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January 2007

Eurex in 2006: More Options and Opportunities for Market Participants Than Ever Before

CONTENT

More liquidity, more products, more trading flexibility and a wider range of technical options: These are key achievements during the past trading year, and the result of numerous measures executed by Eurex in order to allow market participants to implement their individual business models as precisely and efficiently as possible.

The past year saw market participants benefiting from another surge in liquidity. This liquidity boost can be attributed not least of all to the numerous measures implemented by Eurex during 2006, in close cooperation with its customers: In the past year, more than 1.5 billion contracts were traded and settled, up 22 percent from the previous year. Hence, as much as six million contracts were traded on average on a daily basis. Open interest, which is an important liquidity indicator, stood at 93 million contracts at year-end.

More Products: Derivatives on more than 600 European Securities and Indexes

Since the launch of Single Stock Futures at the end of 2005, Eurex has gradually extended its product range, evolving into the leading marketplace for this product group within just one year. Meanwhile, Eurex market participants are able to trade futures contracts on a total of 370 single stocks from 14 different European countries. At the same time, Eurex expanded its range of equity options to include about 200 shares from eight different countries, covering for the first time all 50 Dow Jones EURO STOXX 50® constituents with futures contracts and – except for one share – also with options.

With its new Weekly Options, Eurex was the first derivatives exchange to be able to meet the demand for exchange-traded options with extremely short lifetimes, providing market participants with additional attractive opportunities for gaining exposure – such as prior to the publication of important economic data. Also in 2006, Eurex created the prerequisites necessary in terms of settlement so as to make derivatives tradable in both U.S. dollar and pound sterling. For 2007, an extension of the product range is in the pipeline, to include other major international currencies as well.

More Trading Alternatives and Flexible Product Specification Options

In November 2006, Eurex launched a **B**lock **A**uction **R**equest (BAR) facility. BAR offers market participants a cost-effective wholesale trading solution encompassing the full process chain – from price determination to matching and through to clearing and settlement. Eurex participants are thus able to benefit from the flexibility of OTC trading, while at the same time still taking advantage of the efficiency of standardized processes.

Through the extension of its Flexible Options facility to also include fixed income options, Eurex now also offers more individual product specification options to its customers. Eurex customers are therefore able to use the flexibility of customized OTC contracts by setting the key parameters of a contract – such as exercise price, expiration date and exercise style – individually and hence, according to their respective needs.

Enhanced Performance: New Data Interfaces Accommodate Individual Customer Requirements

Since the end of 2006, Eurex (with its extended market data offer) has been offering for the first time the opportunity to receive all order book updates, and hence the entire price chain, without netting and in real-time – an offer which is particularly suitable for algorithmic trading. For this purpose, special data interfaces providing for bandwidth of up to 10 Mbit/s were developed. In addition to the extended data offer, Eurex also quadrupled the bandwidth for all participant connections to the Eurex® system from currently 256 Kbit/s to 1 Mbit/s.

Speed plays an increasingly important role in today's trading activities, with algorithmic trading in particular being highly dependent on fast system response times. With the proximity services of Deutsche Börse Systems, it does not matter for Eurex customers whether they are located in Frankfurt or Chicago: Thanks to the opportunity to install their trading IT in the direct neighborhood of where Deutsche Börse Systems also maintains an IT infrastructure, Eurex participants can trade at maximum speed worldwide.

Greater Proximity: New Access Point in Singapore; Preconditions for Direct Connectivity into Australia, Hong Kong and Japan Realized

Eurex set up a new Access Point in Singapore in February 2006, through which already one local participant is connected to trading on the exchange. Further participants in both Singapore and Australia are currently in the process of getting connected. Also in the past year, Eurex achieved the admission of direct memberships in Hong Kong and Japan, enabling the exchange to also offer its products and services in the Asia-Pacific region.

Since mid-2006, U.S.-registered CTAs and CPOs, as well as firms that are exempt from such registration pursuant to the rules and regulations of the U.S. Commodity Futures Trading Commission (CFTC), have been able to become direct exchange members of Eurex Deutschland.

For its entire range of global benchmark products, Eurex extended the trading schedule until 22:30 CET to further boost liquidity in these instruments, while at the same time offering market participants additional trading opportunities – for instance, during the U.S. afternoon hours. Almost half of Eurex's 400 participants took advantage of the longer trading period. 80 percent of the turnover during the extended trading hours was generated by participants located in the U.S. and the UK, thus providing for additional liquidity and tight spreads.

Outlook for 2007

With the launch of the first exchange-traded credit derivatives worldwide, scheduled for the end of March 2007, Eurex will be offering futures contracts in a new asset class to market participants. In addition, the various established product groups will also be extended during the new trading year, with a clear focus on market needs. At the same, within the scope of its "Technology Roadmap"[1] project, Eurex will be working to further optimize the technical trading opportunities, aiming at increasingly suiting the individual needs of its customers. Finally, with the price reductions for selected equity options effective February, and the introduction of attractive volume-based rebates[2] for the entire range of capital market products, equity index derivatives and equity options, Eurex will also create strong market conditions for a successful new trading year.

[1] Please also refer to the paragraph "Technology Roadmap to Optimize the Eurex Trading Framework" on page 9.
[2] Please also refer to the article "Eurex Launches Broad-Based Incentive Program to Boost Proprietary Trading" on page 8.

Eurex to Launch First Exchange-Traded Credit Derivatives Worldwide

Eurex will be the first exchange worldwide to launch exchange-traded credit derivatives: The new futures contract on the iTraxx® Europe 5-year index series is scheduled for launch on March 27, 2007. The iTraxx® Europe index tracks an equally-weighted portfolio of the 125 most liquid European investment grade credit default swap reference entities. The iTraxx® indexes are calculated by Inter-national Index Company Ltd. (IIC), the leading sponsor of credit derivatives indexes. Futures on other iTraxx® indexes are currently in preparation.

Credit derivatives offer market participants the opportunity to hedge against credit events, such as corporate defaults, failure to pay, or restructuring. Eurex is expanding its product range with this new and innovative derivatives category – adding yet another asset class to provide market participants with new ways to manage their risks, combining lowest cost with higher transparency and market liquidity. The new futures contract was designed by Eurex in close cooperation with market participants, to ensure the innovative product perfectly matches the market's needs.

iTraxx® Europe 5-year Index Futures Contract Helps Market Participants Reduce Risks

Eurex futures contracts on the iTraxx® Europe index will precisely match the risk structure of Credit Default Swaps traded in the OTC market. As an integral part of the exchange-traded environment, Eurex Clearing will assume the role of central counterparty, further reducing systematic and default risks – providing extra added value for Eurex's customers. The contract is based on a fixed coupon, with semi-annual maturity dates in March and September. The contract value is EUR 100,000, the tick size 0.005 percent or EUR 5. Prices are quoted in percent, with three decimal places. The product is settled in cash, based on the iTraxx® Europe index value quoted by IIC. Upon occurrence of a credit event, cash settlement regarding the affected reference entity will be carried out in line with the ISDA CDS Protocol. Liquidity in the new Eurex iTraxx® Europe futures will be supported by selected Market Makers from the very beginning.

Additional Futures Contracts on iTraxx® Europe Hi Vol and iTraxx® Europe Crossover Indexes in the Pipeline

Depending on market demand and support by Market Makers, Eurex is planning to introduce further credit derivatives futures, based on the iTraxx® Europe Hi Vol and iTraxx® Europe Crossover indexes. These additional contracts would also be launched on March 27, 2007, or shortly thereafter. The iTraxx® Europe Hi Vol index is an equally-weighted portfolio of the 30 iTraxx® Europe reference entities with the highest credit spread. The iTraxx® Europe Crossover index comprises 45 equally-weighted European sub-investment grade reference entities.

New Momentum for a High-Growth Market

The global credit derivatives market has seen exceptional growth over the past decade, with volumes soaring from EUR 1 trillion in 1996 to more than EUR 20 trillion in 2006. Growth is fuelled mainly by rising demand for standardized products, with Credit Default Swaps indexes accounting for the highest increase and a current market share of around one third. Exchange-traded credit derivatives will enhance efficiency and risk management for credit market participants. At the same time, the new product class will provide access for those market participants who have been excluded from trading credit derivatives in the OTC markets to date.

For any further information, please refer to Eurex Circular No. 266/2006 **www.eurexchange.com > Documents > Circulars > Archive 2006**, or feel free to contact Mehtap Dinc on T +49-69-211-1 72 84, e-mail: Mehtap.Dinc@eurexchange.com.

Positive Development in Traded Volumes for Sector Index Derivatives – Designated Market-Making Scheme Extended

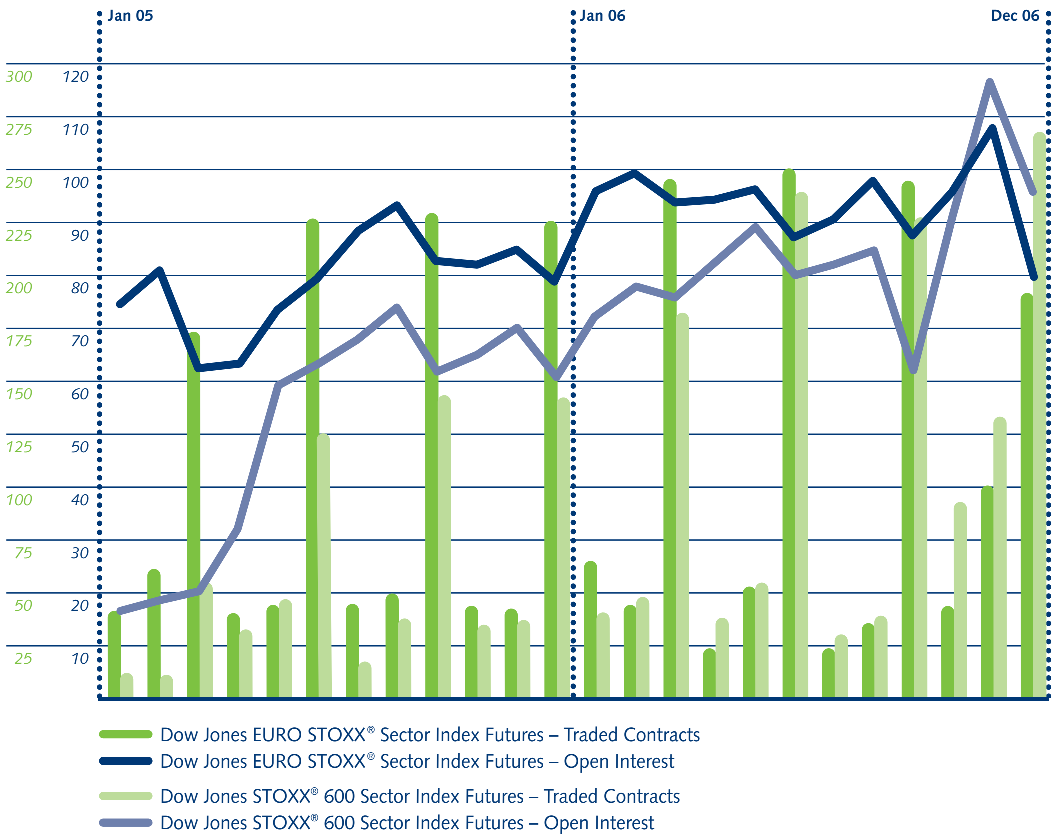
Eurex sector index derivatives continued their successful development throughout 2006: Dow Jones STOXX® 600 Sector Index Futures in particular saw strong increases in traded volumes. Eurex has thus extended the Designated Market-Making scheme for Futures on the Dow Jones EURO STOXX® and Dow Jones STOXX® 600 sector indexes for another year, until the end of 2007.

Having launched sector index derivatives in March 2001, Eurex has continuously grown its product spectrum to cover all 18 tradable sector indexes, securing permanent price quotation by Designated Market Makers. Thanks to enhanced price transparency, and reflecting the growing importance of sector-specific investment strategies, traded volumes in sector index derivatives also posted further increases. With a daily average of 14,200 contracts during 2006, traded volumes exceeded the previous year's level of just round 10,200 contracts by 40 percent.

Open Interest in Dow Jones STOXX® 600 Sector Index Futures Grew Sixfold

Pan-European Dow Jones STOXX® 600 Sector Index Futures in particular posted strongly higher traded volumes. Open interest in this product even multiplied more than sixfold year-on-year, soaring to 96,296 contracts at the end of 2006 – up from just 16,290 contracts in January 2005. Open interest in Dow Jones STOXX® 600 Sector Index Options grew during the same period, to 37,477 contracts. Enhanced liquidity in the related futures contracts was a contributing factor, as it facilitated options pricing.

