Monatsstatistik Terminmarkt Jänner 2011

Monthly statistics derivatives market
January 2011

Terminmarkt Jänner 2011
Derivatives market January 2011

Gehandelte Kontrakte / Traded contracts

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	470	224	694	1.535	2.229
	ATX	1.021	2.555	3.576	6.582	10.158
	IAX	-	-	-	0	0
	Total Index	**1.491**	**2.779**	**4.270**	**8.117**	**12.387**
Stock	AGR	0	0	0	-	0
	AND	292	160	452	-	452
	BWI	0	80	80	-	80
	BWT	0	0	0	0	0
	EBS	2.520	1.258	3.778	10	3.788
	EVN	413	0	413	0	413
	FLU	240	927	1.167	0	1.167
	ICL	1.530	1.305	2.835	0	2.835
	MMK	0	0	0	0	0
	OMV	1.158	1.407	2.565	90	2.655
	PAL	0	200	200	-	200
	PST	367	600	967	0	967
	RBI	240	0	240	0	240
	RHI	1.079	1.042	2.121	15	2.136
	SBO	250	881	1.131	0	1.131
	SEM	146	224	370	-	370
	STR	385	310	695	0	695
	TKA	2.427	4.130	6.557	0	6.557
	UQA	0	0	0	0	0
	VER	409	1.040	1.449	0	1.449
	VIG	447	100	547	0	547
	VOE	1.302	795	2.097	0	2.097
	WIE	1.730	130	1.860	0	1.860
	WOL	0	0	0	-	0
	ZAG	0	0	0	0	0
	Total Stock	**14.695**	**14.589**	**29.284**	**115**	**29.399**
CeCe	CCE	-	-	-	0	0
	CTE	-	-	-	248	248
	CXE	-	-	-	30	30
	HTE	-	-	-	5	5
	NTX	-	-	-	0	0
	PTE	-	-	-	30	30
	RDU	-	-	-	70	70
	RDX	-	-	-	713	713
	RTX	-	-	-	110	110
	Total CeCe	**-**	**-**	**-**	**1.206**	**1.206**
Total		**16.186**	**17.368**	**33.554**	**9.438**	**42.992**

Einfachzählung / Single count method

Offene Kontraktanzahl / Open interest[1]

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	668	304	972	7.449	8.421
	ATX	1.082	2.077	3.159	33.269	36.428
	IAX	-	-	-	0	0
	Total Index	**1.750**	**2.381**	**4.131**	**40.718**	**44.849**
Stock	AGR	0	0	0	-	0
	AND	292	240	532	-	532
	BWI	20	301	321	-	321
	BWT	0	0	0	0	0
	EBS	2.722	3.922	6.644	865	7.509
	EVN	1.402	2.896	4.298	0	4.298
	FLU	1.715	1.600	3.315	0	3.315
	ICL	3.179	1.936	5.115	45	5.160
	MMK	40	540	580	0	580
	OMV	7.000	3.813	10.813	600	11.413
	PAL	0	0	0	-	0
	PST	482	1.142	1.624	0	1.624
	RBI	180	741	921	210	1.131
	RHI	3.089	2.264	5.353	15	5.368
	SBO	250	1.315	1.565	0	1.565
	SEM	336	3.190	3.526	-	3.526
	STR	974	641	1.615	20	1.635
	TKA	5.907	6.704	12.611	1.180	13.791
	UQA	0	430	430	0	430
	VER	1.245	5.031	6.276	0	6.276
	VIG	549	790	1.339	0	1.339
	VOE	2.621	3.921	6.542	360	6.902
	WIE	3.536	6.499	10.035	25	10.060
	WOL	150	0	150	-	150
	ZAG	100	1.291	1.391	0	1.391
	Total Stock	**35.609**	**48.466**	**84.075**	**3.110**	**87.185**
CeCe	CCE	-	-	-	10	10
	CTE	-	-	-	75	75
	CXE	-	-	-	14	14
	HTE	-	-	-	5	5
	NTX	-	-	-	0	0
	PTE	-	-	-	30	30
	RDU	-	-	-	35	35
	RDX	-	-	-	357	357
	RTX	-	-	-	261	261
	Total CeCe	**-**	**-**	**-**	**787**	**787**
Total		**37.359**	**50.847**	**88.206**	**44.615**	**132.821**

