 0,967260 | 202 |
| FGBS | 2000 | 6 | 08.06.00 | DE0001136893 | 4,50 % BUND SCHATZANW. 00/02 | 102,00 | 0,975442 | 19.279 |
| FGBS | 2000 | 9 | 07.09.00 | DE0001134864 | 8,00 % BUND ANL.V.92/2002 | 101,22 | 1,033964 | 9.376 |
| FGBS | 2000 | 12 | 07.12.00 | DE0001090009 | 7,75 % TREUHAND ANL.V.92/2002 | 102,11 | 1,028774 | 16.640 |
| FGBS | 2000 | 12 | 07.12.00 | DE0001136919 | 5,00 % BUND ANL.V.00/02 | 102,11 | 0,983521 | 6.930 |
| FGBS | 2001 | 3 | 08.03.01 | DE0001134880 | 7,125% BUND ANL.V.92/2002 | 102,66 | 1,018067 | 31.885 |
| FGBS | 2001 | 3 | 08.03.01 | DE0001136927 | 4,75 % BUND ANL. V. 00/02 | 102,66 | 0,979482 | 83 |
| FGBS | 2001 | 6 | 07.06.01 | DE0001090033 | 6,50 % TREUHAND ANL.V.93/2003 | 102,87 | 1,008366 | 1.150 |
| FGBS | 2001 | 6 | 07.06.01 | DE0001134898 | 6,75 % BUND ANL.V.93/2003 | 102,87 | 1,012628 | 640 |
| FGBS | 2001 | 6 | 07.06.01 | DE0001136935 | 4,25 % BUND ANL.V.01/03 | 102,87 | 0,971403 | 53.546 |
| FGBS | 2001 | 9 | 06.09.01 | DE0001090041 | 6,875% TREUHAND ANLEIHE 93/03 | 103,32 | 1,013770 | 175 |
| FGBS | 2001 | 9 | 06.09.01 | DE0001136943 | 4,25% BUND SCHATZANW. 01/03 | 103,32 | 0,971403 | 7.728 |
| FGBS | 2001 | 12 | 06.12.01 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 103,95 | 0,999687 | 17.877 |
| FGBS | 2002 | 3 | 07.03.02 | DE0001136968 | 3,50 % BUND SCHATZANW. 01/03 | 103,41 | 0,959285 | 12.881 |
| FGBS | 2002 | 3 | 08.03.02 | DE0001136968 | 3,50 % BUND SCHATZANW. 01/03 | 103,48 | 0,959285 | 12.881 |
| FGBM | 2000 | 3 | 08.03.00 | DE0001090066 | 6,00 % TREUHAND ANLEIHE 93/03 | 103,58 | 0,999618 | 12.239 |
| FGBM | 2000 | 3 | 08.03.00 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 103,58 | 1,026706 | 332 |
| FGBM | 2000 | 3 | 08.03.00 | DE0001090090 | 7,50 % TREUHAND ANLEIHE 94/04 | 103,58 | 1,057116 | 6.440 |
| FGBM | 2000 | 3 | 08.03.00 | DE0001134914 | 6,00 % BUND ANL.V.93/2003 | 103,58 | 0,999564 | 7.029 |
| FGBM | 2000 | 6 | 08.06.00 | DE0001090074 | 6,25 % TREUHAND ANLEIHE 94/04 | 103,51 | 1,007771 | 8.282 |
| FGBM | 2000 | 6 | 08.06.00 | DE0001090082 | 6,75 % TREUHAND ANLEIHE 94/04 | 103,51 | 1,025366 | 5.172 |
| FGBM | 2000 | 9 | 07.09.00 | DE0001134971 | 6,875% BUND ANL. 95/05 | 102,64 | 1,034271 | 22.778 |
| FGBM | 2000 | 12 | 07.12.00 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 105,36 | 1,020231 | 25.434 |
| FGBM | 2001 | 3 | 08.03.01 | DE0001134989 | 6,50 % BUND ANL. 95/05 | 106,61 | 1,019106 | 82.021 |
| FGBM | 2001 | 3 | 08.03.01 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 106,61 | 0,999743 | 39.911 |
| FGBM | 2001 | 3 | 08.03.01 | DE0001135002 | 6,00 % BUND ANL. II 96/06 | 106,61 | 0,999894 | 5.729 |
| FGBM | 2001 | 3 | 08.03.01 | DE0001141372 | 5,00 % BUND ANL. S.137 00/06 | 106,61 | 0,956906 | 1.165 |
| FGBM | 2001 | 6 | 07.06.01 | DE0001134997 | 6,00 % BUND ANL. 96/06 | 105,67 | 0,999572 | 18.850 |
| FGBM | 2001 | 9 | 06.09.01 | DE0001135010 | 6,25 % BUND ANL. 96/06 | 106,60 | 1,009417 | 31.324 |
| FGBM | 2001 | 9 | 06.09.01 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 106,60 | 0,999620 | 560 |
| FGBM | 2001 | 12 | 06.12.01 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 107,68 | 0,999888 | 1.726 |
| FGBM | 2001 | 12 | 06.12.01 | DE0001141380 | 4,50 % BUNDESOBL.S.138 01/06 | 107,68 | 0,939069 | 16.118 |
| FGBM | 2002 | 3 | 08.03.02 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 105,41 | 0,999743 | 46.187 |
| FGBM | 2002 | 3 | 07.03.02 | DE0001135028 | 6,00 % BUND ANL. 97/07 | 105,43 | 0,999743 | 46.187 |
| FGBL | 2000 | 3 | 08.03.00 | DE0001135101 | 3,75 % BUND ANL. V.99/09 | 104,10 | 0,849146 | 1.076 |
| FGBL | 2000 | 3 | 08.03.00 | DE0001135119 | 4,00 % BUND ANL. V.99/09 | 104,10 | 0,859902 | 50 |
| FGBL | 2000 | 3 | 08.03.00 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 104,10 | 0,894982 | 13.662 |
| FGBL | 2000 | 6 | 08.06.00 | DE0001135101 | 3,75 % BUND ANL. V.99/09 | 106,13 | 0,852420 | 43.292 |
| FGBL | 2000 | 6 | 08.06.00 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 106,13 | 0,897383 | 100 |
| FGBL | 2000 | 6 | 08.06.00 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 106,13 | 0,954764 | 52 |
| FGBL | 2000 | 9 | 07.09.00 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 104,96 | 0,899414 | 21.277 |
| FGBL | 2000 | 12 | 07.12.00 | DE0001135127 | 4,50 % BUND ANL. V.99/09 | 107,49 | 0,901481 | 54.108 |
| FGBL | 2001 | 3 | 08.03.01 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 109,33 | 0,957919 | 96.418 |
| FGBL | 2001 | 6 | 07.06.01 | DE0001135135 | 5,375% BUND ANL. V.99/10 | 106,66 | 0,958680 | 36.139 |
| FGBL | 2001 | 9 | 06.09.01 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 108,26 | 0,949564 | 33.344 |
| FGBL | 2001 | 12 | 06.12.01 | DE0001135150 | 5,25 % BUND ANL. V.00/10 | 109,00 | 0,950514 | 16.072 |
| FGBL | 2001 | 12 | 06.12.01 | DE0001135184 | 5,00 % BUND ANL. V.01/11 | 109,00 | 0,928257 | 101 |
| FGBL | 2002 | 3 | 07.03.02 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 106,19 | 0,949546 | 39.394 |
| FGBL | 2002 | 3 | 08.03.02 | DE0001135168 | 5,25 % BUND ANL. V.00/11 | 106,28 | 0,949546 | 39.394 |
| CONF | 2000 | 3 | 08.03.00 | CH0008435551 | 3.25 % EIDG. 09 | 118,53 | 0,814202 | 1.272 |
| CONF | 2000 | 6 | 08.06.00 | CH0008435551 | 3.25 % EIDG. 09 | 116,38 | 0,819391 | 3.288 |
| CONF | 2000 | 6 | 08.06.00 | CH0010379300 | 4,00 % EIDG. ANLEIHE 00/13 | 116,38 | 0,826504 | 5 |
| CONF | 2000 | 9 | 07.09.00 | CH0008435551 | 3.25 % EIDG. 09 | 116,62 | 0,822103 | 3.609 |
| CONF | 2000 | 12 | 07.12.00 | CH0008435551 | 3.25 % EIDG. 09 | 117,10 | 0,826319 | 2.465 |
| CONF | 2001 | 3 | 08.03.01 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 122,98 | 0,824986 | 2.370 |
| CONF | 2001 | 6 | 07.06.01 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 121,82 | 0,828685 | 1.907 |
| CONF | 2001 | 9 | 06.09.01 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 122,41 | 0,832224 | 4.231 |
| CONF | 2001 | 12 | 06.12.01 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 121,81 | 0,835771 | 2.448 |
| CONF | 2002 | 3 | 07.03.02 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 118,65 | 0,839499 | 3.700 |
| CONF | 2002 | 3 | 08.03.02 | CH0006809906 | 3,50 % EIDG. ANLEIHE 97/10 | 118,78 | 0,839499 | 3.700 |

# 6 International Options and Futures Exchanges

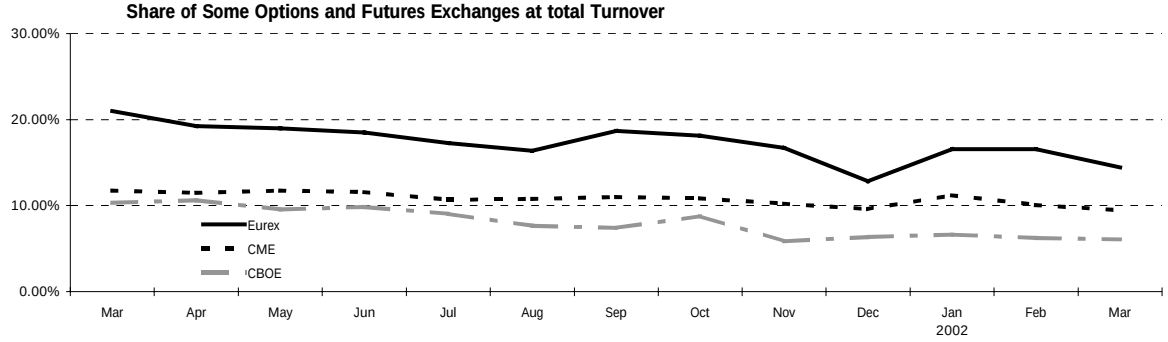
## 6.1 Total Turnover

### 6.1.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 151,983,100 | 11.77% | 242,718,939 | 18.79% | 187,243,741 | 14.50% | 200,714,428 | 15.54% | 209,427,578 | 16.21% | 78,514,548 | 6.08% | 42,542,133 | 3.29% |
| 1998 Total | 248,222,487 | 15.07% | 281,189,378 | 17.07% | 214,662,909 | 13.03% | 226,618,831 | 13.76% | 186,569,532 | 11.33% | 89,438,514 | 5.43% | 49,552,384 | 3.01% |
| 1999 Total | 379,148,639 | 20.84% | 254,561,215 | 13.99% | 254,083,746 | 13.97% | 200,737,123 | 11.03% | 119,908,119 | 6.59% | 185,571,802 | 10.20% | 56,810,013 | 3.12% |
| 2000 Total | 454,071,506 | 19.42% | 233,528,558 | 9.99% | 326,274,971 | 13.96% | 231,114,296 | 9.89% | 131,054,816 | 5.61% | 236,500,026 | 10.12% | 58,160,664 | 2.49% |
| 2001 Total | 674,157,863 | 18.05% | 261,360,542 | 7.00% | 324,189,543 | 8.68% | 411,672,523 | 11.02% | 215,743,413 | 5.78% | 327,615,709 | 8.77% | 66,582,846 | 1.78% |
| 2002 1st Quarter | 185,206,735 | 15.79% | 69,334,634 | 5.91% | 74,045,654 | 6.31% | 120,198,798 | 10.24% | 102,410,637 | 8.73% | 105,467,199 | 8.99% | 19,146,390 | 1.63% |
| 2001 Jan | 53,583,168 | 20.10% | 20,934,920 | 7.85% | 30,163,174 | 11.32% | 31,748,038 | 11.91% | 16,335,132 | 6.13% | 21,604,543 | 8.11% | 6,392,475 | 2.40% |
| Feb | 48,917,399 | 20.02% | 20,853,886 | 8.53% | 23,740,372 | 9.71% | 26,660,227 | 10.91% | 13,715,516 | 5.61% | 22,031,996 | 9.02% | 5,308,061 | 2.17% |
| Mar | 61,234,560 | 20.99% | 20,769,277 | 7.12% | 30,155,514 | 10.34% | 34,305,352 | 11.76% | 17,372,943 | 5.96% | 27,340,105 | 9.37% | 5,692,118 | 1.95% |
| Apr | 53,243,080 | 19.24% | 20,119,402 | 7.27% | 29,454,146 | 10.65% | 31,785,505 | 11.49% | 16,404,312 | 5.93% | 22,375,556 | 8.09% | 5,608,903 | 2.03% |
| May | 53,780,869 | 18.99% | 23,868,201 | 8.43% | 27,100,162 | 9.57% | 33,310,355 | 11.76% | 16,391,612 | 5.79% | 25,131,542 | 8.87% | 5,284,260 | 1.87% |
| Jun | 53,218,821 | 18.51% | 20,105,520 | 6.99% | 28,333,568 | 9.85% | 33,327,486 | 11.59% | 18,383,997 | 6.39% | 27,296,604 | 9.49% | 5,420,007 | 1.89% |
| Jul | 47,865,282 | 17.27% | 19,595,822 | 7.07% | 25,126,375 | 9.06% | 29,594,491 | 10.68% | 15,317,595 | 5.53% | 26,038,924 | 9.39% | 4,479,441 | 1.62% |
| Aug | 52,299,886 | 16.38% | 22,996,924 | 7.20% | 24,427,633 | 7.65% | 34,400,390 | 10.78% | 18,553,852 | 5.81% | 22,864,034 | 7.16% | 4,780,430 | 1.50% |
| Sep | 68,505,379 | 18.69% | 20,003,255 | 5.46% | 27,238,991 | 7.43% | 40,331,171 | 11.00% | 23,486,109 | 6.41% | 36,535,989 | 9.97% | 5,851,600 | 1.60% |
| Oct | 63,725,718 | 18.13% | 21,888,941 | 6.23% | 30,865,778 | 8.78% | 38,158,474 | 10.86% | 21,333,033 | 6.07% | 37,735,748 | 10.74% | 6,454,345 | 1.84% |
| Nov | 73,915,988 | 16.71% | 30,368,539 | 6.87% | 25,902,855 | 5.86% | 45,264,789 | 10.23% | 25,080,713 | 5.67% | 36,103,949 | 8.16% | 6,815,067 | 1.54% |
| Dec | 43,867,713 | 12.86% | 19,855,855 | 5.82% | 21,680,975 | 6.35% | 32,786,245 | 9.61% | 13,368,599 | 3.92% | 22,556,719 | 6.61% | 4,496,139 | 1.32% |
| 2002 Jan | 65,341,182 | 16.56% | 20,934,920 | 5.31% | 26,164,701 | 6.63% | 44,293,263 | 11.22% | 21,593,951 | 5.47% | 32,074,619 | 8.13% | 6,813,404 | 1.73% |
| Feb | 57,091,887 | 16.58% | 23,953,909 | 6.96% | 21,508,751 | 6.25% | 34,750,729 | 10.09% | 17,392,892 | 5.05% | 33,785,960 | 9.81% | 6,919,329 | 2.01% |
| Mar | 62,773,666 | 14.45% | 24,445,805 | 5.63% | 26,372,202 | 6.07% | 41,154,806 | 9.47% | 63,423,794 | 14.60% | 39,606,620 | 9.12% | 5,413,657 | 1.25% |
| 2002 Total | 185,206,735 | 15.79% | 69,334,634 | 5.91% | 74,045,654 | 6.31% | 120,198,798 | 10.24% | 102,410,637 | 8.73% | 105,467,199 | 8.99% | 19,146,390 | 1.63% |

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

**Share of Some Options and Futures Exchanges at total Turnover**



### 6.1.2 Traded Contracts – Part II

| | Euronext Amsterdam | | IDEM/ MIF | | MEFF RF/RV | | Tiffe | | Osaka SE | | HKFE | | SFE | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Share | | Share | | Share | | Share | | Share | | Share | | Share |
| 1997 Total | 48,771,157 | 3.78% | 11,212,732 | 0.87% | 35,561,816 | 2.75% | 26,123,233 | 2.02% | 14,150,971 | 1.10% | 8,081,880 | 0.63% | 28,409,539 | 2.20% |
| 1998 Total | 64,626,030 | 3.92% | 21,578,328 | 1.31% | 31,912,738 | 1.94% | 21,708,963 | 1.32% | 15,328,802 | 0.93% | 8,413,160 | 0.51% | 30,154,878 | 1.83% |
| 1999 Total | 49,530,755 | 2.72% | 9,283,628 | 0.51% | 17,697,725 | 0.97% | 14,929,902 | 0.82% | 16,978,415 | 0.93% | 6,358,400 | 0.35% | 30,443,201 | 1.67% |
| 2000 Total | 58,045,435 | 2.48% | 13,332,927 | 0.57% | 22,430,457 | 0.96% | 17,200,504 | 0.74% | 14,527,939 | 0.62% | 9,260,570 | 0.40% | 31,266,147 | 1.34% |
| 2001 Total | 66,769,699 | 1.79% | 17,081,011 | 0.46% | 36,993,942 | 0.99% | 7,642,462 | 0.20% | 17,470,349 | 0.47% | 10,549,552 | 0.28% | 36,077,741 | 0.97% |
| 2002 1st Quarter | 15,993,109 | 1.36% | 3,660,876 | 0.31% | 10,525,366 | 0.90% | 1,500,782 | 0.13% | 4,575,324 | 0.39% | 1,966,826 | 0.17% | 8,459,027 | 0.72% |
| 2001 Jan | 6,444,241 | 2.42% | 1,170,132 | 0.44% | 2,243,248 | 0.84% | 1,183,277 | 0.44% | 1,013,216 | 0.38% | 848,918 | 0.32% | 2,319,117 | 0.87% |
| Feb | 4,659,547 | 1.91% | 1,164,924 | 0.48% | 2,800,977 | 1.15% | 1,075,484 | 0.44% | 1,082,594 | 0.44% | 875,853 | 0.36% | 2,414,409 | 0.99% |
| Mar | 5,728,729 | 1.96% | 1,639,374 | 0.56% | 5,949,976 | 2.04% | 880,030 | 0.30% | 2,082,431 | 0.71% | 1,143,060 | 0.39% | 4,137,730 | 1.42% |
| Apr | 4,962,511 | 1.79% | 1,563,073 | 0.56% | 1,697,433 | 0.61% | 416,399 | 0.15% | 1,393,350 | 0.50% | 750,272 | 0.27% | 2,883,350 | 1.04% |
| May | 5,292,992 | 1.87% | 1,945,452 | 0.69% | 2,086,429 | 0.74% | 368,001 | 0.13% | 1,141,708 | 0.40% | 940,480 | 0.33% | 2,795,906 | 0.99% |
| Jun | 5,186,209 | 1.80% | 1,560,421 | 0.54% | 4,312,500 | 1.50% | 421,685 | 0.15% | 1,740,922 | 0.61% | 841,282 | 0.29% | 3,544,508 | 1.23% |
| Jul | 5,360,411 | 1.93% | 1,338,786 | 0.48% | 2,142,315 | 0.77% | 435,820 | 0.16% | 1,357,052 | 0.49% | 660,055 | 0.24% | 2,396,792 | 0.86% |
| Aug | 4,797,456 | 1.50% | 1,097,743 | 0.34% | 1,668,987 | 0.52% | 699,815 | 0.22% | 1,480,656 | 0.46% | 956,208 | 0.30% | 2,989,196 | 0.94% |
| Sep | 6,486,214 | 1.77% | 1,645,459 | 0.45% | 3,962,398 | 1.08% | 614,503 | 0.17% | 1,778,118 | 0.49% | 1,012,183 | 0.28% | 4,074,202 | 1.11% |
| Oct | 7,808,572 | 2.22% | 1,667,055 | 0.47% | 2,359,687 | 0.67% | 423,900 | 0.12% | 1,360,931 | 0.39% | 927,185 | 0.26% | 2,483,910 | 0.71% |
| Nov | 6,262,882 | 1.42% | 1,325,593 | 0.30% | 2,883,864 | 0.65% | 548,119 | 0.12% | 1,403,444 | 0.32% | 912,334 | 0.21% | 3,397,008 | 0.77% |
| Dec | 3,779,935 | 1.11% | 962,999 | 0.28% | 4,886,128 | 1.43% | 575,429 | 0.17% | 1,635,927 | 0.48% | 681,722 | 0.20% | 2,641,613 | 0.77% |
| 2002 Jan | 6,473,148 | 1.64% | 1,245,132 | 0.32% | 2,694,219 | 0.68% | 399,027 | 0.10% | 1,117,158 | 0.28% | 819,158 | 0.21% | 2,295,066 | 0.58% |
| Feb | 4,624,656 | 1.34% | 1,266,571 | 0.37% | 2,836,093 | 0.82% | 637,958 | 0.19% | 1,528,469 | 0.44% | 644,328 | 0.19% | 2,517,528 | 0.73% |
| Mar | 4,895,305 | 1.13% | 1,149,173 | 0.26% | 4,995,054 | 1.15% | 463,797 | 0.11% | 1,929,697 | 0.44% | 503,340 | 0.12% | 3,646,433 | 0.84% |
| 2002 Total | 15,993,109 | 1.36% | 3,660,876 | 0.31% | 10,525,366 | 0.90% | 1,500,782 | 0.13% | 4,575,324 | 0.39% | 1,966,826 | 0.17% | 8,459,027 | 0.72% |