Dow Jones EURO STOXX® / STOXX® 600 Sector Index Futures: Traded Contracts and Open Interest (in Thousand)



Designated Market Maker

In line with the following quotation requirements Designated Market Makers provide the necessary liquidity by continuously entering binding bid and ask quotes for sector index futures into the order book:

Dow Jones EURO STOXX® / STOXX® 600 Sector Index Futures: Quotation Requirements

Minimum Size	Maximum Spread in Index Points	Quotation Requirements
50 contracts on both bid and ask sides	1.5	80 percent of the daily trading period between 09:00 and 17:30 CET on a monthly average.

For detailed information, please refer to **www.eurexchange.com > Trading > Products > Equity Index Derivatives > Dow Jones STOXX**. For any further information, please feel free to contact Christine Heyde on T +49-69-211-1 56 98, e-mail: Christine.Heyde@eurexchange.com.

INTEREST RATE DERIVATIVES

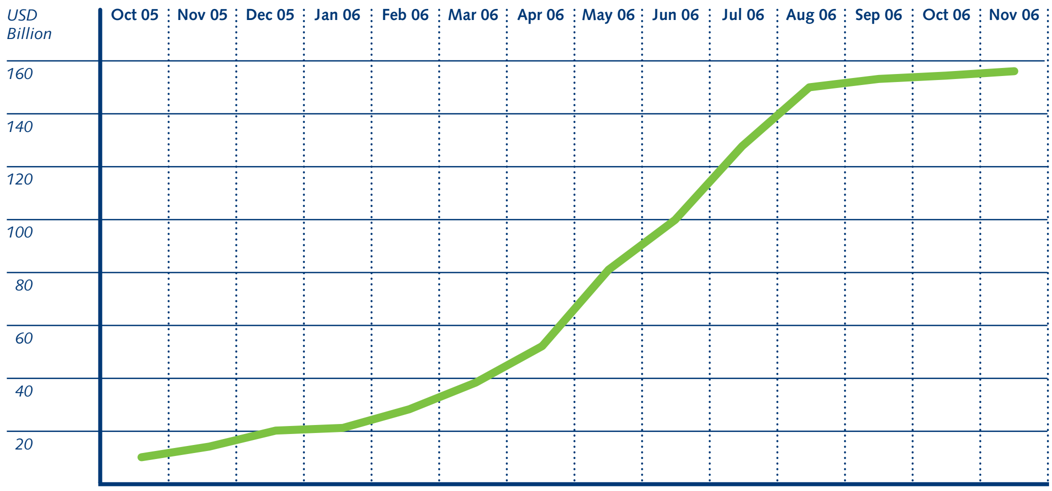
Eurex SecLend Further Stabilizes Its Position as Electronic Securities Lending Marketplace

Since Eurex SecLend was established at the end of 2005, the number of international banks using the benefits of this electronic market place for securities lending has constantly grown. By now, the average daily volume of equities and fixed income securities offered for borrowing has reached an aggregate volume exceeding USD 150 billion. This development shows that this electronic trading market is constantly evolving into a balanced, international market place.

Developments in securities lending in 2007 will be driven by regulatory changes such as Basel II, as well as new tax rules – all of which involve significant staff and financial resources. Channelling transactions through an electronic market such as Eurex SecLend, the automation and standardisation of trading processes can significantly streamline the process of adapting to the new framework, and compliance with the associated guidelines. Eurex SecLend is aiming to expand its scope of clearing and settlement links through a cooperation with Clearstream, in order to offer market participants the full chain of services in securities lending.

Further objectives on the agenda for 2007 include attracting new market participants, and boosting liquidity through higher traded volumes in the Eurex SecLend market. To achieve this, Eurex SecLend will further streamline trading and settlement processes through new functionalities and modifications to existing features, offering market participants further added value in the near future.

Availability on Eurex SecLend



For further information, please feel free to contact Flavio Morganti on T +41-58-854-2462, or visit **www.eurexseclend.com**.

MARKET TRENDS

Country Versus Sector Rotation in Portfolio Management

Using sector-specific momentum strategies – easily implemented using Dow Jones EURO STOXX® Sector Index Futures – delivers superior results within the scope of active asset allocation. This is shown by a current research study prepared by Rico von Wyss and Stephan Süss of the Swiss Institute for Banking and Finance at the University of St. Gallen. Their research compared the efficiency of sector-specific and country-specific momentum strategies.

The introduction of European monetary union (EMU) led to a convergence of the participating countries in many aspects. One particular aspect is the diversification potential among different financial markets: While during the 1990s country effects typically dominated industry effects in magnitude, more recent studies stress the importance of industry diversification for portfolio construction. The results of the study confirm the increasing correlation of equity market returns in different countries. They also show that this is mainly due to the increasing dependence between the highly capitalized markets in Germany and France, for which eight out of ten correlations to other countries have risen. In this context, the best examples for euro-driven convergence are Italy and Luxembourg where all the correlations with the other EMU member countries have increased across the board.

In parallel, a decrease in sector correlations was observable for 35 out of the 45 sector correlations pairs investigated: Especially the Healthcare, Oil & Gas, and Utilities sectors all exhibit declining correlations with respect to the other sectors.

The analysis using the bootstrapping method confirms the growing importance of sector effects: While the over-weighting of sector portfolios would result in a weekly outperformance of 0.0258 basis points, in contrast, an investment geared to country exposure would lead to an underperformance of 0.0535 basis points a week.

These findings suggest that investors are better off concentrating on sufficient sector diversification when it comes to portfolio formation. They also indicate that an active sector rotation strategy may in fact outperform a comparable country rotation strategy.

Sector-Specific Momentum Strategies Deliver Clearly Superior Returns
Messrs. Süss and von Wyss implemented momentum strategies based on MSCI country indexes and Dow Jones EURO STOXX® Sector indexes, taking advantage of the fact that these indexes do not rely on country- or sector-specific factors that would render any comparison between country and sector strategies impossible. Instead, the indexes are solely based on historic stock performance.

Due to the better diversification potential, the momentum strategies across industry sectors deliver superior results compared to the respective country frameworks: 12 out of 16 sector-based strategies show a higher Sharpe ratio than their respective country-specific counterparts. For eight strategies, the Sharpe ratio is even significantly higher. On the other hand, only three country-specific strategies show significantly higher Sharpe ratios compared to their sector-based equivalents.

The full version of the research paper is available for download from the Eurex website:
www.eurexchange.com > Documents > Publications > by Type > Academic Study.

EUREX INSIDE

Thomas Book Appointed as a New Executive Board Member, Responsible for the Clearing Division

On December 14, 2006, the Board of Directors of Eurex Zürich AG and the Supervisory Board of Eurex Frankfurt AG appointed Thomas Book to the Executive Boards of Eurex Zürich AG and Eurex Frankfurt AG for a period of three years, and with immediate effect.

New Eurex Executive Board member Thomas Book will head up Eurex's Clearing Division. Book (35) has held various management positions at Deutsche Börse AG and Eurex since October 1995. Most recently, he was in charge of market development on the cash and derivatives markets, as well as for international strategic projects, in his current position as Head of Trading and Clearing Market

Development and as Head of Market Development Derivatives Markets, a post which he held from October 2004 until November 2005. Previously, he had spent around four years as Senior Project Manager for Strategic Planning. Thomas Book has been involved in a number of key projects at Eurex, including the integration of DTB and SOFFEX to form Eurex, the alliance with CBOT, the establishment of Eurex US and the Global Clearing Link, as well as the partnership with Man Group, which acquired a majority interest in Eurex US in October 2006. Book wrote his doctorate on "Electronic stock exchange trading and global markets".

Eurex Launches Broad-Based Incentive Program to Boost Proprietary Trading

Eurex will introduce volume-based rebates with effect from February 1, 2007, as part of an incentive program to boost proprietary trading. In addition, the exchange will implement a wide range of measures to further optimize its technology.

Both measures are specifically designed to boost fully-computerized trading strategies – also known as "algorithmic" trading. At the same time, a harmonization of pricing for certain product groups will further enhance their attractiveness.

Extensive Volume-Based Rebates of up to 30 Percent

The incentive program for proprietary trading comprises volume-based fee rebates for exchange trades in Eurex's key product groups: Depending on specific volume thresholds defined for each product group, rebates will be 10, 20, or 30 percent. For capital market futures, for instance, a 10 percent rebate will apply for a monthly traded volume of between 0.4 million and 0.8 million contracts. A 20 percent rebate will apply up to 2.4 million contracts, and 30 percent for monthly turnover exceeding that level. This means that proprietary traders will be able to realize trading and clearing cost savings of up to 30 percent for additional contracts traded. For the Euro-Bund Futures contract traded by customers around the world, for example, this means a reduction from EUR 0.20 to EUR 0.14 per contract in the highest rebate bracket.

At the same time, Eurex will lower its prices for Swiss and U.S. equity options to CHF 0.30 or EUR 0.20, respectively, bringing the pricing in line with the most European equity options. Moreover, prices for all capital market products (including futures and options) will be harmonized at the lowest level of CHF 0.30 or EUR 0.20, which already applies for German government bond derivatives at present. For this purpose, Eurex will reduce the fees for CONF Futures, EONIA Futures, and for Three-Month EURIBOR Futures and Options:

Overview of Volume-Based Rebates (Effective February 1, 2007)

Product Group	Threshold 1 (number of contracts)*	Threshold 2 (number of contracts)*	Threshold 3 (number of contracts)*	Rebate bracket 1	Rebate bracket 2	Rebate bracket 3
Capital Market Products						
Futures	400,000	800,000	2,400,000	10%	20%	30%
Options	10,000	20,000	60,000	10%	20%	30%
Equity Index Products						
Futures	200,000	400,000	1,200,000	10%	20%	30%
Options	40,000	80,000	240,000	10%	20%	30%
Equity Products						
Options	100,000	200,000	600,000	10%	20%	30%

* per month

Technology Roadmap to Optimize the Eurex Trading Framework

With its Technology Roadmap, Eurex recognizes the growing importance of algorithmic trading in the derivatives market – taking decisive steps establishing a systems framework designed to boost growth in this segment. By enhancing the system throughput, combined with shorter response times, Eurex will help its customers optimize their trading operations. Eurex has disseminated all order book updates – providing customers with the entire price chain – without netting and in real time since December 18, 2006 (for details, see Xpand No. 94/November 2006). During the course of 2007, Eurex customers will have the opportunity to configure the scope of order book data they wish to receive. This will enable them to even better match the data stream to their needs.

Significantly Shorter System Response Times, Higher Throughput

On top of the changes referred to above, optimized software components (including the matching engine and broadcast modules) will significantly reduce response times and boost the system's overall throughput. Combined with an expansion of the Eurex hardware environment, comprising the number of hosts, available CPU capacity and storage media, this will provide the foundation for further growth. Once all measures have been implemented in 2007, the Eurex platform will provide significantly shorter response times, and will be capable of handling volumes exceeding one billion quotes per day.

For any further information, please feel free to contact Gregor Althoff on T +49-69-211-1 89 22, e-mail: Gregor.Althoff@eurexchange.com.

