Monatsstatistik Terminmarkt Februar 2011

Monthly statistics derivatives market
February 2011

cee stock exchange group

Terminmarkt Februar 2011
Derivatives market February 2011

Gehandelte Kontrakte / Traded contracts

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	404	100	504	2.724	3.228
	ATX	820	1.200	2.020	5.032	7.052
	IAX	-	-	-	0	0
	Total Index	**1.224**	**1.300**	**2.524**	**7.756**	**10.280**
Stock	AGR	0	0	0	-	0
	AND	129	114	243	-	243
	BWI	0	280	280	-	280
	BWT	0	130	130	0	130
	EBS	1.151	840	1.991	270	2.261
	EVN	160	861	1.021	0	1.021
	FLU	177	335	512	0	512
	ICL	680	1.040	1.720	0	1.720
	IIA	6.000	210	6.210	-	6.210
	MMK	0	0	0	0	0
	OMV	2.809	10.904	13.713	200	13.913
	PAL	80	0	80	-	80
	PST	1.110	30	1.140	0	1.140
	RBI	487	936	1.423	80	1.503
	RHI	682	435	1.117	15	1.132
	SBO	211	77	288	0	288
	SEM	95	238	333	-	333
	STR	0	60	60	0	60
	TKA	3.518	1.456	4.974	400	5.374
	UQA	119	90	209	0	209
	VER	540	1.070	1.610	0	1.610
	VIG	348	310	658	20	678
	VOE	1.026	943	1.969	150	2.119
	WIE	975	90	1.065	0	1.065
	WOL	30	0	30	-	30
	ZAG	0	0	0	0	0
	Total Stock	**20.327**	**20.449**	**40.776**	**1.135**	**41.911**
CeCe	CCE	-	-	-	0	0
	CTE	-	-	-	257	257
	CXE	-	-	-	37	37
	HTE	-	-	-	2	2
	NTX	-	-	-	0	0
	PTE	-	-	-	7	7
	RDU	-	-	-	73	73
	RDX	-	-	-	337	337
	RTX	-	-	-	191	191
	Total CeCe	**-**	**-**	**-**	**904**	**904**
Total		**21.551**	**21.749**	**43.300**	**9.795**	**53.095**

Einfachzählung / Single count method

Offene Kontraktanzahl / Open interest¹

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	622	260	882	7.741	8.623
	ATX	1.208	1.764	2.972	28.672	31.644
	IAX	-	-	-	0	0
	Total Index	**1.830**	**2.024**	**3.854**	**36.413**	**40.267**
Stock	AGR	0	0	0	-	0
	AND	293	194	487	-	487
	BWI	20	261	281	-	281
	BWT	0	130	130	0	130
	EBS	2.655	4.462	7.117	595	7.712
	EVN	1.202	2.815	4.017	0	4.017
	FLU	1.636	1.579	3.215	0	3.215
	ICL	2.789	1.620	4.409	45	4.454
	IIA	6.000	210	6.210	-	6.210
	MMK	40	540	580	0	580
	OMV	8.083	10.802	18.885	440	19.325
	PAL	0	0	0	-	0
	PST	1.372	1.172	2.544	0	2.544
	RBI	522	1.447	1.969	130	2.099
	RHI	2.513	2.123	4.636	0	4.636
	SBO	341	1.205	1.546	0	1.546
	SEM	431	3.328	3.759	-	3.759
	STR	944	701	1.645	20	1.665
	TKA	9.007	7.930	16.937	780	17.717
	UQA	89	520	609	0	609
	VER	1.188	4.506	5.694	0	5.694
	VIG	468	970	1.438	0	1.438
	VOE	2.681	4.548	7.229	210	7.439
	WIE	3.754	6.519	10.273	25	10.298
	WOL	80	0	80	-	80
	ZAG	100	1.291	1.391	0	1.391
	Total Stock	**46.208**	**58.873**	**105.081**	**2.245**	**107.326**
CeCe	CCE	-	-	-	0	0
	CTE	-	-	-	136	136
	CXE	-	-	-	9	9
	HTE	-	-	-	3	3
	NTX	-	-	-	0	0
	PTE	-	-	-	37	37
	RDU	-	-	-	36	36
	RDX	-	-	-	373	373
	RTX	-	-	-	256	256
	Total CeCe	**-**	**-**	**-**	**850**	**850**
Total		**48.038**	**60.897**	**108.935**	**39.508**	**148.443**

