wiener börse.at

Monatsstatistik Terminmarkt Jänner 2014

Monthly statistics derivatives market January 2014

cee stock exchange group

Terminmarkt Januar 2014
Derivatives market January 2014

Gehandelte Kontrakte / Traded contracts

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	171	327	498	476	974
	ATX	292	505	797	3.942	4.739
	Total Index	**463**	**832**	**1.295**	**4.418**	**5.713**
Stock	AMA	0	0	0	-	0
	AND	81	70	151	-	151
	EBS	202	40	242	-	242
	EVN	0	0	0	-	0
	OMV	60	20	80	-	80
	PST	164	0	164	-	164
	RBI	1.950	1.010	2.960	-	2.960
	RHI	0	0	0	-	0
	SBO	168	175	343	-	343
	SEM	0	0	0	-	0
	VER	0	50	50	-	50
	VIG	0	0	0	-	0
	VOE	218	226	444	-	444
	WIE	400	0	400	-	400
	Total Stock	**3.243**	**1.591**	**4.834**	**-**	**4.834**
CeCe	CXE	-	-	-	73	73
	IBX	-	-	-	0	0
	Total CeCe	**-**	**-**	**-**	**73**	**73**
Total		**3.706**	**2.423**	**6.129**	**4.491**	**10.620**

Einfachzählung / Single count method

Offene Kontraktanzahl / Open interest[1]

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	418	387	805	7.683	8.488
	ATX	477	909	1.386	46.180	47.566
	Total Index	**895**	**1.296**	**2.191**	**53.863**	**56.054**
Stock	AMA	0	100	100	-	100
	AND	81	130	211	-	211
	EBS	343	290	633	-	633
	EVN	0	80	80	-	80
	OMV	950	100	1.050	-	1.050
	PST	162	40	202	-	202
	RBI	1.764	380	2.144	-	2.144
	RHI	0	10	10	-	10
	SBO	235	248	483	-	483
	SEM	100	0	100	-	100
	VER	120	830	950	-	950
	VIG	90	200	290	-	290
	VOE	914	216	1.130	-	1.130
	WIE	470	0	470	-	470
	Total Stock	**5.229**	**2.624**	**7.853**	**-**	**7.853**
CeCe	CXE	-	-	-	35	35
	IBX	-	-	-	0	0
	Total CeCe	**-**	**-**	**-**	**35**	**35**
Total		**6.124**	**3.920**	**10.044**	**53.898**	**63.942**

Einfachzählung / Single count method

1 ... from last trading day

Prämienvolumen / Premium turnover (TSD EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	158,92	390,95	549,87	-	549,87
	ATX	291,52	465,19	756,72	-	756,72
	Total Index	**450,45**	**856,14**	**1.306,59**	**-**	**1.306,59**
Stock	AMA	0,00	0,00	0,00	-	0,00
	AND	15,63	21,28	36,91	-	36,91
	EBS	21,60	4,32	25,92	-	25,92
	EVN	0,00	0,00	0,00	-	0,00
	OMV	4,02	1,16	5,18	-	5,18
	PST	13,12	0,00	13,12	-	13,12
	RBI	463,57	114,04	577,61	-	577,61
	RHI	0,00	0,00	0,00	-	0,00
	SBO	42,70	31,93	74,62	-	74,62
	SEM	0,00	0,00	0,00	-	0,00
	VER	0,00	8,50	8,50	-	8,50
	VIG	0,00	0,00	0,00	-	0,00
	VOE	28,33	28,18	56,51	-	56,51
	WIE	16,40	0,00	16,40	-	16,40
	Total Stock	**605,36**	**209,41**	**814,76**	**-**	**814,76**
CeCe	CXE	-	-	-	-	-
	IBX	-	-	-	-	-
	Total CeCe	**-**	**-**	**-**	**-**	**-**
Total		**1.055,80**	**1.065,55**	**2.121,36**	**-**	**2.121,36**

Kontraktwert / Contract value (MIO EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	5,654	10,780	16,434	15,808	32,243
	ATX	15,483	26,436	41,919	209,934	251,852
	Total Index	**21,137**	**37,216**	**58,353**	**225,742**	**284,095**
Stock	AMA	0,000	0,000	0,000	-	0,000
	AND	0,379	0,314	0,693	-	0,693
	EBS	0,566	0,112	0,678	-	0,678
	EVN	0,000	0,000	0,000	-	0,000
	OMV	0,216	0,068	0,284	-	0,284
	PST	0,558	0,000	0,558	-	0,558
	RBI	5,756	2,748	8,504	-	8,504
	RHI	0,000	0,000	0,000	-	0,000
	SBO	1,441	1,397	2,839	-	2,839
	SEM	0,000	0,000	0,000	-	0,000
	VER	0,000	0,090	0,090	-	0,090
	VIG	0,000	0,000	0,000	-	0,000
	VOE	0,753	0,744	1,497	-	1,497
	WIE	0,520	0,000	0,520	-	0,520
	Total Stock	**10,188**	**5,474**	**15,662**	**-**	**15,662**
CeCe	CXE	-	-	-	2,466	2,466
	IBX	-	-	-	0,000	0,000
	Total CeCe	**-**	**-**	**-**	**2,466**	**2,466**
Total		**31,325**	**42,690**	**74,015**	**228,208**	**302,223**