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Trainingscenter Derivatives Market January and February

	Course	January	February
Special Courses	Preparatory Course Eurex Complete Exam	**08** London **10** Paris	**05** London **09** Paris
	Preparatory Course Eurex Partial Exam	**08** London **10** Paris	**05** London **09** Paris
System Training Courses	Eurex Clearing Fundamentals		**15** London
	Eurex Repo System Training CHF Repo Markt	**09** Zurich	**13** Zurich
Examinations / Tests	Eurex Complete Exam	**22** London **23** London **23** Helsinki **30** Paris	**06** Chicago **12** London **13** London **20** Paris **23** Amsterdam
	Eurex Partial Exam	**23** London **23** Helsinki **30** Paris	**06** Chicago **13** London **20** Paris **23** Amsterdam
	Eurex Clearer Test	**23** London **23** Helsinki **30** Paris	**06** Chicago **13** London **20** Paris **23** Amsterdam

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

EVENTS

Events and Conferences in February

	Location	Date
13° Congresso AIAF ASSIOM ATIC FOREX	Torino, Italy	February 02–04

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Status as of December 29, 2006

Record Result for 2006: More than 1.526 Billion Contracts Traded

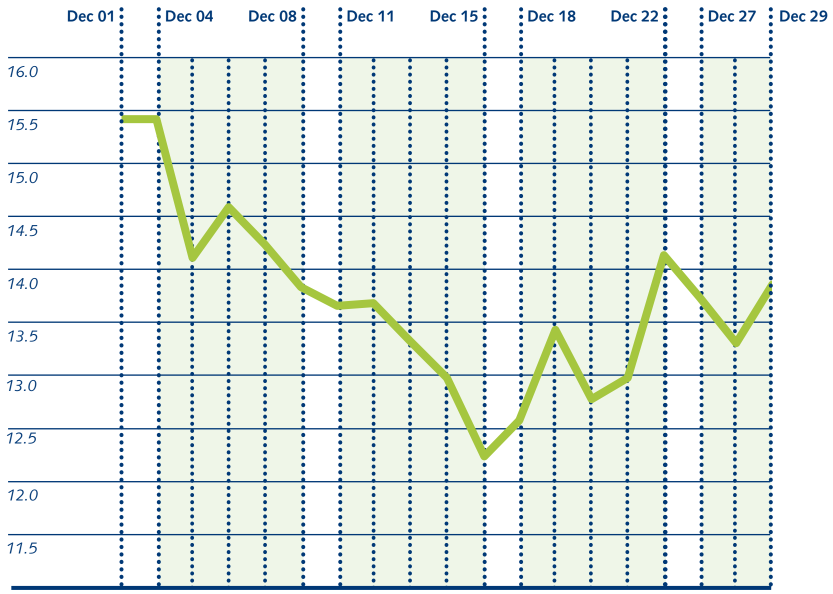
- **Trading Volume in December 2006 up 22.5 percent year-on-year**
- **Equity-based derivatives heaviest segment in December with 56.3 million traded contracts**
- **Dow Jones EURO STOXX 50® Index Futures trades up 53 percent year-on-year**

Eurex, the international derivatives market, closed out 2006 with record turnover of more than 1.526 billion contracts (2005: 1.25 billion contracts), and thus remains the leading derivatives exchange in the world. Eurex grew by approximately 22 percent year-on-year in 2006. 105 million contracts were traded in December 2006, up by 22.5 percent on December 2005, when the number of contracts traded totalled 86 million. In 2006, an average of six million contracts was traded on Eurex every day.

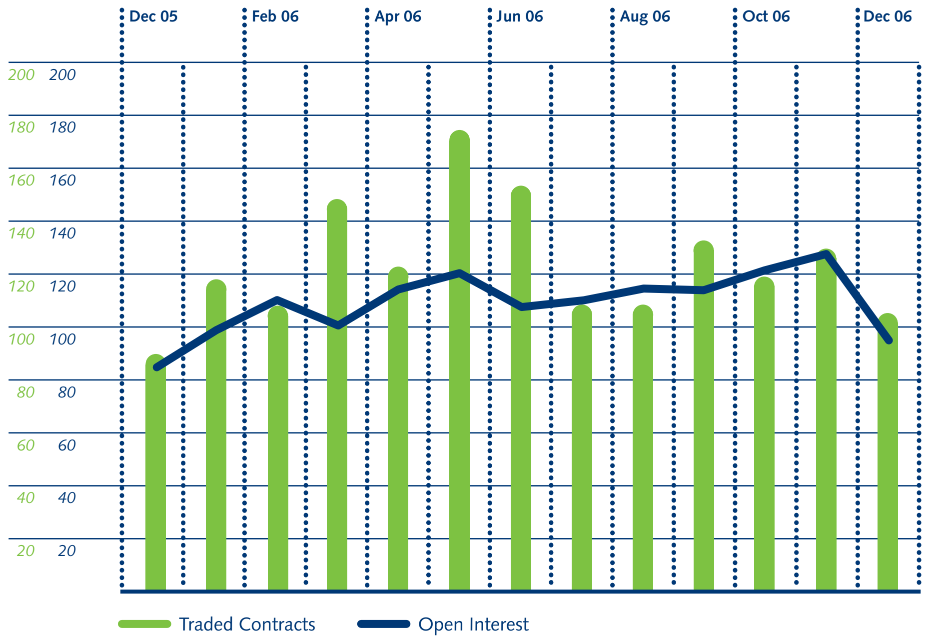
The equity-based derivatives segment recorded the highest turnover among all product segments in December with 56.3 million traded contracts, 40.4 million of which related to equity index derivatives and 15.9 million to equity derivatives (options and single stock futures). A total of 487 million equity index derivatives contracts and 308 million equity derivatives contracts were traded in 2006. The top equity index derivatives contract was the futures contract on the Dow Jones EURO STOXX 50® Index with 18.5 million contracts, a 53 percent increase as against December 2005.

More than 49 million contracts were traded in the interest rate derivatives segment in December. This included 20.9 million contracts on the Euro-Bund Futures contract, the strongest Eurex product, 11.3 million contracts on the Euro-Bobl Futures contract and 12.4 million contracts contributed by the Euro-Schatz Futures contract, which grew by 22 percent year-on-year. 731.2 million interest rate derivatives contracts were traded in 2006, around 320 million of which related solely to the Euro-Bund Futures contract.

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



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



Eurex Monthly Statistics December 2006

Interest Rate Derivatives

Money Market Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Money Market Futures														
Three-Month EURIBOR Futures	FEU3	88,394	–2.79%	767,458	84,995,402,100	–3.92%	741,124,250,450	-	-	-	48,307	27.67%	46,373,335,350	26.23%
Money Market Futures – Total		**88,394**	**–2.79%**	**767,458**	**84,995,402,100**	**–3.92%**	**741,124,250,450**	**0**	**-**	**0**	**48,307**	**27.67%**	**46,373,335,350**	**26.23%**

Fixed Income Derivatives		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Options on Fixed Income Futures														
Options on Euro-Bobl Futures	OGBM	601,229	33.80%	17,220,011	66,033,830,500	30.57%	1,894,346,830,500	-	-	-	214,552	–43.18%	23,499,546,750	–44.60%
Options on Euro-Bund Futures	OGBL	2,357,909	52.57%	41,764,550	277,304,000,000	48.64%	4,895,063,000,000	-	-	-	949,173	37.72%	111,075,141,500	34.32%
Options on Euro-Schatz Futures	OGBS	1,353,406	91.07%	17,344,245	140,579,000,000	88.38%	1,808,401,000,000	-	-	-	623,085	84.00%	64,721,455,400	81.51%
Options on Fixed Income Futures – Total		**4,312,544**	**59.54%**	**76,328,806**	**483,916,830,500**	**55.22%**	**8,597,810,830,500**	**0**	**-**	**0**	**1,786,810**	**27.13%**	**199,296,143,650**	**23.97%**
Fixed Income Futures														
CONF Futures	CONF	44,951	–7.72%	334,314	3,611,657,481	–10.32%	26,982,975,889	-	-	-	10,533	–29.33%	832,558,022	–34.17%
Euro-Bobl Futures	FGBM	11,340,007	–0.05%	167,312,119	1,245,310,000,000	–2.74%	18,449,030,000,000	-	-	-	942,223	–0.28%	102,532,600,460	–3.90%
Euro-Bund Futures	FGBL	20,951,831	16.62%	319,889,369	2,473,030,000,000	13.76%	37,623,370,000,000	-	-	-	1,398,741	10.80%	162,290,350,230	5.51%
Euro-Buxl® Futures	FGBX	159,023	61.21%	1,265,079	16,207,957,340	58.00%	126,139,946,340	-	-	-	30,875	48.98%	3,038,100,000	37.88%
Euro-Schatz Futures	FGBS	12,407,570	22.07%	165,318,779	1,288,630,000,000	20.16%	17,253,780,000,000	-	-	-	1,413,642	26.85%	146,262,469,490	24.66%
Fixed Income Futures – Total		**44,903,382**	**13.33%**	**654,119,660**	**5,026,789,614,821**	**10.70%**	**73,479,302,922,229**	**0**	**-**	**0**	**3,796,014**	**13.07%**	**414,956,078,202**	**8.83%**
Interest Rate Derivatives – Total		**49,304,320**	**16.24%**	**731,215,924**	**5,595,701,847,421**	**13.24%**	**82,818,238,003,179**	**0**	**-**	**0**	**5,631,131**	**17.30%**	**660,625,557,202**	**14.14%**

Equity Index Derivatives

Equity Index Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Blue Chip Index Options														
DAX® Options	ODAX	4,140,086	18.13%	61,833,541	131,050,510,250	45.63%	1,786,515,682,250	2,155,490,531	9.34%	29,310,932,192	6,031,941	9.14%	170,782,150,000	32.71%
DJ EURO STOXX 50® Index Options	OESX	11,936,707	92.22%	150,345,367	470,429,355,000	121.17%	5,556,292,928,000	11,886,507,110	97.73%	160,549,048,798	25,868,123	39.21%	905,601,218,000	56.65%
DJ Global Titans 50℠ Index Options	OGTI	0	-	10	0	-	210,000	0	-	4,600	0	-	0	-
DJ Italy Titans 30℠ Index Options	O1TA	0	–100.00%	0	0	–100.00%	0	0	–100.00%	0	0	-	0	-
DJ STOXX 50® Index Options	OSTX	11,283	29.50%	63,064	418,104,500	50.79%	2,184,402,500	7,714,896	140.08%	48,230,321	12,149	5.10%	444,657,500	24.11%
DJ STOXX® 600 Index Options	O600	90	-	4,208	6,450,000	-	282,946,000	113,800	-	4,378,000	208	-	14,946,000	-
DJ STOXX® Mid 200 Index Options	O2MI	3,271	333.82%	52,899	214,516,000	463.37%	3,066,407,000	4,478,740	800.00%	70,977,080	5,543	635.15%	354,867,000	831.97%
MDAX® Options	O2MX	8,996	-	10,543	361,585,500	-	424,346,250	7,594,755	-	10,007,717	9,628	-	386,407,500	-
OMXH25® Options	OFOX	0	-	1,075	0	-	25,561,500	0	-	463,160	67	11.67%	1,648,000	29.25%
SMIM® Options	OSMM	442	-	14,616	4,362,687	-	122,909,297	24,630	-	2,655,406	2,539	-	24,268,843	-
SMI® Options	OSMI	267,341	–4.58%	3,969,186	14,107,495,647	11.89%	191,923,562,811	191,711,506	–35.62%	4,299,307,340	908,885	42.70%	39,840,327,114	58.55%
TecDAX® Options	OTDX	1,862	19.05%	33,025	12,731,200	38.95%	221,554,050	858,061	97.46%	11,672,953	4,708	–38.90%	31,413,100	–29.00%
Blue Chip Index Options – Total		**16,370,078**	**63.61%**	**216,327,534**	**616,605,110,783**	**95.36%**	**7,541,060,509,658**	**14,254,494,029**	**72.05%**	**194,307,677,567**	**32,843,791**	**32.62%**	**1,117,481,903,058**	**52.59%**
DJ EURO STOXX® Sector Index Options														
DJ EURO STOXX® Automobiles & Parts Options	OESA	150	–85.00%	40,516	2,100,000	–80.91%	489,578,750	8,500	–97.08%	15,338,500	4,000	98.22%	48,000,000	138.07%
DJ EURO STOXX® Banks Options	OESB	7,906	1,010.39%	105,512	168,218,000	1,233.05%	2,087,564,000	1,220,040	1,159.79%	28,977,645	10,849	–39.54%	226,337,000	–20.68%
DJ EURO STOXX® Basic Resources Options	OESS	0	-	50	0	-	700,000	0	-	10,750	0	-	0	-
DJ EURO STOXX® Chemicals Options	OESC	0	-	1,540	0	-	32,900,000	0	-	761,000	0	-	0	-
DJ EURO STOXX® Construction & Materials Options	OESN	100	-	6,520	2,125,000	-	113,532,500	22,500	-	2,111,420	0	-	0	-
DJ EURO STOXX® Financial Services Options	OESF	0	-	2,000	0	-	38,000,000	0	-	1,990,000	0	-	0	-
DJ EURO STOXX® Food & Beverage Options	OESO	0	–100.00%	2,000	0	–100.00%	26,000,000	0	–100.00%	95,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Health Care Options	OESH	0	-	2,460	0	-	63,810,000	0	-	1,588,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Industrial Goods & Services Options	OESG	100	-	3,150	2,337,500	-	66,887,500	41,500	-	930,000	100	–90.00%	2,337,500	–87.70%
DJ EURO STOXX® Insurance Options	OESI	0	–100.00%	36,561	0	–100.00%	499,652,500	0	–100.00%	19,611,350	13,500	–6.32%	187,250,000	6.09%
DJ EURO STOXX® Media Options	OESM	0	–100.00%	7,300	0	–100.00%	81,987,500	0	–100.00%	2,026,750	0	–100.00%	0	–100.00%
DJ EURO STOXX® Oil & Gas Options	OESE	21,000	307.21%	108,053	472,500,000	332.50%	2,340,337,000	3,337,500	118.42%	50,496,995	9,000	28.57%	200,500,000	33.44%
DJ EURO STOXX® Personal & Household Goods Options	OESZ	0	-	906	0	-	15,277,000	0	-	245,100	0	-	0	-
DJ EURO STOXX® Retail Options	OESR	0	–100.00%	1,300	0	–100.00%	19,100,000	0	–100.00%	416,000	0	–100.00%	0	–100.00%
DJ EURO STOXX® Technology Options	OESY	0	–100.00%	68,125	0	–100.00%	1,209,310,000	0	–100.00%	23,074,690	1,500	–88.81%	26,500,000	–86.98%
DJ EURO STOXX® Telecommunications Options	OEST	0	–100.00%	49,856	0	–100.00%	1,052,334,750	0	–100.00%	25,489,810	7,100	–32.92%	146,700,000	–33.63%
DJ EURO STOXX® Travel & Leisure Options	OESV	0	-	15,552	0	-	103,026,500	0	-	1,763,860	0	–100.00%	0	–100.00%
DJ EURO STOXX® Utilities Options	OESU	3,550	89.84%	87,546	88,183,750	159.50%	1,843,949,000	431,390	68.81%	23,651,890	1,655	32.40%	38,953,750	86.05%
DJ EURO STOXX® Sector Index Options – Total		**32,806**	**53.38%**	**538,947**	**735,464,250**	**103.83%**	**10,083,947,000**	**5,061,430**	**–42.16%**	**198,578,760**	**47,704**	**–45.73%**	**876,578,250**	**–29.39%**
DJ STOXX® 600 Sector Index Options														
DJ STOXX® 600 Automobiles & Parts Options	OSTA	0	-	3,100	0	-	37,750,000	0	-	1,068,500	0	-	0	-
DJ STOXX® 600 Banks Options	OSTB	4,163	4,063.00%	30,701	104,317,500	4,867.50%	731,082,500	1,124,980	1,185.69%	9,942,080	6,307	570.96%	157,126,500	806.15%
DJ STOXX® 600 Basic Resources Options	OSTS	4,569	79.88%	94,486	121,208,000	147.38%	2,272,096,500	3,202,920	169.62%	62,657,520	4,578	84.82%	119,842,000	150.62%
DJ STOXX® 600 Chemicals Options	OSTC	0	-	1,610	0	-	28,475,000	0	-	1,036,350	0	-	0	-
DJ STOXX® 600 Construction & Materials Options	OSTN	0	-	305	0	-	5,326,250	0	-	48,000	0	-	0	-
DJ STOXX® 600 Financial Services Options	OSTF	0	-	3,600	0	-	66,500,000	0	-	1,607,795	0	-	0	-
DJ STOXX® 600 Food & Beverage Options	OSTO	0	-	568	0	-	7,952,000	0	-	103,315	0	-	0	-
DJ STOXX® 600 Health Care Options	OSTH	0	-	18,971	0	-	425,162,000	0	-	6,461,470	3,311	65.55%	74,227,000	99.27%
DJ STOXX® 600 Industrial Goods & Services Options	OSTG	2,550	-	41,602	36,712,500	-	541,585,500	886,000	-	10,674,395	5,375	753.17%	77,550,000	925.79%
DJ STOXX® 600 Insurance Options	OSTI	1,006	-	11,604	13,584,000	-	143,101,000	431,560	-	2,735,750	1,418	-	18,966,000	-
DJ STOXX® 600 Media Options	OSTM	0	-	5,206	0	-	55,798,500	0	-	877,970	0	-	0	-
DJ STOXX® 600 Oil & Gas Options	OSTE	2,827	606.75%	55,822	57,364,500	587.00%	1,153,181,500	673,165	259.02%	20,408,745	1,455	263.75%	29,288,500	250.76%
DJ STOXX® 600 Personal & Household Goods Options	OSTZ	0	-	0	0	-	0	0	-	0	0	-	0	-
DJ STOXX® 600 Retail Options	OSTR	0	-	320	0	-	5,280,000	0	-	25,900	0	-	0	-
DJ STOXX® 600 Technology Options	OSTY	0	–100.00%	4,081	0	–100.00%	62,546,000	0	–100.00%	1,684,885	831	-	13,296,000	-
DJ STOXX® 600 Telecommunications Options	OSTT	7,170	64.22%	52,023	120,385,000	98.98%	752,559,250	8,098,050	469.03%	20,476,295	6,451	10.18%	109,375,500	32.66%
DJ STOXX® 600 Travel & Leisure Options	OSTV	2,000	8,595.65%	18,761	19,000,000	10,914.49%	158,427,500	400,000	115,842.03%	2,672,215	4,000	925.64%	38,000,000	1,221.74%
DJ STOXX® 600 Utilities Options	OSTU	4,751	-	23,308	105,857,500	-	452,834,750	934,450	-	7,388,755	3,751	252.54%	84,282,500	465.81%
DJ STOXX® 600 Sector Index Options – Total		**29,036**	**261.64%**	**366,068**	**578,429,000**	**347.98%**	**6,899,658,250**	**15,751,125**	**431.95%**	**149,869,940**	**37,477**	**172.44%**	**721,954,000**	**230.36%**