Einfachzählung / Single count method

1 ... from last trading day

Prämienvolumen / Premium turnover (TSD EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	738,93	124,28	863,21	-	863,21
	ATX	1.538,38	2.642,94	4.181,32	-	4.181,32
	IAX	-	-	-	-	-
	Total Index	**2.277,31**	**2.767,22**	**5.044,53**	**-**	**5.044,53**
Stock	AGR	0,00	0,00	0,00	-	0,00
	AND	10,85	55,05	65,90	-	65,90
	BWI	0,00	255,11	255,11	-	255,11
	BWT	0,00	9,16	9,16	-	9,16
	EBS	165,41	140,14	305,55	-	305,55
	EVN	9,72	47,72	57,43	-	57,43
	FLU	35,20	136,17	171,37	-	171,37
	ICL	38,90	88,66	127,56	-	127,56
	IIA	48,00	3,71	51,71	-	51,71
	MMK	0,00	0,00	0,00	-	0,00
	OMV	507,02	1.424,31	1.931,33	-	1.931,33
	PAL	2,80	0,00	2,80	-	2,80
	PST	21,30	1,29	22,59	-	22,59
	RBI	88,22	138,08	226,30	-	226,30
	RHI	27,38	59,80	87,18	-	87,18
	SBO	17,75	5,48	23,23	-	23,23
	SEM	5,71	9,61	15,31	-	15,31
	STR	0,00	10,80	10,80	-	10,80
	TKA	81,52	147,32	228,83	-	228,83
	UQA	6,14	3,90	10,04	-	10,04
	VER	46,71	159,60	206,31	-	206,31
	VIG	87,55	49,79	137,34	-	137,34
	VOE	87,37	163,61	250,98	-	250,98
	WIE	59,31	5,73	65,04	-	65,04
	WOL	3,15	0,00	3,15	-	3,15
	ZAG	0,00	0,00	0,00	-	0,00
	Total Stock	**1.349,98**	**2.915,02**	**4.265,00**	**-**	**4.265,00**
CeCe	CCE	-	-	-	-	-
	CTE	-	-	-	-	-
	CXE	-	-	-	-	-
	HTE	-	-	-	-	-
	NTX	-	-	-	-	-
	PTE	-	-	-	-	-
	RDU²	-	-	-	-	-
	RDX	-	-	-	-	-
	RTX²	-	-	-	-	-
	Total CeCe	**-**	**-**	**-**	**-**	**-**
Total		**3.627,29**	**5.682,24**	**9.309,53**	**-**	**9.309,53**

Cross Rate 1 USD = EUR 0,72286

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	0,132	0,033	0,165	88,348	88,513
	ATX	0,487	0,675	1,162	296,240	297,403
	IAX	-	-	-	0,000	0,000
	Total Index	**0,619**	**0,708**	**1,327**	**384,589**	**385,916**
Stock	AGR	0,000	0,000	0,000	-	0,000
	AND	0,822	0,704	1,526	-	1,526
	BWI	0,000	0,972	0,972	-	0,972
	BWT	0,000	0,260	0,260	0,000	0,260
	EBS	4,482	3,062	7,544	2,049	9,594
	EVN	0,192	1,080	1,272	0,000	1,272
	FLU	0,863	1,707	2,570	0,000	2,570
	ICL	0,732	0,996	1,728	0,000	1,728
	IIA	2,040	0,066	2,106	-	2,106
	MMK	0,000	0,000	0,000	0,000	0,000
	OMV	9,087	34,742	43,829	1,233	45,062
	PAL	0,224	0,000	0,224	-	0,224
	PST	2,664	0,066	2,730	0,000	2,730
	RBI	2,168	3,809	5,977	0,682	6,659
	RHI	2,006	1,182	3,188	0,079	3,267
	SBO	1,341	0,422	1,763	0,000	1,763
	SEM	0,380	0,891	1,271	-	1,271
	STR	0,000	0,117	0,117	0,000	0,117
	TKA	3,868	1,608	5,476	0,824	6,300
	UQA	0,188	0,129	0,317	0,000	0,317
	VER	1,586	3,160	4,746	0,000	4,746
	VIG	1,433	1,306	2,739	0,166	2,906
	VOE	3,653	3,039	6,692	0,962	7,654
	WIE	1,553	0,135	1,688	0,000	1,688
	WOL	0,072	0,000	0,072	-	0,072
	ZAG	0,000	0,000	0,000	0,000	0,000
	Total Stock	**39,354**	**59,453**	**98,807**	**5,996**	**104,803**
CeCe	CCE	-	-	-	0,000	0,000
	CTE	-	-	-	10,502	10,502
	CXE	-	-	-	1,592	1,592
	HTE	-	-	-	0,155	0,155
	NTX	-	-	-	0,000	0,000
	PTE	-	-	-	0,218	0,218
	RDU²	-	-	-	2,155	2,155
	RDX	-	-	-	11,463	11,463
	RTX²	-	-	-	6,774	6,774
	Total CeCe	**-**	**-**	**-**	**32,860**	**32,860**
Total		**39,973**	**60,161**	**100,134**	**423,445**	**523,579**

