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Monatsstatistik Terminmarkt Jänner 2013

Monthly statistics derivatives market
January 2013

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Terminmarkt Januar 2013
Derivatives market January 2013

Gehandelte Kontrakte / Traded contracts

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	67	604	671	530	1.201
	ATX	72	1.800	1.872	2.687	4.559
	AXD	-	-	-	0	0
	IAX	-	-	-	0	0
	Total Index	**139**	**2.404**	**2.543**	**3.217**	**5.760**
Stock	AGR	0	0	0	-	0
	AMA	100	0	100	-	100
	AND	40	60	100	-	100
	CEZ	-	-	-	0	0
	CWI	320	0	320	-	320
	EBS	1.628	578	2.206	0	2.206
	EVN	46	322	368	0	368
	FLU	0	0	0	-	0
	ICL	0	0	0	0	0
	IIA	0	0	0	-	0
	LNZ	7	0	7	-	7
	MMK	0	0	0	0	0
	OMV	708	90	798	0	798
	PAL	0	0	0	-	0
	PST	0	0	0	0	0
	RBI	40	20	60	0	60
	RHI	390	220	610	0	610
	SBO	80	126	206	0	206
	SEM	0	0	0	-	0
	STR	20	590	610	0	610
	TKA	1.680	852	2.532	0	2.532
	UQA	0	0	0	0	0
	VER	108	495	603	0	603
	VIG	7	200	207	0	207
	VOE	480	1.095	1.575	0	1.575
	WIE	1.240	1.280	2.520	0	2.520
	ZAG	0	0	0	0	0
	Total Stock	**6.894**	**5.928**	**12.822**	**0**	**12.822**
CeCe	CCE	-	-	-	0	0
	CED	-	-	-	0	0
	CTE	-	-	-	3	3
	CXE	-	-	-	102	102
	HTE	-	-	-	0	0
	NTX	-	-	-	0	0
	PSX	-	-	-	0	0
	PTE	-	-	-	0	0
	RDU	-	-	-	0	0
	RDX	-	-	-	304	304
	RTX	-	-	-	0	0
	Total CeCe	**-**	**-**	**-**	**409**	**409**
Total		**7.033**	**8.332**	**15.365**	**3.626**	**18.991**

Einfachzählung / Single count method

Offene Kontraktanzahl / Open interest[1]

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	600	1.230	1.830	7.784	9.614
	ATX	262	2.737	2.999	44.113	47.112
	AXD	-	-	-	0	0
	IAX	-	-	-	0	0
	Total Index	**862**	**3.967**	**4.829**	**51.897**	**56.726**
Stock	AGR	0	0	0	-	0
	AMA	200	0	200	-	200
	AND	294	318	612	-	612
	CEZ	-	-	-	0	0
	CWI	0	0	0	-	0
	EBS	2.072	1.183	3.255	0	3.255
	EVN	46	940	986	0	986
	FLU	0	0	0	-	0
	ICL	0	70	70	0	70
	IIA	4.495	15.205	19.700	-	19.700
	LNZ	2	10	12	-	12
	MMK	0	0	0	0	0
	OMV	2.033	1.681	3.714	0	3.714
	PAL	0	0	0	-	0
	PST	913	545	1.458	0	1.458
	RBI	291	1.205	1.496	0	1.496
	RHI	1.101	800	1.901	0	1.901
	SBO	822	126	948	0	948
	SEM	0	0	0	-	0
	STR	40	850	890	0	890
	TKA	4.400	5.356	9.756	0	9.756
	UQA	0	0	0	0	0
	VER	921	806	1.727	0	1.727
	VIG	187	520	707	0	707
	VOE	1.028	2.326	3.354	0	3.354
	WIE	1.480	1.605	3.085	0	3.085
	ZAG	0	0	0	0	0
	Total Stock	**20.325**	**33.546**	**53.871**	**0**	**53.871**
CeCe	CCE	-	-	-	0	0
	CED	-	-	-	0	0
	CTE	-	-	-	2	2
	CXE	-	-	-	41	41
	HTE	-	-	-	0	0
	NTX	-	-	-	0	0
	PSX	-	-	-	5	5
	PTE	-	-	-	0	0
	RDU	-	-	-	0	0
	RDX	-	-	-	150	150
	RTX	-	-	-	790	790
	Total CeCe	**-**	**-**	**-**	**988**	**988**
Total		**21.187**	**37.513**	**58.700**	**52.885**	**111.585**