Equity Index Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Blue Chip Index Futures														
DAX® Futures	FDAX	3,148,992	27.74%	40,425,513	511,649,000,000	55.82%	5,949,972,000,000	-	-	-	228,812	9.44%	38,078,151,375	33.92%
DJ EURO STOXX 50® Index Futures	FESX	18,529,606	53.46%	213,514,918	754,982,000,000	76.78%	8,053,813,000,000	-	-	-	1,971,850	27.37%	81,946,064,760	47.57%
DJ Global Titans 50℠ Index Futures	FGTI	463	–47.21%	6,481	10,748,950	–44.93%	143,345,570	-	-	-	1,191	247.23%	28,036,140	265.88%
DJ Italy Titans 30℠ Index Futures	F1TA	0	–100.00%	4,361	0	–100.00%	163,315,260	-	-	-	0	–100.00%	0	–100.00%
DJ STOXX 50® Index Futures	FSTX	219,296	79.78%	1,064,167	8,039,278,974	97.17%	37,099,895,801	-	-	-	64,531	123.80%	2,392,164,170	148.39%
DJ STOXX® 600 Index Futures	F600	1,838	779.43%	21,783	132,669,240	933.85%	1,436,490,074	-	-	-	639	514.42%	46,877,040	626.06%
DJ STOXX® Mid 200 Index Futures	F2MI	6,328	876.54%	36,901	428,990,020	1,151.16%	2,205,120,414	-	-	-	3,483	1,271.26%	240,675,300	1,654.06%
MDAX® Futures	F2MX	47,814	237.19%	395,550	2,183,901,146	327.46%	16,333,720,537	-	-	-	13,533	234.64%	639,911,565	330.68%
OMXH25® Futures	FFOX	2,340	–55.85%	33,860	67,382,016	–43.96%	873,729,053	-	-	-	855	–47.83%	25,000,200	–33.53%
SMIM® Futures	FSMM	3,413	125.58%	29,643	34,151,480	229.11%	247,527,264	-	-	-	1,993	169.32%	20,708,974	297.92%
SMI® Futures	FSMI	1,511,579	31.36%	11,369,444	81,380,597,015	50.76%	568,491,796,480	-	-	-	301,157	38.83%	16,436,441,418	61.38%
TecDAX® Futures	FTDX	93,085	74.76%	515,891	669,637,025	111.82%	3,501,812,627	-	-	-	26,266	53.40%	198,271,740	93.62%
Blue Chip Index Futures – Total		**23,564,754**	**48.31%**	**267,418,512**	**1,359,578,355,866**	**66.91%**	**14,634,281,753,080**	**0**	**-**	**0**	**2,614,310**	**28.96%**	**140,052,302,682**	**46.75%**
DJ EURO STOXX® Sector Index Futures														
DJ EURO STOXX® Automobiles & Parts Futures	FESA	12,121	–24.30%	83,868	166,990,680	–7.88%	1,057,728,105	-	-	-	4,742	–21.80%	67,834,310	–0.92%
DJ EURO STOXX® Banks Futures	FESB	43,923	38.58%	225,960	964,359,647	70.55%	4,593,633,060	-	-	-	13,292	8.59%	298,937,080	33.45%
DJ EURO STOXX® Basic Resources Futures	FESS	2,441	–2.98%	21,200	46,452,303	68.30%	332,318,847	-	-	-	1,187	10.01%	23,004,060	93.73%
DJ EURO STOXX® Chemicals Futures	FESC	1,514	–15.18%	12,464	36,464,140	–1.08%	268,057,970	-	-	-	490	–19.80%	12,370,050	–4.28%
DJ EURO STOXX® Construction & Materials Futures	FESN	882	28.95%	7,492	19,203,080	81.26%	138,476,730	-	-	-	318	–41.65%	7,054,830	–19.37%
DJ EURO STOXX® Financial Services Futures	FESF	2,564	433.06%	15,804	59,668,940	657.69%	322,427,364	-	-	-	793	443.15%	19,563,310	711.11%
DJ EURO STOXX® Food & Beverage Futures	FESO	434	–50.29%	9,161	6,623,310	–39.13%	122,220,589	-	-	-	145	–56.97%	2,235,900	–47.05%
DJ EURO STOXX® Health Care Futures	FESH	1,757	42.73%	12,982	46,581,650	53.71%	343,049,090	-	-	-	559	8.12%	15,081,820	15.28%
DJ EURO STOXX® Industrial Goods & Services Futures	FESG	3,461	277.84%	17,537	82,203,105	356.43%	384,716,100	-	-	-	1,604	258.84%	39,089,480	334.74%
DJ EURO STOXX® Insurance Futures	FESI	23,626	–21.21%	192,065	356,576,475	–9.37%	2,684,786,908	-	-	-	8,664	–27.02%	135,504,960	–14.85%
DJ EURO STOXX® Media Futures	FESM	6,335	46.47%	30,860	73,294,725	55.49%	347,338,835	-	-	-	2,795	50.51%	33,302,425	62.37%
DJ EURO STOXX® Oil & Gas Futures	FESE	15,876	–26.39%	101,586	349,397,270	–23.21%	2,111,409,586	-	-	-	5,551	–27.88%	123,565,260	–22.61%
DJ EURO STOXX® Personal & Household Goods Futures	FESZ	694	-46.74%	8,326	11,881,445	–39.08%	136,560,815	-	-	-	1,021	61.04%	17,627,565	79.38%
DJ EURO STOXX® Retail Futures	FESR	813	278.14%	2,441	13,820,100	380.71%	38,524,920	-	-	-	214	100.00%	3,602,690	148.40%
DJ EURO STOXX® Technology Futures	FESY	34,366	–33.37%	210,081	587,958,075	–32.51%	3,610,245,042	-	-	-	15,238	–4.79%	268,493,560	–1.31%
DJ EURO STOXX® Telecommunications Futures	FEST	30,465	–29.62%	246,288	707,367,510	–22.15%	5,147,069,804	-	-	-	17,818	30.34%	420,504,800	45.82%
DJ EURO STOXX® Travel & Leisure Futures	FESV	705	–13.28%	17,618	5,925,840	5.06%	126,448,596	-	-	-	846	112.03%	7,326,360	156.45%
DJ EURO STOXX® Utilities Futures	FESU	9,129	–41.78%	107,036	233,441,155	–19.10%	2,339,880,220	-	-	-	4,783	6.86%	123,233,995	44.72%
DJ EURO STOXX® Sector Index Futures – Total		**191,106**	**–15.04%**	**1,322,769**	**3,768,209,450**	**–2.90%**	**24,104,892,580**	**0**	**-**	**0**	**80,060**	**1.72%**	**1,618,332,455**	**19.54%**
DJ STOXX® 600 Sector Index Futures														
DJ STOXX® 600 Automobiles & Parts Futures	FSTA	9,986	57.14%	43,692	143,375,190	94.63%	576,307,621	-	-	-	812	–74.16%	11,855,200	–67.47%
DJ STOXX® 600 Banks Futures	FSTB	40,817	154.45%	185,682	1,024,634,048	202.52%	4,372,084,350	-	-	-	15,802	48.77%	402,951,000	77.20%
DJ STOXX® 600 Basic Resources Futures	FSTS	5,694	131.46%	90,361	155,080,225	218.26%	2,219,571,918	-	-	-	1,896	54.15%	51,921,960	109.08%
DJ STOXX® 600 Chemicals Futures	FSTC	5,159	335.36%	18,340	104,016,490	431.00%	339,142,279	-	-	-	2,013	276.97%	41,779,815	360.37%
DJ STOXX® 600 Construction & Materials Futures	FSTN	927	–26.37%	11,482	17,936,593	1.27%	197,350,718	-	-	-	322	–24.59%	6,385,260	2.88%
DJ STOXX® 600 Financial Services Futures	FSTF	2,061	53.46%	14,349	48,261,425	124.85%	289,516,771	-	-	-	1,778	229.87%	42,343,070	380.33%
DJ STOXX® 600 Food & Beverage Futures	FSTO	29,621	892.66%	91,537	436,568,090	1,025.36%	1,283,251,430	-	-	-	10,527	872.92%	157,641,825	1,022.02%
DJ STOXX® 600 Health Care Futures	FSTH	33,109	75.07%	171,262	732,234,170	80.39%	3,807,515,651	-	-	-	12,257	62.43%	271,431,265	67.14%
DJ STOXX® 600 Industrial Goods & Services Futures	FSTG	14,910	104.89%	81,265	225,158,125	152.53%	1,127,357,118	-	-	-	4,174	22.98%	65,218,750	52.75%
DJ STOXX® 600 Insurance Futures	FSTI	32,453	112.58%	120,278	460,027,385	151.13%	1,576,953,330	-	-	-	8,793	–0.87%	126,795,060	16.55%
DJ STOXX® 600 Media Futures	FSTM	3,023	–10.77%	25,242	36,422,650	–3.81%	289,858,895	-	-	-	1,479	21.03%	17,910,690	30.17%
DJ STOXX® 600 Oil & Gas Futures	FSTE	21,465	144.53%	146,585	441,319,350	146.58%	2,956,333,815	-	-	-	6,658	151.44%	137,520,990	162.09%
DJ STOXX® 600 Personal & Household Goods Futures	FSTZ	4,230	63.83%	21,262	81,245,368	95.22%	379,058,935	-	-	-	1,599	167.84%	31,004,610	216.57%
DJ STOXX® 600 Retail Futures	FSTR	6,405	102.95%	32,829	104,542,365	161.25%	497,587,485	-	-	-	1,235	–8.45%	20,383,675	14.38%
DJ STOXX® 600 Technology Futures	FSTY	24,752	214.67%	89,405	377,528,640	222.32%	1,340,463,418	-	-	-	12,600	345.23%	195,363,000	362.38%
DJ STOXX® 600 Telecommunications Futures	FSTT	19,191	–33.36%	164,519	305,647,875	–23.50%	2,302,961,459	-	-	-	8,903	–3.00%	144,584,720	13.78%
DJ STOXX® 600 Travel & Leisure Futures	FSTV	3,870	0.13%	25,622	38,996,240	21.68%	222,650,342	-	-	-	1,016	–46.81%	10,571,480	–34.34%
DJ STOXX® 600 Utilities Futures	FSTU	9,213	–15.86%	59,958	213,033,710	16.07%	1,201,244,237	-	-	-	4,398	18.58%	102,847,230	61.54%
DJ STOXX® 600 Sector Index Futures – Total		**266,886**	**87.34%**	**1,393,670**	**4,946,027,939**	**118.12%**	**24,979,209,768**	**0**	**-**	**0**	**96,262**	**58.25%**	**1,838,509,600**	**86.91%**
Equity Index Derivatives – Total		**40,454,666**	**53.87%**	**487,367,500**	**1,986,211,597,287**	**74.72%**	**22,241,409,970,336**	**14,275,306,584**	**72.06%**	**194,656,126,267**	**35,719,604**	**32.13%**	**1,262,589,580,045**	**51.83%**