Cross Rate 1 USD = EUR 0,72286

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

Terminmarkt Februar 2011

Derivatives market Februar 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	2.724											4.259
	ATF Options	694	504											1.198
	ATX Futures	6.582	5.032											11.614
	ATX Options	3.576	2.020											5.596
	IAX Futures	0	0											0
	Total Index	**12.387**	**10.280**											**22.667**
Stock Options	AGR Options	0	0											0
	AND Options	452	243											695
	BWI Options	80	280											360
	BWT Options	0	130											130
	EBS Options	3.778	1.991											5.769
	EVN Options	413	1.021											1.434
	FLU Options	1.167	512											1.679
	ICL Options	2.835	1.720											4.555
	IIA Options	-	6.210											6.210
	MMK Options	0	0											0
	OMV Options	2.565	13.713											16.278
	PAL Options	200	80											280
	PST Options	967	1.140											2.107
	RHI Options	2.121	1.117											3.238
	RBI Options		1.423											1.423
	SBO Options	1.131	288											1.419
	SEM Options	370	333											703
	STR Options	695	60											755
	TKA Options	6.557	4.974											11.531
	UQA Options	0	209											209
	VER Options	1.449	1.610											3.059
	VIG Options	547	658											1.205
	VOE Options	2.097	1.969											4.066
	WIE Options	1.860	1.065											2.925
	WOL Options	0	30											30
	ZAG Options	0	0											0
	Total Stock Options	**29.284**	**40.776**											**70.060**
Stock Futures	BWT Futures	0	0											0
	EBS Futures	10	270											280
	EVN Futures	0	0											0
	FLU Futures	0	0											0
	ICL Futures	0	0											0
	IIA Futures	-	-											-
	MMK Futures	0	0											0
	OMV Futures	90	200											290
	PST Futures	0	0											0
	RHI Futures	15	15											30
	RBI Futures		80											80
	SBO Futures	0	0											0
	STR Futures	0	0											0
	TKA Futures	0	400											400
	UQA Futures	0	0											0
	VER Futures	0	0											0
	VIG Futures	0	20											20
	VOE Futures	0	150											150
	WIE Futures	0	0											0
	Total Stock Futures	**115**	**1.135**											**1.250**
CeCe	CCE Futures	0	0											0
	CTE Futures	248	257											505
	CXE Futures	30	37											67
	HTE Futures	5	2											7
	NTX Futures	0	0											0
	PTE Futures	30	7											37
	RDU Futures	70	73											143
	RDX Futures	713	337											1.050
	RTX Futures	110	191											301
	Total CeCe	**1.206**	**904**											**2.110**
TOTAL		42.992	53.095											96.087

