wiener börse.at

Monatsstatistik Terminmarkt Februar 2014

Monthly statistics derivatives market February 2014

cee stock exchange group

Terminmarkt Februar 2014
Derivatives market February 2014

Gehandelte Kontrakte / Traded contracts

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	70	83	153	1.008	1.161
	ATX	296	310	606	2.029	2.635
	Total Index	**366**	**393**	**759**	**3.037**	**3.796**
Stock	AMA	0	0	0	-	0
	AND	0	0	0	-	0
	EBS	0	280	280	-	280
	EVN	0	30	30	-	30
	OMV	0	80	80	-	80
	PST	0	0	0	-	0
	RBI	40	0	40	-	40
	RHI	0	0	0	-	0
	SBO	0	0	0	-	0
	SEM	0	0	0	-	0
	VER	0	0	0	-	0
	VIG	0	0	0	-	0
	VOE	0	0	0	-	0
	WIE	0	0	0	-	0
	Total Stock	**40**	**390**	**430**	**-**	**430**
CeCe	CXE	-	-	-	20	20
	IBX	-	-	-	0	0
	Total CeCe	**-**	**-**	**-**	**20**	**20**
Total		**406**	**783**	**1.189**	**3.057**	**4.246**

Einfachzählung / Single count method

Offene Kontraktanzahl / Open interest[1]

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	425	324	749	8.582	9.331
	ATX	207	767	974	45.172	46.146
	Total Index	**632**	**1.091**	**1.723**	**53.754**	**55.477**
Stock	AMA	0	100	100	-	100
	AND	81	130	211	-	211
	EBS	263	530	793	-	793
	EVN	0	110	110	-	110
	OMV	950	180	1.130	-	1.130
	PST	82	20	102	-	102
	RBI	373	190	563	-	563
	RHI	0	10	10	-	10
	SBO	106	103	209	-	209
	SEM	100	0	100	-	100
	VER	120	830	950	-	950
	VIG	90	200	290	-	290
	VOE	794	136	930	-	930
	WIE	470	0	470	-	470
	Total Stock	**3.429**	**2.539**	**5.968**	**-**	**5.968**
CeCe	CXE	-	-	-	-	-
	IBX	-	-	-	0	0
	Total CeCe	**-**	**-**	**-**	**0**	**0**
Total		**4.061**	**3.630**	**7.691**	**53.754**	**61.445**

Einfachzählung / Single count method

1 ... from last trading day

Prämienvolumen / Premium turnover (TSD EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	61,88	46,85	108,73	-	108,73
	ATX	679,36	264,00	943,36	-	943,36
	Total Index	**741,24**	**310,85**	**1.052,09**	**-**	**1.052,09**
Stock	AMA	0,00	0,00	0,00	-	0,00
	AND	0,00	0,00	0,00	-	0,00
	EBS	0,00	33,24	33,24	-	33,24
	EVN	0,00	2,82	2,82	-	2,82
	OMV	0,00	3,18	3,18	-	3,18
	PST	0,00	0,00	0,00	-	0,00
	RBI	1,67	0,00	1,67	-	1,67
	RHI	0,00	0,00	0,00	-	0,00
	SBO	0,00	0,00	0,00	-	0,00
	SEM	0,00	0,00	0,00	-	0,00
	VER	0,00	0,00	0,00	-	0,00
	VIG	0,00	0,00	0,00	-	0,00
	VOE	0,00	0,00	0,00	-	0,00
	WIE	0,00	0,00	0,00	-	0,00
	Total Stock	**1,67**	**39,24**	**40,91**	**-**	**40,91**
CeCe	CXE	-	-	-	-	-
	IBX	-	-	-	-	-
	Total CeCe	**-**	**-**	**-**	**-**	**-**
Total		**742,91**	**350,09**	**1.093,00**	**-**	**1.093,00**

Kontraktwert / Contract value (MIO EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	2,180	2,610	4,790	32,023	36,813
	ATX	14,784	16,163	30,947	105,825	136,772
	Total Index	**16,964**	**18,773**	**35,737**	**137,848**	**173,585**
Stock	AMA	0,000	0,000	0,000	-	0,000
	AND	0,000	0,000	0,000	-	0,000
	EBS	0,000	0,728	0,728	-	0,728
	EVN	0,000	0,036	0,036	-	0,036
	OMV	0,000	0,252	0,252	-	0,252
	PST	0,000	0,000	0,000	-	0,000
	RBI	0,112	0,000	0,112	-	0,112
	RHI	0,000	0,000	0,000	-	0,000
	SBO	0,000	0,000	0,000	-	0,000
	SEM	0,000	0,000	0,000	-	0,000
	VER	0,000	0,000	0,000	-	0,000
	VIG	0,000	0,000	0,000	-	0,000
	VOE	0,000	0,000	0,000	-	0,000
	WIE	0,000	0,000	0,000	-	0,000
	Total Stock	**0,112**	**1,016**	**1,128**	**-**	**1,128**
CeCe	CXE	-	-	-	0,703	0,703
	IBX	-	-	-	0,000	0,000
	Total CeCe	**-**	**-**	**-**	**0,703**	**0,703**
Total		**17,076**	**19,789**	**36,865**	**138,552**	**175,416**