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

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Exchange Traded Funds® Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Exchange Traded Funds® Options														
DAX® EX Options	EXS1	453	48.52%	7,833	2,661,400	82.91%	41,692,300	130,749	70.07%	2,481,500	721	–49.76%	3,892,400	–41.62%
DJ EURO STOXX 50® EX Options	EXW1	4	-	3,501	16,800	-	13,598,300	126	-	267,555	4	–76.47%	16,800	–62.50%
iShares DJ EURO STOXX 50® Options	EUN2	0	–100.00%	193	0	–100.00%	726,100	0	–100.00%	24,478	20	–80.77%	77,800	–77.14%
XMTCH on SMI® Options	XMT	0	–100.00%	4,205	0	–100.00%	19,937,127	0	–100.00%	226,478	0	–100.00%	0	–100.00%
Exchange Traded Funds® Options – Total		**457**	**–43.51%**	**15,732**	**2,678,200**	**–28.12%**	**75,953,827**	**130,875**	**35.53%**	**3,000,011**	**745**	**–53.47%**	**3,987,000**	**–45.11%**
Exchange Traded Funds® Futures														
DAX® EX Futures	EXSF	48	23.08%	9,957	301,838	50.44%	55,891,472	-	-	0	15	400.00%	95,985	512.11%
DJ EURO STOXX 50® EX Futures	EXWF	20	-	4,603	82,740	-	17,202,597	-	-	-	20	-	83,900	-
iShares DJ EURO STOXX 50® Futures	EUNF	3	-	3,003	12,192	-	11,391,192	-	-	-	3	-	12,552	-
XMTCH on SMI® Futures	XMTF	0	-	6	0	-	31,053	0	-	0	0	-	0	-
Exchange Traded Funds® Futures – Total		**71**	**82.05%**	**17,569**	**396,770**	**97.76%**	**84,516,314**	**0**	**-**	**0**	**38**	**1,166.67%**	**192,437**	**1,127.20%**
Exchange Traded Funds® Derivatives – Total		**528**	**–37.74%**	**33,301**	**3,074,970**	**–21.69%**	**160,470,141**	**130,875**	**35.53%**	**3,000,011**	**783**	**–51.18%**	**4,179,437**	**–42.59%**