Einfachzählung / Single count method
1 ... from last trading day

Prämienvolumen / Premium turnover (TSD EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	67,17	1.656,07	1.723,25	-	1.723,25
	ATX	120,12	2.573,98	2.694,10	-	2.694,10
	AXD	-	-	-	-	-
	IAX	-	-	-	-	-
	Total Index	**187,29**	**4.230,06**	**4.417,35**	**-**	**4.417,35**
Stock	AGR	0,00	0,00	0,00	-	0,00
	AMA	25,00	0,00	25,00	-	25,00
	AND	8,80	11,36	20,16	-	20,16
	CEZ[3]	-	-	-	-	-
	CWI	13,00	0,00	13,00	-	13,00
	EBS	357,35	78,75	436,10	-	436,10
	EVN	9,79	15,06	24,85	-	24,85
	FLU	0,00	0,00	0,00	-	0,00
	ICL	0,00	0,00	0,00	-	0,00
	IIA	0,00	0,00	0,00	-	0,00
	LNZ	4,51	0,00	4,51	-	4,51
	MMK	0,00	0,00	0,00	-	0,00
	OMV	54,08	14,97	69,05	-	69,05
	PAL	0,00	0,00	0,00	-	0,00
	PST	0,00	0,00	0,00	-	0,00
	RBI	9,70	3,26	12,96	-	12,96
	RHI	66,12	34,12	100,24	-	100,24
	SBO	29,06	79,01	108,07	-	108,07
	SEM	0,00	0,00	0,00	-	0,00
	STR	2,10	51,42	53,52	-	53,52
	TKA	42,74	42,07	84,81	-	84,81
	UQA	0,00	0,00	0,00	-	0,00
	VER	13,11	32,39	45,51	-	45,51
	VIG	0,92	12,00	12,92	-	12,92
	VOE	97,64	235,65	333,29	-	333,29
	WIE	40,46	40,34	80,80	-	80,80
	ZAG	0,00	0,00	0,00	-	0,00
	Total Stock	**774,39**	**650,39**	**1.424,78**	**-**	**1.424,78**
CeCe	CCE	-	-	-	-	-
	CED	-	-	-	-	-
	CTE	-	-	-	-	-
	CXE	-	-	-	-	-
	HTE	-	-	-	-	-
	NTX	-	-	-	-	-
	PSX[3]	-	-	-	-	-
	PTE	-	-	-	-	-
	RDU[2]	-	-	-	-	-
	RDX	-	-	-	-	-
	RTX[2]	-	-	-	-	-
	Total CeCe	**-**	**-**	**-**	**-**	**-**
Total		**961,68**	**4.880,45**	**5.842,13**	**-**	**5.842,13**

Kontraktwert / Contract value (MIO EUR)

	Underlying	Call	Put	Options Total	Futures Total	Total
Index	ATF	0,020	0,178	0,198	15,236	15,434
	ATX	0,036	0,771	0,807	132,555	133,362
	AXD	-	-	-	0,000	0,000
	IAX	-	-	-	0,000	0,000
	Total Index	**0,056**	**0,949**	**1,005**	**147,791**	**148,796**
Stock	AGR	0,000	0,000	0,000	-	0,000
	AMA	0,220	0,000	0,220	-	0,220
	AND	0,204	0,292	0,496	-	0,496
	CEZ[3]	-	-	-	0,000	0,000
	CWI	0,298	0,000	0,298	-	0,298
	EBS	4,130	1,265	5,396	0,000	5,396
	EVN	0,049	0,390	0,440	0,000	0,440
	FLU	0,000	0,000	0,000	-	0,000
	ICL	0,000	0,000	0,000	0,000	0,000
	IIA	0,000	0,000	0,000	-	0,000
	LNZ	0,048	0,000	0,048	-	0,048
	MMK	0,000	0,000	0,000	0,000	0,000
	OMV	2,251	0,242	2,493	0,000	2,493
	PAL	0,000	0,000	0,000	-	0,000
	PST	0,000	0,000	0,000	0,000	0,000
	RBI	0,132	0,068	0,200	0,000	0,200
	RHI	1,008	0,554	1,562	0,000	1,562
	SBO	0,621	0,984	1,606	0,000	1,606
	SEM	0,000	0,000	0,000	-	0,000
	STR	0,040	1,128	1,168	0,000	1,168
	TKA	1,051	0,489	1,540	0,000	1,540
	UQA	0,000	0,000	0,000	0,000	0,000
	VER	0,176	0,843	1,019	0,000	1,019
	VIG	0,031	0,760	0,791	0,000	0,791
	VOE	1,318	2,936	4,254	0,000	4,254
	WIE	0,988	0,896	1,884	0,000	1,884
	ZAG	0,000	0,000	0,000	0,000	0,000
	Total Stock	**12,565**	**10,848**	**23,413**	**0,000**	**23,413**
CeCe	CCE	-	-	-	0,000	0,000
	CED	-	-	-	0,000	0,000
	CTE	-	-	-	0,092	0,092
	CXE	-	-	-	3,801	3,801
	HTE	-	-	-	0,000	0,000
	NTX	-	-	-	0,000	0,000
	PSX[3]	-	-	-	0,000	0,000
	PTE	-	-	-	0,000	0,000
	RDU[2]	-	-	-	0,000	0,000
	RDX	-	-	-	9,187	9,187
	RTX[2]	-	-	-	0,000	0,000
	Total CeCe	**-**	**-**	**-**	**13,080**	**13,080**
Total		**12,620**	**11,797**	**24,417**	**160,871**	**185,289**