Cross Rate 1 USD = EUR 0,72396

Cross Rate 1 CZK = EUR 0,03657

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 Februar 2014

Derivatives market Februar 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	1.008											1.484
	ATF Options	498	153											651
	ATX Futures	3.942	2.029											5.971
	ATX Options	797	606											1.403
	Total Index	**5.713**	**3.796**											**9.509**
Stock Options	AMA Options	0	0											0
	AND Options	151	0											151
	EBS Options	242	280											522
	EVN Options	0	30											30
	OMV Options	80	80											160
	PST Options	164	0											164
	RHI Options	0	0											0
	RBI Options	2.960	40											3.000
	SBO Options	343	0											343
	SEM Options	0	0											0
	VER Options	50	0											50
	VIG Options	0	0											0
	VOE Options	444	0											444
	WIE Options	400	0											400
	Total Stock Options	**4.834**	**430**											**5.264**
CeCe	CXE Futures	73	20											93
	IBX Futures	0	0											0
	Total CeCe	**73**	**20**											**93**
TOTAL		**10.620**	**4.246**											**14.866**

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	8.582											8.133
	ATF Options	805	749											777
	ATX Futures	46.180	45.172											45.676
	ATX Options	1.386	974											1.180
	Total Index	**56.054**	**55.477**											**55.766**
Stock Options	AMA Options	100	100											100
	AND Options	211	211											211
	EBS Options	633	793											713
	EVN Options	80	110											95
	OMV Options	1.050	1.130											1.090
	PST Options	202	102											152
	RHI Options	10	10											10
	RBI Options	2.144	563											1.354
	SBO Options	483	209											346
	SEM Options	100	100											100
	VER Options	950	950											950
	VIG Options	290	290											290
	VOE Options	1.130	930											1.030
	WIE Options	470	470											470
	Total Stock Options	**7.853**	**5.968**											**6.911**
CeCe	CXE Futures	35	-											18
	IBX Futures	0	0											0
	Total CeCe	**35**	**-**											**18**
TOTAL		**63.942**	**61.445**											**62.694**

Terminmarkt Februar 2014

Derivatives market Februar 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	0,723956											
Cross Rate 1 CZK - EUR:		0,036364	0,036571											
Tradingdays		21	20	21	20	20	19	23	20	22	23	20	18	247
Market	**Instrument**													
Index	ATF Futures	15,81	32,02											47,83
	ATF Options	16,43	4,79											21,22
	ATX Futures	209,93	105,82											315,76
	ATX Options	41,92	30,95											72,87
	Total Index	**284,10**	**173,58**											**457,68**
Stock Options	AMA Options	0,00	0,00											0,00
	AND Options	0,69	0,00											0,69
	EBS Options	0,68	0,73											1,41
	EVN Options	0,00	0,04											0,04
	OMV Options	0,28	0,25											0,54
	PST Options	0,56	0,00											0,56
	RHI Options	0,00	0,00											0,00
	RBI Options	8,50	0,11											8,62
	SBO Options	2,84	0,00											2,84
	SEM Options	0,00	0,00											0,00
	VER Options	0,09	0,00											0,09
	VIG Options	0,00	0,00											0,00
	VOE Options	1,50	0,00											1,50
	WIE Options	0,52	0,00											0,52
	Total Stock Options	**15,66**	**1,13**											**16,79**
CeCe	CXE Futures	2,47	0,70											3,17
	IBX Futures	0,00	0,00											0,00
	Total CeCe	**2,47**	**0,70**											**3,17**
TOTAL		**302,22**	**175,42**											**477,64**

*) 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	108,73											658,60
	ATX Futures	-	-											-
	ATX Options	756,72	943,36											1.700,08
	Total Index	**1.306,59**	**1.052,09**											**2.358,68**
Stock Options	AMA Options	0,00	0,00											0,00
	AND Options	36,91	0,00											36,91
	EBS Options	25,92	33,24											59,16
	EVN Options	0,00	2,82											2,82
	OMV Options	5,18	3,18											8,36
	PST Options	13,12	0,00											13,12
	RHI Options	0,00	0,00											0,00
	RBI Options	577,61	1,67											579,28
	SBO Options	74,62	0,00											74,62
	SEM Options	0,00	0,00											0,00
	VER Options	8,50	0,00											8,50
	VIG Options	0,00	0,00											0,00
	VOE Options	56,51	0,00											56,51
	WIE Options	16,40	0,00											16,40
	Total Stock Options	**814,76**	**40,91**											**855,67**
CeCe	CXE Futures	-	-											-
	IBX Futures	-	-											-
	Total CeCe	**-**	**-**											**-**
TOTAL		**2.121,36**	**1.093,00**											**3.214,36**

*) 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