### 6.1.3 Traded Contracts – Part III

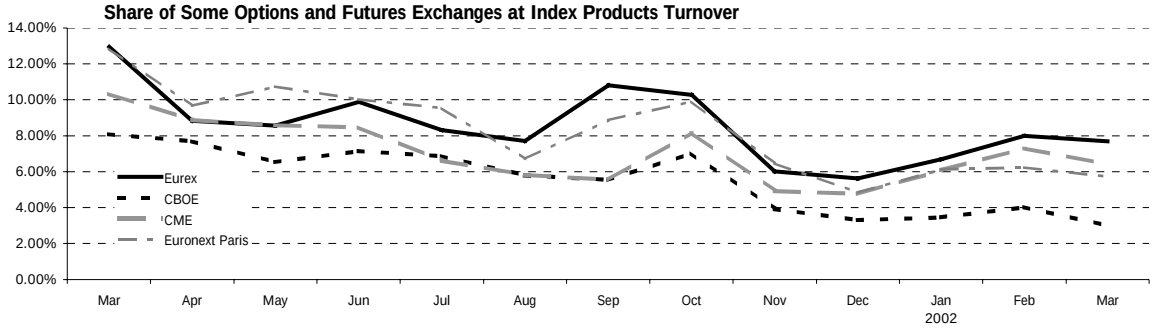
| | KSE | | Amex | | BM&F | | Safex | | Tase | | SGX-DT | | Nybot | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Share | | Share | | Share | | Share | | Share | | Share | | Share |
| 1997 Total | - | - | - | - | - | - | - | - | 6,253,138 | 0.48% | - | - | - | - |
| 1998 Total | 50,204,404 | 3.05% | - | - | 98,026,839 | 5.95% | - | - | 9,180,494 | 0.56% | - | - | - | - |
| 1999 Total | 97,137,007 | 5.34% | 7,972,821 | 0.44% | 60,479,050 | 3.32% | 18,684,011 | 1.03% | 13,233,531 | 0.73% | 25,866,190 | 1.42% | - | - |
| 2000 Total | 213,495,588 | 9.13% | 105,671,850 | 4.52% | 82,782,749 | 3.54% | 24,226,840 | 1.04% | 30,117,221 | 1.29% | 27,571,963 | 1.18% | 17,035,468 | 0.73% |
| 2001 Total | 854,791,737 | 22.89% | 205,103,884 | 5.49% | 90,490,799 | 2.42% | 31,459,520 | 0.84% | 30,045,788 | 0.80% | 30,912,346 | 0.83% | 18,059,328 | 0.48% |
| 2002 1st Quarter | 345,097,521 | 29.41% | 48,019,308 | 4.09% | 25,367,214 | 2.16% | 7,988,176 | 0.68% | 12,080,436 | 1.03% | 7,286,201 | 0.62% | 4,971,197 | 0.42% |
| 2001 Jan | 30,371,299 | 11.40% | 22,830,481 | 8.57% | 6,534,678 | 2.45% | 3,797,121 | 1.42% | 2,722,112 | 1.02% | 2,465,832 | 0.93% | 1,823,815 | 0.68% |
| Feb | 34,600,233 | 14.16% | 18,446,381 | 7.55% | 7,745,664 | 3.17% | 2,133,633 | 0.87% | 2,160,523 | 0.88% | 2,293,679 | 0.94% | 1,694,795 | 0.69% |
| Mar | 32,011,260 | 10.97% | 21,385,270 | 7.33% | 10,080,275 | 3.46% | 2,336,531 | 0.80% | 2,906,112 | 1.00% | 3,009,471 | 1.03% | 1,556,421 | 0.53% |
| Apr | 45,850,322 | 16.57% | 21,520,023 | 7.78% | 8,281,908 | 2.99% | 1,521,037 | 0.55% | 2,699,640 | 0.98% | 2,512,370 | 0.91% | 1,628,911 | 0.59% |
| May | 47,699,358 | 16.84% | 18,532,578 | 6.54% | 8,107,735 | 2.86% | 3,051,925 | 1.08% | 2,636,563 | 0.93% | 2,230,905 | 0.79% | 1,505,043 | 0.53% |
| Jun | 50,775,729 | 17.66% | 16,110,804 | 5.60% | 6,993,811 | 2.43% | 3,003,075 | 1.04% | 2,618,993 | 0.91% | 2,615,583 | 0.91% | 1,694,272 | 0.59% |
| Jul | 63,115,445 | 22.77% | 16,225,462 | 5.85% | 7,338,399 | 2.65% | 2,714,905 | 0.98% | 2,795,759 | 1.01% | 2,137,498 | 0.77% | 1,192,609 | 0.43% |
| Aug | 90,825,383 | 28.45% | 16,322,645 | 5.11% | 9,203,395 | 2.88% | 2,562,040 | 0.80% | 2,308,460 | 0.72% | 2,460,177 | 0.77% | 1,534,636 | 0.48% |
| Sep | 102,093,020 | 27.85% | 4,592,137 | 1.25% | 7,391,281 | 2.02% | 3,413,204 | 0.93% | 2,888,064 | 0.79% | 3,348,293 | 0.91% | 1,268,626 | 0.35% |
| Oct | 76,257,536 | 21.70% | 18,538,329 | 5.27% | 9,643,352 | 2.74% | 3,395,024 | 0.97% | 2,776,413 | 0.79% | 2,366,142 | 0.67% | 1,271,746 | 0.36% |
| Nov | 145,692,715 | 32.94% | 15,967,698 | 3.61% | 9,170,301 | 2.07% | 3,531,025 | 0.80% | 2,726,577 | 0.62% | 3,358,822 | 0.76% | 1,648,578 | 0.37% |
| Dec | 135,499,437 | 39.71% | 14,632,076 | 4.29% | 6,365,306 | 1.87% | 3,907,408 | 1.15% | 3,714,414 | 1.09% | 2,113,574 | 0.62% | 1,239,876 | 0.36% |
| 2002 Jan | 124,227,690 | 31.48% | 17,697,389 | 4.48% | 8,661,737 | 2.20% | 3,055,577 | 0.77% | 4,555,771 | 1.15% | 2,567,059 | 0.65% | 1,571,589 | 0.40% |
| Feb | 101,965,555 | 29.61% | 14,926,503 | 4.34% | 7,525,084 | 2.19% | 2,373,665 | 0.69% | 4,139,815 | 1.20% | 2,084,572 | 0.61% | 1,837,720 | 0.53% |
| Mar | 118,904,276 | 27.37% | 15,395,416 | 3.54% | 9,180,393 | 2.11% | 2,558,934 | 0.59% | 3,384,850 | 0.78% | 2,634,570 | 0.61% | 1,561,888 | 0.36% |
| 2002 Total | 345,097,521 | 29.41% | 48,019,308 | 4.09% | 25,367,214 | 2.16% | 7,988,176 | 0.68% | 12,080,436 | 1.03% | 7,286,201 | 0.62% | 4,971,197 | 0.42% |

# 6.2 Index Products

## 6.2.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 44,455,743 | 18.80% | 2,106,475 | 0.89% | 71,136,728 | 30.08% | 33,292,872 | 14.08% | 10,987,982 | 4.65% | 11,411,417 | 4.82% | 5,709,573 | 2.41% |
| 1998 Total | 45,455,822 | 13.81% | 4,915,724 | 1.49% | 68,283,858 | 20.74% | 44,059,637 | 13.38% | 11,603,829 | 3.52% | 24,871,530 | 7.55% | 14,212,996 | 4.32% |
| 1999 Total | 65,608,952 | 12.75% | 4,957,997 | 0.96% | 56,224,365 | 10.93% | 48,065,981 | 9.34% | 14,736,571 | 2.86% | 107,832,872 | 20.96% | 18,932,328 | 3.68% |
| 2000 Total | 75,794,263 | 10.82% | 4,122,380 | 0.59% | 47,312,484 | 6.75% | 65,046,283 | 9.29% | 17,472,999 | 2.49% | 103,359,576 | 14.75% | 17,420,001 | 2.49% |
| 2001 Total | 131,988,426 | 8.68% | 6,591,399 | 0.43% | 88,006,816 | 5.79% | 106,673,200 | 7.01% | 25,884,688 | 1.70% | 131,072,285 | 8.62% | 20,677,757 | 1.36% |
| 2002 1st Quarter | 39,512,364 | 7.45% | 1,459,450 | 0.28% | 18,345,871 | 3.46% | 34,817,253 | 6.56% | 18,525,344 | 3.49% | 31,900,659 | 6.01% | 6,476,635 | 1.22% |
| 2001 Jan | 6,681,984 | 9.32% | 327,946 | 0.46% | 3,702,377 | 5.17% | 6,559,474 | 9.15% | 1,569,793 | 2.19% | 7,221,830 | 10.08% | 1,812,782 | 2.53% |
| Feb | 7,113,469 | 9.35% | 356,422 | 0.47% | 4,119,189 | 5.41% | 6,819,261 | 8.96% | 1,474,438 | 1.94% | 7,211,123 | 9.48% | 1,547,723 | 2.03% |
| Mar | 12,581,572 | 12.94% | 683,797 | 0.70% | 7,858,276 | 8.08% | 10,040,927 | 10.33% | 2,690,970 | 2.77% | 12,504,832 | 12.86% | 1,948,169 | 2.00% |
| Apr | 8,566,541 | 8.83% | 481,389 | 0.50% | 7,467,090 | 7.69% | 8,614,070 | 8.88% | 1,447,926 | 1.49% | 9,377,868 | 9.66% | 1,920,660 | 1.98% |
| May | 8,423,075 | 8.57% | 428,665 | 0.44% | 6,417,164 | 6.53% | 8,434,347 | 8.58% | 1,564,358 | 1.59% | 10,550,722 | 10.74% | 1,779,748 | 1.81% |
| Jun | 10,578,202 | 9.89% | 447,378 | 0.42% | 7,651,066 | 7.15% | 9,057,964 | 8.47% | 2,466,331 | 2.31% | 10,719,806 | 10.02% | 1,631,158 | 1.52% |
| Jul | 9,510,617 | 8.31% | 357,840 | 0.31% | 7,850,868 | 6.86% | 7,569,988 | 6.62% | 1,827,238 | 1.60% | 10,924,961 | 9.55% | 1,291,276 | 1.13% |
| Aug | 11,218,657 | 7.71% | 447,968 | 0.31% | 8,426,189 | 5.79% | 8,474,884 | 5.82% | 2,001,092 | 1.38% | 9,762,190 | 6.71% | 1,545,915 | 1.06% |
| Sep | 18,941,715 | 10.81% | 975,479 | 0.56% | 9,704,283 | 5.54% | 9,723,577 | 5.55% | 3,577,542 | 2.04% | 15,549,121 | 8.88% | 2,052,956 | 1.17% |
| Oct | 15,225,361 | 10.28% | 911,338 | 0.62% | 10,408,796 | 7.03% | 12,123,453 | 8.18% | 2,714,344 | 1.83% | 14,677,918 | 9.91% | 1,942,061 | 1.31% |
| Nov | 12,503,596 | 6.02% | 795,011 | 0.38% | 8,149,334 | 3.92% | 10,239,196 | 4.93% | 2,099,741 | 1.01% | 13,420,625 | 6.46% | 1,820,057 | 0.88% |
| Dec | 10,643,637 | 5.63% | 378,166 | 0.20% | 6,252,184 | 3.30% | 9,016,059 | 4.77% | 2,450,915 | 1.30% | 9,151,289 | 4.84% | 1,385,252 | 0.73% |
| 2002 Jan | 12,113,735 | 6.70% | 327,946 | 0.18% | 6,234,247 | 3.45% | 10,983,221 | 6.08% | 1,992,663 | 1.10% | 11,078,580 | 6.13% | 1,716,188 | 0.95% |
| Feb | 12,688,193 | 8.00% | 525,029 | 0.33% | 6,386,537 | 4.02% | 11,575,951 | 7.30% | 1,715,911 | 1.08% | 9,889,814 | 6.23% | 3,248,355 | 2.05% |
| Mar | 14,710,436 | 7.69% | 606,475 | 0.32% | 5,725,087 | 2.99% | 12,258,081 | 6.41% | 14,816,770 | 7.75% | 10,932,265 | 5.72% | 1,512,092 | 0.79% |
| 2002 Total | 39,512,364 | 7.45% | 1,459,450 | 0.28% | 18,345,871 | 3.46% | 34,817,253 | 6.56% | 18,525,344 | 3.49% | 31,900,659 | 6.01% | 6,476,635 | 1.22% |

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




## 6.2.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | IDEM/ MIF | Share | Meffrf/rv | Share | KSE | Share | Osaka SE | Share | HKFE | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 11,273,768 | 4.77% | 5,622,082 | 2.38% | 7,444,392 | 3.15% | - | - | 13,928,877 | 5.89% | 7,738,382 | 3.27% | 4,100,606 | 1.73% |
| 1998 Total | 11,428,454 | 3.47% | 7,233,015 | 2.20% | 10,308,570 | 3.13% | 50,204,404 | 15.25% | 14,964,901 | 4.55% | 7,886,113 | 2.40% | 4,525,666 | 1.37% |
| 1999 Total | 8,553,701 | 1.66% | 7,335,697 | 1.43% | 5,962,843 | 1.16% | 97,137,007 | 18.88% | 16,294,637 | 3.17% | 6,025,290 | 1.17% | 5,084,410 | 0.99% |
| 2000 Total | 7,451,079 | 1.06% | 7,461,914 | 1.07% | 4,932,569 | 0.70% | 213,495,588 | 30.48% | 14,424,383 | 2.06% | 4,728,037 | 0.67% | 4,925,145 | 0.70% |
| 2001 Total | 9,956,519 | 0.65% | 8,751,478 | 0.58% | 5,320,829 | 0.35% | 854,791,737 | 56.20% | 17,432,272 | 1.15% | 5,891,109 | 0.39% | 4,409,241 | 0.29% |
| 2002 1st Quarter | 2,886,166 | 0.54% | 2,035,649 | 0.38% | 2,845,548 | 0.54% | 345,097,521 | 65.03% | 4,570,430 | 0.86% | 1,359,873 | 0.26% | 906,843 | 0.17% |
| 2001 Jan | 692,575 | 0.97% | 568,128 | 0.79% | 414,972 | 0.58% | 30,371,299 | 42.38% | 1,007,920 | 1.41% | 393,713 | 0.55% | 278,753 | 0.39% |
| Feb | 606,993 | 0.80% | 634,996 | 0.83% | 356,170 | 0.47% | 34,600,233 | 45.48% | 1,075,085 | 1.41% | 406,784 | 0.53% | 231,433 | 0.30% |
| Mar | 884,341 | 0.91% | 939,155 | 0.97% | 466,375 | 0.48% | 32,011,260 | 32.93% | 2,080,494 | 2.14% | 577,133 | 0.59% | 565,546 | 0.58% |
| Apr | 731,377 | 0.75% | 609,701 | 0.63% | 382,298 | 0.39% | 45,850,322 | 47.24% | 1,386,382 | 1.43% | 411,025 | 0.42% | 265,570 | 0.27% |
| May | 715,710 | 0.73% | 669,249 | 0.68% | 384,828 | 0.39% | 47,699,358 | 48.53% | 1,138,385 | 1.16% | 482,908 | 0.49% | 278,398 | 0.28% |
| Jun | 614,671 | 0.57% | 715,519 | 0.67% | 405,190 | 0.38% | 50,775,729 | 47.47% | 1,738,580 | 1.63% | 452,547 | 0.42% | 552,906 | 0.52% |
| Jul | 758,340 | 0.66% | 630,204 | 0.55% | 442,867 | 0.39% | 63,115,445 | 55.16% | 1,354,539 | 1.18% | 418,412 | 0.37% | 297,297 | 0.26% |
| Aug | 782,298 | 0.54% | 558,878 | 0.38% | 346,922 | 0.24% | 90,825,383 | 62.41% | 1,479,302 | 1.02% | 567,141 | 0.39% | 259,686 | 0.18% |
| Sep | 1,267,123 | 0.72% | 1,058,036 | 0.60% | 488,794 | 0.28% | 102,093,020 | 58.27% | 1,776,507 | 1.01% | 573,727 | 0.33% | 644,363 | 0.37% |
| Oct | 1,247,194 | 0.84% | 965,948 | 0.65% | 463,570 | 0.31% | 76,257,536 | 51.48% | 1,359,310 | 0.92% | 570,352 | 0.39% | 322,986 | 0.22% |
| Nov | 968,265 | 0.47% | 780,375 | 0.38% | 416,481 | 0.20% | 145,692,715 | 70.10% | 1,400,761 | 0.67% | 583,570 | 0.28% | 255,395 | 0.12% |
| Dec | 687,632 | 0.36% | 621,289 | 0.33% | 752,362 | 0.40% | 135,499,437 | 71.61% | 1,635,007 | 0.86% | 453,797 | 0.24% | 456,908 | 0.24% |
| 2002 Jan | 1,051,682 | 0.58% | 671,224 | 0.37% | 1,031,168 | 0.57% | 124,227,690 | 68.73% | 1,114,750 | 0.62% | 492,763 | 0.27% | 214,553 | 0.12% |
| Feb | 872,640 | 0.55% | 684,887 | 0.43% | 880,638 | 0.55% | 101,965,555 | 64.26% | 1,527,605 | 0.96% | 432,413 | 0.27% | 213,142 | 0.13% |
| Mar | 961,844 | 0.50% | 679,538 | 0.36% | 933,742 | 0.49% | 118,904,276 | 62.17% | 1,928,075 | 1.01% | 434,697 | 0.23% | 479,148 | 0.25% |
| 2002 Total | 2,886,166 | 0.54% | 2,035,649 | 0.38% | 2,845,548 | 0.54% | 345,097,521 | 65.03% | 4,570,430 | 0.86% | 1,359,873 | 0.26% | 906,843 | 0.17% |

### 6.2.3 Traded Contracts – Part III

| | Amex | | Safex | | Tase | | SGX-DT | | BM&F | | MSE | | Euronext Brussels | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Share | | Share | | Share | | Share | | Share | | Share | | Share |
| 1997 Total | - | - | - | - | 5,743,306 | 2.43% | - | - | - | - | - | - | 1,566,551 | 0.66% |
| 1998 Total | - | - | - | - | 7,593,060 | 2.31% | - | - | - | - | - | - | 1,677,312 | 0.51% |
| 1999 Total | 271,373 | 0.05% | 18,582,155 | 3.61% | 10,979,673 | 2.13% | 9,268,566 | 1.80% | 5,622,295 | 1.09% | 161,324 | 0.03% | 6,872,039 | 1.34% |
| 2000 Total | 14,543,176 | 2.08% | 22,196,118 | 3.17% | 26,973,745 | 3.85% | 9,170,985 | 1.31% | 7,005,700 | 1.00% | 1,481,723 | 0.21% | 31,212,346 | 4.46% |
| 2001 Total | 34,270,332 | 2.25% | 25,465,702 | 1.67% | 23,999,900 | 1.58% | 9,350,957 | 0.61% | 4,848,464 | 0.32% | 1,335,085 | 0.09% | 4,166,474 | 0.27% |
| 2002 1st Quarter | 518,779 | 0.10% | 5,759,475 | 1.09% | 8,604,516 | 1.62% | 2,463,714 | 0.46% | 1,406,779 | 0.27% | 355,094 | 0.07% | 836,861 | 0.16% |
| 2001 Jan | 3,404,298 | 4.75% | 2,806,987 | 3.92% | 2,290,132 | 3.20% | 638,658 | 0.89% | 463,197 | 0.65% | 69,321 | 0.10% | 387,362 | 0.54% |
| Feb | 4,034,018 | 5.30% | 1,953,602 | 2.57% | 1,797,302 | 2.36% | 695,449 | 0.91% | 486,993 | 0.64% | 72,005 | 0.09% | 477,563 | 0.63% |
| Mar | 4,121,674 | 4.24% | 1,606,038 | 1.65% | 2,419,488 | 2.49% | 1,053,023 | 1.08% | 609,068 | 0.63% | 208,994 | 0.21% | 1,368,346 | 1.41% |
| Apr | 4,382,924 | 4.52% | 1,446,900 | 1.49% | 2,230,527 | 2.30% | 707,811 | 0.73% | 489,141 | 0.50% | 68,330 | 0.07% | 216,875 | 0.22% |
| May | 2,884,292 | 2.93% | 2,781,817 | 2.83% | 2,284,797 | 2.32% | 717,371 | 0.73% | 400,007 | 0.41% | 71,533 | 0.07% | 172,802 | 0.18% |
| Jun | 2,965,405 | 2.77% | 2,390,595 | 2.23% | 2,198,617 | 2.06% | 810,998 | 0.76% | 365,809 | 0.34% | 206,244 | 0.19% | 217,553 | 0.20% |
| Jul | 2,440,540 | 2.13% | 2,080,789 | 1.82% | 2,348,378 | 2.05% | 671,037 | 0.59% | 300,319 | 0.26% | 53,258 | 0.05% | 175,727 | 0.15% |
| Aug | 3,337,525 | 2.29% | 2,044,251 | 1.40% | 1,836,956 | 1.26% | 789,019 | 0.54% | 378,459 | 0.26% | 51,262 | 0.04% | 389,278 | 0.27% |
| Sep | 27,357 | 0.02% | 2,822,130 | 1.61% | 2,146,976 | 1.23% | 908,554 | 0.52% | 348,049 | 0.20% | 201,907 | 0.12% | 312,428 | 0.18% |
| Oct | 2,469,301 | 1.67% | 2,757,046 | 1.86% | 2,175,443 | 1.47% | 711,882 | 0.48% | 545,991 | 0.37% | 74,286 | 0.05% | 206,474 | 0.14% |
| Nov | 2,246,108 | 1.08% | 2,775,547 | 1.34% | 2,269,428 | 1.09% | 743,266 | 0.36% | 461,431 | 0.22% | 101,745 | 0.05% | 102,501 | 0.05% |
| Dec | 1,956,890 | 1.03% | 3,332,358 | 1.76% | 2,909,698 | 1.54% | 903,889 | 0.48% | 430,693 | 0.23% | 156,200 | 0.08% | 139,565 | 0.07% |
| 2002 Jan | 163,976 | 0.09% | 2,417,458 | 1.34% | 3,375,526 | 1.87% | 816,898 | 0.45% | 418,763 | 0.23% | 77,311 | 0.04% | 233,981 | 0.13% |
| Feb | 125,693 | 0.08% | 1,680,076 | 1.06% | 2,745,139 | 1.73% | 673,064 | 0.42% | 451,415 | 0.28% | 100,228 | 0.06% | 298,167 | 0.19% |
| Mar | 229,110 | 0.12% | 1,661,941 | 0.87% | 2,483,851 | 1.30% | 973,752 | 0.51% | 536,601 | 0.28% | 177,555 | 0.09% | 304,713 | 0.16% |
| 2002 Total | 518,779 | 0.10% | 5,759,475 | 1.09% | 8,604,516 | 1.62% | 2,463,714 | 0.46% | 1,406,779 | 0.27% | 355,094 | 0.07% | 836,861 | 0.16% |

## 6.3 International Index Derivatives

### 6.3.1 Index Options – Volume

| | | Traded Contracts | | | | Volume in EUR millions | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Mrz 02 | Mrz 01 | Y-T-D | Chg YoY | Mrz 02 | Mrz 01 | Y-T-D | Chg YoY |
| **North America** | | | | | | | | | |
| S&P 500 | CBOE | 1,766,485 | 2,529,014 | 5,786,376 | -30.15% | 232,517 | 334,720 | 752,935 | -30.53% |
| S&P 500 | CME | 2,027 | 519,276 | 678,639 | -99.61% | 267 | 68,727 | 87,732 | -99.61% |
| DJX | CBOE | 791,147 | 1,020,640 | 2,384,482 | -22.49% | 9,443 | 11,501 | 27,919 | -17.90% |
| DJIA | CBOT | 28,688 | 42,350 | 61,577 | -32.26% | 3,424 | 4,772 | 7,236 | -28.25% |
| Nasdaq 100 | CBOE | 80,875 | 171,059 | 282,682 | -52.72% | 13,479 | 30,697 | 47,323 | -56.09% |
| S&P Can 60 | MSE | 0 | 1,817 | 9,260 | -100.00% | 0 | 58 | 294 | -100.00% |
| Nikkei 225 | CME | 755 | 351 | 1,205 | 115.10% | 72 | 41 | 112 | 74.70% |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 1,701,548 | 1,310,089 | 7,687,798 | 29.88% | 64,460 | 56,275 | 283,235 | 14.54% |
| Euro Stoxx 50 | Euronext P | 0 | 539 | 0 | -100.00% | 0 | 23 | 0 | -100.00% |
| Stoxx 50 | Eurex | 925 | 1,681 | 7,496 | -44.97% | 34 | 68 | 267 | -49.65% |
| Eurotop 100 | Liffe | 13 | 0 | 13 | - | 0 | 0 | 0 | - |
| Eurotop 100 | Amex | 1,328 | 21 | 7,559 | 6223.81% | 38 | 1 | 212 | 5725.72% |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| MSCI Euro | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| MSCI Pan-Euro | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 3,775,346 | 4,400,174 | 14,925,302 | -14.20% | 100,052 | 130,832 | 383,679 | -23.53% |
| Nemax 50 | Eurex | 108,679 | 161,463 | 390,544 | -32.69% | 128 | 354 | 477 | -63.86% |
| SMI | Eurex | 303,439 | 402,844 | 1,054,476 | -24.68% | 13,311 | 19,126 | 45,661 | -30.40% |
| CAC 40 | Euronext P | 8,910,425 | 10,315,314 | 25,992,584 | -13.62% | 41,772 | 53,438 | 118,000 | -21.83% |
| AEX | Euronext A | 675,702 | 573,072 | 2,010,726 | 17.91% | 35,894 | 31,998 | 102,403 | 12.18% |
| BEL 20 | Euronext B | 91,138 | 105,324 | 224,098 | -13.47% | 505 | 598 | 1,238 | -15.58% |
| FTSE 100 | Liffe | 936,259 | 1,053,114 | 2,874,729 | -11.10% | 80,729 | 95,816 | 243,713 | -15.75% |
| MIB 30 | Idem | 145,839 | 297,781 | 493,315 | -51.02% | 12,132 | 29,027 | 39,818 | -58.20% |
| IBEX 35 | MeffRV | 568,265 | 62,777 | 1,696,335 | 805.21% | 46,880 | 5,843 | 138,115 | 702.27% |
| OMX | OM | 444,148 | 460,146 | 4,093,120 | -3.48% | 3,928 | 4,190 | 35,423 | -6.26% |
| KFX | Futop | 965 | 80 | 2,858 | 1106.25% | 4 | 0 | 10 | 1044.61% |
| ATX | VEX | 4,750 | 12,524 | 20,717 | -62.07% | 31 | 74 | 126 | -58.79% |
| TA 25 | Tase | 2,483,851 | 2,419,467 | 8,601,388 | 2.66% | 23,741 | 25,497 | 91,649 | -6.89% |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaka SE | 721,920 | 704,460 | 1,985,111 | 2.48% | 68,791 | 82,651 | 181,477 | -16.77% |
| Nikkei 225 | SGX-DT | 20,522 | 47,260 | 50,623 | -56.58% | 1,956 | 5,545 | 4,617 | -64.73% |
| Nikkei 300 | Osaka SE | 144 | 23 | 144 | 526.09% | 3 | 1 | 3 | 389.23% |
| Hang Seng | HKFE | 3,239 | 74,415 | 61,943 | -95.65% | 0 | 60 | 0 | -100.00% |
| Kospi 200 | KSE | 116,121,070 | 59,632,008 | 336,512,365 | 94.73% | 1,122,652 | 330,240 | 3,011,510 | 239.95% |
| SPI 200 | SFE | 34,477 | 60,757 | 75,912 | -43.25% | 1,799 | 2,645 | 5,992 | -31.99% |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 800,441 | 542,358 | 3,467,948 | 47.59% | 8,652 | 5,997 | 36,286 | 44.26% |

