



Monatsstatistik Terminmarkt Jänner 2012

Monthly statistics derivatives market
January 2012



Terminmarkt Januar 2012

Derivatives market Januar 2012

Traded contracts

Tradingdays		January	February	March	April	May	June	July	August	September	October	November	December	Total 2012
		21	21	22	19	20	20	22	22	20	22	21	17	247
Market Index	Instrument													
	ATF Futures	419												419
	ATF Options	170												170
	ATX Futures	7.279												7.279
	ATX Options	2.395												2.395
	AXD Futures	0												0
	IAX Futures	0												0
	Total Index	10.263												10.263
Stock Options	AGR Options	0												0
	AND Options	187												187
	BWT Options	0												0
	EBS Options	5.582												5.582
	EVN Options	1.842												1.842
	FLU Options	0												0
	ICL Options	0												0
	IIA Options	330												330
	MMK Options	0												0
	OMV Options	5.861												5.861
	PAL Options	0												0
	PST Options	612												612
	RHI Options	1.078												1.078
	RBI Options	2.008												2.008
	SBO Options	1.256												1.256
	SEM Options	4.126												4.126
	STR Options	514												514
	TKA Options	13.405												13.405
	UQA Options	0												0
	VER Options	1.610												1.610
	VIG Options	506												506
	VOE Options	2.774												2.774
	WIE Options	4.570												4.570
	WOL Options	0												0
	ZAG Options	0												0
	Total Stock Options	46.261												46.261
Stock Futures	BWT Futures	0												0
	EBS Futures	0												0
	EVN Futures	0												0
	FLU Futures	0												0
	ICL Futures	0												0
	MMK Futures	0												0
	OMV Futures	0												0
	PST Futures	0												0
	RHI Futures	0												0
	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
	ZAG Futures	0												0
	Total Stock Futures	0												0
CeCe	CCE Futures	0												0
	CED Futures	0												0
	CTE Futures	237												237
	CXE Futures	131												131
	HTE Futures	0												0
	NTX Futures	0												0
	PTE Futures	0												0
	RDU Futures	51												51
	RDX Futures	480												480
	RTX Futures	159												159
	Total CeCe	1.058												1.058
TOTAL		57.582												57.582

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Derivatives market Januar 2012

Open interest

Last Tradingday	January	February	March	April	May	June	July	August	September	October	November	December	Mean 2012
	31.01.2012	29.02.2012	30.03.2012	30.04.2012	31.05.2012	29.06.2012	31.07.2012	31.08.2012	28.09.2012	31.10.2012	30.11.2012	28.12.2012	
Market Index													
ATF Futures	8.107												8.107
ATF Options	140												140
ATX Futures	50.614												50.614
ATX Options	3.156												3.156
AXD Futures	0												0
IAX Futures	0												0
Total Index	62.017												62.017
Stock Options													
AGR Options	0												0
AND Options	229												229
BWT Options	50												50
EBS Options	5.301												5.301
EVN Options	2.034												2.034
FLU Options	0												0
ICL Options	70												70
IJA Options	18.890												18.890
MMK Options	0												0
OMV Options	10.740												10.740
PAL Options	0												0
PST Options	862												862
RHI Options	1.925												1.925
RBI Options	1.436												1.436
SBO Options	1.403												1.403
SEM Options	1.326												1.326
STR Options	699												699
TKA Options	26.577												26.577
UQA Options	0												0
VER Options	3.010												3.010
VIG Options	816												816
VOE Options	2.576												2.576
WIE Options	6.617												6.617
WOL Options	0												0
ZAG Options	0												0
Total Stock Options	84.561												84.561
Stock Futures													
BWT Futures	0												0
EBS Futures	0												0
EVN Futures	0												0
FLU Futures	0												0
ICL Futures	0												0
MMK Futures	0												0
OMV Futures	0												0
PST Futures	0												0
RHI Futures	0												0
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
ZAG Futures	0												0
Total Stock Futures	0												0
CeCe													
CCE Futures	0												0
CED Futures	0												0
CTE Futures	34												34
CXE Futures	44												44
HTE Futures	0												0
NTX Futures	0												0
PTE Futures	0												0
RDU Futures	35												35
RDX Futures	170												170
RTX Futures	28												28
Total CeCe	311												311
TOTAL	146.889												146.889

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Derivatives market Januar 2012