Equity Derivatives

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Options on DJ EURO STOXX 50® Index Components														
ABN Amro	AAR	160,747	30.16%	1,719,864	385,722,550	47.71%	3,867,397,621	10,020,516	–19.92%	241,270,414	454,114	–11.97%	989,053,250	–1.66%
Aegon	AEN	43,268	–35.32%	644,866	59,644,400	–35.06%	886,403,150	3,513,400	–57.52%	50,030,054	230,407	–27.65%	292,505,550	–21.14%
Ahold	AHO	148,889	335.68%	1,361,727	120,929,600	450.69%	985,348,661	5,178,549	436.18%	54,294,706	250,905	51.74%	195,998,323	84.08%
Air Liquide	AIR	2,133	81.53%	56,285	36,424,375	94.24%	956,205,893	950,827	–2.99%	41,138,553	6,340	132.92%	102,292,922	148.89%
Alcatel	CGE	62,522	67.03%	888,241	65,370,650	63.57%	954,292,380	3,694,604	97.87%	57,085,767	202,960	33.15%	198,612,750	31.73%
Allianz	ALV	1,914,849	–34.23%	39,349,336	2,846,605,622	–22.59%	51,245,814,108	100,734,522	–27.08%	2,103,234,638	7,852,131	–14.03%	9,609,103,507	–2.25%
AXA-UAP	AXA	35,531	–36.60%	704,434	107,073,973	–20.82%	1,866,031,452	2,941,858	–76.99%	198,071,608	113,454	–5.11%	320,423,032	18.03%
Banco Bilbao Vizcaya Argentaria	BBVD	11,794	-	11,794	13,264,241	-	13,264,241	384,283	-	384,283	11,774	-	13,241,231	-
Banco Santander Central Hispano	BSD2	4,950	-	4,950	4,355,100	-	4,355,100	178,240	-	178,240	4,950	-	4,355,100	-
BASF	BAS	108,976	–11.43%	2,982,819	753,624,490	1.80%	18,363,727,921	25,098,387	–22.47%	1,449,059,639	375,132	–11.71%	2,323,815,620	0.19%
Bayer	BAY	125,385	–2.08%	4,340,106	499,294,000	19.40%	15,145,993,027	13,754,891	–47.37%	1,129,366,013	544,209	42.23%	2,016,685,100	76.37%
BNP Paribas	BNP	11,712	82.66%	202,723	97,618,854	119.50%	1,543,965,661	3,507,405	94.72%	63,383,646	32,533	26.65%	243,539,861	53.77%
Carrefour	CAR	23,668	–15.23%	280,667	110,736,700	–7.14%	1,253,320,200	4,515,936	24.34%	46,258,193	92,664	34.49%	441,586,400	48.17%
Crédit Agricole	XCA	8,170	46.60%	125,420	27,101,200	83.30%	363,803,100	756,915	–12.16%	19,932,681	40,291	32.21%	103,057,800	55.31%
DaimlerChrysler	DCX	746,042	93.86%	12,982,375	3,400,311,400	109.10%	55,247,960,400	116,588,341	96.06%	3,800,044,090	3,239,669	8.20%	13,332,815,800	16.68%
Danone	BSN	5,891	–40.68%	145,308	68,319,800	–29.91%	1,506,262,472	1,076,708	–60.81%	51,889,511	19,239	26.65%	212,047,100	54.07%
Deutsche Bank	DBK	371,647	–18.35%	8,328,169	3,639,472,300	0.04%	73,088,748,755	106,095,359	–14.00%	4,376,818,652	1,609,855	0.38%	13,787,270,600	23.66%
Deutsche Telekom	DTE	1,191,296	14.92%	29,993,767	1,622,176,390	5.50%	40,865,888,010	47,656,365	–21.67%	2,428,483,454	5,012,680	24.86%	6,978,561,140	11.29%
E.ON	EOA	191,656	–24.28%	4,308,913	1,920,166,639	–6.33%	38,644,537,775	60,239,345	–39.27%	3,289,520,851	753,848	26.08%	6,529,912,738	52.01%
Endesa	ENA	0	-	0	0	-	0	0	-	0	0	-	0	-
Enel (ITA exec. type)	ENL5	3,169	–88.66%	112,486	12,394,000	–87.04%	386,962,895	527,017	–85.71%	16,454,953	33,762	–29.27%	111,316,400	–32.08%
ENI (ITA exec. type)	ENT5	3,402	–19.99%	127,269	42,477,000	–15.59%	1,522,378,000	1,518,592	–19.12%	45,474,210	31,094	34.50%	370,285,000	39.68%
Fortis	FO4	20,516	–18.69%	341,218	66,369,100	0.07%	992,202,400	2,086,885	–39.35%	51,615,664	83,236	–40.81%	230,851,200	–24.48%
France Télécom	FTE	31,863	–36.49%	1,016,842	66,069,050	–40.05%	1,878,688,104	1,320,679	–74.07%	106,593,321	283,485	102.82%	506,639,415	62.17%
Generali (ITA exec. type)	ASG5	28,807	158.73%	262,929	98,061,500	203.90%	788,614,800	2,677,498	185.19%	34,290,178	50,247	–34.69%	156,074,700	–20.13%
Iberdrola	IBE	130	-	130	273,943	-	273,943	14,626	-	14,626	80	-	168,221	-
ING	INN	95,358	47.23%	1,275,952	307,384,700	66.38%	3,877,625,567	9,294,048	–14.98%	242,955,168	480,001	–9.97%	1,360,080,200	9.82%
L'Oréal	LOR	3,790	–33.85%	85,436	28,374,800	–19.67%	613,612,350	430,444	–40.53%	25,954,821	10,977	–15.25%	79,326,250	–0.01%
Lafarge	CIL	4,550	44.90%	93,936	51,614,400	119.98%	915,588,950	2,039,785	312.22%	42,457,561	16,259	56.20%	170,689,950	125.44%
LVMH	MOH	12,330	423.12%	88,779	92,694,150	460.45%	678,332,150	1,433,436	34.45%	18,832,982	22,036	172.66%	162,511,100	209.98%
Münchener Rückversicherung	MUV2	943,459	–41.35%	15,778,753	1,193,482,060	–36.84%	18,136,321,285	34,175,023	–50.79%	739,335,505	2,588,090	–13.72%	3,038,455,740	–1.87%
Nokia	NOA3	545,977	–26.40%	15,524,592	852,671,965	–24.27%	24,729,841,486	33,024,468	–33.73%	1,352,604,717	2,999,289	–6.35%	4,615,480,485	1.38%
Philips	PHI1	37,907	–60.98%	972,123	105,250,800	–57.09%	2,541,328,500	4,312,007	–61.44%	107,739,133	177,228	–38.09%	450,648,800	–30.03%
Renault	RNL	3,237	–66.78%	86,212	28,112,200	–56.22%	725,942,650	925,105	–45.49%	23,198,489	11,412	–23.78%	104,041,900	3.47%
Repsol	REP	2,820	-	2,820	4,851,990	-	4,851,990	269,925	-	269,925	1,760	-	3,036,070	-
RWE	RWE	195,011	27.01%	3,504,797	1,682,914,134	92.55%	23,372,420,483	59,060,762	71.38%	2,258,522,785	685,076	12.77%	4,697,976,907	56.88%
Saint-Gobain	GOB	12,269	8.57%	159,920	76,182,900	37.09%	942,337,550	1,978,941	55.41%	40,785,814	21,447	–12.17%	128,195,000	6.47%
Sanofi-Aventis old	SNW	16,817	31.42%	294,219	117,583,400	27.28%	2,138,682,450	2,611,866	–30.40%	79,026,593	57,966	78.96%	413,178,550	85.04%
Sanpaolo IMI (ITA exec. type)	PAO5	1,743	–2.46%	46,219	14,926,750	27.71%	354,189,950	523,886	62.07%	14,838,779	7,154	–4.69%	58,042,250	32.86%
SAP	SAP	1,120,507	45.50%	15,575,449	1,821,377,451	54.94%	25,346,746,395	59,352,868	47.57%	902,662,798	2,433,532	–3.07%	4,696,946,670	37.35%
Siemens	SIE	359,923	–52.25%	7,707,895	2,617,383,407	–48.50%	53,969,812,390	74,831,258	–59.56%	2,375,837,923	1,525,948	–5.54%	10,169,984,304	2.10%
Société Générale	SGE	9,881	51.53%	165,138	134,270,607	108.80%	2,052,375,770	3,086,981	–37.33%	111,634,882	18,341	47.51%	236,441,719	109.32%
Suez	LYO	21,893	–25.18%	467,585	85,127,700	21.94%	1,464,403,558	2,042,008	–73.94%	171,361,565	65,376	–38.31%	205,376,743	–14.52%
Telecom Italia (ITA exec. type)	TQI5	7,616	–69.29%	210,923	18,178,100	–69.35%	475,414,400	1,321,474	–46.60%	27,612,370	45,891	15.36%	102,992,500	2.73%
Telefonica	TNE5	3,294	-	3,294	3,333,302	-	3,333,302	58,287	-	58,287	3,260	-	3,297,357	-
TIM (ITA exec. type)	TIM5	0	-	0	0	-	0	0	-	0	0	–100.00%	0	–100.00%
Total	TOTB	36,215	222.37%	362,445	195,891,250	–20.09%	3,816,302,700	3,784,083	–36.80%	92,428,794	46,282	39.27%	240,676,300	–64.73%
Total Basket	BOTD	278	-	20,450	5,841,000	-	425,260,500	173,304	-	17,035,732	11,774	-	216,792,000	-
UniCredito Italiano (ITA exec. type)	CRI5	2,169	–68.39%	82,685	14,203,400	–61.36%	491,759,600	629,736	–71.16%	25,185,404	11,753	–34.33%	71,397,200	–15.93%
Unilever	UNI	22,618	43.66%	338,501	45,844,011	–49.69%	1,015,469,421	1,685,651	–10.82%	39,764,378	89,691	–26.69%	170,454,047	–75.06%
Vivendi Universal	VVU	31,800	120.07%	622,907	96,150,100	146.51%	1,736,012,143	2,863,658	51.11%	81,015,611	136,155	64.31%	417,231,800	90.51%
Options on DJ EURO STOXX 50® Index Components – Total		**8,748,475**	**–13.60%**	**173,763,668**	**25,657,501,454**	**–2.70%**	**482,200,405,609**	**814,940,751**	**–21.54%**	**28,446,007,961**	**32,795,757**	**–1.44%**	**90,883,325,601**	**15.02%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Options on SMI® Components														
ABB Asea Brown Boveri	ABBN	432,627	–24.32%	8,765,581	549,595,479	31.65%	8,961,809,543	39,433,280	67.76%	601,403,359	2,013,413	29.77%	2,090,538,545	123.16%
Adecco	ADEN	32,185	–48.92%	548,066	167,132,680	–24.08%	2,496,369,372	6,961,225	0.33%	132,854,744	112,776	–9.69%	512,118,053	9.97%
Baloise Holding	BALN	13,853	59.12%	297,650	97,292,600	155.43%	1,723,842,693	3,273,262	125.44%	141,909,407	59,232	104.35%	372,483,520	224.07%
Ciba Spezialitätenchemie Holding	CIBN	211,882	–25.17%	2,452,130	105,641,070	–25.50%	1,184,729,957	3,097,789	–16.05%	40,553,270	410,552	–15.54%	189,974,792	–19.92%
Clariant	CLN	72,909	30.92%	844,880	80,329,616	21.57%	976,853,833	3,511,388	16.12%	42,622,685	150,732	9.40%	165,534,279	6.13%
Credit Suisse Group	CSGN	177,381	–47.98%	4,457,199	878,140,646	–37.62%	19,552,523,170	34,444,065	–47.60%	1,508,619,685	800,462	–8.76%	3,378,486,017	9.83%
Givaudan	GIVN	9,093	1.48%	100,256	56,944,614	20.43%	592,148,027	1,807,338	–27.95%	23,734,189	21,105	–20.22%	125,834,577	1.65%
Holcim	HOLN	16,192	26.00%	301,786	108,998,797	62.79%	1,865,593,670	4,419,578	79.69%	81,074,308	44,364	10.00%	277,139,636	36.54%
Julius Bär	BAER	39,026	–37.63%	1,083,451	31,297,444	–3.47%	757,558,349	1,139,946	–14.67%	35,651,077	122,531	–15.07%	89,892,631	25.71%
Kudelski	KUD	13,341	–40.35%	261,700	35,253,731	–39.09%	587,708,582	2,296,710	–24.45%	32,778,545	31,733	–33.97%	77,504,726	–44.27%
Lonza Group	LONN	5,319	–44.67%	101,095	34,355,659	–25.56%	544,957,058	1,934,886	35.41%	18,767,726	20,802	26.69%	119,501,617	57.28%
Nestlé	NESN	249,568	–15.77%	5,793,830	661,776,748	–6.27%	13,993,626,947	19,882,081	–34.46%	419,727,101	1,306,548	–23.39%	3,022,316,670	–16.80%
Nobel Biocare Holding	NOBE	47,837	100.44%	467,440	100,524,565	128.19%	887,042,662	4,182,116	199.72%	29,257,258	67,753	74.86%	135,076,928	84.47%
Novartis	NOVN	210,490	–11.86%	2,758,590	933,473,922	–7.79%	12,097,917,443	23,780,180	–26.60%	399,542,521	845,678	9.31%	3,593,022,702	17.98%
Richemont	CFR	12,470	–12.08%	201,409	52,557,293	11.82%	742,222,489	1,649,019	–31.82%	31,278,084	39,534	–6.92%	145,018,138	19.11%
Roche Holding	ROG	81,731	–42.43%	1,882,071	1,092,777,052	–36.84%	22,346,580,224	37,265,084	–49.15%	1,634,753,009	372,331	–25.36%	4,177,991,604	–18.07%
Serono	SEO	1,572	–98.29%	431,943	10,326,493	–98.26%	2,503,687,718	306,634	–98.74%	90,150,447	22,560	–78.68%	138,477,985	–78.42%
SGS	SGSN	5,700	–10.04%	110,359	46,866,313	14.48%	784,924,569	1,495,311	–8.87%	26,466,214	17,026	22.28%	125,464,672	45.93%
Swatch Group	UHRN	5,967	11.74%	123,959	18,708,893	51.26%	334,725,435	1,226,932	158.50%	15,424,644	21,224	–27.22%	58,545,647	–9.84%
Swiss Life Holding	SLHN	199,701	–6.74%	2,102,595	380,993,667	24.74%	3,562,215,600	16,642,598	32.68%	159,823,331	425,759	16.57%	749,041,589	65.09%
Swiss Re	RUKN	436,168	–61.59%	7,218,737	278,699,913	–59.94%	4,242,643,274	12,201,459	–68.79%	177,551,016	2,786,486	8.91%	1,660,643,700	15.49%
Swisscom	SCMN	41,599	–23.64%	577,503	115,582,438	–15.47%	1,477,870,593	4,141,757	–9.30%	50,764,656	147,555	–2.74%	367,503,866	–6.77%
Syngenta	SYNN	32,435	–56.57%	1,306,851	42,290,886	–38.85%	1,465,676,304	1,970,129	–16.13%	59,751,534	197,072	20.37%	223,509,941	62.49%
Synthes	SYST	31,241	–47.71%	737,246	27,430,410	–49.67%	672,457,587	680,289	–52.18%	18,867,937	97,779	–0.69%	85,158,787	–1.73%
UBS	UBSN	160,733	–9.53%	2,834,240	739,025,183	–45.45%	18,723,060,626	24,192,853	–58.24%	1,124,521,284	731,119	9.86%	2,959,676,639	–32.63%
Zurich Financial Services	ZURN	430,441	–26.64%	7,647,548	866,595,306	–9.69%	14,082,322,715	26,954,570	–55.29%	613,785,958	1,564,116	–5.07%	2,773,857,784	15.28%
Options on SMI® Components – Total		**2,971,461**	**–34.86%**	**53,408,115**	**7,512,611,418**	**–27.09%**	**137,161,068,439**	**278,890,478**	**–39.31%**	**7,511,633,987**	**12,430,242**	**0.72%**	**27,614,355,043**	**–0.22%**