## 6.3.2 Index Options – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|---|---|---|---|---|---|---|---|---|---|
| | | Mrz 02 | Mrz 01 | Chg YoY | Mrz 02 | Mrz 01 | Chg YoY | Mrz 02 | Mrz 01 |
| **North America** | | | | | | | | | |
| S&P 500 | CBOE | 3,020,964 | 1,635,797 | 84.68% | 397,640 | 216,501 | 83.67% | 20.5 | 7.8 |
| S&P 500 | CME | 177,085 | 221,831 | -20.17% | 23,309 | 29,360 | -20.61% | 1,048.4 | 5.1 |
| DJX | CBOE | 682,256 | 644,667 | 5.83% | 8,143 | 7,264 | 12.10% | 10.3 | 7.6 |
| DJIA | CBOT | 21,073 | 23,375 | -9.85% | 2,515 | 2,634 | -4.51% | 8.8 | 6.6 |
| Nasdaq 100 | CBOE | 48,159 | 91,094 | -47.13% | 8,026 | 16,347 | -50.90% | 7.1 | 6.4 |
| S&P Can 60 | MSE | 0 | 4,806 | -100.00% | 0 | 154 | -100.00% | - | 31.7 |
| Nikkei 225 | CME | 755 | 352 | 114.49% | 72 | 41 | 74.20% | 12.0 | 12.0 |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 3,747,588 | 1,905,201 | 96.70% | 145,770 | 89,306 | 63.22% | 26.4 | 17.5 |
| Euro Stoxx 50 | Euronext P | 440 | 4,326 | -89.83% | 17 | 181 | -90.80% | - | 96.3 |
| Stoxx 50 | Eurex | 4,163 | 5,799 | -28.21% | 173 | 258 | -32.94% | 54.0 | 41.4 |
| Eurotop 100 | Liffe | 5,958 | 1,000 | 495.80% | 171 | 31 | 448.87% | 5,499.7 | - |
| Eurotop 100 | Amex | 6,003 | 29 | 20600.00% | 173 | 1 | 18969.57% | 54.2 | 16.6 |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| MSCI Euro | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| MSCI Pan-Euro | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 4,069,087 | 2,499,002 | 62.83% | 108,680 | 80,789 | 34.52% | 12.9 | 6.8 |
| Nemax 50 | Eurex | 272,043 | 298,196 | -8.77% | 489 | 1,158 | -57.79% | 30.0 | 22.2 |
| SMI | Eurex | 355,367 | 346,569 | 2.54% | 16,136 | 17,130 | -5.80% | 14.1 | 10.3 |
| CAC 40 | Euronext P | 13,464,989 | 9,025,300 | 49.19% | 63,124 | 46,755 | 35.01% | 18.1 | 10.5 |
| AEX | Euronext A | 1,011,116 | 733,860 | 37.78% | 53,711 | 40,976 | 31.08% | 18.0 | 15.4 |
| BEL 20 | Euronext B | 145,639 | 124,886 | 16.62% | 807 | 709 | 13.77% | 19.2 | 14.2 |
| FTSE 100 | Liffe | 1,229,253 | 993,973 | 23.67% | 105,992 | 90,435 | 17.20% | 15.8 | 11.3 |
| MIB 30 | Idem | 97,268 | 200,627 | -51.52% | 8,091 | 19,557 | -58.63% | 8.0 | 8.1 |
| IBEX 35 | MeffRV | 646,222 | 64,003 | 909.67% | 53,311 | 5,958 | 794.85% | 13.6 | 12.2 |
| OMX | OM | 148,085 | 90,509 | 63.61% | 1,310 | 824 | 58.90% | 4.0 | 2.4 |
| KFX | Futop | 525 | 80 | 556.25% | 2 | 0 | 522.72% | 6.5 | 12.0 |
| ATX | VEX | 7,310 | 14,648 | -50.10% | 47 | 87 | -45.78% | 18.5 | 14.0 |
| TA 25 | Tase | 194,127 | 213,887 | -9.24% | 1,855 | 2,254 | -17.68% | 0.9 | 1.1 |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaka SE | 195,477 | 151,551 | 28.98% | 18,627 | 17,781 | 4.76% | 3.2 | 2.6 |
| Nikkei 225 | SGX-DT | 24,808 | 54,066 | -54.12% | 2,364 | 6,343 | -62.73% | 14.5 | 13.7 |
| Nikkei 300 | Osaka SE | 67 | 63 | 6.35% | 1 | 1 | -16.90% | 5.6 | 32.9 |
| Hang Seng | HKFE | 31,765 | 18,710 | 69.78% | 0 | 15 | -100.00% | 117.7 | 3.0 |
| Kospi 200 | KSE | 2,769,024 | 3,128,552 | -11.49% | 26,771 | 17,326 | 54.51% | 0.3 | 0.6 |
| SPI 200 | SFE | 96,964 | 141,284 | -31.37% | 5,059 | 6,150 | -17.75% | 33.7 | 27.9 |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 1,300,550 | 1,098,926 | 18.35% | 14,058 | 12,152 | 15.68% | 19.5 | 24.3 |

### 6.3.3 Index Futures – Volume

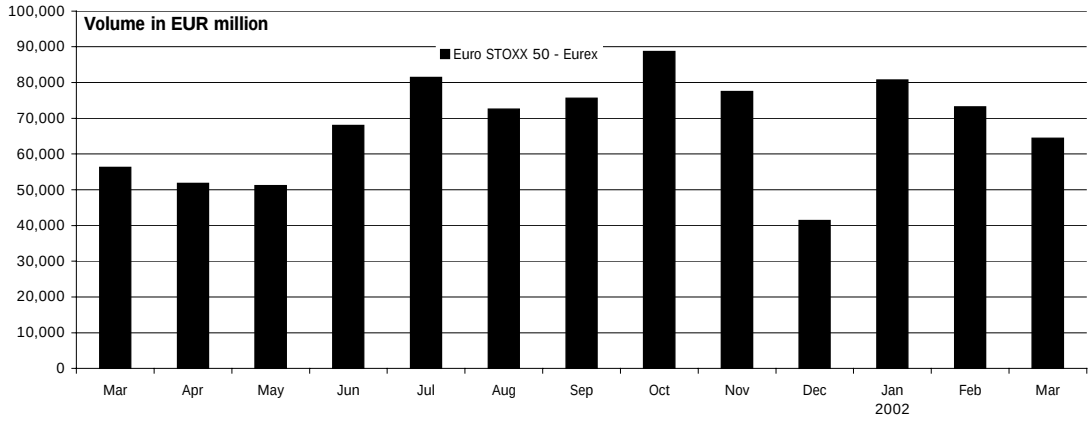
| | | Traded Contracts | | | | Volume in EUR millions | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Mrz 02 | Mrz 01 | Y-T-D | Chg YoY | Mrz 02 | Mrz 01 | Y-T-D | Chg YoY |
| **The Americas** | | | | | | | | | |
| S&P 500 | CME | 2,251,443 | 2,780,921 | 5,387,572 | -19.04% | 740,875 | 920,151 | 1,754,416 | -19.48% |
| Mini S&P | CME | 5,608,671 | 3,191,200 | 15,878,369 | 75.75% | 356,132 | 211,181 | 1,020,424 | 68.64% |
| DJIA | CBOT | 538,804 | 589,129 | 1,287,531 | -8.54% | 64,307 | 66,384 | 151,127 | -3.13% |
| Nasdaq 100 | CME | 436,495 | 650,488 | 1,184,132 | -32.90% | 72,748 | 116,731 | 198,784 | -37.68% |
| E-mini Nasdaq | CME | 3,652,138 | 2,602,855 | 11,020,125 | 40.31% | 114,001 | 93,417 | 362,689 | 22.03% |
| S&P Can 60 | MSE | 0 | 188,371 | 147,140 | -100.00% | 0 | 12,064 | 9,329 | -100.00% |
| Nikkei 225 | CME | 67,885 | 79,783 | 125,733 | -14.91% | 6,469 | 9,361 | 11,621 | -30.89% |
| S&P TOPIX 150 | CME | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| Bovespa | BM&F | 494,539 | 609,068 | 1,296,415 | -18.80% | 9,702 | 13,772 | 25,337 | -29.55% |
| **Pan Europe** | | | | | | | | | |
| Euro Stoxx 50 | Eurex | 5,578,158 | 3,363,395 | 17,096,809 | 65.85% | 208,483 | 140,944 | 625,315 | 47.92% |
| Euro Stoxx 50 | Euronext P | 25,203 | 135,572 | 68,108 | -81.41% | 954 | 5,674 | 2,518 | -83.19% |
| Stoxx 50 | Eurex | 68,224 | 51,266 | 142,533 | 33.08% | 2,496 | 2,064 | 5,137 | 20.92% |
| Eurotop 100 | Liffe | 24,118 | 23,625 | 34,338 | 2.09% | 1,386 | 1,474 | 1,954 | -5.95% |
| Eurotop 300 | Nymex | 0 | 2,156 | 0 | -100.00% | 0 | 59 | 0 | -100.00% |
| FTSE Euro-Stars | Liffe | 0 | 0 | 0 | 0.00% | 0 | 0 | 0 | 0.00% |
| FTSE Eurobloc 100 | Liffe | 0 | 438 | 0 | -100.00% | 0 | 11 | 0 | -100.00% |
| MSCI Euro | Liffe | 12,526 | 25,851 | 28,475 | -51.55% | 273 | 619 | 607 | -55.89% |
| MSCI Pan-Euro | Liffe | 64,209 | 48,309 | 84,006 | 32.91% | 1,391 | 1,118 | 1,805 | 24.43% |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 1,542,476 | 1,713,236 | 5,177,174 | -9.97% | 205,182 | 253,605 | 668,138 | -19.09% |
| Nemax 50 | Eurex | 735,156 | 504,606 | 1,900,665 | 45.69% | 762 | 892 | 1,990 | -14.51% |
| SMI | Eurex | 654,447 | 653,656 | 1,602,423 | 0.12% | 29,073 | 30,954 | 70,362 | -6.08% |
| CAC 40 | Euronext P | 1,996,596 | 2,052,155 | 5,839,359 | -2.71% | 93,601 | 106,311 | 265,081 | -11.96% |
| FTSE 100 | Liffe | 1,480,498 | 1,450,561 | 3,138,119 | 2.06% | 127,656 | 131,977 | 266,860 | -3.27% |
| MIB 30 | Idem | 389,833 | 515,712 | 1,128,348 | -24.41% | 64,858 | 100,541 | 182,547 | -35.49% |
| AEX | Euronext A | 281,400 | 304,597 | 860,220 | -7.62% | 29,896 | 34,015 | 87,571 | -12.11% |
| IBEX 35 | MeffRV | 309,611 | 403,598 | 994,130 | -23.29% | 25,542 | 37,568 | 80,926 | -32.01% |
| OMX | OM | 999,254 | 1,306,004 | 2,169,721 | -23.49% | 8,836 | 11,892 | 18,846 | -25.69% |
| KFX | Futop | 27,964 | 41,059 | 100,748 | -31.89% | 105 | 162 | 367 | -35.37% |
| ATX | VEX | 15,919 | 32,499 | 33,273 | -51.02% | 103 | 193 | 205 | -46.78% |
| BEL 20 | Euronext B | 44,535 | 59,742 | 125,813 | -25.45% | 2,467 | 3,391 | 6,947 | -27.27% |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaka SE | 1,128,339 | 1,151,688 | 2,486,107 | -2.03% | 107,518 | 135,123 | 228,783 | -20.43% |
| Nikkei 225 | SGX-DT | 506,121 | 630,271 | 1,171,254 | -19.70% | 48,228 | 73,947 | 107,482 | -34.78% |
| Nikkei 300 | Osaka SE | 77,672 | 224,323 | 99,068 | -65.37% | 1,413 | 5,222 | 1,775 | -72.94% |
| MSCI Taiwan | SGX-DT | 391,319 | 320,002 | 1,058,926 | 22.29% | 6,765 | 5,256 | 17,860 | 28.71% |
| Hang Seng | HKFE | 346,089 | 432,937 | 1,050,449 | -20.06% | 0 | 351 | 0 | -100.00% |
| Kospi 200 | KSE | 2,783,206 | 2,195,256 | 8,585,156 | 26.78% | 134,539 | 60,786 | 382,505 | 121.33% |
| SPI 200 | SFE | 444,671 | 501,762 | 830,931 | -11.38% | 23,200 | 21,843 | 62,279 | 6.21% |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 773,666 | 731,949 | 2,090,264 | 5.70% | 8,362 | 8,094 | 22,071 | 3.32% |

### 6.3.4 Index Futures – Open Interest

| | | Open Interest in Contracts | | | Open Interest in EUR millions | | | OI/Volume-Ratio | |
|---|---|---|---|---|---|---|---|---|---|
| | | Mrz 02 | Mrz 01 | Chg YoY | Mrz 02 | Mrz 01 | Chg YoY | Mrz 02 | Mrz 01 |
| **The Americas** | | | | | | | | | |
| S&P 500 | CME | 495,861 | 497,178 | -0.26% | 163,171 | 164,506 | -0.81% | 2.6 | 2.1 |
| Mini S&P | CME | 119,632 | 70,536 | 69.60% | 7,596 | 4,668 | 62.74% | 0.3 | 0.3 |
| DJIA | CBOT | 27,021 | 28,198 | -4.17% | 3,225 | 3,177 | 1.50% | 0.6 | 0.6 |
| Nasdaq 100 | CME | 45,396 | 59,494 | -23.70% | 7,566 | 10,676 | -29.13% | 1.2 | 1.1 |
| E-mini Nasdaq | CME | 75,192 | 72,625 | 3.53% | 2,347 | 2,607 | -9.95% | 0.2 | 0.3 |
| S&P Can 60 | MSE | 0 | 63,479 | -100.00% | 0 | 4,066 | -100.00% | - | 4.0 |
| Nikkei 225 | CME | 16,215 | 19,341 | -16.16% | 1,545 | 2,269 | -31.91% | 2.9 | 2.9 |
| S&P TOPIX 150 | CME | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| Bovespa | BM&F | 43,392 | 33,462 | 29.68% | 851 | 757 | 12.51% | 1.1 | 0.7 |
| **Pan Europe** | | | | | | | | | |
| EURO STOXX 50 | Eurex | 785,466 | 582,759 | 34.78% | 29,296 | 24,101 | 21.56% | 1.7 | 2.1 |
| EURO STOXX 50 | Euronext P | 3,464 | 19,111 | -81.87% | 131 | 800 | -83.61% | 1.6 | 1.7 |
| STOXX 50 | Eurex | 24,390 | 19,155 | 27.33% | 900 | 764 | 17.72% | 4.3 | 4.5 |
| Eurotop 100 | Liffe | 11,102 | 8,253 | 34.52% | 638 | 515 | 23.93% | 5.5 | 4.2 |
| Eurotop 300 | Nymex | 0 | 2,329 | -100.00% | 0 | 64 | -100.00% | - | 13.0 |
| FTSE EURO-STARS | Liffe | 0 | 0 | 0.00% | 0 | 0 | 0.00% | - | - |
| FTSE Eurobloc 100 | Liffe | 0 | 219 | -100.00% | 0 | 5 | -100.00% | - | 6.0 |
| MSCI Euro | Liffe | 1,473 | 4,564 | -67.73% | 32 | 109 | -70.62% | 1.4 | 2.1 |
| MSCI Pan-Euro | Liffe | 23,778 | 19,178 | 23.99% | 515 | 444 | 16.07% | 4.4 | 4.8 |
| **Europe** | | | | | | | | | |
| DAX | Eurex | 201,805 | 355,872 | -43.29% | 27,229 | 51,835 | -47.47% | 1.6 | 2.5 |
| Nemax 50 | Eurex | 332,922 | 135,091 | 146.44% | 345 | 208 | 65.61% | 5.4 | 3.2 |
| SMI | Eurex | 155,816 | 126,327 | 23.34% | 7,053 | 5,905 | 19.45% | 2.9 | 2.3 |
| CAC 40 | Euronext P | 477,239 | 352,424 | 35.42% | 22,373 | 18,257 | 22.54% | 2.9 | 2.1 |
| FTSE 100 | Liffe | 366,425 | 318,180 | 15.16% | 31,595 | 28,949 | 9.14% | 3.0 | 2.6 |
| MIB 30 | Idem | 19,649 | 23,945 | -17.94% | 3,269 | 4,668 | -29.97% | 0.6 | 0.6 |
| AEX | Euronext A | 43,620 | 31,343 | 39.17% | 4,634 | 3,500 | 32.40% | 1.9 | 1.2 |
| IBEX 35 | MeffRV | 44,587 | 46,345 | -3.79% | 3,678 | 4,314 | -14.73% | 1.7 | 1.4 |
| OMX | OM | 183,739 | 259,950 | -29.32% | 1,625 | 2,367 | -31.35% | 2.2 | 2.4 |
| KFX | Futop | 11,062 | 6,245 | 77.13% | 41 | 25 | 68.08% | 4.7 | 1.8 |
| ATX | VEX | 6,978 | 9,593 | -27.26% | 45 | 57 | -20.97% | 5.3 | 3.5 |
| BEL 20 | Euronext B | 13,689 | 13,872 | -1.32% | 758 | 787 | -3.73% | 3.7 | 2.8 |
| **Pacific** | | | | | | | | | |
| Nikkei 225 | Osaka SE | 173,027 | 181,621 | -4.73% | 16,488 | 21,309 | -22.63% | 1.8 | 1.9 |
| Nikkei 225 | SGX-DT | 86,001 | 101,396 | -15.18% | 8,195 | 11,896 | -31.11% | 2.0 | 1.9 |
| Nikkei 300 | Osaka SE | 24,155 | 88,145 | -72.60% | 439 | 2,052 | -78.59% | 3.7 | 4.7 |
| MSCI Taiwan | SGX-DT | 46,097 | 40,861 | 12.81% | 797 | 671 | 18.74% | 1.4 | 1.5 |
| Hang Seng | HKFE | 38,552 | 32,676 | 17.98% | 0 | 26 | -100.00% | 1.3 | 0.9 |
| Kospi 200 | KSE | 58,646 | 41,773 | 40.39% | 2,835 | 1,157 | 145.09% | 0.3 | 0.2 |
| SPI 200 | SFE | 176,406 | 228,937 | -22.95% | 9,204 | 9,966 | -7.65% | 4.8 | 5.5 |
| **Africa** | | | | | | | | | |
| ALSI | Safex | 154,499 | 165,094 | -6.42% | 1,670 | 1,826 | -8.52% | 2.4 | 2.7 |

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

| | Volume in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro STOXX 50 | | STOXX 50 | | Euro STOXX 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 3,815 | 24.72% | 2,293 | 14.86% | 3,135 | 20.31% | 6,192 | 40.12% | | | | |
| 1999 Total | 144,750 | 94.25% | 2,954 | 1.92% | 4,958 | 3.23% | 920 | 0.60% | 0 | 0.00% | 1 | 0.00% |
| 2000 Total | 417,568 | 98.59% | 2,820 | 0.67% | 1,951 | 0.46% | 1,214 | 0.29% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 761,194 | 99.69% | 1,720 | 0.23% | 125 | 0.02% | 545 | 0.07% | 0 | 0.00% | 0 | 0.00% |
| 2002 1st Quarter | 218,393 | 99.76% | 264 | 0.12% | 0 | 0.00% | 263 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 48,114 | 99.67% | 84 | 0.17% | 54 | 0.11% | 21 | 0.04% | 0 | 0.00% | 0 | 0.00% |
| Feb | 48,741 | 99.53% | 214 | 0.44% | 7 | 0.01% | 9 | 0.02% | 0 | 0.00% | 0 | 0.00% |
| Mar | 56,275 | 99.84% | 68 | 0.12% | 23 | 0.04% | 1 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 51,758 | 99.89% | 32 | 0.06% | 22 | 0.04% | 1 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 51,202 | 99.85% | 77 | 0.15% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Jun | 67,966 | 99.69% | 154 | 0.23% | 0 | 0.00% | 56 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Jul | 81,456 | 99.61% | 224 | 0.27% | 18 | 0.02% | 80 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| Aug | 72,590 | 99.75% | 115 | 0.16% | 0 | 0.00% | 65 | 0.09% | 0 | 0.00% | 0 | 0.00% |
| Sep | 75,601 | 99.48% | 312 | 0.41% | 0 | 0.00% | 83 | 0.11% | 0 | 0.00% | 0 | 0.00% |
| Oct | 88,648 | 99.65% | 228 | 0.26% | 0 | 0.00% | 81 | 0.09% | 0 | 0.00% | 0 | 0.00% |
| Nov | 77,454 | 99.69% | 176 | 0.23% | 0 | 0.00% | 66 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Dec | 41,387 | 99.71% | 36 | 0.09% | 0 | 0.00% | 83 | 0.20% | 0 | 0.00% | 0 | 0.00% |
| 2002 Jan | 80,720 | 99.67% | 94 | 0.12% | 0 | 0.00% | 171 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| Feb | 73,213 | 99.74% | 136 | 0.19% | 0 | 0.00% | 53 | 0.07% | 0 | 0.00% | 0 | 0.00% |
| Mar | 64,460 | 99.89% | 34 | 0.05% | 0 | 0.00% | 39 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| 2002 Total | 218,393 | 99.76% | 264 | 0.12% | 0 | 0.00% | 263 | 0.12% | 0 | 0.00% | 0 | 0.00% |




## 6.3.6 Pan European Index Options – Traded Contracts

| | Traded Contracts | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 122,951 | 37.68% | 73,779 | 22.61% | 106,457 | 32.63% | 23,099 | 7.08% | | | | |
| 1999 Total | 3,791,738 | 94.00% | 80,254 | 1.99% | 131,049 | 3.25% | 30,780 | 0.76% | 0 | 0.00% | 51 | 0.00% |
| 2000 Total | 8,197,999 | 98.40% | 61,530 | 0.74% | 38,356 | 0.46% | 33,010 | 0.40% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 19,046,893 | 99.65% | 44,400 | 0.23% | 2,814 | 0.01% | 19,055 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| 2002 1st Quarter | 5,903,738 | 99.72% | 7,412 | 0.13% | 0 | 0.00% | 9,371 | 0.16% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 973,606 | 99.64% | 1,786 | 0.18% | 1,152 | 0.12% | 602 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,060,970 | 99.51% | 4,733 | 0.44% | 168 | 0.02% | 280 | 0.03% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,310,089 | 99.83% | 1,681 | 0.13% | 539 | 0.04% | 25 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Apr | 1,207,925 | 99.90% | 736 | 0.06% | 491 | 0.04% | 27 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| May | 1,143,419 | 99.84% | 1,814 | 0.16% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Jun | 1,530,166 | 99.64% | 3,720 | 0.24% | 10 | 0.00% | 1,763 | 0.11% | 0 | 0.00% | 0 | 0.00% |
| Jul | 1,960,372 | 99.57% | 5,489 | 0.28% | 444 | 0.02% | 2,610 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| Aug | 1,823,488 | 99.71% | 3,002 | 0.16% | 10 | 0.00% | 2,270 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| Sep | 2,270,586 | 99.48% | 8,660 | 0.38% | 0 | 0.00% | 3,203 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| Oct | 2,545,855 | 99.62% | 6,778 | 0.27% | 0 | 0.00% | 3,025 | 0.12% | 0 | 0.00% | 0 | 0.00% |
| Nov | 2,097,994 | 99.65% | 4,985 | 0.24% | 0 | 0.00% | 2,372 | 0.11% | 0 | 0.00% | 0 | 0.00% |
| Dec | 1,122,423 | 99.65% | 1,016 | 0.09% | 0 | 0.00% | 2,878 | 0.26% | 0 | 0.00% | 0 | 0.00% |
| 2002 Jan | 2,198,386 | 99.61% | 2,613 | 0.12% | 0 | 0.00% | 6,103 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 2,003,804 | 99.71% | 3,874 | 0.19% | 0 | 0.00% | 1,914 | 0.10% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,701,548 | 99.87% | 925 | 0.05% | 0 | 0.00% | 1,354 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| 2002 Total | 5,903,738 | 99.72% | 7,412 | 0.13% | 0 | 0.00% | 9,371 | 0.16% | 0 | 0.00% | 0 | 0.00% |