Cross Rate 1 USD = EUR 0,73986

Cross Rate 1 CZK = EUR 0,03636

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)

3 ... Contract Value and Premium for CEZ and PSX are converted to EUR (products are traded in CZK)

Terminmarkt Januar 2014
Derivatives market Januar 2014

Traded contracts

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2014
Tradingdays		21	20	21	20	20	19	23	20	22	23	20	18	247
Market	**Instrument**													
Index	ATF Futures	476												476
	ATF Options	498												498
	ATX Futures	3.942												3.942
	ATX Options	797												797
	Total Index	**5.713**												**5.713**
Stock Options	AMA Options	0												0
	AND Options	151												151
	EBS Options	242												242
	EVN Options	0												0
	OMV Options	80												80
	PST Options	164												164
	RHI Options	0												0
	RBI Options	2.960												2.960
	SBO Options	343												343
	SEM Options	0												0
	VER Options	50												50
	VIG Options	0												0
	VOE Options	444												444
	WIE Options	400												400
	Total Stock Options	**4.834**												**4.834**
CeCe	CXE Futures	73												73
	IBX Futures	0												0
	Total CeCe	**73**												**73**
TOTAL		**10.620**												**10.620**

Open interest

		January	February	March	April	May	June	July	August	September	October	November	December	Mean 2014
Last Tradingday		31.01.2014	28.02.2014	31.03.2014	30.04.2014	30.05.2014	30.06.2014	31.07.2014	29.08.2014	30.09.2014	31.10.2014	28.11.2014	30.12.2014	
Market	**Instrument**													
Index	ATF Futures	7.683												7.683
	ATF Options	805												805
	ATX Futures	46.180												46.180
	ATX Options	1.386												1.386
	Total Index	**56.054**												**56.054**
Stock Options	AMA Options	100												100
	AND Options	211												211
	EBS Options	633												633
	EVN Options	80												80
	OMV Options	1.050												1.050
	PST Options	202												202
	RHI Options	10												10
	RBI Options	2.144												2.144
	SBO Options	483												483
	SEM Options	100												100
	VER Options	950												950
	VIG Options	290												290
	VOE Options	1.130												1.130
	WIE Options	470												470
	Total Stock Options	**7.853**												**7.853**
CeCe	CXE Futures	35												35
	IBX Futures	0												0
	Total CeCe	**35**												**35**
TOTAL		**63.942**												**63.942**

Terminmarkt Januar 2014

Derivatives market Januar 2014

Contract value (in Mio. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2014
Cross Rate 1 USD - EUR:		0,739864												
Cross Rate 1 CZK - EUR:		0,036364												
Tradingdays		21	20	21	20	20	19	23	20	22	23	20	18	247
Market	**Instrument**													
Index	ATF Futures	15,81												15,81
	ATF Options	16,43												16,43
	ATX Futures	209,93												209,93
	ATX Options	41,92												41,92
	Total Index	**284,10**												**284,10**
Stock Options	AMA Options	0,00												0,00
	AND Options	0,69												0,69
	EBS Options	0,68												0,68
	EVN Options	0,00												0,00
	OMV Options	0,28												0,28
	PST Options	0,56												0,56
	RHI Options	0,00												0,00
	RBI Options	8,50												8,50
	SBO Options	2,84												2,84
	SEM Options	0,00												0,00
	VER Options	0,09												0,09
	VIG Options	0,00												0,00
	VOE Options	1,50												1,50
	WIE Options	0,52												0,52
	Total Stock Options	**15,66**												**15,66**
CeCe	CXE Futures	2,47												2,47
	IBX Futures	0,00												0,00
	Total CeCe	**2,47**												**2,47**
TOTAL		**302,22**												**302,22**

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

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

Premium turnover (in Tsd. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2014
Tradingdays		21	20	21	20	20	19	23	20	22	23	20	18	247
Market	**Instrument**													
Index	ATF Futures	-												-
	ATF Options	549,87												549,87
	ATX Futures	-												-
	ATX Options	756,72												756,72
	Total Index	**1.306,59**												**1.306,59**
Stock Options	AMA Options	0,00												0,00
	AND Options	36,91												36,91
	EBS Options	25,92												25,92
	EVN Options	0,00												0,00
	OMV Options	5,18												5,18
	PST Options	13,12												13,12
	RHI Options	0,00												0,00
	RBI Options	577,61												577,61
	SBO Options	74,62												74,62
	SEM Options	0,00												0,00
	VER Options	8,50												8,50
	VIG Options	0,00												0,00
	VOE Options	56,51												56,51
	WIE Options	16,40												16,40
	Total Stock Options	**814,76**												**814,76**
CeCe	CXE Futures	-												-
	IBX Futures	-												-
	Total CeCe	**-**												**-**
TOTAL		**2.121,36**												**2.121,36**

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

**) Premium for CZE/PSX products is calculated in CZK and converted to EUR; all other products are calculated in EURO