Stock Options		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Options on Other Stocks														
Accor	ACR	6,535	6,065.09%	56,055	35,936,000	7,433.75%	299,908,950	2,011,211	9,524.86%	20,627,344	24,022	271.11%	131,749,800	295.13%
Actelion	ATLN	4,930	-	148,419	7,191,480	-	143,720,802	690,330	-	5,900,615	29,513	-	36,953,887	-
Adidas	ADS	34,743	94.86%	664,601	130,556,750	–52.07%	6,413,403,650	4,253,768	–34.00%	949,497,717	76,655	93.24%	287,549,700	–47.76%
AGF	AGF	237	–76.30%	11,472	2,605,800	–67.38%	108,739,900	134,306	–83.59%	8,618,531	6,631	–7.17%	62,669,000	1.11%
Aixtron	AIX	13,620	239.48%	168,011	4,161,680	262.59%	54,795,620	173,112	47.02%	4,239,107	19,082	114.67%	5,879,540	128.94%
Akzo Nobel	AKU	2,535	197.19%	54,687	11,552,700	250.98%	243,230,700	384,481	153.18%	10,898,548	12,544	1.39%	55,356,200	31.96%
Altana	ALT	100,410	256.67%	755,740	487,705,900	277.15%	3,526,545,400	24,738,681	433.79%	162,431,032	231,751	159.59%	1,081,461,600	171.76%
ASML Holding	ASM	10,368	16.42%	344,342	19,747,550	38.25%	583,447,900	1,198,584	56.97%	36,969,010	109,811	–37.45%	156,130,250	–23.33%
Autostrade (ITA exec. type)	AOP5	563	–73.77%	18,440	6,332,000	–70.41%	202,151,500	361,555	33.93%	8,991,640	2,515	–62.57%	28,191,000	–60.41%
Banca Intesa (ITA exec. type)	IES5	200	–20.95%	33,937	1,080,000	–8.16%	164,853,600	14,600	–89.23%	6,615,260	52	–96.03%	300,000	–94.44%
Beiersdorf	BEI	6,622	–58.54%	195,174	15,379,513	–9.03%	263,072,700	667,589	9.92%	13,546,927	19,224	–59.97%	39,373,959	–16.37%
BMW	BMW	67,656	–10.19%	1,673,920	282,667,800	0.46%	6,772,173,700	6,625,893	11.92%	289,303,271	196,587	–14.98%	792,022,300	–5.97%
Bouygues	BYG	1,216	–61.88%	28,707	5,687,000	–57.71%	124,057,300	136,286	–84.89%	8,148,080	2,273	–56.71%	10,210,400	–51.43%
Buhrmann	KNP	5,260	–22.93%	42,722	6,338,000	–20.03%	51,308,550	379,290	–61.64%	5,834,395	5,331	–60.90%	6,098,400	–56.87%
Cap Gemini	CGM	17,301	1,095.65%	84,542	79,010,300	1,538.37%	350,619,500	5,045,109	913.12%	26,625,229	22,787	53.00%	99,089,400	92.78%
Casino Guichard	CAJ	1,030	3.00%	12,872	7,094,000	41.88%	78,387,150	302,126	83.66%	3,531,304	3,284	72.84%	21,961,200	131.17%
Celesio	CLS	8,494	3,141.98%	37,932	34,631,776	1,802.95%	197,697,842	1,700,174	2,130.70%	14,205,082	15,549	625.57%	62,857,550	329.82%
Cisco Systems	CIS	17	–86.40%	1,461	35,700	–81.43%	2,518,400	1,547	–68.49%	120,318	327	–33.40%	632,300	–19.04%
Citigroup	TRV	34	-	89	142,000	-	345,400	2,105	-	6,419	30	1,400.00%	126,000	1,400.00%
Commerzbank	CBK	169,619	1.61%	2,786,915	481,786,100	18.91%	7,830,311,850	14,503,713	–52.65%	511,888,814	470,367	66.91%	1,335,865,300	117.14%
Continental	CON	36,105	43.88%	782,023	320,529,000	79.46%	6,183,149,252	10,883,457	62.11%	897,952,385	83,620	–0.87%	729,483,300	40.52%
Converium Holding	CHRN	12,424	-	54,012	12,431,872	-	52,563,868	495,984	-	2,193,534	12,411	-	12,150,746	-
Degussa	DGX	0	–100.00%	210	0	–100.00%	214,000	0	–100.00%	2,450	0	–100.00%	0	–100.00%
Depfa Bank	DEP	9,315	–57.82%	347,989	12,539,250	–55.48%	504,308,696	383,124	–65.73%	18,808,575	29,101	–42.01%	41,774,650	–37.51%
Deutsche Börse	DB1	31,210	–10.98%	646,161	392,497,300	30.81%	6,738,863,600	37,406,741	93.24%	647,378,739	87,097	6.94%	1,010,239,100	67.39%
Deutsche Post	DPW	161,364	15.01%	3,198,234	369,077,600	35.21%	6,681,447,408	13,775,606	53.10%	407,378,514	415,260	64.95%	857,240,050	76.35%
Deutsche Postbank	DPB	4,268	–29.89%	97,453	26,243,800	–7.52%	558,619,562	1,235,026	–11.07%	24,955,628	17,960	–14.69%	104,423,800	11.76%
Dexia	DXB	647	–84.73%	23,115	1,449,000	–82.38%	46,390,300	97,010	–67.70%	3,058,220	5,773	–38.61%	11,621,000	–34.35%
DSM	DSM	1,304	–70.55%	43,202	4,485,000	–70.18%	149,663,550	219,794	–70.75%	6,332,266	7,096	37.57%	23,772,400	41.76%
EADS	EAD	45,298	937.28%	413,035	108,693,200	704.99%	1,059,467,450	7,845,266	431.25%	66,151,849	56,254	112.51%	131,285,200	76.36%
Electricité de France	E2F	9,601	23,902.50%	74,212	49,503,800	39,822.42%	333,248,500	3,254,329	54,686.68%	20,174,756	19,235	47,987.50%	99,056,600	79,784.35%
Elisa Communications	EIA	1,650	–29.55%	38,987	2,820,000	–22.48%	64,411,133	25,750	–81.12%	3,085,574	5,863	–32.09%	10,523,100	–17.80%
Elsevier	ELV	11,754	527.88%	82,687	15,542,200	606.66%	102,327,350	741,237	597.65%	5,331,708	19,363	125.65%	25,102,200	164.18%
EMC	EMP	0	–100.00%	82	0	–100.00%	96,900	0	–100.00%	4,714	27	–59.09%	32,400	–63.35%
Epcos	EPC	11,937	–39.32%	138,943	15,676,450	–28.81%	163,426,490	1,420,355	–19.35%	9,908,544	25,105	–4.77%	32,307,230	9.12%
Ericsson B	ERCB	0	-	0	0	-	0	0	-	0	0	-	0	-
Fiat (ITA exec. type)	FIA5	2,776	18.84%	97,925	16,807,000	112.83%	532,795,150	920,140	155.52%	40,222,609	24,423	132.73%	148,448,200	382.63%
Fortum	FOT	6,140	9.27%	61,548	13,788,649	58.79%	123,129,999	345,626	148.09%	2,890,531	7,737	275.58%	17,473,500	429.58%
Fresenius Pr.	FRE3	878	-	7,282	6,821,250	-	52,720,500	488,422	-	3,057,320	3,022	-	22,108,750	-
Fresenius Medical Care	FME	15,068	42.33%	178,264	156,897,299	86.42%	1,625,386,069	4,651,962	29.22%	101,801,032	30,631	18.70%	284,432,162	49.52%
Gaz de France	GZF	319	538.00%	29,566	956,200	655.89%	86,448,100	31,184	1,545.59%	5,424,058	4,496	8,892.00%	13,317,600	10,427.75%
Geberit	GEBN	1,775	-	22,912	19,957,960	-	197,693,284	731,422	-	9,595,371	9,861	-	85,992,786	-
General Electric	GEC	81	47.27%	1,112	220,900	27.69%	2,909,700	7,350	32.08%	45,507	331	72.40%	937,900	61.40%
Getronics	GTO	5,356	36.63%	77,394	3,021,360	–30.37%	58,267,150	163,555	–54.17%	5,599,316	30,599	202.06%	20,072,200	96.05%
Hagemeyer	HMY	12,958	6.47%	219,227	5,056,080	59.60%	78,308,230	229,488	–31.29%	11,322,061	52,563	0.90%	20,399,740	58.17%
Hannover Rückversicherung	HNR1	6,269	–6.42%	159,789	20,637,100	0.61%	480,986,000	851,646	–4.18%	20,737,196	25,787	51.10%	80,825,100	58.88%
Heineken	HNK	8,171	619.28%	50,200	29,501,400	881.55%	173,697,400	973,625	1,069.00%	8,150,641	18,708	421.99%	66,465,000	592.53%
Henkel	HEN3	6,021	–62.31%	174,191	66,051,500	–48.75%	1,634,520,350	2,509,280	–33.05%	70,098,715	17,251	–38.60%	175,019,900	–18.79%
Hochtief	HOT	13,891	-	48,024	67,053,900	-	219,023,810	1,729,620	-	15,753,106	19,726	-	89,553,680	-
HypoVereinsbank	HVM	1,047	–98.79%	114,818	2,941,200	–98.70%	296,734,500	369,629	–97.00%	25,836,475	11,899	–93.83%	31,574,600	–92.74%
Hypo Real Estate Holding	HRX	45,444	710.05%	220,383	206,617,800	698.83%	1,053,388,400	8,065,625	910.79%	49,112,260	58,712	486.01%	266,997,300	515.08%
IBM	IBM	20	–62.96%	402	144,800	–59.91%	2,778,600	4,520	–64.83%	94,468	108	–41.94%	754,400	–40.88%
Infineon Technologies	IFX	198,044	–9.41%	4,618,417	188,042,035	7.83%	4,094,460,565	17,436,678	140.50%	272,665,389	647,386	–46.18%	559,961,820	–40.54%
Intel	INL	145	367.74%	4,219	248,600	241.48%	7,073,800	3,660	23.86%	244,337	504	13.77%	761,900	–20.28%
KarstadtQuelle	KAR	31,390	–65.43%	422,037	64,581,400	–37.20%	772,971,136	4,735,545	–21.04%	68,923,493	53,913	–70.77%	101,086,950	–34.61%
KPN	KPN	41,402	–59.48%	839,603	43,523,740	–48.79%	771,367,361	2,169,396	–60.62%	46,441,243	234,164	–18.70%	217,220,976	–2.59%
Kühne & Nagel International N	KNIN	1,572	-	5,282	4,297,948	-	14,165,050	209,398	-	711,433	3,382	-	9,161,629	-
Lanxess	LXS	10,309	-	89,597	40,381,600	-	297,017,800	4,699,466	-	21,443,629	21,055	-	75,276,800	-
Linde	LIN	10,198	–28.28%	501,708	77,987,921	–13.12%	3,350,663,408	3,092,406	24.11%	207,007,837	37,422	14.88%	244,811,841	26.46%
Logitech	LOGN	10,273	-	115,456	22,251,244	-	285,076,905	1,314,003	-	14,947,227	29,697	-	54,628,109	-
Lufthansa	LHA	102,233	–42.54%	2,569,673	201,371,700	–3.64%	3,487,193,625	11,498,586	25.86%	408,977,889	320,353	–27.83%	511,171,750	4.72%
MAN	MAN	33,119	–25.99%	1,086,862	234,027,200	23.03%	6,270,856,800	5,486,197	–33.38%	685,552,035	102,427	25.91%	634,801,400	96.64%
Mediaset (ITA exec. type)	MDS5	63	–85.18%	7,530	567,000	–85.23%	75,932,600	5,786	–96.45%	1,890,599	374	–81.43%	3,471,500	–82.40%
Merck	MRK	2,797	166.38%	103,543	22,654,300	210.07%	796,728,700	881,978	104.46%	33,539,254	11,563	298.72%	89,865,800	347.51%
Metro	MEO	62,285	42.64%	718,505	306,627,100	79.96%	3,199,419,900	8,924,968	55.88%	118,150,731	133,424	29.18%	605,558,000	49.21%
Microsoft	MSF	19	–81.00%	789	45,100	–80.73%	1,568,300	533	–79.85%	39,900	134	–39.09%	248,900	–50.21%
Mittal Steel	ISPA	5	-	72	15,500	-	231,700	375	-	9,529	5	-	15,500	-
MLP	MLP	11,064	33.85%	168,730	16,325,620	15.67%	271,568,354	576,170	–57.62%	18,086,182	28,598	40.32%	44,148,599	32.67%
Mobilcom	MOB	6,384	615.70%	30,523	12,171,900	654.43%	56,753,800	541,412	248.86%	3,247,856	11,092	423.70%	20,845,600	434.16%
Neste Oil Corporation	NEF	9,678	–9.26%	93,148	22,419,900	–14.77%	234,378,600	846,723	–38.10%	12,097,078	15,162	–2.17%	36,507,300	–6.74%
Nordea Bank	NDB	100	-	200	71,517	-	143,035	1,244	-	2,363	0	-	0	-
Numico	NUT	4,483	146.32%	57,653	17,052,200	157.31%	204,835,200	725,631	90.16%	12,229,958	25,799	–44.65%	69,591,000	–39.59%
Oracle	ORC	0	–100.00%	29	0	–100.00%	30,350	0	–100.00%	706	0	–100.00%	0	–100.00%
Pernod Ricard	PER	124	-	2,570	2,047,000	-	42,138,000	18,552	-	413,339	97	-	1,609,000	-
Peugeot	PEU	4,297	99.77%	69,562	20,784,200	92.08%	322,291,250	725,488	80.92%	15,082,123	26,667	535.84%	120,577,500	471.09%
Pinault-Printemps	PPX	390	–76.59%	17,394	4,490,000	–70.15%	189,742,150	129,580	–77.91%	17,764,436	2,402	–33.66%	25,046,000	–21.53%
P&O Nedlloyd	NEL	0	-	0	0	-	0	0	-	0	0	–100.00%	0	–100.00%
Phonak N	PHBN	4,855	-	14,547	13,437,438	-	36,851,368	325,186	-	1,114,811	5,537	-	14,470,958	-
Porsche	POR3	19,716	5.80%	274,119	177,925,600	53.20%	2,060,528,401	5,587,053	67.47%	67,739,539	35,056	–19.83%	281,650,800	7.77%
Publicis Groupe	PU4	0	-	1,010	0	-	3,231,200	0	-	183,632	6	-	19,200	-
Puma	PUM	19,092	–7.34%	442,833	56,153,400	15.01%	1,215,076,600	1,444,343	–29.49%	65,276,681	46,085	27.64%	133,298,700	59.75%
Rodamco Europe	RCE	19	-	1,419	173,200	-	12,475,800	11,851	-	287,660	19	-	173,200	-
Qiagen	QIA	19,103	275.30%	116,381	22,254,200	365.24%	131,586,750	1,270,526	168.80%	8,555,650	38,337	460.65%	44,742,750	527.75%
Royal Dutch	ROY	51,175	–54.78%	1,040,343	137,183,650	–54.70%	2,739,469,125	3,813,629	–82.33%	113,712,675	344,550	–45.69%	874,291,800	–42.98%
Salzgitter	SZG	4,075	-	60,365	36,542,780	-	431,783,919	2,196,854	-	23,490,534	15,191	-	116,708,897	-
Sampo	SMPA	674	270.33%	71,599	1,308,950	449.06%	118,694,650	60,407	483.19%	3,349,917	4,070	332.06%	7,752,100	544.45%
Sanofi-Aventis new	AVE	-	-	0	-	-	0	-	-	0	-	-	-	-
SBM Offshore	SBMO	3,447	84.33%	26,509	8,126,300	–34.70%	91,651,250	566,836	–45.12%	12,111,753	8,464	110.02%	19,871,500	–25.36%
Schering	SCH	11,988	–67.35%	846,791	116,148,300	–39.88%	5,865,594,979	1,046,970	–76.95%	897,342,404	35,040	–67.24%	270,170,000	–51.18%
Schneider Electric	SND	925	740.91%	8,829	7,908,000	858.55%	72,368,200	119,215	272.84%	6,591,144	1,477	53.37%	13,055,000	98.74%
Sodexho Alliance	SJ7	2,678	23.41%	23,078	11,119,800	53.63%	86,587,200	1,047,620	26.98%	8,319,106	6,300	–7.89%	26,312,000	20.54%
Solarworld	SWV	7,295	-	86,297	18,053,850	-	195,723,313	1,061,502	-	16,147,519	31,965	-	77,921,650	-
STMicroelectronics	SGM	8,318	–42.40%	168,815	11,369,700	–44.26%	223,449,200	296,476	–87.05%	16,232,660	95,560	132.77%	122,418,600	111.32%
Stora Enso	ENUR	11,332	–38.10%	258,168	13,422,350	–32.28%	308,388,700	458,833	–31.90%	12,362,444	29,000	–12.61%	34,262,950	0.33%
Sulzer	SUN	10,872	2,203.39%	47,140	88,087,935	4,532.57%	306,210,883	4,353,581	7,652.56%	14,810,022	15,651	500.35%	115,409,328	1,091.51%
Sun Microsystems	SSY	0	–100.00%	245	0	–100.00%	102,600	0	–100.00%	5,160	55	–50.00%	24,200	–33.88%
T-Online	TOI	-	-	7,993	-	-	6,124,100	-	-	334,317	-	-	-	-
Telecom Italia RNC (ITA exec. type)	TQIR	1,650	1,456.60%	6,076	3,795,000	1,568.87%	12,930,000	250,975	3,741.65%	746,694	2,002	187.64%	4,532,400	186.50%
TeliaSonera	TLSN	143	–68.91%	5,524	391,800	–64.80%	13,528,400	2,320	–98.22%	371,725	118	–82.26%	295,600	–80.93%
TF1	FSE	3,415	196.96%	54,936	9,013,000	256.19%	140,747,100	351,030	317.24%	6,787,855	7,100	55.36%	18,853,000	88.95%
Thalès	CSF	996	–80.74%	18,661	3,688,100	–80.52%	65,981,000	191,481	–86.62%	4,263,588	6,166	–32.40%	23,095,200	–32.92%
Thomson	TNM	6,770	87.02%	134,470	9,220,000	40.83%	194,231,700	527,644	146.26%	15,816,070	61,916	82.43%	96,838,400	53.10%
Thyssen Krupp	TKA	354,417	54.68%	3,602,699	1,095,995,709	179.09%	8,638,826,683	58,417,144	361.31%	564,428,777	485,741	3.68%	1,284,582,234	69.18%
Tieto Enator Corporation	TTEB	7,655	138.10%	67,596	17,996,000	115.89%	157,182,600	329,858	30.25%	6,536,976	9,524	118.64%	22,182,100	94.88%
Time Warner	AOL	20	–90.29%	807	38,000	–87.57%	1,123,250	400	–89.74%	41,893	70	–66.82%	104,000	–66.45%
TNT	TNT	8,368	77.78%	77,583	27,706,800	135.98%	227,819,500	687,053	-	9,733,819	24,682	166.17%	74,070,200	256.55%
TomTom	OEM	1,954	-	13,045	6,879,500	-	44,133,800	519,010	-	3,314,238	4,065	-	14,603,100	-
TUI	TUI	220,440	22.15%	3,973,370	348,714,931	12.13%	6,653,396,308	12,197,610	–19.96%	396,216,212	512,207	28.46%	822,334,738	19.69%
Unaxis	UNAX	98,911	–77.24%	3,507,667	305,641,480	–33.97%	6,219,265,609	27,573,638	72.53%	411,332,708	220,331	–74.71%	583,156,468	–32.78%
UPM-Kymmene Corporation	RPL	14,239	21.20%	275,300	26,672,950	38.25%	491,044,700	522,183	17.07%	18,428,514	30,408	3.23%	57,009,600	24.72%
Van der Moolen Holding	VMH	161	–98.10%	86,873	61,200	–98.61%	53,385,080	9,861	–98.37%	8,180,538	9,851	–50.51%	5,608,060	–38.47%
Vedior	VED	300	–62.50%	43,612	424,000	–55.42%	65,940,550	25,880	–55.14%	4,546,159	8,340	866.40%	13,356,000	1,192.68%
Veolia Environnement	VVD	2,628	–53.12%	41,430	12,950,600	–40.18%	180,763,900	449,278	–72.80%	10,765,584	6,616	–26.87%	31,685,400	–4.20%
Versatel	VT3	-	-	0	-	-	0	-	-	0	-	-	-	-
Vinci	SQU	1,303	–94.09%	108,566	11,429,000	–92.94%	823,773,128	391,407	–77.38%	26,455,975	2,381	–82.38%	21,207,400	–78.71%
VNU	VNU	0	–100.00%	22,840	0	–100.00%	65,296,600	0	–100.00%	2,739,039	205	–98.58%	655,000	–98.32%
Volkswagen	VOW	260,357	96.99%	3,727,088	2,132,578,200	256.30%	23,657,438,506	83,241,010	342.80%	1,633,973,180	665,713	63.09%	4,937,757,700	174.41%
Wolters Kluwer	WOS	5,670	42.61%	60,123	11,944,000	85.28%	114,537,100	934,960	43.15%	9,329,719	19,239	47.03%	39,203,200	101.16%
Options on Other Stocks – Total		**2,619,816**	**–4.99%**	**45,371,269**	**9,613,945,367**	**48.78%**	**143,142,627,856**	**437,488,634**	**59.29%**	**10,931,902,221**	**6,843,012**	**–9.22%**	**22,257,913,688**	**38.76%**
Stock Options – Total		**14,339,752**	**–17.80%**	**272,543,052**	**42,784,058,239**	**–0.81%**	**762,504,101,903**	**1,531,319,863**	**–13.62%**	**46,889,544,170**	**52,069,011**	**–2.04%**	**140,755,594,333**	**14.69%**