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

| | Value of Open Interest in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 1,526 | 70.37% | 379 | 17.48% | 117 | 5.40% | 146 | 6.75% | | | | |
| 1999 End | 36,657 | 93.96% | 490 | 1.26% | 1,648 | 4.22% | 219 | 0.56% | 0 | 0.00% | 0 | 0.00% |
| 2000 End | 62,874 | 98.32% | 426 | 0.67% | 294 | 0.46% | 352 | 0.55% | 0 | 0.00% | 0 | 0.00% |
| 2001 End | 125,197 | 99.42% | 410 | 0.33% | 39 | 0.03% | 287 | 0.23% | 0 | 0.00% | 0 | 0.00% |
| 2002 1st Quarter | 145,770 | 99.52% | 173 | 0.12% | 17 | 0.01% | 515 | 0.35% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 73,827 | 98.73% | 419 | 0.56% | 319 | 0.43% | 209 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 88,412 | 98.88% | 554 | 0.62% | 281 | 0.31% | 164 | 0.18% | 0 | 0.00% | 0 | 0.00% |
| Mar | 89,306 | 99.37% | 258 | 0.29% | 181 | 0.20% | 126 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| Apr | 97,330 | 99.36% | 274 | 0.28% | 216 | 0.22% | 135 | 0.14% | 0 | 0.00% | 0 | 0.00% |
| May | 105,280 | 99.38% | 313 | 0.30% | 210 | 0.20% | 133 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| Jun | 101,758 | 99.58% | 277 | 0.27% | 94 | 0.09% | 57 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| Jul | 120,442 | 99.47% | 372 | 0.31% | 90 | 0.07% | 179 | 0.15% | 0 | 0.00% | 0 | 0.00% |
| Aug | 133,053 | 99.53% | 365 | 0.27% | 82 | 0.06% | 177 | 0.13% | 0 | 0.00% | 0 | 0.00% |
| Sep | 138,986 | 99.65% | 433 | 0.31% | 54 | 0.04% | 5 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Oct | 162,118 | 99.59% | 531 | 0.33% | 57 | 0.04% | 80 | 0.05% | 0 | 0.00% | 0 | 0.00% |
| Nov | 170,486 | 99.45% | 591 | 0.34% | 60 | 0.03% | 286 | 0.17% | 0 | 0.00% | 0 | 0.00% |
| Dec | 125,197 | 99.42% | 410 | 0.33% | 39 | 0.03% | 287 | 0.23% | 0 | 0.00% | 0 | 0.00% |
| 2002 Jan | 143,530 | 99.40% | 413 | 0.29% | 37 | 0.03% | 410 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Feb | 156,969 | 99.60% | 408 | 0.26% | 37 | 0.02% | 180 | 0.11% | 0 | 0.00% | 0 | 0.00% |
| Mar | 145,770 | 99.52% | 173 | 0.12% | 17 | 0.01% | 515 | 0.35% | 0 | 0.00% | 0 | 0.00% |
| 2002 Total | 145,770 | 99.52% | 173 | 0.12% | 17 | 0.01% | 515 | 0.35% | 0 | 0.00% | 0 | 0.00% |

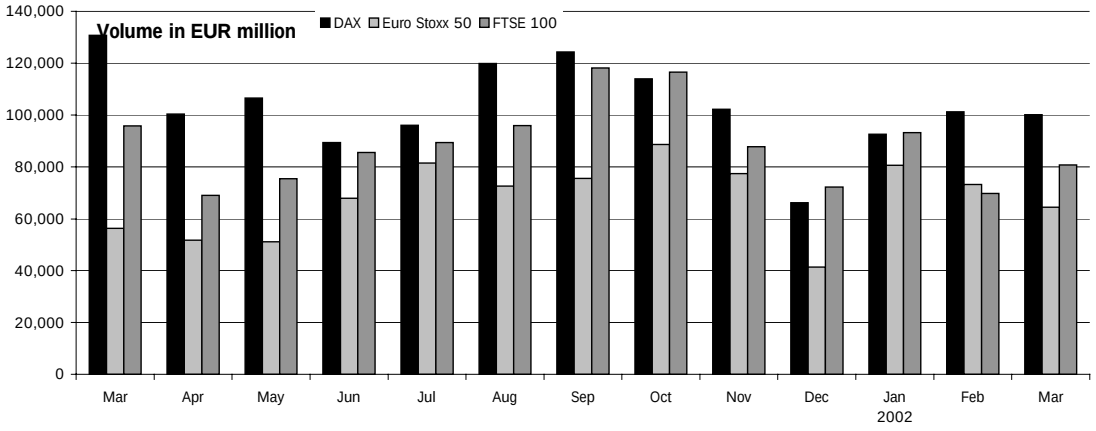
## 6.3.8 Pan European Index Options – Open Interest in contracts

| | Open Interest | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | AEX/Amex/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 49,547 | 70.10% | 12,261 | 17.35% | 3,497 | 4.95% | 5,375 | 7.60% | | | | |
| 1999 End | 922,335 | 99.85% | 12,717 | 1.38% | 33,615 | -1.88% | 5,969 | 0.65% | 0 | 0.00% | 0 | 0.00% |
| 2000 End | 1,235,617 | 98.03% | 8,682 | 0.69% | 6,165 | 0.49% | 9,964 | 0.79% | 0 | 0.00% | 0 | 0.00% |
| 2001 End | 3,221,231 | 99.33% | 10,601 | 0.33% | 1,014 | 0.03% | 9,993 | 0.31% | 0 | 0.00% | 0 | 0.00% |
| 2002 1st Quarter | 3,747,588 | 99.40% | 4,163 | 0.11% | 440 | 0.01% | 17,919 | 0.48% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 1,463,985 | 98.57% | 8,590 | 0.58% | 6,749 | 0.45% | 5,913 | 0.40% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,794,212 | 98.73% | 11,589 | 0.64% | 6,511 | 0.36% | 5,068 | 0.28% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,905,201 | 99.26% | 5,799 | 0.30% | 4,326 | 0.23% | 4,045 | 0.21% | 0 | 0.00% | 0 | 0.00% |
| Apr | 2,090,386 | 99.29% | 6,168 | 0.29% | 4,763 | 0.23% | 4,047 | 0.19% | 0 | 0.00% | 0 | 0.00% |
| May | 2,255,154 | 99.30% | 7,067 | 0.31% | 4,763 | 0.21% | 4,042 | 0.18% | 0 | 0.00% | 0 | 0.00% |
| Jun | 2,216,870 | 99.54% | 6,418 | 0.29% | 2,111 | 0.09% | 1,802 | 0.08% | 0 | 0.00% | 0 | 0.00% |
| Jul | 2,691,372 | 99.38% | 8,811 | 0.33% | 2,204 | 0.08% | 5,872 | 0.22% | 0 | 0.00% | 0 | 0.00% |
| Aug | 3,035,949 | 99.44% | 8,643 | 0.28% | 2,194 | 0.07% | 6,206 | 0.20% | 0 | 0.00% | 0 | 0.00% |
| Sep | 3,428,152 | 99.57% | 11,031 | 0.32% | 1,652 | 0.05% | 1,966 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| Oct | 4,104,083 | 99.55% | 13,888 | 0.34% | 1,652 | 0.04% | 2,989 | 0.07% | 0 | 0.00% | 0 | 0.00% |
| Nov | 4,319,623 | 99.37% | 15,535 | 0.36% | 1,652 | 0.04% | 10,288 | 0.24% | 0 | 0.00% | 0 | 0.00% |
| Dec | 3,221,231 | 99.33% | 10,601 | 0.33% | 1,014 | 0.03% | 9,993 | 0.31% | 0 | 0.00% | 0 | 0.00% |
| 2002 Jan | 3,717,109 | 99.30% | 10,660 | 0.28% | 1,014 | 0.03% | 14,634 | 0.39% | 0 | 0.00% | 0 | 0.00% |
| Feb | 4,074,270 | 99.56% | 10,521 | 0.26% | 1,014 | 0.02% | 6,517 | 0.16% | 0 | 0.00% | 0 | 0.00% |
| Mar | 3,747,588 | 99.40% | 4,163 | 0.11% | 440 | 0.01% | 17,919 | 0.48% | 0 | 0.00% | 0 | 0.00% |
| 2002 Total | 3,747,588 | 99.40% | 4,163 | 0.11% | 440 | 0.01% | 17,919 | 0.48% | 0 | 0.00% | 0 | 0.00% |

## 6.3.9 Index Options – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE/CME | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 2,493,527 | 183,944 | 18,904 | 755,282 | 312,002 | 331,160 | 263,288 | 94,864 | 254,431 | 354,254 | 6,950 |
| 1999 Total | 2,950,819 | 318,667 | 22,911 | 860,679 | 355,281 | 472,775 | 399,031 | 87,569 | 230,480 | 289,954 | 149,707 |
| 2000 Total | 4,065,511 | 988,774 | 66,852 | 1,120,168 | 525,016 | 655,562 | 327,534 | 85,464 | 170,011 | 310,733 | 419,520 |
| 2001 Total | 3,599,486 | 343,934 | 133,485 | 1,221,252 | 526,505 | 1,043,572 | 244,854 | 85,960 | 145,305 | 349,353 | 761,320 |
| 2002 1st Quarter | 840,667 | 49,672 | 35,154 | 293,911 | 118,000 | 243,713 | 39,818 | 138,115 | 33,143 | 102,403 | 218,393 |
| 2001 Jan | 309,984 | 52,526 | 4,316 | 85,483 | 33,542 | 69,636 | 21,610 | 4,747 | 10,952 | 28,915 | 48,169 |
| Feb | 295,891 | 47,583 | 6,374 | 85,876 | 30,449 | 67,652 | 23,180 | 3,519 | 10,818 | 22,199 | 48,748 |
| Mar | 403,447 | 35,207 | 16,273 | 130,832 | 53,438 | 95,816 | 29,027 | 5,843 | 19,126 | 31,998 | 56,298 |
| Apr | 339,118 | 42,633 | 19,426 | 100,373 | 43,118 | 69,063 | 21,762 | 4,303 | 10,638 | 28,619 | 51,781 |
| May | 322,174 | 36,871 | 11,809 | 106,645 | 48,111 | 75,477 | 21,843 | 3,872 | 13,654 | 26,965 | 51,202 |
| Jun | 246,530 | 29,734 | 10,871 | 89,401 | 45,186 | 85,614 | 17,876 | 4,562 | 13,155 | 22,953 | 67,966 |
| Jul | 262,589 | 17,305 | 9,325 | 96,072 | 45,534 | 89,414 | 17,573 | 5,800 | 9,085 | 27,421 | 81,474 |
| Aug | 257,412 | 18,452 | 9,448 | 119,905 | 37,693 | 95,985 | 15,045 | 2,796 | 10,111 | 27,387 | 72,591 |
| Sep | 287,657 | 12,194 | 14,286 | 124,265 | 51,701 | 118,236 | 23,658 | 4,367 | 13,252 | 38,485 | 75,601 |
| Oct | 319,118 | 19,091 | 13,625 | 114,028 | 52,501 | 116,639 | 21,662 | 4,600 | 11,075 | 38,875 | 88,648 |
| Nov | 296,450 | 17,354 | 9,975 | 102,197 | 51,261 | 87,779 | 18,376 | 4,490 | 13,377 | 31,795 | 77,454 |
| Dec | 259,116 | 14,985 | 7,757 | 66,175 | 33,972 | 72,261 | 13,241 | 37,062 | 10,062 | 23,742 | 41,387 |
| 2002 Jan | 310,914 | 17,829 | 8,382 | 92,633 | 40,542 | 93,239 | 13,784 | 50,972 | 9,753 | 36,437 | 80,720 |
| Feb | 296,970 | 17,659 | 13,906 | 101,225 | 35,685 | 69,745 | 13,902 | 40,264 | 10,080 | 30,072 | 73,213 |
| Mar | 232,783 | 14,183 | 12,867 | 100,052 | 41,772 | 80,729 | 12,132 | 46,880 | 13,311 | 35,894 | 64,460 |
| 2002 Total | 840,667 | 49,672 | 35,154 | 293,911 | 118,000 | 243,713 | 39,818 | 138,115 | 33,143 | 102,403 | 218,393 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2002 Jan | 41.17% | 2.36% | 1.11% | 12.27% | 5.37% | 12.35% | 1.83% | 6.75% | 1.29% | 4.82% | 10.69% |
| Feb | 42.26% | 2.51% | 1.98% | 14.40% | 5.08% | 9.93% | 1.98% | 5.73% | 1.43% | 4.28% | 10.42% |
| Mar | 35.54% | 2.17% | 1.96% | 15.27% | 6.38% | 12.32% | 1.85% | 7.16% | 2.03% | 5.48% | 9.84% |



## 6.3.10 Index Options – Traded Contracts

| | Traded Contracts | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE/CME | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 25,708,136 | 1,565,244 | 245,398 | 29,948,503 | 2,752,536 | 3,968,199 | 1,577,621 | 1,681,205 | 3,394,098 | 7,864,884 | 229,408 |
| 1999 Total | 23,313,805 | 1,273,270 | 229,560 | 32,613,783 | 75,652,724 | 4,897,934 | 2,236,241 | 861,255 | 3,669,386 | 5,532,409 | 3,922,787 |
| 2000 Total | 23,548,454 | 2,538,044 | 3,963,456 | 31,941,562 | 84,036,775 | 6,285,819 | 2,842,081 | 779,974 | 3,474,369 | 4,701,906 | 8,236,355 |
| 2001 Total | 27,210,966 | 1,739,338 | 9,275,820 | 44,102,502 | 107,251,388 | 11,848,155 | 2,716,271 | 998,645 | 3,179,143 | 6,569,129 | 19,049,707 |
| 2002 1st Quarter | 6,465,015 | 296,873 | 2,446,059 | 11,451,150 | 25,992,584 | 2,874,729 | 493,315 | 1,696,335 | 773,202 | 2,010,726 | 5,903,738 |
| 2001 Jan | 2,125,392 | 189,727 | 241,242 | 2,584,951 | 5,591,701 | 707,247 | 192,246 | 46,923 | 209,167 | 451,814 | 974,758 |
| Feb | 2,203,777 | 230,269 | 386,790 | 2,641,689 | 5,672,801 | 730,608 | 230,630 | 36,840 | 211,858 | 371,630 | 1,061,138 |
| Mar | 3,048,290 | 196,191 | 1,062,990 | 4,400,174 | 10,315,314 | 1,053,114 | 297,781 | 62,777 | 402,844 | 573,072 | 1,310,628 |
| Apr | 2,413,122 | 204,324 | 1,220,879 | 3,396,393 | 7,644,985 | 717,494 | 212,643 | 44,081 | 229,304 | 482,534 | 1,208,416 |
| May | 2,168,570 | 173,159 | 723,089 | 3,444,014 | 8,820,864 | 776,248 | 224,772 | 40,757 | 278,139 | 460,827 | 1,143,419 |
| Jun | 1,709,416 | 137,932 | 638,928 | 2,951,265 | 8,647,577 | 910,993 | 192,887 | 51,379 | 270,456 | 400,223 | 1,530,176 |
| Jul | 1,899,996 | 90,080 | 566,281 | 3,281,918 | 8,953,695 | 994,712 | 191,334 | 68,394 | 196,096 | 499,732 | 1,960,816 |
| Aug | 2,072,552 | 114,590 | 701,926 | 4,308,343 | 8,037,971 | 1,127,393 | 173,741 | 33,603 | 225,130 | 523,015 | 1,823,498 |
| Sep | 2,518,592 | 95,119 | 1,196,419 | 5,390,560 | 12,674,839 | 1,490,423 | 321,968 | 59,712 | 321,539 | 847,929 | 2,270,586 |
| Oct | 2,711,558 | 125,966 | 1,188,392 | 4,972,345 | 12,093,521 | 1,432,617 | 282,496 | 59,164 | 273,562 | 844,503 | 2,545,855 |
| Nov | 2,332,157 | 97,464 | 776,784 | 4,156,537 | 11,452,161 | 1,060,376 | 231,615 | 53,676 | 318,546 | 645,356 | 2,097,994 |
| Dec | 2,007,544 | 84,517 | 572,100 | 2,574,313 | 7,345,959 | 846,930 | 164,158 | 441,339 | 242,502 | 468,494 | 1,122,423 |
| 2002 Jan | 2,363,903 | 98,832 | 596,059 | 3,607,710 | 9,086,333 | 1,099,780 | 172,363 | 633,155 | 231,295 | 727,405 | 2,198,386 |
| Feb | 2,332,600 | 112,941 | 1,030,165 | 4,068,094 | 7,995,826 | 838,690 | 175,113 | 494,915 | 238,468 | 607,619 | 2,003,804 |
| Mar | 1,768,512 | 85,100 | 819,835 | 3,775,346 | 8,910,425 | 936,259 | 145,839 | 568,265 | 303,439 | 675,702 | 1,701,548 |
| 2002 Total | 6,465,015 | 296,873 | 2,446,059 | 11,451,150 | 25,992,584 | 2,874,729 | 493,315 | 1,696,335 | 773,202 | 2,010,726 | 5,903,738 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2001 Jan | 15.96% | 1.42% | 1.81% | 19.41% | 41.99% | 5.31% | 1.44% | 0.35% | 1.57% | 3.39% | 7.32% |
| Feb | 15.99% | 1.67% | 2.81% | 19.17% | 41.17% | 5.30% | 1.67% | 0.27% | 1.54% | 2.70% | 7.70% |
| Mar | 13.41% | 0.86% | 4.68% | 19.36% | 45.40% | 4.63% | 1.31% | 0.28% | 1.77% | 2.52% | 5.77% |
| Apr | 13.58% | 1.15% | 6.87% | 19.11% | 43.01% | 4.04% | 1.20% | 0.25% | 1.29% | 2.71% | 6.80% |
| May | 11.88% | 0.95% | 3.96% | 18.87% | 48.32% | 4.25% | 1.23% | 0.22% | 1.52% | 2.52% | 6.26% |
| Jun | 9.80% | 0.79% | 3.66% | 16.92% | 49.58% | 5.22% | 1.11% | 0.29% | 1.55% | 2.29% | 8.77% |
| Jul | 10.16% | 0.48% | 3.03% | 17.55% | 47.87% | 5.32% | 1.02% | 0.37% | 1.05% | 2.67% | 10.48% |
| Aug | 10.83% | 0.60% | 3.67% | 22.51% | 41.99% | 5.89% | 0.91% | 0.18% | 1.18% | 2.73% | 9.53% |
| Sep | 9.26% | 0.35% | 4.40% | 19.83% | 46.62% | 5.48% | 1.18% | 0.22% | 1.18% | 3.12% | 8.35% |
| Oct | 10.22% | 0.47% | 4.48% | 18.74% | 45.58% | 5.40% | 1.06% | 0.22% | 1.03% | 3.18% | 9.60% |
| Nov | 10.04% | 0.42% | 3.34% | 17.90% | 49.31% | 4.57% | 1.00% | 0.23% | 1.37% | 2.78% | 9.03% |
| Dec | 12.65% | 0.53% | 3.60% | 16.22% | 46.29% | 5.34% | 1.03% | 2.78% | 1.53% | 2.95% | 7.07% |
| 2002 Jan | 11.36% | 0.47% | 2.86% | 17.33% | 43.65% | 5.28% | 0.83% | 3.04% | 1.11% | 3.49% | 10.56% |
| Feb | 11.72% | 0.57% | 5.18% | 20.44% | 40.18% | 4.21% | 0.88% | 2.49% | 1.20% | 3.05% | 10.07% |
| Mar | 8.98% | 0.43% | 4.16% | 19.17% | 45.25% | 4.75% | 0.74% | 2.89% | 1.54% | 3.43% | 8.64% |

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

| | Value of Open Interest in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE/CME | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 181,510 | 3,191 | 1,079 | 24,317 | 27,641 | 29,921 | 7,081 | 161 | 19,392 | 28,571 | 1,643 |
| 1999 End | 275,624 | 31,674 | 1,776 | 43,333 | 50,194 | 56,590 | 20,139 | 8,261 | 11,813 | 42,780 | 38,306 |
| 2000 End | 222,418 | 18,600 | 3,555 | 61,736 | 41,619 | 68,858 | 19,694 | 4,066 | 14,477 | 45,557 | 63,169 |
| 2001 End | 208,707 | 6,821 | 7,012 | 83,670 | 67,962 | 113,863 | 8,958 | 48,320 | 18,038 | 44,645 | 125,236 |
| 2002 1st Quarter | 420,949 | 8,349 | 10,658 | 108,680 | 63,124 | 105,992 | 8,091 | 53,311 | 16,136 | 53,711 | 145,787 |
| 2001 Jan | 256,917 | 21,666 | 4,378 | 69,267 | 48,631 | 84,581 | 23,265 | 5,666 | 14,274 | 39,509 | 74,146 |
| Feb | 273,667 | 21,043 | 5,800 | 77,838 | 49,822 | 89,822 | 25,514 | 6,356 | 16,378 | 39,048 | 88,693 |
| Mar | 245,861 | 17,627 | 9,898 | 80,789 | 46,755 | 90,435 | 19,557 | 5,958 | 17,130 | 40,976 | 89,487 |
| Apr | 271,371 | 20,909 | 13,387 | 87,404 | 60,237 | 100,765 | 20,898 | 7,002 | 16,933 | 40,625 | 97,546 |
| May | 317,266 | 21,013 | 12,689 | 100,860 | 69,584 | 111,199 | 21,073 | 7,267 | 18,836 | 43,180 | 105,491 |
| Jun | 220,471 | 15,684 | 9,529 | 87,127 | 62,578 | 106,188 | 14,697 | 4,572 | 16,632 | 42,953 | 101,851 |
| Jul | 228,136 | 14,308 | 10,061 | 94,123 | 68,718 | 115,076 | 16,164 | 6,216 | 16,830 | 39,020 | 120,532 |
| Aug | 236,721 | 12,580 | 10,604 | 110,429 | 70,186 | 118,081 | 16,925 | 6,443 | 18,979 | 40,585 | 133,135 |
| Sep | 205,181 | 6,286 | 9,369 | 112,581 | 57,505 | 109,274 | 14,091 | 4,440 | 18,202 | 41,723 | 139,040 |
| Oct | 247,512 | 7,553 | 11,052 | 117,958 | 73,458 | 130,522 | 17,593 | 6,340 | 20,420 | 33,542 | 162,175 |
| Nov | 294,365 | 10,660 | 12,047 | 130,096 | 83,834 | 133,760 | 19,425 | 7,727 | 23,924 | 39,727 | 170,546 |
| Dec | 208,707 | 6,821 | 7,012 | 83,670 | 67,962 | 113,863 | 8,958 | 48,320 | 18,038 | 44,645 | 125,236 |
| 2002 Jan | 251,786 | 8,621 | 8,167 | 105,317 | 71,847 | 128,568 | 12,043 | 66,805 | 16,725 | 41,997 | 143,567 |
| Feb | 443,433 | 8,873 | 11,919 | 124,076 | 76,093 | 126,268 | 13,582 | 75,986 | 18,495 | 46,332 | 157,006 |
| Mar | 420,949 | 8,349 | 10,658 | 108,680 | 63,124 | 105,992 | 8,091 | 53,311 | 16,136 | 53,711 | 145,787 |
| 2002 Total | 420,949 | 8,349 | 10,658 | 108,680 | 63,124 | 105,992 | 8,091 | 53,311 | 16,136 | 53,711 | 145,787 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2001 Jan | 40.00% | 3.37% | 0.68% | 10.78% | 7.57% | 13.17% | 3.62% | 0.88% | 2.22% | 6.15% | 11.54% |
| Feb | 39.43% | 3.03% | 0.84% | 11.22% | 7.18% | 12.94% | 3.68% | 0.92% | 2.36% | 5.63% | 12.78% |
| Mar | 37.00% | 2.65% | 1.49% | 12.16% | 7.04% | 13.61% | 2.94% | 0.90% | 2.58% | 6.17% | 13.47% |
| Apr | 36.82% | 2.84% | 1.82% | 11.86% | 8.17% | 13.67% | 2.84% | 0.95% | 2.30% | 5.51% | 13.23% |
| May | 38.30% | 2.54% | 1.53% | 12.17% | 8.40% | 13.42% | 2.54% | 0.88% | 2.27% | 5.21% | 12.73% |
| Jun | 32.31% | 2.30% | 1.40% | 12.77% | 9.17% | 15.56% | 2.15% | 0.67% | 2.44% | 6.30% | 14.93% |
| Jul | 31.29% | 1.96% | 1.38% | 12.91% | 9.42% | 15.78% | 2.22% | 0.85% | 2.31% | 5.35% | 16.53% |
| Aug | 30.56% | 1.62% | 1.37% | 14.26% | 9.06% | 15.24% | 2.18% | 0.83% | 2.45% | 5.24% | 17.19% |
| Sep | 28.59% | 0.88% | 1.31% | 15.69% | 8.01% | 15.23% | 1.96% | 0.62% | 2.54% | 5.81% | 19.37% |
| Oct | 29.89% | 0.91% | 1.33% | 14.24% | 8.87% | 15.76% | 2.12% | 0.77% | 2.47% | 4.05% | 19.58% |
| Nov | 31.78% | 1.15% | 1.30% | 14.05% | 9.05% | 14.44% | 2.10% | 0.83% | 2.58% | 4.29% | 18.42% |
| Dec | 28.46% | 0.93% | 0.96% | 11.41% | 9.27% | 15.53% | 1.22% | 6.59% | 2.46% | 6.09% | 17.08% |
| 2002 Jan | 29.43% | 1.01% | 0.95% | 12.31% | 8.40% | 15.03% | 1.41% | 7.81% | 1.96% | 4.91% | 16.78% |
| Feb | 40.24% | 0.81% | 1.08% | 11.26% | 6.90% | 11.46% | 1.23% | 6.89% | 1.68% | 4.20% | 14.25% |
| Mar | 42.32% | 0.84% | 1.07% | 10.92% | 6.35% | 10.65% | 0.81% | 5.36% | 1.62% | 5.40% | 14.66% |