Terminmarkt Februar 2011
Derivatives market Februar 2011

Open interest

		January	February	March	April	May	June	July	August	September	October	November	December	**Mean 2011**
Last Tradingday		31.01.2011	28.02.2011	03.03.2011										
Market	**Instrument**													
Index	ATF Futures	7.449	7.741											7.595
	ATF Options	972	882											927
	ATX Futures	33.269	28.672											30.971
	ATX Options	3.159	2.972											3.066
	IAX Futures	0	0											0
	Total Index	**44.849**	**40.267**											**42.558**
Stock Options	AGR Options	0	0											0
	AND Options	532	487											510
	BWI Options	321	281											301
	BWT Options	0	130											65
	EBS Options	6.644	7.117											6.881
	EVN Options	4.298	4.017											4.158
	FLU Options	3.315	3.215											3.265
	ICL Options	5.115	4.409											4.762
	IIA Options	-	6.210											3.105
	MMK Options	580	580											580
	OMV Options	10.813	18.885											14.849
	PAL Options	0	0											0
	PST Options	1.624	2.544											2.084
	RHI Options	5.353	4.636											4.995
	RBI Options		1.969											985
	SBO Options	1.565	1.546											1.556
	SEM Options	3.526	3.759											3.643
	STR Options	1.615	1.645											1.630
	TKA Options	12.611	16.937											14.774
	UQA Options	430	609											520
	VER Options	6.276	5.694											5.985
	VIG Options	1.339	1.438											1.389
	VOE Options	6.542	7.229											6.886
	WIE Options	10.035	10.273											10.154
	WOL Options	150	80											115
	ZAG Options	1.391	1.391											1.391
	Total Stock Options	**84.075**	**105.081**											**94.578**
Stock Futures	BWT Futures	0	0											0
	EBS Futures	865	595											730
	EVN Futures	0	0											0
	FLU Futures	0	0											0
	ICL Futures	45	45											45
	IIA Futures	-	-											-
	MMK Futures	0	0											0
	OMV Futures	600	440											520
	PST Futures	0	0											0
	RHI Futures	15	0											8
	RBI Futures		130											65
	SBO Futures	0	0											0
	STR Futures	20	20											20
	TKA Futures	1.180	780											980
	UQA Futures	0	0											0
	VER Futures	0	0											0
	VIG Futures	0	0											0
	VOE Futures	360	210											285
	WIE Futures	25	25											25
	Total Stock Futures	**3.110**	**2.245**											**2.678**
CeCe	CCE Futures	10	0											5
	CTE Futures	75	136											106
	CXE Futures	14	9											12
	HTE Futures	5	3											4
	NTX Futures	0	0											0
	PTE Futures	30	37											34
	RDU Futures	35	36											36
	RDX Futures	357	373											365
	RTX Futures	261	256											259
	Total CeCe	**787**	**850**											**819**
TOTAL		**132.821**	**148.443**											**140.632**

Terminmarkt Februar 2011
Derivatives market Februar 2011

Contract value (in Mio. EUR)