Cross Rate 1 USD = EUR 0,73801
Cross Rate 1 CZK = EUR 0,03903
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 2013

Derivatives market Januar 2013

Traded contracts

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2013
Tradingdays		22	20	20	21	19	20	23	21	21	23	20	18	248
Market	**Instrument**													
Index	ATF Futures	530												530
	ATF Options	671												671
	ATX Futures	2.687												2.687
	ATX Options	1.872												1.872
	AXD Futures	0												0
	IAX Futures	0												0
	Total Index	**5.760**												**5.760**
Stock Options	AGR Options	0												0
	AMA Options	100												100
	AND Options	100												100
	CWI Options	320												320
	EBS Options	2.206												2.206
	EVN Options	368												368
	FLU Options	0												0
	ICL Options	0												0
	IIA Options	0												0
	LNZ Options	7												7
	MMK Options	0												0
	OMV Options	798												798
	PAL Options	0												0
	PST Options	0												0
	RHI Options	610												610
	RBI Options	60												60
	SBO Options	206												206
	SEM Options	0												0
	STR Options	610												610
	TKA Options	2.532												2.532
	UQA Options	0												0
	VER Options	603												603
	VIG Options	207												207
	VOE Options	1.575												1.575
	WIE Options	2.520												2.520
	ZAG Options	0												0
	Total Stock Options	**12.822**												**12.822**
Stock Futures	CEZ Futures **)	0												0
	EBS Futures	0												0
	EVN 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	3												3
	CXE Futures	102												102
	HTE Futures	0												0
	NTX Futures	0												0
	PSX Futures **)	0												0
	PTE Futures	0												0
	RDU Futures *)	0												0
	RDX Futures	304												304
	RTX Futures *)	0												0
	Total CeCe	**409**												**409**
TOTAL		18.991												18.991

Terminmarkt Januar 2013

Derivatives market Januar 2013

Open interest

		January	February	March	April	May	June	July	August	September	October	November	December	Mean 2013
Last Tradingday		31.01.2013	28.02.2013	28.03.2013	30.04.2013	31.05.2013	28.06.2013	31.07.2013	30.08.2013	30.09.2013	31.10.2013	29.11.2013	30.12.2013	
Market	**Instrument**													
Index	ATF Futures	7.784												7.784
	ATF Options	1.830												1.830
	ATX Futures	44.113												44.113
	ATX Options	2.999												2.999
	AXD Futures	0												0
	IAX Futures	0												0
	Total Index	**56.726**												**56.726**
Stock Options	AGR Options	0												0
	AMA Options	200												200
	AND Options	612												612
	CWI Options	0												0
	EBS Options	3.255												3.255
	EVN Options	986												986
	FLU Options	0												0
	ICL Options	70												70
	IIA Options	19.700												19.700
	LNZ Options	12												12
	MMK Options	0												0
	OMV Options	3.714												3.714
	PAL Options	0												0
	PST Options	1.458												1.458
	RHI Options	1.901												1.901
	RBI Options	1.496												1.496
	SBO Options	948												948
	SEM Options	0												0
	STR Options	890												890
	TKA Options	9.756												9.756
	UQA Options	0												0
	VER Options	1.727												1.727
	VIG Options	707												707
	VOE Options	3.354												3.354
	WIE Options	3.085												3.085
	ZAG Options	0												0
	Total Stock Options	**53.871**												**53.871**
Stock Futures	CEZ Futures **)	0												0
	EBS Futures	0												0
	EVN 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	2												2
	CXE Futures	41												41
	HTE Futures	0												0
	NTX Futures	0												0
	PSX Futures **)	5												5
	PTE Futures	0												0
	RDU Futures *)	0												0
	RDX Futures	150												150
	RTX Futures *)	790												790
	Total CeCe	**988**												**988**
TOTAL		**111.585**												**111.585**