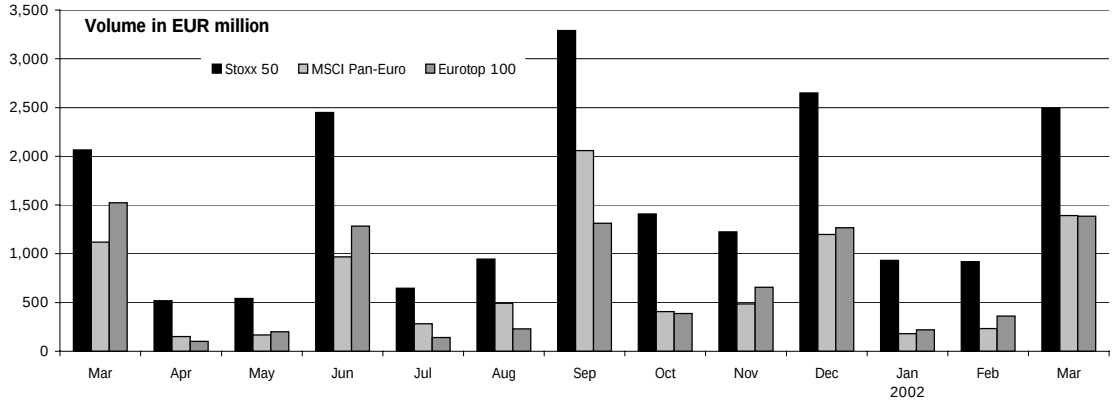
## 6.3.12 Index Options – Open Interest in contracts

| | Open Interest | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE/CME | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 1,730,794 | 20,375 | 13,775 | 957,284 | 658,008 | 357,532 | 39,004 | 27,284 | 458,173 | 584,752 | 53,044 |
| 1999 End | 1,988,816 | 85,954 | 15,541 | 1,512,732 | 8,424,248 | 508,230 | 211,569 | 70,958 | 269,337 | 637,167 | 955,950 |
| 2000 End | 1,588,097 | 74,880 | 232,282 | 1,794,506 | 7,022,631 | 695,936 | 180,186 | 44,633 | 279,828 | 714,501 | 1,241,782 |
| 2001 End | 1,616,986 | 38,472 | 568,423 | 3,131,598 | 14,695,894 | 1,334,522 | 111,067 | 575,405 | 412,477 | 880,958 | 3,222,245 |
| 2002 1st Quarter | 3,198,049 | 50,096 | 703,329 | 4,069,087 | 13,464,989 | 1,229,253 | 97,268 | 646,222 | 355,367 | 1,011,116 | 3,748,028 |
| 2001 Jan | 1,761,543 | 78,260 | 286,602 | 2,008,377 | 8,107,141 | 859,042 | 206,972 | 56,006 | 276,631 | 617,352 | 1,470,734 |
| Feb | 2,038,256 | 101,834 | 384,511 | 2,279,841 | 9,282,152 | 970,022 | 253,851 | 66,549 | 320,986 | 653,705 | 1,800,723 |
| Mar | 1,857,628 | 98,227 | 668,042 | 2,499,002 | 9,025,300 | 993,973 | 200,627 | 64,003 | 346,569 | 733,860 | 1,909,527 |
| Apr | 1,931,039 | 100,209 | 805,659 | 2,724,390 | 10,680,205 | 1,046,847 | 204,201 | 71,734 | 346,832 | 684,968 | 2,095,149 |
| May | 2,135,534 | 98,684 | 764,909 | 3,135,484 | 12,757,872 | 1,143,631 | 216,844 | 76,484 | 378,701 | 737,927 | 2,259,917 |
| Jun | 1,528,723 | 72,754 | 567,525 | 2,752,832 | 11,975,911 | 1,129,907 | 158,580 | 51,496 | 337,750 | 748,961 | 2,218,981 |
| Jul | 1,650,706 | 74,478 | 618,394 | 3,013,276 | 13,512,444 | 1,280,195 | 175,991 | 73,305 | 342,314 | 711,117 | 2,693,576 |
| Aug | 1,905,955 | 78,126 | 731,795 | 3,635,277 | 14,967,225 | 1,386,924 | 195,457 | 77,428 | 392,184 | 775,075 | 3,038,143 |
| Sep | 1,796,468 | 49,036 | 803,775 | 4,085,993 | 14,097,650 | 1,377,457 | 191,769 | 60,708 | 390,496 | 979,264 | 3,429,804 |
| Oct | 2,103,117 | 49,835 | 927,737 | 4,322,560 | 16,920,877 | 1,603,137 | 229,431 | 81,555 | 446,023 | 728,655 | 4,105,735 |
| Nov | 2,315,753 | 59,871 | 907,034 | 4,761,066 | 18,729,315 | 1,615,840 | 244,837 | 92,380 | 529,957 | 806,368 | 4,321,275 |
| Dec | 1,616,986 | 38,472 | 568,423 | 3,131,598 | 14,695,894 | 1,334,522 | 111,067 | 575,405 | 412,477 | 880,958 | 3,222,245 |
| 2002 Jan | 1,914,352 | 47,788 | 620,778 | 3,953,654 | 16,102,434 | 1,516,486 | 150,586 | 829,830 | 374,684 | 838,391 | 3,718,123 |
| Feb | 3,483,018 | 56,745 | 886,254 | 4,705,902 | 17,049,874 | 1,518,389 | 171,087 | 934,009 | 416,334 | 936,165 | 4,075,284 |
| Mar | 3,198,049 | 50,096 | 703,329 | 4,069,087 | 13,464,989 | 1,229,253 | 97,268 | 646,222 | 355,367 | 1,011,116 | 3,748,028 |
| 2002 Total | 3,198,049 | 50,096 | 703,329 | 4,069,087 | 13,464,989 | 1,229,253 | 97,268 | 646,222 | 355,367 | 1,011,116 | 3,748,028 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CBOE | CBOE | CBoT/CBOE | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2001 Jan | 11.20% | 0.50% | 1.82% | 12.77% | 51.54% | 5.46% | 1.32% | 0.36% | 1.76% | 3.93% | 9.35% |
| Feb | 11.23% | 0.56% | 2.12% | 12.56% | 51.13% | 5.34% | 1.40% | 0.37% | 1.77% | 3.60% | 9.92% |
| Mar | 10.10% | 0.53% | 3.63% | 13.58% | 49.06% | 5.40% | 1.09% | 0.35% | 1.88% | 3.99% | 10.38% |
| Apr | 9.33% | 0.48% | 3.89% | 13.17% | 51.62% | 5.06% | 0.99% | 0.35% | 1.68% | 3.31% | 10.13% |
| May | 9.01% | 0.42% | 3.23% | 13.23% | 53.82% | 4.82% | 0.91% | 0.32% | 1.60% | 3.11% | 9.53% |
| Jun | 7.10% | 0.34% | 2.63% | 12.78% | 55.59% | 5.24% | 0.74% | 0.24% | 1.57% | 3.48% | 10.30% |
| Jul | 6.84% | 0.31% | 2.56% | 12.48% | 55.96% | 5.30% | 0.73% | 0.30% | 1.42% | 2.95% | 11.16% |
| Aug | 7.01% | 0.29% | 2.69% | 13.37% | 55.06% | 5.10% | 0.72% | 0.28% | 1.44% | 2.85% | 11.18% |
| Sep | 6.59% | 0.18% | 2.95% | 14.99% | 51.71% | 5.05% | 0.70% | 0.22% | 1.43% | 3.59% | 12.58% |
| Oct | 6.67% | 0.16% | 2.94% | 13.71% | 53.69% | 5.09% | 0.73% | 0.26% | 1.42% | 2.31% | 13.03% |
| Nov | 6.74% | 0.17% | 2.64% | 13.85% | 54.47% | 4.70% | 0.71% | 0.27% | 1.54% | 2.35% | 12.57% |
| Dec | 6.08% | 0.14% | 2.14% | 11.78% | 55.27% | 5.02% | 0.42% | 2.16% | 1.55% | 3.31% | 12.12% |
| 2002 Jan | 6.37% | 0.16% | 2.06% | 13.15% | 53.55% | 5.04% | 0.50% | 2.76% | 1.25% | 2.79% | 12.37% |
| Feb | 10.17% | 0.17% | 2.59% | 13.75% | 49.81% | 4.44% | 0.50% | 2.73% | 1.22% | 2.73% | 11.90% |
| Mar | 11.19% | 0.18% | 2.46% | 14.24% | 47.13% | 4.30% | 0.34% | 2.26% | 1.24% | 3.54% | 13.12% |

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

| | Volume in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 11,231 | 42.40% | 2,930 | 11.06% | 10,042 | 37.91% | 2,288 | 8.64% | | | | |
| 1999 Total | 208,872 | 84.16% | 12,482 | 5.03% | 16,719 | 6.74% | 8,605 | 3.47% | 1,000 | 0.40% | 507 | 0.20% |
| 2000 Total | 729,342 | 89.40% | 17,465 | 2.14% | 50,498 | 6.19% | 11,753 | 1.44% | 2,224 | 0.27% | 4,514 | 0.55% |
| 2001 Total | 1,452,948 | 95.29% | 16,774 | 1.10% | 36,341 | 2.38% | 7,773 | 0.51% | 2,805 | 0.18% | 8,049 | 0.53% |
| 2002 1st Quarter | 493,326 | 97.77% | 4,349 | 0.86% | 2,519 | 0.50% | 1,965 | 0.39% | 607 | 0.12% | 1,805 | 0.36% |
| 2001 Jan | 66,550 | 92.45% | 483 | 0.67% | 3,949 | 5.49% | 382 | 0.53% | 213 | 0.30% | 408 | 0.57% |
| Feb | 71,697 | 94.41% | 552 | 0.73% | 2,963 | 3.90% | 292 | 0.38% | 117 | 0.15% | 318 | 0.42% |
| Mar | 140,944 | 92.76% | 2,064 | 1.36% | 5,674 | 3.73% | 1,522 | 1.00% | 619 | 0.41% | 1,118 | 0.74% |
| Apr | 82,165 | 96.13% | 518 | 0.61% | 2,466 | 2.88% | 102 | 0.12% | 76 | 0.09% | 149 | 0.17% |
| May | 77,529 | 94.31% | 540 | 0.66% | 3,683 | 4.48% | 200 | 0.24% | 92 | 0.11% | 166 | 0.20% |
| Jun | 136,125 | 93.33% | 2,451 | 1.68% | 4,502 | 3.09% | 1,284 | 0.88% | 527 | 0.36% | 968 | 0.66% |
| Jul | 91,201 | 96.56% | 646 | 0.68% | 2,135 | 2.26% | 142 | 0.15% | 45 | 0.05% | 282 | 0.30% |
| Aug | 107,443 | 96.94% | 945 | 0.85% | 1,639 | 1.48% | 228 | 0.21% | 87 | 0.08% | 491 | 0.44% |
| Sep | 227,034 | 95.88% | 3,290 | 1.39% | 2,583 | 1.09% | 1,312 | 0.55% | 521 | 0.22% | 2,060 | 0.87% |
| Oct | 169,120 | 97.06% | 1,408 | 0.81% | 2,863 | 1.64% | 387 | 0.22% | 65 | 0.04% | 406 | 0.23% |
| Nov | 133,576 | 97.08% | 1,225 | 0.89% | 1,560 | 1.13% | 656 | 0.48% | 98 | 0.07% | 486 | 0.35% |
| Dec | 149,565 | 95.05% | 2,651 | 1.68% | 2,325 | 1.48% | 1,267 | 0.81% | 347 | 0.22% | 1,197 | 0.76% |
| 2002 Jan | 143,588 | 98.48% | 933 | 0.64% | 750 | 0.51% | 218 | 0.15% | 139 | 0.10% | 180 | 0.12% |
| Feb | 141,256 | 98.24% | 920 | 0.64% | 815 | 0.57% | 361 | 0.25% | 194 | 0.14% | 234 | 0.16% |
| Mar | 208,483 | 96.98% | 2,496 | 1.16% | 954 | 0.44% | 1,386 | 0.64% | 273 | 0.13% | 1,391 | 0.65% |
| 2002 Total | 493,326 | 97.77% | 4,349 | 0.86% | 2,519 | 0.50% | 1,965 | 0.39% | 607 | 0.12% | 1,805 | 0.36% |




## 6.3.14 Pan European Index Futures – Traded Contracts

| | Traded Contracts | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 Total | 366,435 | 44.08% | 94,771 | 11.40% | 325,948 | 39.21% | 44,082 | 5.30% | | | | |
| 1999 Total | 5,341,864 | 84.67% | 326,136 | 5.17% | 437,447 | 6.93% | 139,552 | 2.21% | 41,746 | 0.66% | 22,172 | 0.35% |
| 2000 Total | 14,315,518 | 89.06% | 355,801 | 2.21% | 999,596 | 6.22% | 159,060 | 0.99% | 77,140 | 0.48% | 166,135 | 1.03% |
| 2001 Total | 37,828,500 | 95.05% | 452,830 | 1.14% | 887,447 | 2.23% | 131,831 | 0.33% | 124,202 | 0.31% | 373,259 | 0.94% |
| 2002 1st Quarter | 13,450,378 | 97.57% | 120,497 | 0.87% | 68,108 | 0.49% | 34,547 | 0.25% | 28,475 | 0.21% | 84,006 | 0.61% |
| 2001 Jan | 1,397,602 | 91.92% | 10,683 | 0.70% | 83,537 | 5.49% | 5,390 | 0.35% | 7,709 | 0.51% | 15,518 | 1.02% |
| Feb | 1,592,822 | 93.88% | 12,812 | 0.76% | 68,597 | 4.04% | 4,521 | 0.27% | 4,688 | 0.28% | 13,251 | 0.78% |
| Mar | 3,363,395 | 92.18% | 51,266 | 1.41% | 135,572 | 3.72% | 24,393 | 0.67% | 25,851 | 0.71% | 48,309 | 1.32% |
| Apr | 1,926,561 | 96.13% | 12,674 | 0.63% | 54,490 | 2.72% | 1,535 | 0.08% | 2,936 | 0.15% | 6,017 | 0.30% |
| May | 1,734,788 | 94.07% | 12,663 | 0.69% | 83,202 | 4.51% | 3,034 | 0.16% | 3,657 | 0.20% | 6,779 | 0.37% |
| Jun | 3,153,577 | 92.82% | 59,076 | 1.74% | 101,716 | 2.99% | 20,270 | 0.60% | 21,819 | 0.64% | 41,150 | 1.21% |
| Jul | 2,253,441 | 96.35% | 16,600 | 0.71% | 52,191 | 2.23% | 2,323 | 0.10% | 1,937 | 0.08% | 12,360 | 0.53% |
| Aug | 2,770,211 | 96.51% | 25,373 | 0.88% | 43,778 | 1.53% | 3,990 | 0.14% | 4,024 | 0.14% | 23,117 | 0.81% |
| Sep | 7,082,637 | 95.38% | 103,975 | 1.40% | 78,362 | 1.06% | 25,323 | 0.34% | 27,648 | 0.37% | 107,412 | 1.45% |
| Oct | 4,889,137 | 96.95% | 40,894 | 0.81% | 82,297 | 1.63% | 7,195 | 0.14% | 3,252 | 0.06% | 20,337 | 0.40% |
| Nov | 3,621,185 | 96.90% | 33,616 | 0.90% | 42,623 | 1.14% | 11,786 | 0.32% | 4,657 | 0.12% | 23,340 | 0.62% |
| Dec | 4,043,144 | 94.66% | 73,198 | 1.71% | 61,082 | 1.43% | 22,071 | 0.52% | 16,024 | 0.38% | 55,669 | 1.30% |
| 2002 Jan | 3,885,262 | 98.34% | 26,013 | 0.66% | 20,437 | 0.52% | 3,888 | 0.10% | 6,609 | 0.17% | 8,591 | 0.22% |
| Feb | 3,986,958 | 98.13% | 26,260 | 0.65% | 22,468 | 0.55% | 6,539 | 0.16% | 9,340 | 0.23% | 11,206 | 0.28% |
| Mar | 5,578,158 | 96.63% | 68,224 | 1.18% | 25,203 | 0.44% | 24,120 | 0.42% | 12,526 | 0.22% | 64,209 | 1.11% |
| 2002 Total | 13,450,378 | 97.57% | 120,497 | 0.87% | 68,108 | 0.49% | 34,547 | 0.25% | 28,475 | 0.21% | 84,006 | 0.61% |

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

| | Value of Open Interest in EUR million | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | LIFFE | Share | Liffe | Share |
| 1998 End | 2,022 | 72.05% | 439 | 15.66% | 18 | 0.63% | 327 | 11.67% | | | | |
| 1999 End | 15,020 | 84.21% | 969 | 5.43% | 769 | 4.31% | 819 | 4.59% | 226 | 1.27% | 33 | 0.19% |
| 2000 End | 22,647 | 86.28% | 946 | 3.60% | 1,233 | 4.70% | 864 | 3.29% | 70 | 0.27% | 488 | 1.86% |
| 2001 End | 31,422 | 93.11% | 878 | 2.60% | 193 | 0.57% | 700 | 2.07% | 124 | 0.37% | 432 | 1.28% |
| 2002 1st Quarter | 29,296 | 92.97% | 900 | 2.86% | 131 | 0.42% | 638 | 2.02% | 32 | 0.10% | 515 | 1.64% |
| 2001 Jan | 26,246 | 86.76% | 947 | 3.13% | 1,690 | 5.59% | 799 | 2.64% | 122 | 0.40% | 445 | 1.47% |
| Feb | 29,807 | 88.08% | 891 | 2.63% | 1,862 | 5.50% | 717 | 2.12% | 161 | 0.48% | 402 | 1.19% |
| Mar | 24,101 | 90.00% | 764 | 2.85% | 800 | 2.99% | 561 | 2.10% | 109 | 0.41% | 444 | 1.66% |
| Apr | 28,510 | 90.31% | 876 | 2.77% | 1,035 | 3.28% | 613 | 1.94% | 107 | 0.34% | 429 | 1.36% |
| May | 29,529 | 89.54% | 936 | 2.84% | 1,203 | 3.65% | 683 | 2.07% | 145 | 0.44% | 481 | 1.46% |
| Jun | 27,115 | 91.85% | 805 | 2.73% | 530 | 1.80% | 463 | 1.57% | 177 | 0.60% | 429 | 1.45% |
| Jul | 29,764 | 91.94% | 811 | 2.50% | 675 | 2.09% | 495 | 1.53% | 181 | 0.56% | 447 | 1.38% |
| Aug | 30,763 | 91.76% | 919 | 2.74% | 725 | 2.16% | 494 | 1.47% | 122 | 0.36% | 501 | 1.49% |
| Sep | 29,129 | 92.46% | 1,083 | 3.44% | 269 | 0.85% | 473 | 1.50% | 116 | 0.37% | 434 | 1.38% |
| Oct | 32,839 | 91.81% | 1,275 | 3.56% | 453 | 1.27% | 666 | 1.86% | 114 | 0.32% | 423 | 1.18% |
| Nov | 39,336 | 92.11% | 1,332 | 3.12% | 664 | 1.55% | 781 | 1.83% | 113 | 0.26% | 478 | 1.12% |
| Dec | 31,422 | 93.11% | 878 | 2.60% | 193 | 0.57% | 700 | 2.07% | 124 | 0.37% | 432 | 1.28% |
| 2002 Jan | 31,424 | 92.76% | 937 | 2.77% | 279 | 0.82% | 733 | 2.16% | 66 | 0.20% | 438 | 1.29% |
| Feb | 37,363 | 93.71% | 984 | 2.47% | 354 | 0.89% | 694 | 1.74% | 43 | 0.11% | 432 | 1.08% |
| Mar | 29,296 | 92.97% | 900 | 2.86% | 131 | 0.42% | 638 | 2.02% | 32 | 0.10% | 515 | 1.64% |
| 2002 Total | 29,296 | 92.97% | 900 | 2.86% | 131 | 0.42% | 638 | 2.02% | 32 | 0.10% | 515 | 1.64% |

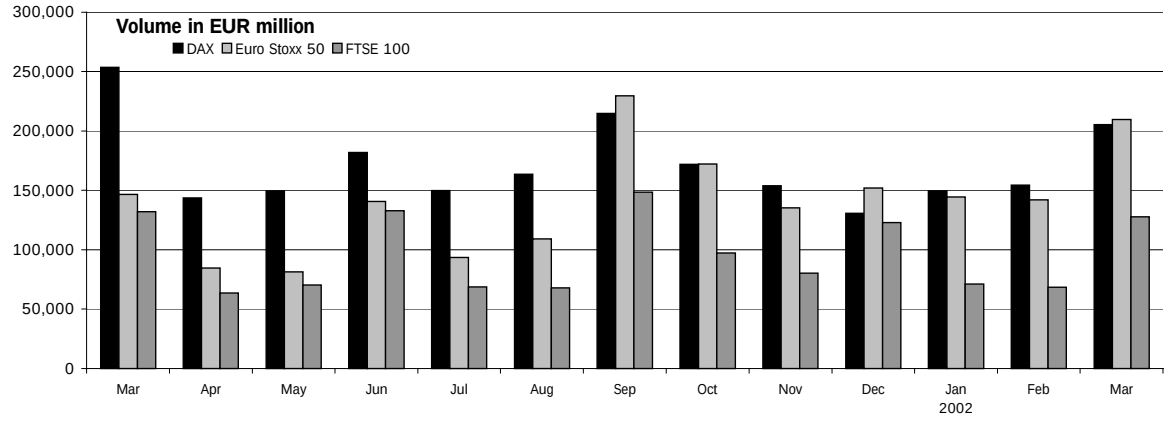
## 6.3.16 Pan European Index Futures – Open Interest in contracts

| | Open Interest | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Euro Stoxx 50 | | Stoxx 50 | | Euro Stoxx 50 | | Eurotop 100 | | MSCI Euro | | MSCI Pan-Euro | |
| | Eurex | Share | Eurex | Share | Euronext P | Share | Euronext A/ Liffe/Nymex | Share | Liffe | Share | Liffe | Share |
| 1998 End | 59,626 | 75.21% | 13,113 | 16.54% | 525 | 0.66% | 6,011 | 7.58% | | | | |
| 1999 End | 302,933 | 84.31% | 20,302 | 5.65% | 15,684 | 4.37% | 11,162 | 3.11% | 8,027 | 2.23% | 1,200 | 0.33% |
| 2000 End | 470,624 | 85.49% | 20,614 | 3.74% | 25,845 | 4.69% | 12,110 | 2.20% | 2,586 | 0.47% | 18,717 | 3.40% |
| 2001 End | 820,256 | 92.49% | 23,565 | 2.66% | 5,064 | 0.57% | 12,192 | 1.37% | 5,720 | 0.64% | 20,108 | 2.27% |
| 2002 1st Quarter | 785,466 | 92.44% | 24,390 | 2.87% | 3,464 | 0.41% | 11,102 | 1.31% | 1,473 | 0.17% | 23,778 | 2.80% |
| 2001 Jan | 545,628 | 85.97% | 20,757 | 3.27% | 35,759 | 5.63% | 11,147 | 1.76% | 4,427 | 0.70% | 16,932 | 2.67% |
| Feb | 691,828 | 87.50% | 21,770 | 2.75% | 43,116 | 5.45% | 10,752 | 1.36% | 6,491 | 0.82% | 16,725 | 2.12% |
| Mar | 582,759 | 89.24% | 19,155 | 2.93% | 19,111 | 2.93% | 8,253 | 1.26% | 4,564 | 0.70% | 19,178 | 2.94% |
| Apr | 630,876 | 89.54% | 20,376 | 2.89% | 22,878 | 3.25% | 8,968 | 1.27% | 4,137 | 0.59% | 17,333 | 2.46% |
| May | 667,970 | 88.74% | 22,024 | 2.93% | 27,180 | 3.61% | 10,103 | 1.34% | 5,789 | 0.77% | 19,698 | 2.62% |
| Jun | 631,774 | 90.74% | 19,731 | 2.83% | 11,980 | 1.72% | 7,225 | 1.04% | 7,317 | 1.05% | 18,255 | 2.62% |
| Jul | 724,281 | 90.91% | 20,574 | 2.58% | 16,507 | 2.07% | 8,021 | 1.01% | 7,717 | 0.97% | 19,599 | 2.46% |
| Aug | 819,843 | 90.85% | 25,293 | 2.80% | 19,346 | 2.14% | 8,655 | 0.96% | 5,672 | 0.63% | 23,564 | 2.61% |
| Sep | 876,743 | 91.79% | 32,399 | 3.39% | 8,161 | 0.85% | 9,126 | 0.96% | 6,146 | 0.64% | 22,624 | 2.37% |
| Oct | 942,570 | 91.37% | 36,653 | 3.55% | 13,024 | 1.26% | 12,397 | 1.20% | 5,726 | 0.56% | 21,191 | 2.05% |
| Nov | 1,072,797 | 91.65% | 37,292 | 3.19% | 18,144 | 1.55% | 14,003 | 1.20% | 5,402 | 0.46% | 22,929 | 1.96% |
| Dec | 820,256 | 92.49% | 23,565 | 2.66% | 5,064 | 0.57% | 12,192 | 1.37% | 5,720 | 0.64% | 20,108 | 2.27% |
| 2002 Jan | 854,629 | 92.36% | 26,233 | 2.84% | 7,596 | 0.82% | 12,834 | 1.39% | 3,157 | 0.34% | 20,840 | 2.25% |
| Feb | 1,027,585 | 93.39% | 27,634 | 2.51% | 9,762 | 0.89% | 12,516 | 1.14% | 2,062 | 0.19% | 20,732 | 1.88% |
| Mar | 785,466 | 92.44% | 24,390 | 2.87% | 3,464 | 0.41% | 11,102 | 1.31% | 1,473 | 0.17% | 23,778 | 2.80% |
| 2002 Total | 785,466 | 92.44% | 24,390 | 2.87% | 3,464 | 0.41% | 11,102 | 1.31% | 1,473 | 0.17% | 23,778 | 2.80% |