Einfachzählung / Single count method

1 ... from last trading day

Prämienvolumen / Premium turnover (TSD EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	649,64	138,92	788,56	-	788,56
	ATX	1.939,21	4.342,05	6.281,27	-	6.281,27
	IAX	-	-	-	-	-
	Total Index	**2.588,85**	**4.480,97**	**7.069,82**	**-**	**7.069,82**
Stock	AGR	0,00	0,00	0,00	-	0,00
	AND	112,50	20,96	133,46	-	133,46
	BWI	0,00	49,00	49,00	-	49,00
	BWT	0,00	0,00	0,00	-	0,00
	EBS	301,90	101,98	403,88	-	403,88
	EVN	73,80	0,00	73,80	-	73,80
	FLU	21,32	101,67	122,99	-	122,99
	ICL	226,22	258,46	484,68	-	484,68
	MMK	0,00	0,00	0,00	-	0,00
	OMV	163,60	219,95	383,55	-	383,55
	PAL	0,00	19,60	19,60	-	19,60
	PST	19,52	58,60	78,12	-	78,12
	RBI	47,11	0,00	47,11	-	47,11
	RHI	97,79	123,06	220,85	-	220,85
	SBO	59,96	210,45	270,41	-	270,41
	SEM	10,28	10,06	20,33	-	20,33
	STR	35,96	9,73	45,69	-	45,69
	TKA	58,60	301,68	360,29	-	360,29
	UQA	0,00	0,00	0,00	-	0,00
	VER	28,53	168,62	197,15	-	197,15
	VIG	45,23	10,29	55,52	-	55,52
	VOE	152,57	81,55	234,12	-	234,12
	WIE	61,72	14,16	75,88	-	75,88
	WOL	0,00	0,00	0,00	-	0,00
	ZAG	0,00	0,00	0,00	-	0,00
	Total Stock	**1.469,49**	**1.759,82**	**3.229,31**	**-**	**3.229,31**
CeCe	CCE	-	-	-	-	-
	CTE	-	-	-	-	-
	CXE	-	-	-	-	-
	HTE	-	-	-	-	-
	NTX	-	-	-	-	-
	PTE	-	-	-	-	-
	RDU[2]	-	-	-	-	-
	RDX	-	-	-	-	-
	RTX[2]	-	-	-	-	-
	Total CeCe	**-**	**-**	**-**	**-**	**-**
Total		**4.058,34**	**6.240,79**	**10.299,13**	**-**	**10.299,13**

Cross Rate 1 USD = EUR 0,73035

Doppelzählung (Käufe und Verkäufe) / Double count method (purchases and sales)

2 ... Contract Value and Premium for RTX and RDU are converted to EUR (products are traded in USD)