Terminmarkt Januar 2013

Derivatives market Januar 2013

Contract value (in Mio. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2013
Cross Rate 1 USD - EUR:		0,738007												
Cross Rate 1 CZK - EUR:		0,039034												
Tradingdays		22	20	20	21	19	20	23	21	21	23	20	18	248
Market	**Instrument**													
Index	ATF Futures	15,24												15,24
	ATF Options	0,20												0,20
	ATX Futures	132,56												132,56
	ATX Options	0,81												0,81
	AXD Futures	0,00												0,00
	IAX Futures	0,00												0,00
	Total Index	**148,80**												**148,80**
Stock Options	AGR Options	0,00												0,00
	AMA Options	0,22												0,22
	AND Options	0,50												0,50
	CWI Options	0,30												0,30
	EBS Options	5,40												5,40
	EVN Options	0,44												0,44
	FLU Options	0,00												0,00
	ICL Options	0,00												0,00
	IIA Options	0,00												0,00
	LNZ Options	0,05												0,05
	MMK Options	0,00												0,00
	OMV Options	2,49												2,49
	PAL Options	0,00												0,00
	PST Options	0,00												0,00
	RHI Options	1,56												1,56
	RBI Options	0,20												0,20
	SBO Options	1,61												1,61
	SEM Options	0,00												0,00
	STR Options	1,17												1,17
	TKA Options	1,54												1,54
	UQA Options	0,00												0,00
	VER Options	1,02												1,02
	VIG Options	0,79												0,79
	VOE Options	4,25												4,25
	WIE Options	1,88												1,88
	ZAG Options	0,00												0,00
	Total Stock Options	**23,41**												**23,41**
Stock Futures	CEZ Futures **)	0,00												0,00
	EBS Futures	0,00												0,00
	EVN 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	0,09												0,09
	CXE Futures	3,80												3,80
	HTE Futures	0,00												0,00
	NTX Futures	0,00												0,00
	PSX Futures **)	0,00												0,00
	PTE Futures	0,00												0,00
	RDU Futures *)	0,00												0,00
	RDX Futures	9,19												9,19
	RTX Futures *)	0,00												0,00
	Total CeCe	**13,08**												**13,08**
TOTAL		185,29												185,29

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

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

Terminmarkt Januar 2013
Derivatives market Januar 2013

Premium turnover (in Tsd. EUR)

		January	February	March	April	May	June	July	August	September	October	November	December	Total 2013
Tradingdays		22	20	20	21	19	20	23	21	21	23	20	18	248
Market	**Instrument**													
Index	ATF Futures	-												-
	ATF Options	1.723,25												1.723,25
	ATX Futures	-												-
	ATX Options	2.694,10												2.694,10
	AXD Futures	-												-
	IAX Futures	-												-
	Total Index	**4.417,35**												**4.417,35**
Stock Options	AGR Options	0,00												0,00
	AMA Options	25,00												25,00
	AND Options	20,16												20,16
	CWI Options	13,00												13,00
	EBS Options	436,10												436,10
	EVN Options	24,85												24,85
	FLU Options	0,00												0,00
	ICL Options	0,00												0,00
	IIA Options	0,00												0,00
	LNZ Options	4,51												4,51
	MMK Options	0,00												0,00
	OMV Options	69,05												69,05
	PAL Options	0,00												0,00
	PST Options	0,00												0,00
	RHI Options	100,24												100,24
	RBI Options	12,96												12,96
	SBO Options	108,07												108,07
	SEM Options	0,00												0,00
	STR Options	53,52												53,52
	TKA Options	84,81												84,81
	UQA Options	0,00												0,00
	VER Options	45,51												45,51
	VIG Options	12,92												12,92
	VOE Options	333,29												333,29
	WIE Options	80,80												80,80
	ZAG Options	0,00												0,00
	Total Stock Options	**1.424,78**												**1.424,78**
Stock Futures	CEZ Futures **)	-												-
	EBS Futures	-												-
	EVN 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	-												-
	PSX Futures **)	-												-
	PTE Futures	-												-
	RDU Futures *)	-												-
	RDX Futures	-												-
	RTX Futures *)	-												-
	Total CeCe	**-**												**-**
TOTAL		**5.842,13**												**5.842,13**

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

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