## 6.3.17 Index Futures – Volume in EUR million

| | Volume in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 9,408,247 | 127,697 | 274,661 | 1,773,056 | 723,861 | 813,098 | 981,994 | 481,511 | 400,905 | 308,648 | 21,273 |
| 1999 Total | 8,481,568 | 569,787 | 386,665 | 1,718,259 | 969,548 | 839,404 | 905,842 | 513,897 | 290,683 | 330,735 | 225,591 |
| 2000 Total | 8,640,846 | 1,955,387 | 414,175 | 2,067,438 | 1,139,586 | 1,056,276 | 985,464 | 454,305 | 225,189 | 352,423 | 779,840 |
| 2001 Total | 7,427,108 | 2,108,188 | 551,873 | 1,882,993 | 1,130,910 | 1,119,575 | 829,538 | 378,206 | 205,224 | 322,527 | 1,339,724 |
| 2002 1st Quarter | 1,754,416 | 198,784 | 151,127 | 509,059 | 265,081 | 266,860 | 182,547 | 80,926 | 56,920 | 87,571 | 495,845 |
| 2001 Jan | 565,886 | 117,056 | 32,064 | 133,686 | 92,666 | 75,185 | 68,168 | 37,232 | 11,857 | 30,400 | 70,498 |
| Feb | 547,398 | 86,054 | 35,241 | 167,341 | 78,849 | 60,807 | 66,002 | 30,500 | 10,182 | 27,756 | 74,659 |
| Mar | 920,151 | 116,731 | 66,384 | 253,605 | 106,311 | 131,977 | 100,541 | 37,568 | 30,954 | 34,015 | 146,618 |
| Apr | 570,639 | 103,916 | 49,684 | 143,539 | 94,570 | 63,676 | 61,966 | 33,013 | 12,437 | 28,919 | 84,631 |
| May | 613,946 | 103,768 | 48,747 | 149,437 | 89,787 | 70,125 | 66,302 | 32,689 | 13,430 | 29,400 | 81,211 |
| Jun | 776,761 | 116,905 | 48,226 | 181,755 | 102,934 | 132,719 | 78,203 | 31,332 | 29,154 | 24,205 | 140,627 |
| Jul | 455,985 | 71,027 | 38,486 | 149,591 | 97,519 | 68,669 | 61,700 | 31,571 | 12,481 | 27,939 | 93,336 |
| Aug | 496,028 | 59,555 | 44,796 | 163,416 | 78,787 | 67,713 | 50,937 | 25,919 | 15,556 | 26,610 | 109,082 |
| Sep | 739,044 | 60,195 | 57,128 | 214,836 | 114,040 | 148,440 | 86,341 | 31,144 | 35,153 | 36,942 | 229,617 |
| Oct | 518,172 | 600,802 | 52,494 | 171,916 | 108,607 | 97,218 | 73,005 | 31,261 | 17,463 | 3,616 | 171,983 |
| Nov | 537,592 | 595,111 | 41,456 | 153,871 | 86,202 | 80,142 | 61,308 | 30,024 | 16,555 | 31,099 | 135,135 |
| Dec | 685,507 | 77,069 | 37,168 | 130,763 | 80,638 | 122,905 | 55,066 | 25,951 | 23,627 | 21,626 | 151,890 |
| 2002 Jan | 479,792 | 68,565 | 31,843 | 149,430 | 87,963 | 71,003 | 58,875 | 28,853 | 13,597 | 31,830 | 144,338 |
| Feb | 533,749 | 57,471 | 54,977 | 154,447 | 83,517 | 68,201 | 58,813 | 26,531 | 14,251 | 25,845 | 142,070 |
| Mar | 740,875 | 72,748 | 64,307 | 205,182 | 93,601 | 127,656 | 64,858 | 25,542 | 29,073 | 29,896 | 209,436 |
| 2002 Total | 1,754,416 | 198,784 | 151,127 | 509,059 | 265,081 | 266,860 | 182,547 | 80,926 | 56,920 | 87,571 | 495,845 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2002 Jan | 41.15% | 5.88% | 2.73% | 12.81% | 7.54% | 6.09% | 5.05% | 2.47% | 1.17% | 2.73% | 12.38% |
| Feb | 43.75% | 4.71% | 4.51% | 12.66% | 6.85% | 5.59% | 4.82% | 2.17% | 1.17% | 2.12% | 11.65% |
| Mar | 44.55% | 4.37% | 3.87% | 12.34% | 5.63% | 7.68% | 3.90% | 1.54% | 1.75% | 1.80% | 12.59% |



## 6.3.18 Index Futures – Traded Contracts

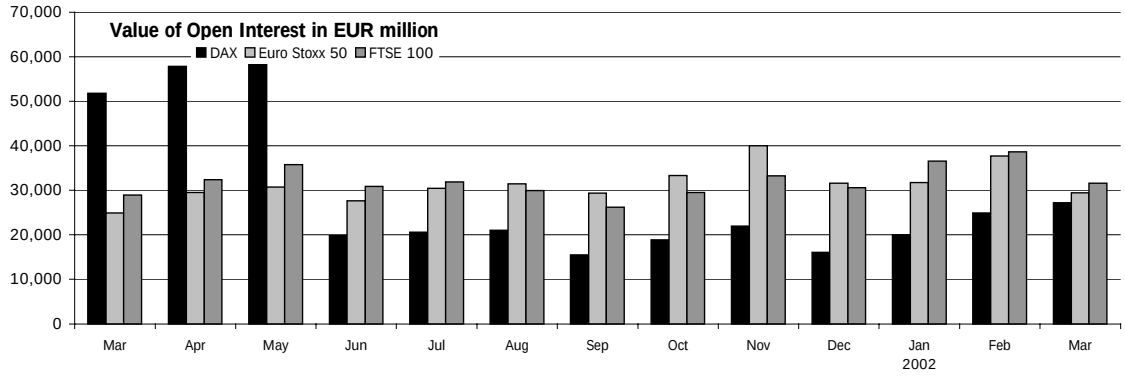
| | Traded Contracts S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 Total | 31,430,523 | 1,063,328 | 3,567,512 | 6,937,139 | 16,443,276 | 6,955,096 | 5,896,316 | 8,627,365 | 4,445,396 | 3,424,558 | 692,383 |
| 1999 Total | 27,003,387 | 2,360,938 | 3,896,086 | 12,876,982 | 20,959,158 | 8,704,574 | 5,094,312 | 5,101,588 | 6,515,036 | 2,926,552 | 5,779,311 |
| 2000 Total | 22,467,859 | 5,094,042 | 3,572,441 | 11,524,330 | 18,249,903 | 10,142,828 | 4,259,350 | 4,200,346 | 4,586,219 | 2,674,824 | 15,315,114 |
| 2001 Total | 22,478,152 | 11,967,758 | 4,901,949 | 14,686,359 | 22,923,597 | 12,698,908 | 4,634,329 | 4,305,845 | 5,099,537 | 2,964,388 | 38,715,947 |
| 2002 1st Quarter | 5,387,572 | 1,184,132 | 1,287,531 | 3,958,764 | 5,839,359 | 3,138,119 | 1,128,348 | 994,130 | 1,306,961 | 860,220 | 13,518,486 |
| 2001 Jan | 1,551,992 | 422,811 | 275,834 | 810,758 | 1,544,830 | 763,607 | 303,218 | 368,049 | 226,814 | 237,504 | 1,481,139 |
| Feb | 1,630,794 | 416,445 | 310,088 | 1,038,170 | 1,469,021 | 656,678 | 328,344 | 319,330 | 200,345 | 232,336 | 1,661,419 |
| Mar | 2,780,921 | 650,488 | 589,129 | 1,713,236 | 2,052,155 | 1,450,561 | 515,712 | 403,598 | 653,656 | 304,597 | 3,498,967 |
| Apr | 1,624,237 | 498,026 | 411,497 | 965,515 | 1,676,769 | 661,532 | 302,736 | 338,217 | 268,564 | 243,799 | 1,981,051 |
| May | 1,653,002 | 487,334 | 377,620 | 969,542 | 1,646,202 | 721,199 | 341,132 | 344,071 | 271,124 | 251,219 | 1,817,990 |
| Jun | 2,154,391 | 542,305 | 389,856 | 1,198,122 | 1,969,895 | 1,412,220 | 421,910 | 352,902 | 598,958 | 211,029 | 3,255,293 |
| Jul | 1,319,733 | 369,731 | 320,535 | 1,019,878 | 1,917,576 | 763,928 | 335,891 | 372,297 | 270,895 | 254,585 | 2,305,632 |
| Aug | 1,597,503 | 369,845 | 410,917 | 1,200,668 | 1,680,123 | 795,327 | 294,121 | 311,481 | 350,763 | 254,088 | 2,813,989 |
| Sep | 2,588,295 | 469,554 | 588,481 | 2,011,506 | 2,795,768 | 1,871,160 | 587,513 | 425,819 | 900,984 | 406,968 | 7,160,999 |
| Oct | 1,761,172 | 3,964,169 | 520,885 | 1,493,367 | 2,501,726 | 1,194,076 | 476,034 | 402,112 | 423,450 | 392,805 | 4,971,434 |
| Nov | 1,691,684 | 3,342,360 | 377,209 | 1,236,334 | 1,925,840 | 968,121 | 386,360 | 358,941 | 381,333 | 315,621 | 3,663,808 |
| Dec | 2,124,428 | 434,690 | 329,898 | 1,029,263 | 1,743,692 | 1,440,499 | 341,358 | 309,028 | 552,651 | 213,362 | 4,104,226 |
| 2002 Jan | 1,459,159 | 380,076 | 275,834 | 1,155,038 | 1,971,443 | 837,502 | 368,096 | 358,407 | 316,941 | 317,712 | 3,905,699 |
| Feb | 1,676,970 | 367,561 | 472,893 | 1,261,250 | 1,871,320 | 820,119 | 370,419 | 326,112 | 335,573 | 261,108 | 4,009,426 |
| Mar | 2,251,443 | 436,495 | 538,804 | 1,542,476 | 1,996,596 | 1,480,498 | 389,833 | 309,611 | 654,447 | 281,400 | 5,603,361 |
| 2002 Total | 5,387,572 | 1,184,132 | 1,287,531 | 3,958,764 | 5,839,359 | 3,138,119 | 1,128,348 | 994,130 | 1,306,961 | 860,220 | 13,518,486 |

| | Market Share S&P 500 | Nasdaq 100 | Dow Jones IA | DAX | CAC 40 | FTSE 100 | MIB 30 | IBEX 35 | SMI | AEX | Euro STOXX 50 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2001 Jan | 19.43% | 5.29% | 3.45% | 10.15% | 19.34% | 9.56% | 3.80% | 4.61% | 2.84% | 2.97% | 18.55% |
| Feb | 19.74% | 5.04% | 3.75% | 12.56% | 17.78% | 7.95% | 3.97% | 3.86% | 2.42% | 2.81% | 20.11% |
| Mar | 19.03% | 4.45% | 4.03% | 11.72% | 14.04% | 9.93% | 3.53% | 2.76% | 4.47% | 2.08% | 23.94% |
| Apr | 18.10% | 5.55% | 4.59% | 10.76% | 18.69% | 7.37% | 3.37% | 3.77% | 2.99% | 2.72% | 22.08% |
| May | 18.61% | 5.49% | 4.25% | 10.92% | 18.54% | 8.12% | 3.84% | 3.87% | 3.05% | 2.83% | 20.47% |
| Jun | 17.23% | 4.34% | 3.12% | 9.58% | 15.75% | 11.29% | 3.37% | 2.82% | 4.79% | 1.69% | 26.03% |
| Jul | 14.27% | 4.00% | 3.46% | 11.02% | 20.73% | 8.26% | 3.63% | 4.02% | 2.93% | 2.75% | 24.92% |
| Aug | 15.85% | 3.67% | 4.08% | 11.91% | 16.67% | 7.89% | 2.92% | 3.09% | 3.48% | 2.52% | 27.92% |
| Sep | 13.07% | 2.37% | 2.97% | 10.16% | 14.12% | 9.45% | 2.97% | 2.15% | 4.55% | 2.05% | 36.15% |
| Oct | 9.73% | 21.90% | 2.88% | 8.25% | 13.82% | 6.60% | 2.63% | 2.22% | 2.34% | 2.17% | 27.46% |
| Nov | 11.55% | 22.82% | 2.58% | 8.44% | 13.15% | 6.61% | 2.64% | 2.45% | 2.60% | 2.15% | 25.01% |
| Dec | 16.83% | 3.44% | 2.61% | 8.15% | 13.81% | 11.41% | 2.70% | 2.45% | 4.38% | 1.69% | 32.51% |
| 2002 Jan | 12.86% | 3.35% | 2.43% | 10.18% | 17.38% | 7.38% | 3.24% | 3.16% | 2.79% | 2.80% | 34.42% |
| Feb | 14.24% | 3.12% | 4.02% | 10.71% | 15.90% | 6.97% | 3.15% | 2.77% | 2.85% | 2.22% | 34.06% |
| Mar | 14.54% | 2.82% | 3.48% | 9.96% | 12.89% | 9.56% | 2.52% | 2.00% | 4.23% | 1.82% | 36.19% |

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

| | Value of Open Interest in EUR million | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 99,382 | 1,132 | 1,229 | 14,372 | 8,216 | 16,285 | 4,344 | 4,278 | 5,086 | 4,158 | 2,040 |
| 1999 End | 135,047 | 8,629 | 1,317 | 23,680 | 12,881 | 21,361 | 3,916 | 6,513 | 5,830 | 5,070 | 15,789 |
| 2000 End | 166,105 | 10,452 | 2,185 | 26,051 | 18,337 | 25,528 | 3,930 | 4,522 | 6,503 | 4,384 | 23,881 |
| 2001 End | 158,543 | 8,284 | 2,282 | 16,058 | 24,065 | 30,601 | 2,017 | 4,552 | 5,001 | 4,169 | 31,615 |
| 2002 1st Quarter | 163,171 | 7,566 | 3,225 | 27,229 | 22,373 | 31,595 | 3,269 | 3,678 | 7,053 | 4,634 | 29,428 |
| 2001 Jan | 176,373 | 12,311 | 2,625 | 33,126 | 20,145 | 27,264 | 4,511 | 4,529 | 6,841 | 4,083 | 27,936 |
| Feb | 172,591 | 11,082 | 2,905 | 51,390 | 16,563 | 28,148 | 4,332 | 3,993 | 7,223 | 4,457 | 31,669 |
| Mar | 164,506 | 10,676 | 3,177 | 51,835 | 18,257 | 28,949 | 4,668 | 4,314 | 5,905 | 3,500 | 24,901 |
| Apr | 174,569 | 10,870 | 3,898 | 57,823 | 21,886 | 32,384 | 5,831 | 4,985 | 6,867 | 3,470 | 29,546 |
| May | 187,937 | 10,547 | 4,212 | 58,977 | 20,014 | 35,786 | 6,700 | 4,775 | 8,114 | 4,073 | 30,732 |
| Jun | 172,590 | 10,321 | 2,998 | 19,852 | 21,690 | 30,888 | 4,636 | 5,044 | 7,150 | 4,379 | 27,645 |
| Jul | 170,857 | 10,354 | 3,519 | 20,601 | 23,318 | 31,903 | 3,954 | 4,562 | 6,976 | 4,060 | 30,439 |
| Aug | 161,909 | 8,868 | 3,928 | 20,995 | 22,472 | 29,984 | 3,946 | 4,346 | 7,267 | 4,236 | 31,488 |
| Sep | 148,998 | 6,508 | 2,858 | 15,527 | 22,281 | 26,191 | 2,061 | 3,816 | 5,474 | 4,317 | 29,398 |
| Oct | 156,079 | 8,678 | 3,214 | 18,858 | 24,876 | 29,536 | 2,376 | 4,215 | 6,340 | 4,045 | 33,292 |
| Nov | 175,168 | 11,070 | 3,161 | 21,966 | 24,901 | 33,270 | 2,904 | 4,315 | 6,208 | 4,666 | 39,999 |
| Dec | 158,543 | 8,284 | 2,282 | 16,058 | 24,065 | 30,601 | 2,017 | 4,552 | 5,001 | 4,169 | 31,615 |
| 2002 Jan | 165,501 | 9,209 | 3,167 | 20,005 | 22,936 | 36,530 | 1,857 | 4,135 | 5,235 | 4,113 | 31,703 |
| Feb | 171,081 | 8,684 | 5,077 | 24,880 | 21,532 | 38,639 | 2,367 | 3,647 | 5,522 | 4,225 | 37,717 |
| Mar | 163,171 | 7,566 | 3,225 | 27,229 | 22,373 | 31,595 | 3,269 | 3,678 | 7,053 | 4,634 | 29,428 |
| 2002 Total | 163,171 | 7,566 | 3,225 | 27,229 | 22,373 | 31,595 | 3,269 | 3,678 | 7,053 | 4,634 | 29,428 |

| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | MEFF RV | Eurex | Euronext A | Eurex/Euronext |
| 2002 Jan | 54.37% | 3.03% | 1.04% | 6.57% | 7.54% | 12.00% | 0.61% | 1.36% | 1.72% | 1.35% | 10.42% |
| Feb | 52.91% | 2.69% | 1.57% | 7.69% | 6.66% | 11.95% | 0.73% | 1.13% | 1.71% | 1.31% | 11.66% |
| Mar | 53.81% | 2.50% | 1.06% | 8.98% | 7.38% | 10.42% | 1.08% | 1.21% | 2.33% | 1.53% | 9.70% |



## 6.3.20 Index Futures – Open Interest

| | Open Interest | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 1998 End | 379,062 | 7,224 | 15,688 | 55,492 | 273,387 | 194,586 | 23,927 | 72,363 | 113,650 | 42,547 | 60,151 |
| 1999 End | 369,941 | 23,416 | 11,523 | 134,707 | 216,191 | 191,839 | 18,216 | 55,949 | 123,273 | 37,757 | 318,617 |
| 2000 End | 474,405 | 42,077 | 19,094 | 160,198 | 309,416 | 258,013 | 17,979 | 49,640 | 119,945 | 34,379 | 496,469 |
| 2001 End | 491,333 | 46,723 | 20,258 | 123,748 | 520,377 | 358,654 | 12,502 | 54,205 | 114,822 | 41,129 | 825,320 |
| 2002 1st Quarter | 495,861 | 45,396 | 27,021 | 201,805 | 477,239 | 366,425 | 19,649 | 44,587 | 155,816 | 43,620 | 788,930 |
| 2001 Jan | 483,718 | 44,466 | 22,580 | 194,627 | 335,833 | 276,908 | 20,064 | 44,775 | 129,841 | 31,896 | 581,387 |
| Feb | 514,179 | 53,631 | 25,559 | 329,833 | 308,587 | 303,981 | 21,550 | 41,801 | 144,103 | 37,309 | 734,944 |
| Mar | 497,178 | 59,494 | 28,198 | 355,872 | 352,424 | 318,180 | 23,945 | 46,345 | 126,327 | 31,343 | 601,870 |
| Apr | 496,883 | 52,095 | 32,288 | 368,134 | 388,045 | 336,433 | 28,486 | 51,069 | 144,197 | 29,257 | 653,754 |
| May | 506,006 | 49,531 | 32,627 | 383,075 | 366,940 | 368,046 | 34,471 | 50,256 | 164,276 | 34,799 | 695,150 |
| Jun | 478,688 | 47,878 | 24,232 | 129,762 | 415,097 | 328,667 | 25,013 | 56,810 | 149,139 | 38,179 | 643,754 |
| Jul | 494,503 | 53,896 | 29,309 | 139,815 | 458,520 | 354,910 | 21,525 | 53,803 | 152,899 | 36,997 | 740,788 |
| Aug | 521,444 | 55,070 | 36,030 | 161,377 | 479,214 | 352,174 | 22,783 | 52,226 | 167,282 | 40,449 | 839,189 |
| Sep | 521,824 | 50,764 | 29,442 | 143,971 | 546,243 | 330,147 | 14,026 | 52,174 | 135,265 | 47,563 | 884,904 |
| Oct | 530,483 | 57,256 | 31,888 | 164,637 | 573,004 | 362,775 | 15,490 | 54,223 | 152,883 | 43,935 | 955,594 |
| Nov | 551,215 | 62,172 | 28,763 | 176,099 | 556,321 | 401,908 | 18,304 | 51,586 | 146,054 | 47,359 | 1,090,941 |
| Dec | 491,333 | 46,723 | 20,258 | 123,748 | 520,377 | 358,654 | 12,502 | 54,205 | 114,822 | 41,129 | 825,320 |
| 2002 Jan | 503,327 | 51,049 | 27,432 | 155,738 | 514,055 | 430,875 | 11,613 | 51,364 | 124,190 | 41,053 | 862,225 |
| Feb | 537,514 | 55,542 | 43,672 | 196,367 | 482,459 | 464,633 | 14,908 | 44,826 | 128,321 | 42,684 | 1,037,347 |
| Mar | 495,861 | 45,396 | 27,021 | 201,805 | 477,239 | 366,425 | 19,649 | 44,587 | 155,816 | 43,620 | 788,930 |
| 2002 Total | 495,861 | 45,396 | 27,021 | 201,805 | 477,239 | 366,425 | 19,649 | 44,587 | 155,816 | 43,620 | 788,930 |

