

Futures and options on ATX[®], ATX[®] five and CECE[®] EUR Index at Eurex Exchange. Your access to Central Eastern Europe.

Since 10 February 2014, Eurex Exchange is offering derivatives on the ATX[®], ATX[®] five and CECE[®] EUR Index. The ATX[®] and ATX[®] five indexes track the price development of the most liquid and highly capitalized Austrian stocks; the CECE[®] EUR Index is the composite Eastern European index comprising Hungarian, Czech and Polish stocks.

With its economy closely connected to the Central Eastern European markets, Austria has always been a gateway to these markets. And with our new ATX[®] derivatives you now can invest directly into these markets. The new index contracts add to the already available selection of Austrian equity derivatives segment offered by Eurex Exchange.

In addition, we are offering a direct access to the CEE markets via CECE[®] EUR index derivatives.

The new offering is complementary to the already listed and successful RDX[®] USD derivatives covering the Russian market. The Eurex global network has already been one major factor in the success of the RDX[®] USD derivatives with over 1.8 million traded contracts in 2013. We are looking forward to offer you these new opportunities to trade the Austrian and CEE markets.

Austrian Traded Index in EUR – ATX[®]

ATX[®] consists of 20 components.

- Introduction in 1991
- All components are listed and traded on Vienna Stock Exchange.
- Maximum weight is 20 percent.
- Price index
- BBG Code: ATTA Index CT
- Reuters RIC: <0#FATXA:>
- ISIN AT0000999982

Austrian Traded Index (ATX[®]) is a free float weighted price index made up of the most liquid stocks traded on Vienna Stock Exchange and listed in the “prime market”.

ATX[®] five

ATX[®] five consists of the 5 components with the highest weighting in the ATX[®].

- Introduction in 2004
- All components are listed and traded on Vienna Stock Exchange.
- Maximum weight is 35 percent.
- Price index
- BBG Code: ATXFO Index CT
- Reuters RIC: <0#FATFF:>
- ISIN AT0000634605

ATX[®] five is a free float weighted price index made up of the five shares with the highest weighting in the ATX[®]. The number of stocks contained in the ATX[®] five is restricted to five stocks.

CECE[®] Composite Index in EUR – CECE[®] EUR

CECE[®] EUR Index consists of 26 components.

- Introduction in 1999
- All components are listed and traded on Budapest Stock Exchange, Prague Stock Exchange, Warsaw Stock Exchange.
- Maximum weight is 20 percent.
- Price index
- BBG Code: CECEEURO Index CT
- Reuters RIC: <0#FCEE:>
- ISIN AT0000726476

CECE[®] Composite Index (CECE[®]) is a free float weighted price index made up of the most liquid stocks traded on Budapest, Prague and Warsaw Stock Exchange. The composition of CECE[®] corresponds to that of CTX (Czech Traded Index), HTX (Hungarian Traded Index) and PTX (Polish Traded Index).

General index characteristics

All indexes are calculated in EUR and disseminated in real-time.

They are designed as tradable indexes to be used as an underlying instrument for structured products and for standardized derivatives (futures & options).

Constituent weights are capped on a quarterly basis to ensure compliance with UCITS IV standards for portfolio diversification.

Contract specifications

	ATX® / ATX® five Futures	ATX® / ATX® five Options
Contract value	EUR 10 per index point	
Contract months	Up to 9 months (3 quarterly maturities)	Up to 24 months (8 expirations)
Minimum price change	0.50 index points (EUR 5)	0.10 index points (EUR 1)
Strike price interval		Up to 6 months: 25 index points 7 to 12 months: 50 index points More than 12 months: 100 index points
Settlement	Cash settlement	
Final settlement price	Based on the intraday auction prices of the index components on the last trading day at Vienna Stock Exchange	
Last trading day	Third Friday of the maturity /expiration month at 12:00 CET	
Continuous trading	08:00–22:00 CET	09:00–17:30 CET
Eurex Trade Entry Services	08:00–22:00 CET	09:00–19:00 CET
Flexible Contracts Services	Available	
Minimum block trade size	100 contracts	

	CECE® EUR Index Futures	CECE® EUR Index Options
Contract value	EUR 10 per index point	
Contract months	Up to 36 months (8 maturities)	Up to 60 months (12 expirations)
Minimum price change	0.50 index points (EUR 5)	0.10 index points (EUR 1)
Strike price interval		Up to 6 months: 25 index points 7 to 12 months: 50 index points More than 12 months: 100 index points
Settlement	Cash settlement	
Final settlement price	Based on the closing prices (auction) of the index components on the last trading day at the respective exchange. Official WM/Reuters fixing is used for conversion to EUR.	
Last trading day	Third Friday of the maturity /expiration month at 17:10 CET	
Continuous trading	08:00–22:00 CET	09:00–17:10 CET
Eurex Trade Entry Services	08:00–22:00 CET	09:00–19:00 CET
Flexible Contracts Services	Available	
Minimum block trade size	1 contract	

Market Makers

Member	Contact person	Phone
Barak Capital	Ofer Atal / Uri Peles	+972-7-47 10-06 57
Erste Group Bank AG	Ronald Nemec	+43-5-0100-830 11
Raiffeisen Centrobank AG	Johannes Hämmerle	+43-1-5152-04 39
Timber Hill (Europe) AG	Raimund Plach	+41-41-726-95 88

Eurex Trade Entry Services

In order to complement the Eurex Exchange order book, trades in futures and options can also be agreed bilaterally, and subsequently registered via our Eurex Trade Entry Services.

Thus, Eurex allows investors to combine the flexibility of customized trading with the advantages of standardized clearing and settlement.

For the Block Trade Service, the transactions are subject to the following minimum block trade threshold:

- 100 contracts for ATX® and ATX® five Index derivatives
- 1 contract for CECE® EUR Index derivatives

Eurex Flexible Contracts

Market participants can design flexible futures trades by selecting:

- Flexible maturity (cash settlement only)

Market participants can design flexible options by selecting:

- Exercise price
- Expiration date
- Exercise style (cash settlement only)

Eurex Exchange – your global marketplace with a strong European client base

Eurex Exchange provides an extensive range of products, including some of the world's most heavily traded derivatives contracts. Our aim is simple – to make trading, hedging and risk management easier for anyone with exposure to the financial markets. All our products are running on best-in-class technology with expanded functionality and minimal latencies available on a European-based matching engine.

We are the one-stop shop for fixed income, equity and commodity traders with competitive all-in fees and attractive rebates for volume and liquidity distribution.

Mitigating risks through CCP clearing

With Eurex Clearing, Europe's leading clearing house for securities and derivatives transactions, as the central counterparty to all trades, you benefit from mitigated counterparty risk. Eurex Clearing provides effective CCP, risk and collateral management services thus improving operational efficiency as well market safety overall.

For further information please contact

Product Development

Tobias Ehinger T +49-69-211-123 13
tobias.ehinger@eurexchange.com

Sales France

Paul Beck T +33-1-5527-6772
paul.beck@eurexchange.com

Sales Italy and Switzerland

Marcello Sicuro T +41-43-430-7126
marcello.sicuro@eurexchange.com

Sales United Kingdom

Murat Baygeldi T +44-20-78 62-7230
murat.baygeldi@eurexchange.com

Sales Germany

Simona Simon T +49-69-211-182 18
simona.simon@eurexchange.com

Sales Asia & Middle East

Roland Schwinn T +65-63 04-52 52
roland.schwinn@eurexchange.com

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