Contract value (in Mio. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2012	
Cross Rate 1 USD - EUR:		0,758956													
Tradingdays		21	21	22	19	20	20	22	22	20	22	21	17	247	
Market	Instrument														
Index	ATF Futures	9,26												9,26	
	ATF Options	0,04												0,04	
	ATX Futures	290,04												290,04	
	ATX Options	0,96												0,96	
	AXD Futures	0,00												0,00	
	IAX Futures	0,00												0,00	
	Total Index	300,30													300,30
	Stock Options	AGR Options	0,00												0,00
		AND Options	1,25												1,25
		BWT Options	0,00												0,00
EBS Options		8,71												8,71	
EVN Options		1,95												1,95	
FLU Options		0,00												0,00	
ICL Options		0,00												0,00	
IIA Options		0,08												0,08	
MMK Options		0,00												0,00	
OMV Options		15,58												15,58	
PAL Options		0,00												0,00	
PST Options		1,47												1,47	
RHI Options		1,90												1,90	
RBI Options		4,13												4,13	
SBO Options		9,01												9,01	
SEM Options		12,38												12,38	
STR Options		0,98												0,98	
TKA Options		12,42												12,42	
UQA Options		0,00												0,00	
VER Options		3,51												3,51	
VIG Options		1,59												1,59	
VOE Options		7,03												7,03	
WIE Options		3,50												3,50	
WOL Options	0,00												0,00		
ZAG Options	0,00												0,00		
Total	Stock Options	85,49												85,49	
Stock Futures	BWT Futures	0,00												0,00	
	EBS Futures	0,00												0,00	
	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	0,00												0,00	
	PST Futures	0,00												0,00	
	RHI Futures	0,00												0,00	
	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		
ZAG Futures	0,00												0,00		
Total	Stock Futures	0,00												0,00	
CeCe	CCE Futures	0,00												0,00	
	CED Futures	0,00												0,00	
	CTE Futures	6,43												6,43	
	CXE Futures	4,05												4,05	
	HTE Futures	0,00												0,00	
	NTX Futures	0,00												0,00	
	PTE Futures	0,00												0,00	
	RDU Futures *)	1,28												1,28	
	RDX Futures	13,82												13,82	
	RTX Futures *)	5,11												5,11	
	Total CeCe	30,69													30,69
TOTAL		416,48												416,48	

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

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Premium turnover (in Tsd. EUR)

Tradingdays		January	February	March	April	May	June	July	August	September	October	November	December	Total 2012
		21	21	22	19	20	20	22	22	20	22	21	17	247
Market Index	Instrument													
	ATF Futures	-												-
	ATF Options	209,92												209,92
	ATX Futures	-												-
	ATX Options	5.113,60												5.113,60
	AXD Futures	-												-
	IAX Futures	-												-
	Total Index	5.323,52												5.323,52
Stock Options	AGR Options	0,00												0,00
	AND Options	52,34												52,34
	BWT Options	0,00												0,00
	EBS Options	767,29												767,29
	EVN Options	128,16												128,16
	FLU Options	0,00												0,00
	ICL Options	0,00												0,00
	IIA Options	2,31												2,31
	MMK Options	0,00												0,00
	OMV Options	690,84												690,84
	PAL Options	0,00												0,00
	PST Options	41,98												41,98
	RHI Options	112,65												112,65
	RBI Options	286,28												286,28
	SBO Options	324,99												324,99
	SEM Options	291,20												291,20
	STR Options	32,27												32,27
	TKA Options	627,48												627,48
	UQA Options	0,00												0,00
	VER Options	141,33												141,33
	VIG Options	108,13												108,13
	VOE Options	334,63												334,63
	WIE Options	246,46												246,46
	WOL Options	0,00												0,00
	ZAG Options	0,00												0,00
	Total Stock Options	4.188,32												4.188,32
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	-												-
	ZAG Futures	-												-
	Total Stock Futures	-												-
CeCe	CCE Futures	-												-
	CED Futures	-												-
	CTE Futures	-												-
	CXE Futures	-												-
	HTE Futures	-												-
	NTX Futures	-												-
	PTE Futures	-												-
	RDU Futures *)	-												-
	RDX Futures	-												-
	RTX Futures *)	-												-
	Total CeCe	-												-
TOTAL		9.511,84												9.511,84

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