Market	Instrument	January	February	March	April	May	June	July	August	September	October	November	December	Total 2011
Cross Rate 1 USD - EUR:		0,730353	0,722857											
Tradingdays		20	20	23	19	22	19	21	22	22	20	21	19	248
Market	**Instrument**													
Index	ATF Futures	48,58	88,35											136,93
	ATF Options	0,22	0,16											0,39
	ATX Futures	378,50	296,24											674,74
	ATX Options	1,99	1,16											3,16
	IAX Futures	0,00	0,00											0,00
	Total Index	**429,30**	**385,92**											**815,21**
Stock Options	AGR Options	0,00	0,00											0,00
	AND Options	2,91	1,53											4,44
	BWI Options	0,28	0,97											1,25
	BWT Options	0,00	0,26											0,26
	EBS Options	13,40	7,54											20,94
	EVN Options	0,45	1,27											1,72
	FLU Options	5,82	2,57											8,39
	ICL Options	3,26	1,73											4,98
	IIA Options	-	2,11											2,11
	MMK Options	0,00	0,00											0,00
	OMV Options	8,08	43,83											51,91
	PAL Options	0,52	0,22											0,74
	PST Options	2,35	2,73											5,08
	RHI Options	6,05	3,19											9,24
	RBI Options		5,98											5,98
	SBO Options	6,48	1,76											8,24
	SEM Options	1,38	1,27											2,65
	STR Options	1,44	0,12											1,56
	TKA Options	6,96	5,48											12,44
	UQA Options	0,00	0,32											0,32
	VER Options	4,22	4,75											8,96
	VIG Options	2,19	2,74											4,93
	VOE Options	7,11	6,69											13,80
	WIE Options	2,88	1,69											4,57
	WOL Options	0,00	0,07											0,07
	ZAG Options	0,00	0,00											0,00
	Total Stock Options	**75,76**	**98,81**											**174,57**
Stock Futures	BWT Futures	0,00	0,00											0,00
	EBS Futures	0,07	2,05											2,12
	EVN Futures	0,00	0,00											0,00
	FLU Futures	0,00	0,00											0,00
	ICL Futures	0,00	0,00											0,00
	IIA Futures	-	-											-
	MMK Futures	0,00	0,00											0,00
	OMV Futures	0,57	1,23											1,81
	PST Futures	0,00	0,00											0,00
	RHI Futures	0,09	0,08											0,17
	RBI Futures		0,68											0,68
	SBO Futures	0,00	0,00											0,00
	STR Futures	0,00	0,00											0,00
	TKA Futures	0,00	0,82											0,82
	UQA Futures	0,00	0,00											0,00
	VER Futures	0,00	0,00											0,00
	VIG Futures	0,00	0,17											0,17
	VOE Futures	0,00	0,96											0,96
	WIE Futures	0,00	0,00											0,00
	Total Stock Futures	**0,73**	**6,00**											**6,73**
CeCe	CCE Futures	0,00	0,00											0,00
	CTE Futures	10,34	10,50											20,84
	CXE Futures	1,33	1,59											2,92
	HTE Futures	0,38	0,15											0,53
	NTX Futures	0,00	0,00											0,00
	PTE Futures	0,92	0,22											1,14
	RDU Futures *)	2,11	2,16											4,26
	RDX Futures	24,34	11,46											35,81
	RTX Futures *)	4,20	6,77											10,97
	Total CeCe	**43,62**	**32,86**											**76,48**
TOTAL		549,41	523,58											1.072,99

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

Terminmarkt Februar 2011
Derivatives market Februar 2011

Premium turnover (in Tsd. EUR)

		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	-	-											-
	ATF Options	788,56	863,21											1.651,77
	ATX Futures	-	-											-
	ATX Options	6.281,27	4.181,32											10.462,58
	IAX Futures	-	-											-
	Total Index	**7.069,82**	**5.044,53**											**12.114,35**
Stock Options	AGR Options	0,00	0,00											0,00
	AND Options	133,46	65,90											199,36
	BWI Options	49,00	255,11											304,11
	BWT Options	0,00	9,16											9,16
	EBS Options	403,88	305,55											709,43
	EVN Options	73,80	57,43											131,23
	FLU Options	122,99	171,37											294,35
	ICL Options	484,68	127,56											612,24
	IIA Options	-	51,71											51,71
	MMK Options	0,00	0,00											0,00
	OMV Options	383,55	1.931,33											2.314,88
	PAL Options	19,60	2,80											22,40
	PST Options	78,12	22,59											100,71
	RHI Options	220,85	87,18											308,03
	RBI Options		226,30											226,30
	SBO Options	270,41	23,23											293,64
	SEM Options	20,33	15,31											35,64
	STR Options	45,69	10,80											56,49
	TKA Options	360,29	228,83											589,12
	UQA Options	0,00	10,04											10,04
	VER Options	197,15	206,31											403,46
	VIG Options	55,52	137,34											192,86
	VOE Options	234,12	250,98											485,09
	WIE Options	75,88	65,04											140,92
	WOL Options	0,00	3,15											3,15
	ZAG Options	0,00	0,00											0,00
	Total Stock Options	**3.229,31**	**4.265,00**											**7.494,30**
Stock Futures	BWT Futures	-	-											-
	EBS Futures	-	-											-
	EVN Futures	-	-											-
	FLU Futures	-	-											-
	ICL Futures	-	-											-
	IIA 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		**10.299,13**	**9.309,53**											**19.608,65**

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