Kontraktwert / Contract value (MIO EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	0,153	0,070	0,223	48,581	48,803
	ATX	0,603	1,392	1,995	378,499	380,493
	IAX	-	-	-	0,000	0,000
	Total Index	**0,756**	**1,462**	**2,218**	**427,079**	**429,297**
Stock	AGR	0,000	0,000	0,000	-	0,000
	AND	1,863	1,048	2,911	-	2,911
	BWI	0,000	0,280	0,280	-	0,280
	BWT	0,000	0,000	0,000	0,000	0,000
	EBS	9,241	4,158	13,399	0,073	13,472
	EVN	0,445	0,000	0,445	0,000	0,445
	FLU	1,252	4,566	5,818	0,000	5,818
	ICL	1,779	1,476	3,255	0,000	3,255
	MMK	0,000	0,000	0,000	0,000	0,000
	OMV	3,656	4,421	8,076	0,574	8,650
	PAL	0,000	0,520	0,520	-	0,520
	PST	0,907	1,440	2,347	0,000	2,347
	RBI	1,010	0,000	1,010	0,000	1,010
	RHI	3,219	2,831	6,050	0,087	6,137
	SBO	1,488	4,991	6,479	0,000	6,479
	SEM	0,573	0,806	1,379	-	1,379
	STR	0,826	0,617	1,443	0,000	1,443
	TKA	2,610	4,352	6,962	0,000	6,962
	UQA	0,000	0,000	0,000	0,000	0,000
	VER	1,195	3,020	4,215	0,000	4,215
	VIG	1,796	0,392	2,188	0,000	2,188
	VOE	4,572	2,541	7,112	0,000	7,112
	WIE	2,697	0,184	2,881	0,000	2,881
	WOL	0,000	0,000	0,000	-	0,000
	ZAG	0,000	0,000	0,000	0,000	0,000
	Total Stock	**38,118**	**37,643**	**75,761**	**0,733**	**76,494**
CeCe	CCE	-	-	-	0,000	0,000
	CTE	-	-	-	10,342	10,342
	CXE	-	-	-	1,331	1,331
	HTE	-	-	-	0,378	0,378
	NTX	-	-	-	0,000	0,000
	PTE	-	-	-	0,923	0,923
	RDU[2]	-	-	-	2,105	2,105
	RDX	-	-	-	24,345	24,345
	RTX[2]	-	-	-	4,200	4,200
	Total CeCe	**-**	**-**	**-**	**43,623**	**43,623**
Total		**38,874**	**39,105**	**77,979**	**471,436**	**549,414**

Cross Rate 1 USD = EUR 0,73035

Doppelzählung (Käufe und Verkäufe) / Double count method (purchases and sales)

Terminmarkt Jänner 2011

Derivatives market Januar 2011

Traded contracts

		January	February	March	April	May	June	July	August	September	October	November	December	**Total 2011**
Tradingdays		20	20	23	19	22	19	21	22	22	20	21	19	248
Market	**Instrument**													
Index	ATF Futures	1.535												1.535
	ATF Options	694												694
	ATX Futures	6.582												6.582
	ATX Options	3.576												3.576
	IAX Futures	0												0
	Total Index	**12.387**												**12.387**
Stock Options	AGR Options	0												0
	AND Options	452												452
	BWI Options	80												80
	BWT Options	0												0
	EBS Options	3.778												3.778
	EVN Options	413												413
	FLU Options	1.167												1.167
	ICL Options	2.835												2.835
	MMK Options	0												0
	OMV Options	2.565												2.565
	PAL Options	200												200
	PST Options	967												967
	RHI Options	2.121												2.121
	RBI Options	240												240
	SBO Options	1.131												1.131
	SEM Options	370												370
	STR Options	695												695
	TKA Options	6.557												6.557
	UQA Options	0												0
	VER Options	1.449												1.449
	VIG Options	547												547
	VOE Options	2.097												2.097
	WIE Options	1.860												1.860
	WOL Options	0												0
	ZAG Options	0												0
	Total Stock Options	**29.524**												**29.524**
Stock Futures	BWT Futures	0												0
	EBS Futures	10												10
	EVN Futures	0												0
	FLU Futures	0												0
	ICL Futures	0												0
	MMK Futures	0												0
	OMV Futures	90												90
	PST Futures	0												0
	RHI Futures	15												15
	RBI Futures	0												0
	SBO Futures	0												0
	STR Futures	0												0
	TKA Futures	0												0
	UQA Futures	0												0
	VER Futures	0												0
	VIG Futures	0												0
	VOE Futures	0												0
	WIE Futures	0												0
	Total Stock Futures	**115**												**115**
CeCe	CCE Futures	0												0
	CTE Futures	248												248
	CXE Futures	30												30
	HTE Futures	5												5
	NTX Futures	0												0
	PTE Futures	30												30
	RDU Futures	70												70
	RDX Futures	713												713
	RTX Futures	110												110
	Total CeCe	**1.206**												**1.206**
TOTAL		43.232												43.232