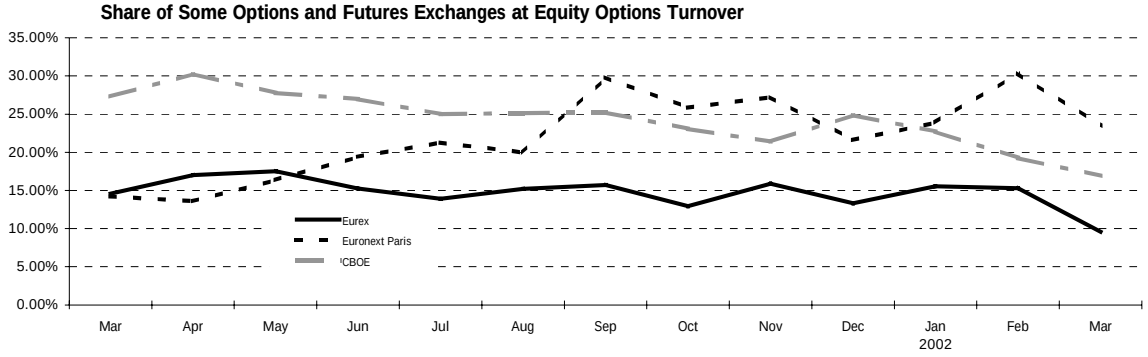
| | Market Share | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **S&P 500** | **Nasdaq 100** | **Dow Jones IA** | **DAX** | **CAC 40** | **FTSE 100** | **MIB 30** | **IBEX 35** | **SMI** | **AEX** | **Euro Stoxx 50** |
| | CME | CME | CBoT | Eurex | Euronext P | Liffe | IDEM | Meff RV | Eurex | Euronext A | Eurex/Euronext |
| 2001 Jan | 22.33% | 2.05% | 1.04% | 8.99% | 15.50% | 12.78% | 0.93% | 2.07% | 5.99% | 1.47% | 26.84% |
| Feb | 20.44% | 2.13% | 1.02% | 13.11% | 12.27% | 12.08% | 0.86% | 1.66% | 5.73% | 1.48% | 29.22% |
| Mar | 20.37% | 2.44% | 1.16% | 14.58% | 14.44% | 13.03% | 0.98% | 1.90% | 5.17% | 1.28% | 24.65% |
| Apr | 19.25% | 2.02% | 1.25% | 14.27% | 15.04% | 13.04% | 1.10% | 1.98% | 5.59% | 1.13% | 25.33% |
| May | 18.84% | 1.84% | 1.22% | 14.27% | 13.67% | 13.71% | 1.28% | 1.87% | 6.12% | 1.30% | 25.89% |
| Jun | 20.48% | 2.05% | 1.04% | 5.55% | 17.76% | 14.06% | 1.07% | 2.43% | 6.38% | 1.63% | 27.54% |
| Jul | 19.49% | 2.12% | 1.16% | 5.51% | 18.07% | 13.99% | 0.85% | 2.12% | 6.03% | 1.46% | 29.20% |
| Aug | 19.12% | 2.02% | 1.32% | 5.92% | 17.57% | 12.91% | 0.84% | 1.91% | 6.13% | 1.48% | 30.77% |
| Sep | 18.93% | 1.84% | 1.07% | 5.22% | 19.82% | 11.98% | 0.51% | 1.89% | 4.91% | 1.73% | 32.10% |
| Oct | 18.03% | 1.95% | 1.08% | 5.60% | 19.48% | 12.33% | 0.53% | 1.84% | 5.20% | 1.49% | 32.48% |
| Nov | 17.61% | 1.99% | 0.92% | 5.62% | 17.77% | 12.84% | 0.58% | 1.65% | 4.67% | 1.51% | 34.85% |
| Dec | 18.83% | 1.79% | 0.78% | 4.74% | 19.94% | 13.75% | 0.48% | 2.08% | 4.40% | 1.58% | 31.63% |
| 2002 Jan | 18.15% | 1.84% | 0.99% | 5.62% | 18.54% | 15.54% | 0.42% | 1.85% | 4.48% | 1.48% | 31.09% |
| Feb | 17.63% | 1.82% | 1.43% | 6.44% | 15.83% | 15.24% | 0.49% | 1.47% | 4.21% | 1.40% | 34.03% |
| Mar | 18.60% | 1.70% | 1.01% | 7.57% | 17.90% | 13.74% | 0.74% | 1.67% | 5.84% | 1.64% | 29.59% |

# 6.4 Equity Options

## 6.4.1 Traded Contracts – Part I

| | Eurex | Share | Amex | Share | CBOE | Share | ASX | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 42,695,173 | 18.53% | - | - | 116,031,496 | 50.36% | - | - | 4,295,877 | 1.86% | 4,955,735 | 2.15% | 21,901,652 | 9.51% |
| 1998 Total | 60,958,770 | 18.93% | - | - | 146,302,288 | 45.44% | - | - | 3,307,913 | 1.03% | 28,953,142 | 8.99% | 25,270,382 | 7.85% |
| 1999 Total | 64,805,177 | 15.59% | - | - | 197,816,825 | 47.60% | - | - | 3,601,383 | 0.87% | 68,095,743 | 16.39% | 29,852,354 | 7.18% |
| 2000 Total | 89,237,816 | 15.58% | - | - | 278,920,392 | 48.71% | - | - | 5,484,873 | 0.96% | 89,434,383 | 15.62% | 32,946,672 | 5.75% |
| 2001 Total | 132,543,515 | 14.87% | 170,637,402 | 19.14% | 236,143,424 | 26.48% | 7,248,417 | 0 | 10,725,183 | 1.20% | 178,330,328 | 20.00% | 37,075,414 | 4.16% |
| 2002 1st Quarter | 37,336,240 | 12.96% | 47,446,694 | 16.46% | 55,692,513 | 19.32% | 3,659,053 | 1.27% | 35,844,465 | 12.44% | 73,457,610 | 25.49% | 10,731,813 | 3.72% |
| 2001 Jan | 10,199,917 | 12.31% | 19,397,787 | 23.41% | 26,458,552 | 31.94% | 0 | 0.00% | 807,449 | 0.97% | 11,278,474 | 13.61% | 3,723,147 | 4.49% |
| Feb | 10,330,095 | 14.94% | 14,400,575 | 20.82% | 19,617,175 | 28.37% | 0 | 0.00% | 894,290 | 1.29% | 11,478,614 | 16.60% | 3,227,515 | 4.67% |
| Mar | 11,874,110 | 14.56% | 17,242,362 | 21.14% | 22,288,473 | 27.32% | 0 | 0.00% | 774,697 | 0.95% | 11,607,835 | 14.23% | 3,167,367 | 3.88% |
| Apr | 12,357,126 | 17.01% | 17,126,566 | 23.58% | 21,983,686 | 30.27% | 0 | 0.00% | 708,071 | 0.97% | 9,859,246 | 13.57% | 3,042,185 | 4.19% |
| May | 13,036,838 | 17.51% | 15,622,051 | 20.98% | 20,681,666 | 27.78% | 0 | 0.00% | 588,625 | 0.79% | 12,201,733 | 16.39% | 2,791,472 | 3.75% |
| Jun | 11,682,565 | 15.24% | 13,125,751 | 17.12% | 20,681,666 | 26.98% | 1,290,099 | 1.68% | 766,639 | 1.00% | 14,872,874 | 19.40% | 2,725,252 | 3.55% |
| Jul | 9,587,771 | 13.89% | 13,766,555 | 19.94% | 17,271,781 | 25.02% | 1,143,337 | 1.66% | 924,885 | 1.34% | 14,701,724 | 21.29% | 2,690,730 | 3.90% |
| Aug | 9,691,105 | 15.22% | 12,968,323 | 20.37% | 15,999,782 | 25.13% | 1,190,269 | 1.87% | 939,736 | 1.48% | 12,708,252 | 19.96% | 2,514,856 | 3.95% |
| Sep | 10,915,110 | 15.71% | 4,560,590 | 6.56% | 17,532,396 | 25.23% | 1,265,567 | 1.82% | 1,051,911 | 1.51% | 20,717,327 | 29.82% | 2,817,570 | 4.06% |
| Oct | 11,452,887 | 12.92% | 16,048,501 | 18.11% | 20,453,837 | 23.08% | 1,130,397 | 1.28% | 1,529,670 | 1.73% | 22,903,391 | 25.84% | 3,824,173 | 4.31% |
| Nov | 13,171,315 | 15.87% | 13,706,882 | 16.52% | 17,750,025 | 21.39% | 1,228,748 | 1.48% | 1,158,928 | 1.40% | 22,615,039 | 27.26% | 4,067,862 | 4.90% |
| Dec | 8,244,676 | 13.30% | 12,671,459 | 20.44% | 15,424,385 | 24.88% | 934,177 | 1.51% | 580,282 | 0.94% | 13,385,819 | 21.59% | 2,483,285 | 4.01% |
| 2002 Jan | 13,629,229 | 15.54% | 17,508,839 | 19.97% | 19,928,001 | 22.73% | 1,114,456 | 1.27% | 1,290,468 | 1.47% | 20,961,495 | 23.91% | 4,345,389 | 4.96% |
| Feb | 12,005,413 | 15.28% | 14,790,745 | 18.83% | 15,119,700 | 19.25% | 1,319,544 | 1.68% | 1,172,600 | 1.49% | 23,854,906 | 30.37% | 3,201,165 | 4.08% |
| Mar | 11,701,598 | 9.59% | 15,147,110 | 12.42% | 20,644,812 | 16.93% | 1,225,053 | 1.00% | 33,381,397 | 27.37% | 28,641,209 | 23.48% | 3,185,259 | 2.61% |
| 2002 Total | 37,336,240 | 12.96% | 47,446,694 | 16.46% | 55,692,513 | 19.32% | 3,659,053 | 1.27% | 35,844,465 | 12.44% | 73,457,610 | 25.49% | 10,731,813 | 3.72% |

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



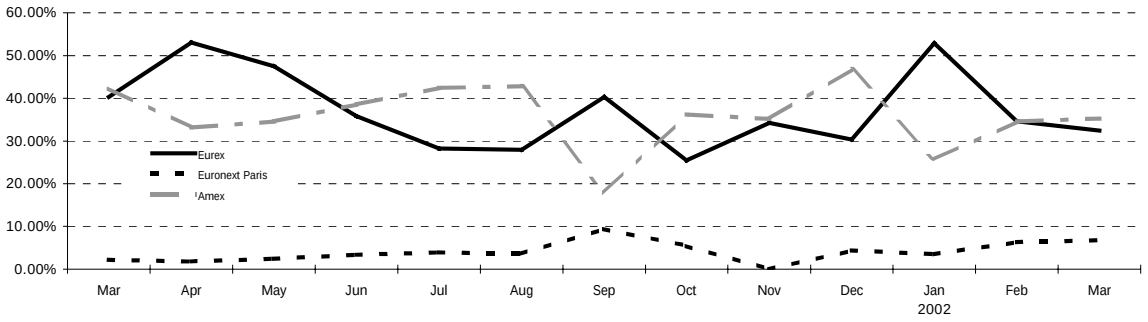

## 6.4.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | IDEM/ MIF | Share | MEFF RF/RV | Share | Safex | Share | Osaka SE | Share | HKFE | Share | MSE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 36,340,078 | 15.77% | 2,443,819 | 1.06% | 1,485,066 | 0.64% | - | - | 222,094 | 0.10% | 4,453 | 0.00% | - | - |
| 1998 Total | 52,741,082 | 16.38% | 1,341,537 | 0.42% | 2,695,206 | 0.84% | - | - | 363,901 | 0.11% | 3,714 | 0.00% | - | - |
| 1999 Total | 40,653,543 | 9.78% | 1,947,931 | 0.47% | 8,091,728 | 1.95% | - | - | 683,778 | 0.16% | 5,696 | 0.00% | 8,658 | 0.00% |
| 2000 Total | 50,345,697 | 8.79% | 5,545,356 | 0.97% | 16,402,966 | 2.86% | 5,874,865 | 0.99% | 103,556 | 0.02% | 4,188,702 | 0.73% | 16,580,439 | 2.43% |
| 2001 Total | 56,595,558 | 6.35% | 7,706,876 | 0.86% | 22,628,132 | 2.54% | 5,343,135 | 0.60% | 38,077 | 0.00% | 4,002,655 | 0.45% | 22,628,132 | 2.54% |
| 2002 1st Quarter | 13,061,925 | 4.53% | 1,625,227 | 0.56% | 5,159,872 | 1.79% | 2,143,834 | 0.74% | 4,894 | 0.00% | 477,097 | 0.17% | 1,551,880 | 0.54% |
| 2001 Jan | 5,726,985 | 6.91% | 602,004 | 0.73% | 1,638,948 | 1.98% | 987,148 | 1.19% | 5,296 | 0.01% | 385,204 | 0.46% | 1,638,948 | 1.98% |
| Feb | 4,033,936 | 5.83% | 529,928 | 0.77% | 2,021,710 | 2.92% | 165,549 | 0.24% | 7,509 | 0.01% | 423,006 | 0.61% | 2,021,710 | 2.92% |
| Mar | 4,817,812 | 5.91% | 77,562 | 0.10% | 4,418,455 | 5.42% | 390,030 | 0.48% | 1,937 | 0.00% | 497,781 | 0.61% | 4,418,455 | 5.42% |
| Apr | 4,215,972 | 5.80% | 953,372 | 1.31% | 1,013,623 | 1.40% | 58,026 | 0.08% | 6,968 | 0.01% | 293,159 | 0.40% | 1,013,623 | 1.40% |
| May | 4,557,408 | 6.12% | 1,276,203 | 1.71% | 1,521,585 | 2.04% | 246,372 | 0.33% | 3,323 | 0.00% | 401,342 | 0.54% | 1,521,585 | 2.04% |
| Jun | 4,557,408 | 5.94% | 844,902 | 1.10% | 2,640,699 | 3.44% | 485,977 | 0.63% | 2,342 | 0.00% | 347,601 | 0.45% | 2,640,699 | 3.44% |
| Jul | 4,587,804 | 6.65% | 708,582 | 1.03% | 1,422,492 | 2.06% | 630,392 | 0.91% | 2,513 | 0.00% | 178,994 | 0.26% | 1,422,492 | 2.06% |
| Aug | 3,998,949 | 6.28% | 538,865 | 0.85% | 1,145,077 | 1.80% | 507,133 | 0.80% | 1,354 | 0.00% | 316,717 | 0.50% | 1,145,077 | 1.80% |
| Sep | 5,191,448 | 7.47% | 587,423 | 0.85% | 1,972,130 | 2.84% | 512,164 | 0.74% | 1,611 | 0.00% | 379,168 | 0.55% | 1,972,130 | 2.84% |
| Oct | 6,542,598 | 7.38% | 701,107 | 0.79% | 1,555,414 | 1.75% | 630,231 | 0.71% | 1,621 | 0.00% | 311,127 | 0.35% | 1,555,414 | 1.75% |
| Nov | 5,279,738 | 6.36% | 545,218 | 0.66% | 1,219,789 | 1.47% | 730,113 | 0.88% | 2,683 | 0.00% | 277,340 | 0.33% | 1,219,789 | 1.47% |
| Dec | 3,085,500 | 4.98% | 341,710 | 0.55% | 2,058,210 | 3.32% | 531,730 | 0.86% | 920 | 0.00% | 191,216 | 0.31% | 2,058,210 | 3.32% |
| 2002 Jan | 5,407,466 | 6.17% | 573,908 | 0.65% | 1,330,984 | 1.52% | 620,041 | 0.71% | 2,408 | 0.00% | 288,884 | 0.33% | 679,290 | 0.77% |
| Feb | 3,741,163 | 4.76% | 581,684 | 0.74% | 1,496,029 | 1.90% | 668,010 | 0.85% | 864 | 0.00% | 171,485 | 0.22% | 423,048 | 0.54% |
| Mar | 3,913,296 | 3.21% | 469,635 | 0.39% | 2,332,859 | 1.91% | 855,783 | 0.70% | 1,622 | 0.00% | 16,728 | 0.01% | 449,542 | 0.37% |
| 2002 Total | 13,061,925 | 4.53% | 1,625,227 | 0.56% | 5,159,872 | 1.79% | 2,143,834 | 0.74% | 4,894 | 0.00% | 477,097 | 0.17% | 1,551,880 | 0.54% |

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

| | Eurex | Share | Amex | Share | CBOE | Share | ASX | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1998 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1999 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2000 Total | 11,679,648 | 3.45% | 59,258,943 | 17.49% | 209,778,443 | 61.91% | 0 | 0 | 0 | 0.00% | 6,902,570 | 2.04% | 412,433 | 0.12% |
| 2001 Total | 77,810,132 | 37.86% | 79,816,172 | 38.84% | 0 | 0.00% | 4,198,968 | 0 | 0 | 0.00% | 6,411,624 | 3.12% | 4,208,654 | 2.05% |
| 2002 1st Quarter | 17,145,275 | 42.53% | 12,345,586 | 30.62% | 0 | 0.00% | 1,805,797 | 4.48% | 0 | 0.00% | 2,068,085 | 5.13% | 832,330 | 2.06% |
| 2001 Jan | 6,749,796 | 27.74% | 12,265,356 | 50.41% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 660,622 | 2.72% | 516,767 | 2.12% |
| Feb | 8,903,201 | 41.53% | 8,365,861 | 39.02% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 652,914 | 3.05% | 585,119 | 2.73% |
| Mar | 9,837,777 | 40.28% | 10,333,270 | 42.31% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 538,180 | 2.20% | 478,160 | 1.96% |
| Apr | 14,851,867 | 53.00% | 9,289,507 | 33.15% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 504,552 | 1.80% | 422,806 | 1.51% |
| May | 10,370,755 | 47.46% | 7,547,613 | 34.54% | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 535,491 | 2.45% | 279,611 | 1.28% |
| Jun | 6,273,976 | 35.83% | 6,755,428 | 38.58% | 0 | 0.00% | 768,544 | 4.39% | 0 | 0.00% | 590,602 | 3.37% | 291,358 | 1.66% |
| Jul | 3,672,381 | 28.27% | 5,513,973 | 42.44% | 0 | 0.00% | 643,021 | 4.95% | 0 | 0.00% | 513,391 | 3.95% | 277,111 | 2.13% |
| Aug | 3,183,057 | 27.94% | 4,877,721 | 42.82% | 0 | 0.00% | 664,516 | 5.83% | 0 | 0.00% | 413,811 | 3.63% | 277,802 | 2.44% |
| Sep | 3,798,149 | 40.35% | 1,682,274 | 17.87% | 0 | 0.00% | 699,820 | 7.44% | 0 | 0.00% | 886,737 | 9.42% | 296,404 | 3.15% |
| Oct | 3,383,392 | 25.47% | 4,815,048 | 36.24% | 0 | 0.00% | 613,213 | 4.62% | 0 | 0.00% | 725,160 | 5.46% | 269,649 | 2.03% |
| Nov | 4,076,726 | 34.20% | 4,189,309 | 35.15% | 0 | 0.00% | 809,853 | 6.79% | 0 | 0.00% | 838,289 | 0.00% | 298,094 | 2.50% |
| Dec | 2,709,055 | 30.33% | 4,180,813 | 46.81% | 0 | 0.00% | 511,095 | 0.00% | 0 | 0.00% | 390,165 | 4.37% | 215,773 | 2.42% |
| 2002 Jan | 9,923,163 | 52.85% | 4,826,491 | 25.70% | 0 | 0.00% | 525,700 | 2.80% | 0 | 0.00% | 653,819 | 3.48% | 344,134 | 1.83% |
| Feb | 3,717,578 | 34.63% | 3,710,077 | 34.56% | 0 | 0.00% | 656,642 | 6.12% | 0 | 0.00% | 680,105 | 6.34% | 283,476 | 2.64% |
| Mar | 3,504,533 | 32.45% | 3,809,019 | 35.27% | 0 | 0.00% | 623,455 | 5.77% | 0 | 0.00% | 734,162 | 6.80% | 204,719 | 1.90% |
| 2002 Total | 17,145,275 | 42.53% | 12,345,586 | 30.62% | 0 | 0.00% | 1,805,797 | 4.48% | 0 | 0.00% | 2,068,085 | 5.13% | 832,330 | 2.06% |

**Share of Some Options and Futures Exchanges at Equity Options Paid Premium**




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

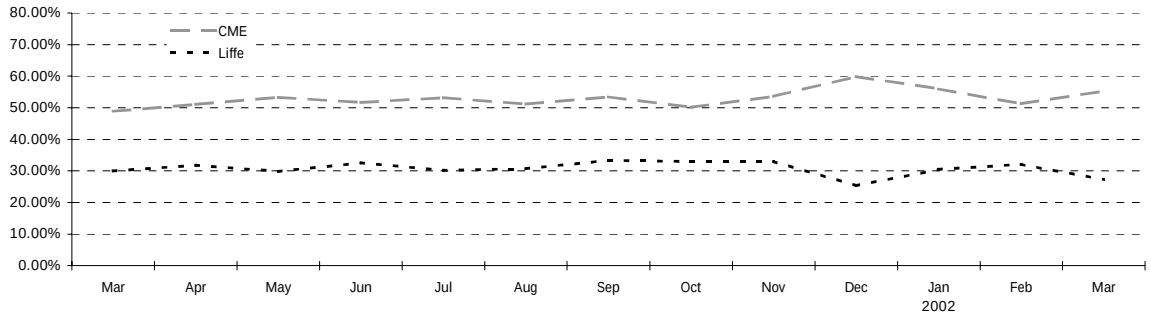
| | Euronext Amsterdam | Share | IDEM/ MIF | Share | MEFF RF/RV | Share | Safex | Share | Osaka SE | Share | HKFE | Share | MSE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1998 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 1999 Total | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2000 Total | 46,836,583 | 13.82% | 3,772,400 | 1.11% | 0 | 0.00% | 0 | 0.00% | 215,438 | 0.06% | 0 | 0.00% | 0 | 0.00% |
| 2001 Total | 29,714,190 | 14.46% | 3,329,300 | 1.62% | 0 | 0.00% | 0 | 0.00% | 19,806 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2002 1st Quarter | 5,727,000 | 14.21% | 386,500 | 0.96% | 0 | 0.00% | 0 | 0.00% | 1,952 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| 2001 Jan | 3,905,080 | 16.05% | 229,900 | 0.94% | 0 | 0.00% | 0 | 0.00% | 3,528 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Feb | 2,516,600 | 11.74% | 411,800 | 1.92% | 0 | 0.00% | 0 | 0.00% | 2,840 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Mar | 2,992,200 | 12.25% | 243,000 | 0.99% | 0 | 0.00% | 0 | 0.00% | 1,255 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Apr | 2,505,640 | 8.94% | 445,900 | 1.59% | 0 | 0.00% | 0 | 0.00% | 2,753 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| May | 2,425,670 | 11.10% | 689,000 | 3.15% | 0 | 0.00% | 0 | 0.00% | 2,153 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jun | 2,426,000 | 13.86% | 401,300 | 2.29% | 0 | 0.00% | 0 | 0.00% | 1,454 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Jul | 2,201,000 | 16.94% | 169,800 | 1.31% | 0 | 0.00% | 0 | 0.00% | 1,479 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Aug | 1,847,000 | 16.21% | 127,700 | 1.12% | 0 | 0.00% | 0 | 0.00% | 858 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Sep | 1,847,000 | 19.62% | 200,200 | 2.13% | 0 | 0.00% | 0 | 0.00% | 1,358 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Oct | 3,287,000 | 24.74% | 191,800 | 1.44% | 0 | 0.00% | 0 | 0.00% | 581 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Nov | 2,402,000 | 20.15% | 142,000 | 1.19% | 0 | 0.00% | 0 | 0.00% | 1,139 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| Dec | 1,359,000 | 15.21% | 76,900 | 0.86% | 0 | 0.00% | 0 | 0.00% | 410 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| 2002 Jan | 2,389,000 | 12.72% | 114,600 | 0.61% | 0 | 0.00% | 0 | 0.00% | 432 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Feb | 1,551,000 | 14.45% | 135,900 | 1.27% | 0 | 0.00% | 0 | 0.00% | 535 | 0.00% | 0 | 0.00% | 0 | 0.00% |
| Mar | 1,787,000 | 16.55% | 136,000 | 1.26% | 0 | 0.00% | 0 | 0.00% | 985 | 0.01% | 0 | 0.00% | 0 | 0.00% |
| 2002 Total | 5,727,000 | 14.21% | 386,500 | 0.96% | 0 | 0.00% | 0 | 0.00% | 1,952 | 0.00% | 0 | 0.00% | 0 | 0.00% |