Stock Options (by Countries)		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Dutch stock options		757,609	3.67%	10,420,237	1,559,542,441	3.83%	21,280,085,866	57,987,334	–34.13%	1,183,128,300	2,852,794	–17.58%	5,645,351,096	–16.91%
French stock options		394,962	10.96%	6,667,994	1,765,448,909	12.34%	29,381,074,561	55,097,399	–20.25%	1,496,736,499	1,418,620	38.61%	5,330,633,692	38.11%
German stock options		9,397,038	–10.37%	180,695,967	30,265,818,607	9.04%	536,132,973,595	1,058,356,962	–1.61%	34,601,878,345	31,707,124	–1.16%	95,369,072,726	21.96%
Italian stock options		52,158	–36.43%	1,006,419	228,821,750	–28.62%	5,007,982,495	8,751,258	–29.54%	222,322,694	209,267	–11.07%	1,055,051,150	7.10%
Scandinavian stock options		597,588	–24.77%	16,396,662	951,607,564	–21.57%	26,240,830,268	35,618,168	–32.78%	1,411,731,276	3,101,171	–5.95%	4,801,486,735	2.12%
Spanish stock options		22,988	-	22,988	41,934,350	-	41,934,350	1,455,820	-	1,455,820	21,824	-	38,749,550	-
Swiss stock options		3,117,073	–37.62%	57,323,550	7,985,908,775	–25.84%	144,416,616,208	314,584,022	–33.85%	7,972,239,709	12,756,625	–3.47%	28,526,278,955	–0.09%
U.S. stock options		336	–58.10%	9,235	875,100	–40.98%	18,547,300	20,115	–56.03%	603,422	1,586	–19.94%	3,622,000	–21.14%

Single Stock Futures		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Futures on DJ EURO STOXX 50® Index Components – Total		**1,314,873**	**2,476.31%**	**25,189,941**	**3,129,198,992**	**2,183.73%**	**124,524,596,130**	**0**	**-**	**0**	**1,209,519**	**2,500.56%**	**3,105,677,179**	**2,553.52%**
Futures on Other Stocks – Total		**214,709**	**6,320.72%**	**6,374,103**	**621,071,497**	**4,215.83%**	**26,773,364,538**	**0**	**-**	**0**	**229,030**	**6,333.43%**	**700,802,748**	**4,794.46%**
Futures on SMI® Components – Total		**9,794**	**46.29%**	**4,025,045**	**53,807,583**	**81.62%**	**9,285,686,186**	**0**	**-**	**0**	**20,960**	**160.79%**	**48,963,226**	**47.06%**
Single Stock Futures – Total		**1,539,376**	**2,420.43%**	**35,589,089**	**3,804,078,073**	**2,001.26%**	**160,583,646,855**	**0**	**-**	**0**	**1,459,509**	**2,411.76%**	**3,855,443,153**	**2,241.56%**
Equity Derivatives – Total		**15,879,128**	**–9.29%**	**308,132,141**	**46,588,136,313**	**7.56%**	**923,087,748,758**	**1,531,319,863**	**–13.62%**	**46,889,544,170**	**53,528,520**	**0.59%**	**144,611,037,485**	**17.67%**

Volatility Index Derivatives

		Traded Contracts			Volume in EUR			Paid Premiums in EUR			Open Interest		Value of Open Interest in EUR	
		December 2006	Change YoY	2006	December 2006	Change YoY	2006	December 2006	Change YoY	2006	12/29/2006	Change YoY	12/29/2006	Change YoY
Volatility Index Futures														
VDAX-NEW® Futures	FVDX	219	167.07%	1,419	3,596,950	183.29%	24,368,600	-	-	-	177	180.95%	2,994,200	209.16%
VSMI® Futures	FVSM	20	-	211	268,500	-	3,169,700	-	-	-	10	-	127,000	-
VSTOXX® Futures	FVSX	238	3,866.67%	1,406	3,569,050	4,176.87%	22,936,310	-	-	-	101	1,583.33%	1,489,250	1,577.08%
Volatility Index Futures – Total		**477**	**442.05%**	**3,036**	**7,434,500**	**449.42%**	**50,474,610**	**0**	**-**	**0**	**288**	**317.39%**	**4,610,450**	**336.06%**
Volatility Derivatives – Total		**477**	**442.05%**	**3,036**	**7,434,500**	**449.42%**	**50,474,610**	**0**	**-**	**0**	**288**	**317.39%**	**4,610,450**	**336.06%**
Eurex Total		**105,639,119**	**22.53%**	**1,526,751,902**	**7,628,512,090,491**	**24.62%**	**105,982,946,667,024**	**15,806,757,321**	**56.98%**	**241,548,670,447**	**94,880,326**	**11.56%**	**2,067,834,964,619**	**34.86%**

Eurex: Public Holidays 2007

In response to numerous requests by members, and to help you plan your trading activities for 2007 from the outset, we have summarized public holidays for 2007 on a single overview page. The full Eurex trading calendar (including holidays) is available on the Eurex website: **www.eurexchange.com > Trading > Trading Calendar**.

Date	Holiday	Restrictions
Jan 02, 07	Berchtoldstag	All Swiss products closed for trading. No settlement in Swiss products; non-value date for CHF payments.
Jan 15, 07	Martin Luther King Jr. Day	All EUR-denominated U.S. products open for trading; no settlement in U.S. equity options.
Feb 19, 07	Presidents' Day (Washington's Birthday)	All EUR-denominated U.S. products open for trading; no settlement in U.S. equity options.
Apr 06, 07	Good Friday	Eurex is closed for trading in all products.
Apr 09, 07	Easter Monday	Eurex is closed for trading in all products.
May 01, 07	May Day	Eurex is closed for trading in all products.
May 07, 07	Bank Holiday	All Irish products closed for trading; no settlement in Irish products.
May 17, 07	Ascension Day	All Swiss products closed for trading; no settlement in Swiss products; non-value date for CHF payments. All Finnish products closed for trading; no settlement in Finnish products. All Swedish products closed for trading; no settlement in Swedish products.
May 28, 07	Whit Monday	Eurex is closed for trading in all products.
Jun 04, 07	Bank Holiday	All Irish products closed for trading.
Jun 06, 07	Bank Holiday	All Swedish products closed for trading; no settlement in Swedish products.
Jun 22, 07	Midsummer's Eve	All Finnish products closed for trading; no settlement in Finnish products. All Swedish products closed for trading; no settlement in Swedish products.
Jul 04, 07	U.S. Independence Day	All EUR-denominated U.S. products open for trading; no settlement in U.S. equity options.
Aug 01, 07	Swiss National Day	All Swiss products closed for trading; no settlement in Swiss products; non-value date for CHF payments.
Aug 15, 07	Ascension of Mary	All Italian products closed for trading; no settlement in Italian products.
Sep 03, 07	Labor Day (U.S.)	All EUR-denominated U.S. products open for trading; no settlement in U.S. equity options.
Nov 22, 07	Thanksgiving Day	All EUR-denominated U.S. products open for trading; no settlement in U.S. equity options.
Dec 06, 07	Finnish Independence Day	All Finnish products closed for trading; no settlement in Finnish products.
Dec 24, 07	Christmas	Eurex is closed for trading in all products.
Dec 25, 07	Christmas Day	Eurex is closed for trading in all products.
Dec 26, 07	St. Stephen/Boxing Day	Eurex is closed for trading in all products.
Dec 31, 07	New Year's eve	Eurex is closed for trading in all products.