Terminmarkt Jänner 2011
Derivatives market Januar 2011

Open interest

		January	February	March	April	May	June	July	August	September	October	November	December	Mean 2011
Last Tradingday		31.01.2011												
Market	**Instrument**													
Index	ATF Futures	7.449												7.449
	ATF Options	972												972
	ATX Futures	33.269												33.269
	ATX Options	3.159												3.159
	IAX Futures	0												0
	Total Index	**44.849**												**44.849**
Stock Options	AGR Options	0												0
	AND Options	532												532
	BWI Options	321												321
	BWT Options	0												0
	EBS Options	6.644												6.644
	EVN Options	4.298												4.298
	FLU Options	3.315												3.315
	ICL Options	5.115												5.115
	MMK Options	580												580
	OMV Options	10.813												10.813
	PAL Options	0												0
	PST Options	1.624												1.624
	RHI Options	5.353												5.353
	RBI Options	921												921
	SBO Options	1.565												1.565
	SEM Options	3.526												3.526
	STR Options	1.615												1.615
	TKA Options	12.611												12.611
	UQA Options	430												430
	VER Options	6.276												6.276
	VIG Options	1.339												1.339
	VOE Options	6.542												6.542
	WIE Options	10.035												10.035
	WOL Options	150												150
	ZAG Options	1.391												1.391
	Total Stock Options	**84.996**												**84.996**
Stock Futures	BWT Futures	0												0
	EBS Futures	865												865
	EVN Futures	0												0
	FLU Futures	0												0
	ICL Futures	45												45
	MMK Futures	0												0
	OMV Futures	600												600
	PST Futures	0												0
	RHI Futures	15												15
	RBI Futures	210												210
	SBO Futures	0												0
	STR Futures	20												20
	TKA Futures	1.180												1.180
	UQA Futures	0												0
	VER Futures	0												0
	VIG Futures	0												0
	VOE Futures	360												360
	WIE Futures	25												25
	Total Stock Futures	**3.320**												**3.320**
CeCe	CCE Futures	10												10
	CTE Futures	75												75
	CXE Futures	14												14
	HTE Futures	5												5
	NTX Futures	0												0
	PTE Futures	30												30
	RDU Futures	35												35
	RDX Futures	357												357
	RTX Futures	261												261
	Total CeCe	**787**												**787**
TOTAL		133.952												133.952

Terminmarkt Jänner 2011

Derivatives market Januar 2011

Contract value (in Mio. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2011
Cross Rate 1 USD - EUR:		0,730353												
Tradingdays		20	20	23	19	22	19	21	22	22	20	21	19	248
Market	**Instrument**													
Index	ATF Futures	48,58												48,58
	ATF Options	0,22												0,22
	ATX Futures	378,50												378,50
	ATX Options	1,99												1,99
	IAX Futures	0,00												0,00
	Total Index	**429,30**												**429,30**
Stock Options	AGR Options	0,00												0,00
	AND Options	2,91												2,91
	BWI Options	0,28												0,28
	BWT Options	0,00												0,00
	EBS Options	13,40												13,40
	EVN Options	0,45												0,45
	FLU Options	5,82												5,82
	ICL Options	3,26												3,26
	MMK Options	0,00												0,00
	OMV Options	8,08												8,08
	PAL Options	0,52												0,52
	PST Options	2,35												2,35
	RHI Options	6,05												6,05
	RBI Options	1,01												1,01
	SBO Options	6,48												6,48
	SEM Options	1,38												1,38
	STR Options	1,44												1,44
	TKA Options	6,96												6,96
	UQA Options	0,00												0,00
	VER Options	4,22												4,22
	VIG Options	2,19												2,19
	VOE Options	7,11												7,11
	WIE Options	2,88												2,88
	WOL Options	0,00												0,00
	ZAG Options	0,00												0,00
	Total Stock Options	**76,77**												**76,77**
Stock Futures	BWT Futures	0,00												0,00
	EBS Futures	0,07												0,07
	EVN Futures	0,00												0,00
	FLU Futures	0,00												0,00
	ICL Futures	0,00												0,00
	MMK Futures	0,00												0,00
	OMV Futures	0,57												0,57
	PST Futures	0,00												0,00
	RHI Futures	0,09												0,09
	RBI Futures	0,00												0,00
	SBO Futures	0,00												0,00
	STR Futures	0,00												0,00
	TKA Futures	0,00												0,00
	UQA Futures	0,00												0,00
	VER Futures	0,00												0,00
	VIG Futures	0,00												0,00
	VOE Futures	0,00												0,00
	WIE Futures	0,00												0,00
	Total Stock Futures	**0,73**												**0,73**
CeCe	CCE Futures	0,00												0,00
	CTE Futures	10,34												10,34
	CXE Futures	1,33												1,33
	HTE Futures	0,38												0,38
	NTX Futures	0,00												0,00
	PTE Futures	0,92												0,92
	RDU Futures *)	2,11												2,11
	RDX Futures	24,34												24,34
	RTX Futures *)	4,20												4,20
	Total CeCe	**43,62**												**43,62**
TOTAL		550,42												550,42