## 6.5 Money Market Products

### 6.5.1 Traded Contracts – Part I

| | Eurex | Share | BM&F | Share | CBOE | Share | CME | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 1,131,032 | 0.37% | | | 3,378 | 0.00% | 149,613,663 | 48.40% | 93,470,175 | 30.24% | 17,205,436 | 5.57% | 11,718,104 | 3.79% |
| 1998 Total | 831,328 | 0.26% | | | 2,872 | 0.00% | 144,856,964 | 45.42% | 127,816,901 | 40.08% | 5,789,835 | 1.82% | 6,887,576 | 2.16% |
| 1999 Total | 3,104,457 | 1.29% | 63,346 | 0.03% | 516 | 0.00% | 120,180,904 | 49.84% | 85,962,832 | 35.65% | 3,061,135 | 1.27% | 5,890,821 | 2.44% |
| 2000 Total | 1,227,113 | 0.36% | 65,289,474 | 19.15% | 426 | 0.00% | 138,717,448 | 40.70% | 97,960,974 | 28.74% | 195,169 | 0.06% | 4,317,525 | 1.27% |
| 2001 Total | 663,980 | 0.13% | 61,328,677 | 11.83% | 893 | 0.00% | 274,053,077 | 52.86% | 162,220,634 | 31.29% | 2,965 | 0.00% | 5,558,558 | 1.07% |
| 2002 1st Quarter | 123,148 | 0.09% | 18,276,684 | 12.79% | 301 | 0.00% | 77,711,159 | 54.37% | 42,700,770 | 29.88% | 800 | 0.00% | 989,999 | 0.69% |
| 2001 Jan | 89,723 | 0.21% | 3,877,452 | 9.08% | 196 | 0.00% | 22,692,730 | 53.16% | 13,026,398 | 30.52% | 657 | 0.00% | 560,180 | 1.31% |
| Feb | 57,849 | 0.17% | 4,910,547 | 14.04% | 322 | 0.00% | 17,758,066 | 50.77% | 10,369,453 | 29.65% | 780 | 0.00% | 298,895 | 0.85% |
| Mar | 88,217 | 0.20% | 7,043,399 | 16.35% | 3 | 0.00% | 21,047,134 | 48.86% | 12,906,772 | 29.97% | 15 | 0.00% | 325,232 | 0.76% |
| Apr | 62,146 | 0.15% | 5,678,516 | 13.69% | 22 | 0.00% | 21,165,934 | 51.04% | 13,186,681 | 31.80% | 693 | 0.00% | 433,401 | 1.05% |
| May | 52,304 | 0.12% | 5,685,649 | 13.45% | 40 | 0.00% | 22,539,728 | 53.33% | 12,613,440 | 29.84% | 250 | 0.00% | 449,566 | 1.06% |
| Jun | 53,840 | 0.13% | 4,747,346 | 11.54% | 0 | 0.00% | 21,261,536 | 51.69% | 13,404,648 | 32.59% | 70 | 0.00% | 725,167 | 1.76% |
| Jul | 40,976 | 0.11% | 4,967,609 | 13.42% | 25 | 0.00% | 19,670,040 | 53.13% | 11,162,387 | 30.15% | 30 | 0.00% | 322,005 | 0.87% |
| Aug | 43,865 | 0.10% | 6,435,367 | 14.09% | 51 | 0.00% | 23,364,952 | 51.17% | 14,011,984 | 30.69% | 0 | 0.00% | 515,919 | 1.13% |
| Sep | 47,357 | 0.09% | 4,911,105 | 9.54% | 117 | 0.00% | 27,521,528 | 53.45% | 17,170,465 | 33.34% | 0 | 0.00% | 613,071 | 1.19% |
| Oct | 46,708 | 0.10% | 6,660,935 | 14.20% | 6 | 0.00% | 23,508,430 | 50.10% | 15,458,505 | 32.95% | 200 | 0.00% | 390,185 | 0.83% |
| Nov | 46,612 | 0.08% | 6,410,752 | 10.54% | 15 | 0.00% | 32,611,750 | 53.62% | 20,064,531 | 32.99% | 170 | 0.00% | 649,053 | 1.07% |
| Dec | 34,383 | 0.10% | 3,960,797 | 11.34% | 96 | 0.00% | 20,911,249 | 59.87% | 8,845,370 | 25.32% | 100 | 0.00% | 275,884 | 0.79% |
| 2002 Jan | 41,223 | 0.07% | 6,152,788 | 11.11% | 106 | 0.00% | 30,966,092 | 55.93% | 16,868,974 | 30.47% | 200 | 0.00% | 450,828 | 0.81% |
| Feb | 30,940 | 0.08% | 5,505,429 | 13.39% | 133 | 0.00% | 21,050,028 | 51.21% | 13,188,102 | 32.08% | 0 | 0.00% | 247,346 | 0.60% |
| Mar | 50,985 | 0.11% | 6,618,467 | 14.25% | 62 | 0.00% | 25,695,039 | 55.31% | 12,643,694 | 27.22% | 600 | 0.00% | 291,825 | 0.63% |
| 2002 Total | 123,148 | 0.09% | 18,276,684 | 12.79% | 301 | 0.00% | 77,711,159 | 54.37% | 42,700,770 | 29.88% | 800 | 0.00% | 989,999 | 0.69% |

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



## 6.5.2 Traded Contracts – Part II

| | MSE | Share | Nzfoe | Share | Meff rf/rv | Share | Tiffe | Share | SGX-DT | Share | HKFE | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | - | - | - | - | 2,943,759 | 4.09% | 26,059,478 | 36.20% | - | - | 87,819 | 0.12% | 6,902,810 | 9.59% |
| 1998 Total | - | - | - | - | 2,069,505 | 3.16% | 21,662,014 | 33.08% | - | - | 507,387 | 0.77% | 8,505,460 | 12.99% |
| 1999 Total | - | - | - | - | 25,051 | 0.05% | 14,901,221 | 32.56% | - | - | 318,372 | 0.70% | 7,637,496 | 16.69% |
| 2000 Total | 5,242,933 | 7.91% | 629,177 | 0.95% | 247 | 0.00% | 17,196,604 | 25.94% | 1,714,393 | 2.59% | 337,230 | 0.51% | 8,028,022 | 12.11% |
| 2001 Total | 4,323,575 | 0.83% | 948,339 | 0.18% | 0 | 0.00% | 7,641,168 | 1.47% | 118,356 | 0.02% | 643,806 | 0.12% | 990,164 | 0.19% |
| 2002 1st Quarter | 1,220,026 | 0.85% | 171,813 | 0.12% | 0 | 0.00% | 1,500,782 | 1.05% | 46,931 | 0.03% | 124,768 | 0.09% | 58,737 | 0.04% |
| 2001 Jan | 388,564 | 0.91% | 73,964 | 0.17% | 0 | 0.00% | 1,182,824 | 2.77% | 8,523 | 0.02% | 69,608 | 0.16% | 713,255 | 1.67% |
| Feb | 340,457 | 0.97% | 83,863 | 0.24% | 0 | 0.00% | 1,075,290 | 3.07% | 10,961 | 0.03% | 45,626 | 0.13% | 25,337 | 0.07% |
| Mar | 555,433 | 1.29% | 121,076 | 0.28% | 0 | 0.00% | 879,750 | 2.04% | 9,309 | 0.02% | 67,425 | 0.16% | 28,793 | 0.07% |
| Apr | 387,831 | 0.94% | 63,646 | 0.15% | 0 | 0.00% | 416,244 | 1.00% | 11,097 | 0.03% | 45,580 | 0.11% | 16,926 | 0.04% |
| May | 352,952 | 0.84% | 103,078 | 0.24% | 0 | 0.00% | 367,954 | 0.87% | 9,912 | 0.02% | 55,304 | 0.13% | 34,470 | 0.08% |
| Jun | 359,206 | 0.87% | 89,722 | 0.22% | 0 | 0.00% | 421,553 | 1.02% | 7,534 | 0.02% | 40,590 | 0.10% | 25,265 | 0.06% |
| Jul | 266,828 | 0.72% | 58,199 | 0.16% | 0 | 0.00% | 435,819 | 1.18% | 18,123 | 0.05% | 62,326 | 0.17% | 20,402 | 0.06% |
| Aug | 379,790 | 0.83% | 74,998 | 0.16% | 0 | 0.00% | 699,814 | 1.53% | 10,144 | 0.02% | 71,696 | 0.16% | 50,911 | 0.11% |
| Sep | 395,755 | 0.77% | 109,091 | 0.21% | 0 | 0.00% | 614,482 | 1.19% | 12,514 | 0.02% | 57,765 | 0.11% | 40,256 | 0.08% |
| Oct | 316,984 | 0.68% | 49,481 | 0.11% | 0 | 0.00% | 423,900 | 0.90% | 11,229 | 0.02% | 43,446 | 0.09% | 10,075 | 0.02% |
| Nov | 348,253 | 0.57% | 75,729 | 0.12% | 0 | 0.00% | 548,119 | 0.90% | 6,683 | 0.01% | 49,421 | 0.08% | 12,120 | 0.02% |
| Dec | 231,522 | 0.66% | 45,492 | 0.13% | 0 | 0.00% | 575,419 | 1.65% | 2,327 | 0.01% | 35,019 | 0.10% | 12,354 | 0.04% |
| 2002 Jan | 385,795 | 0.70% | 42,874 | 0.08% | 0 | 0.00% | 399,027 | 0.72% | 9,858 | 0.02% | 37,391 | 0.07% | 10,148 | 0.02% |
| Feb | 325,988 | 0.79% | 39,359 | 0.10% | 0 | 0.00% | 637,958 | 1.55% | 16,026 | 0.04% | 38,271 | 0.09% | 24,651 | 0.06% |
| Mar | 508,243 | 1.09% | 89,580 | 0.19% | 0 | 0.00% | 463,797 | 1.00% | 21,047 | 0.05% | 49,106 | 0.11% | 23,938 | 0.05% |
| 2002 Total | 1,220,026 | 0.85% | 171,813 | 0.12% | 0 | 0.00% | 1,500,782 | 1.05% | 46,931 | 0.03% | 124,768 | 0.09% | 58,737 | 0.04% |

## 6.5.3 Three-Month Euribor Futures – Traded Contracts

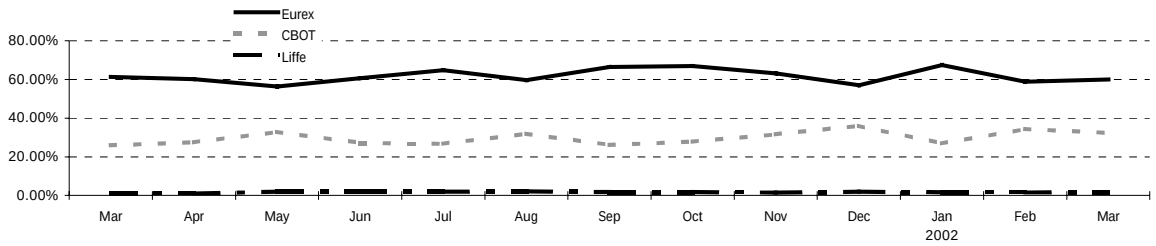
| | Eurex | Liffe | Euronext Paris | Eurex Share |
|---|---|---|---|---|
| 1999 Total | 3,033,636 | 35,657,690 | 3,023,195 | 7.27% |
| 2000 Total | 1,224,877 | 58,016,852 | 195,169 | 2.06% |
| 2001 Total | 663,980 | 91,083,198 | 2,965 | 0.72% |
| 2001 1st Quarter | 123,148 | 22,825,124 | 800 | 0.54% |
| 2002 Jan | 89,723 | 7,812,327 | 657 | 1.14% |
| Feb | 57,849 | 6,358,426 | 780 | 0.90% |
| Mar | 88,217 | 7,783,429 | 15 | 1.12% |
| Apr | 62,146 | 7,790,571 | 693 | 0.79% |
| May | 52,304 | 7,264,160 | 250 | 0.71% |
| Jun | 53,840 | 7,224,255 | 70 | 0.74% |
| Jul | 40,976 | 6,114,320 | 30 | 0.67% |
| Aug | 43,865 | 7,142,497 | 0 | 0.61% |
| Sep | 47,357 | 9,173,208 | 0 | 0.51% |
| Oct | 46,708 | 8,078,432 | 200 | 0.57% |
| Nov | 46,612 | 11,104,812 | 170 | 0.42% |
| Dec | 34,383 | 5,236,761 | 100 | 0.65% |
| 2002 Jan | 41,223 | 8,591,974 | 200 | 0.48% |
| Feb | 30,940 | 7,080,632 | 0 | 0.44% |
| Mar | 50,985 | 7,152,518 | 600 | 0.71% |
| 2002 Total | 123,148 | 22,825,124 | 800 | 0.54% |

# 6.6 Capital Market Products

## 6.6.1 Traded Contracts – Part I

| | Eurex | Share | CBOT | Share | CBOE | Share | MSE | Share | Liffe | Share | Euronext Paris | Share | OM | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 63,450,369 | 14.77% | 177,617,386 | 41.35% | 72,139 | 0.02% | - | - | 96,130,695 | 22.38% | 44,686,994 | 10.40% | 3,189,021 | 0.74% |
| 1998 Total | 140,962,300 | 29.79% | 216,623,010 | 45.79% | 73,891 | 0.02% | - | - | 47,290,514 | 10.00% | 29,570,958 | 6.25% | 3,141,345 | 0.66% |
| 1999 Total | 245,630,053 | 51.56% | 190,101,028 | 39.90% | 42,040 | 0.01% | - | - | 10,692,729 | 2.24% | 6,386,379 | 1.34% | 2,124,888 | 0.45% |
| 2000 Total | 287,812,314 | 53.24% | 169,083,176 | 31.28% | 41,669 | 0.01% | 1,510,363 | 0.28% | 5,748,254 | 1.06% | 43,328,691 | 8.01% | 1,068,220 | 0.20% |
| 2001 Total | 408,961,942 | 61.56% | 193,952,698 | 29.19% | 38,410 | 0.01% | 1,855,610 | 0.28% | 10,253,294 | 1.54% | 17,952,436 | 2.70% | 1,497,722 | 0.23% |
| 2002 1st Quarter | 108,234,983 | 62.15% | 54,267,111 | 31.16% | 6,969 | 0.00% | 417,627 | 0.24% | 2,927,078 | 1.68% | 9,944 | 0.01% | 456,794 | 0.26% |
| 2001 Jan | 36,611,544 | 62.62% | 15,807,258 | 27.04% | 2,049 | 0.00% | 123,096 | 0.21% | 542,773 | 0.93% | 3,081,560 | 5.27% | 87,533 | 0.15% |
| Feb | 31,415,986 | 58.24% | 16,094,083 | 29.83% | 3,686 | 0.01% | 225,450 | 0.42% | 505,088 | 0.94% | 3,328,789 | 6.17% | 57,732 | 0.11% |
| Mar | 36,690,661 | 61.29% | 15,507,448 | 25.91% | 8,762 | 0.01% | 117,121 | 0.20% | 559,090 | 0.93% | 3,208,520 | 5.36% | 92,895 | 0.16% |
| Apr | 32,257,267 | 60.13% | 14,768,679 | 27.53% | 3,348 | 0.01% | 124,722 | 0.23% | 583,873 | 1.09% | 3,121,888 | 5.82% | 64,841 | 0.12% |
| May | 32,268,652 | 56.35% | 18,816,374 | 32.86% | 1,292 | 0.00% | 191,166 | 0.33% | 1,107,107 | 1.93% | 2,360,903 | 4.12% | 115,384 | 0.20% |
| Jun | 30,904,214 | 60.68% | 13,856,752 | 27.21% | 836 | 0.00% | 114,887 | 0.23% | 1,038,302 | 2.04% | 1,685,655 | 3.31% | 223,424 | 0.44% |
| Jul | 28,725,918 | 64.81% | 11,857,770 | 26.75% | 3,701 | 0.01% | 93,960 | 0.21% | 864,721 | 1.95% | 374,515 | 0.84% | 78,336 | 0.18% |
| Aug | 31,346,259 | 59.66% | 16,805,257 | 31.98% | 1,611 | 0.00% | 223,399 | 0.43% | 1,091,272 | 2.08% | 377,656 | 0.72% | 96,811 | 0.18% |
| Sep | 38,601,197 | 66.44% | 15,147,299 | 26.07% | 2,195 | 0.00% | 135,754 | 0.23% | 1,011,117 | 1.74% | 252,283 | 0.43% | 243,942 | 0.42% |
| Oct | 37,000,762 | 66.87% | 15,408,998 | 27.85% | 3,139 | 0.01% | 118,886 | 0.21% | 980,836 | 1.77% | 110,683 | 0.20% | 118,117 | 0.21% |
| Nov | 48,194,465 | 63.21% | 24,111,553 | 31.62% | 3,481 | 0.00% | 261,649 | 0.34% | 1,123,911 | 1.47% | 46,534 | 0.06% | 103,945 | 0.14% |
| Dec | 24,945,017 | 57.08% | 15,771,227 | 36.09% | 4,310 | 0.01% | 125,520 | 0.29% | 845,204 | 1.93% | 3,450 | 0.01% | 214,762 | 0.49% |
| 2002 Jan | 39,556,995 | 67.43% | 15,807,258 | 26.94% | 2,347 | 0.00% | 101,921 | 0.17% | 956,653 | 1.63% | 4,247 | 0.01% | 103,040 | 0.18% |
| Feb | 32,367,341 | 58.92% | 18,859,100 | 34.33% | 2,381 | 0.00% | 189,710 | 0.35% | 881,986 | 1.61% | 1,856 | 0.00% | 77,527 | 0.14% |
| Mar | 36,310,647 | 59.97% | 19,600,753 | 32.37% | 2,241 | 0.00% | 125,996 | 0.21% | 1,088,439 | 1.80% | 3,841 | 0.01% | 276,227 | 0.46% |
| 2002 Total | 108,234,983 | 62.15% | 54,267,111 | 31.16% | 6,969 | 0.00% | 417,627 | 0.24% | 2,927,078 | 1.68% | 9,944 | 0.01% | 456,794 | 0.26% |

**Share of European Options and Futures Exchanges at Capital Market Products Turnover**




## 6.6.2 Traded Contracts – Part II

| | Euronext Amsterdam | Share | Nybot | Share | Meff rf/rv | Share | TSE | Share | SGX-DT | Share | Nzfoe | Share | SFE | Share |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1997 Total | 292,860 | 0.07% | - | - | 23,688,599 | 5.52% | - | - | - | - | - | - | 17,354,831 | 4.04% |
| 1998 Total | 215,700 | 0.05% | - | - | 16,839,457 | 3.56% | - | - | - | - | - | - | 17,077,491 | 3.61% |
| 1999 Total | 134,539 | 0.03% | - | - | 3,618,103 | 0.76% | - | - | - | - | - | - | 17,674,913 | 3.71% |
| 2000 Total | 43,987 | 0.01% | 323,294 | 0.06% | 1,094,675 | 0.20% | 11,236,272 | 2.08% | 1,045,501 | 0.19% | 11,605 | 0.00% | 18,277,688 | 3.38% |
| 2001 Total | 10,937 | 0.00% | 164,546 | 0.02% | 278,816 | 0.04% | 8,410,676 | 0.91% | 997,976 | 0.15% | 96,419 | 0.01% | 22,223,483 | 3.35% |
| 2002 1st Quarter | 217 | 0.00% | 0 | 0.00% | 16,599 | 0.01% | 2,010,221 | 1.15% | 270,346 | 0.16% | 5,372 | 0.00% | 5,526,560 | 3.17% |
| 2001 Jan | 1,509 | 0.00% | 6,230 | 0.01% | 37,740 | 0.06% | 766,089 | 1.31% | 74,596 | 0.13% | 156 | 0.00% | 1,324,085 | 2.26% |
| Feb | 605 | 0.00% | 9,195 | 0.02% | 41,102 | 0.08% | 777,404 | 1.44% | 86,825 | 0.16% | 4,924 | 0.01% | 1,393,463 | 2.58% |
| Mar | 1,515 | 0.00% | 12,795 | 0.02% | 64,303 | 0.11% | 823,469 | 1.38% | 181,551 | 0.30% | 18,649 | 0.03% | 2,575,241 | 4.30% |
| Apr | 1,533 | 0.00% | 22,305 | 0.04% | 29,184 | 0.05% | 778,432 | 1.45% | 64,295 | 0.12% | 16,013 | 0.03% | 1,805,847 | 3.37% |
| May | 1,107 | 0.00% | 55,881 | 0.10% | 16,407 | 0.03% | 673,919 | 1.18% | 49,041 | 0.09% | 9,385 | 0.02% | 1,599,144 | 2.79% |
| Jun | 556 | 0.00% | 3,742 | 0.01% | 32,727 | 0.06% | 696,987 | 1.37% | 103,501 | 0.20% | 9,665 | 0.02% | 2,260,379 | 4.44% |
| Jul | 801 | 0.00% | 369 | 0.00% | 9,915 | 0.02% | 776,289 | 1.75% | 48,781 | 0.11% | 5,901 | 0.01% | 1,480,340 | 3.34% |
| Aug | 491 | 0.00% | 33,636 | 0.06% | 6,926 | 0.01% | 772,797 | 1.47% | 75,482 | 0.14% | 5,342 | 0.01% | 1,704,294 | 3.24% |
| Sep | 327 | 0.00% | 20,393 | 0.03% | 11,793 | 0.02% | 654,150 | 1.11% | 89,320 | 0.15% | 9,298 | 0.02% | 2,572,771 | 4.38% |
| Oct | 1,871 | 0.00% | 0 | 0.00% | 7,918 | 0.01% | 479,020 | 0.86% | 42,885 | 0.08% | 4,411 | 0.01% | 1,531,421 | 2.74% |
| Nov | 469 | 0.00% | 0 | 0.00% | 6,124 | 0.01% | 634,782 | 0.83% | 94,586 | 0.12% | 6,105 | 0.01% | 2,292,042 | 2.98% |
| Dec | 153 | 0.00% | 0 | 0.00% | 14,677 | 0.03% | 577,338 | 1.30% | 87,113 | 0.20% | 6,570 | 0.01% | 1,684,456 | 3.80% |
| 2002 Jan | 217 | 0.00% | 0 | 0.00% | 4,148 | 0.01% | 650,229 | 1.11% | 70,951 | 0.12% | 1,936 | 0.00% | 1,407,651 | 2.40% |
| Feb | 0 | 0.00% | 0 | 0.00% | 2,565 | 0.00% | 740,575 | 1.35% | 88,547 | 0.16% | 1,355 | 0.00% | 1,717,670 | 3.13% |
| Mar | 0 | 0.00% | 0 | 0.00% | 9,886 | 0.02% | 619,417 | 1.02% | 110,848 | 0.18% | 2,081 | 0.00% | 2,401,239 | 3.97% |
| 2002 Total | 217 | 0.00% | 0 | 0.00% | 16,599 | 0.01% | 2,010,221 | 1.15% | 270,346 | 0.16% | 5,372 | 0.00% | 5,526,560 | 3.17% |

## 6.6.3 Ten Year Capital Market Futures – Traded Contracts

| | Euro-Bund Future | 10-Year Treasury Notes | Long Gilt | Euro Notional Future | Bono Nocional 10 Anos | |
|---|---|---|---|---|---|---|
| | Eurex | Cbot | Liffe | Euronext Paris | Meffrf | Eurex-Share in % |
| 1996 Total | | | | | | |
| 1997 Total | 31,337,633 | 32,362,279 | 19,653,565 | 33,752,483 | 23,657,790 | 15.05% |
| 1998 Total | 89,877,840 | 32,482,576 | 16,185,316 | 23,284,475 | 15,662,560 | 34.94% |
| 1999 Total | 144,158,040 | 32,358,127 | 8,421,533 | 6,130,969 | 3,614,750 | 57.12% |
| 2000 Total | 151,326,295 | 46,700,538 | 5,350,705 | 43,317,155 | 1,094,548 | 57.36% |
| 2001 Total | 178,011,304 | 58,579,290 | 6,297,586 | 17,330,622 | 278,816 | 68.34% |
| 2002 1st Quarter | 47,479,974 | 14,348,894 | 1,923,544 | 9,940 | 16,599 | 74.44% |
| 2001 Jan | 16,949,346 | 5,123,006 | 534,311 | 3,081,560 | 37,740 | 65.88% |
| Feb | 15,219,972 | 5,545,941 | 495,714 | 3,328,789 | 41,102 | 61.79% |
| Mar | 16,197,951 | 5,196,292 | 544,959 | 3,208,520 | 64,303 | 64.25% |
| Apr | 13,805,975 | 4,583,990 | 437,167 | 3,121,887 | 29,184 | 62.82% |
| May | 14,610,113 | 6,022,154 | 658,921 | 2,310,127 | 16,407 | 61.86% |
| Jun | 14,118,037 | 4,233,237 | 561,704 | 1,570,365 | 32,727 | 68.81% |
| Jul | 13,428,585 | 3,347,047 | 488,652 | 294,183 | 9,915 | 76.44% |
| Aug | 13,365,746 | 4,965,647 | 662,472 | 174,992 | 6,926 | 69.70% |
| Sep | 15,465,371 | 4,330,998 | 572,758 | 192,780 | 11,793 | 75.17% |
| Oct | 15,753,516 | 4,598,609 | 569,745 | 28,954 | 7,918 | 75.16% |
| Nov | 18,877,466 | 6,746,364 | 771,183 | 18,446 | 6,124 | 71.45% |
| Dec | 10,219,226 | 3,886,005 | 412,971 | 18,818 | 14,677 | 70.23% |
| 2002 Jan | 17,868,652 | 5,123,006 | 612,058 | 4,246 | 4,148 | 75.68% |
| Feb | 13,692,231 | 4,721,071 | 665,881 | 1,856 | 2,565 | 71.75% |
| Mar | 15,919,091 | 4,504,817 | 645,605 | 3,838 | 9,886 | 75.51% |
| 2002 Total | 47,479,974 | 14,348,894 | 1,923,544 | 9,940 | 16,599 | 74.44% |