*) Contract Value is calculated in USD and converted to EUR; all other products are calculated in EURO

Terminmarkt Jänner 2011

Derivatives market Januar 2011

Premium turnover (in Tsd. EUR)

Market	Instrument	January	February	March	April	May	June	July	August	September	October	November	December	Total 2011
Tradingdays		20	20	23	19	22	19	21	22	22	20	21	19	248
Index	ATF Futures	-												-
	ATF Options	788,56												788,56
	ATX Futures	-												-
	ATX Options	6.281,27												6.281,27
	IAX Futures	-												-
	Total Index	**7.069,82**												**7.069,82**
Stock Options	AGR Options	0,00												0,00
	AND Options	133,46												133,46
	BWI Options	49,00												49,00
	BWT Options	0,00												0,00
	EBS Options	403,88												403,88
	EVN Options	73,80												73,80
	FLU Options	122,99												122,99
	ICL Options	484,68												484,68
	MMK Options	0,00												0,00
	OMV Options	383,55												383,55
	PAL Options	19,60												19,60
	PST Options	78,12												78,12
	RHI Options	220,85												220,85
	RBI Options	47,11												47,11
	SBO Options	270,41												270,41
	SEM Options	20,33												20,33
	STR Options	45,69												45,69
	TKA Options	360,29												360,29
	UQA Options	0,00												0,00
	VER Options	197,15												197,15
	VIG Options	55,52												55,52
	VOE Options	234,12												234,12
	WIE Options	75,88												75,88
	WOL Options	0,00												0,00
	ZAG Options	0,00												0,00
	Total Stock Options	**3.276,41**												**3.276,41**
Stock Futures	BWT Futures	-												-
	EBS Futures	-												-
	EVN Futures	-												-
	FLU Futures	-												-
	ICL Futures	-												-
	MMK Futures	-												-
	OMV Futures	-												-
	PST Futures	-												-
	RHI Futures	-												-
	RBI Futures	-												-
	SBO Futures	-												-
	STR Futures	-												-
	TKA Futures	-												-
	UQA Futures	-												-
	VER Futures	-												-
	VIG Futures	-												-
	VOE Futures	-												-
	WIE Futures	-												-
	Total Stock Futures	**-**												**-**
CeCe	CCE Futures	-												-
	CTE Futures	-												-
	CXE Futures	-												-
	HTE Futures	-												-
	NTX Futures	-												-
	PTE Futures	-												-
	RDU Futures *)	-												-
	RDX Futures	-												-
	RTX Futures *)	-												-
	Total CeCe	**-**												**-**
TOTAL		**10.346,23**												**10.346,23**

*) Premium for RTX/RDU products is calculated in USD and converted to EUR; all other products are calculated in EURO