wiener börse.at

CIRCULAR

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Harmonization of the CEE derivatives

The new contract specifications for CEE derivatives will be effective as of Thursday, 4th May 2006.

CEE-Harmonization / affected Futures-Series (yellow = „old style“, green = „new style“)

Series-ID	Size	Expiration	Series-ID	Size	Expiration	Series-ID	Size	Expiration	Series-ID	Size	Expiration	Series-ID	Size	Expiration	Series-ID	Size	Expiration
CTE06E**W**	5	17.05.2006	CTE06F	10	16.06.2006	CTE06G	10	21.07.2006	CTE06I	10	15.09.2006	CTE06L	10	15.12.2006	CTE07F	10	15.06.2007
HTE06E**W**	5	17.05.2006	HTE06F**W**	5	14.06.2006	HTE06G	10	21.07.2006	HTE06I	10	15.09.2006	HTE06L	10	15.12.2006	HTE07F	10	15.06.2007
PTE06E**W**	5	17.05.2006	PTE06F	10	16.06.2006	PTE06G	10	21.07.2006	PTE06I	10	15.09.2006	PTE06L	10	15.12.2006	PTE07F	10	15.06.2007
CXE06E**W**	5	17.05.2006	CXE06F**W**	5	14.06.2006	CXE06G	10	21.07.2006	CXE06I	10	15.09.2006	CXE06L	10	15.12.2006	CXE07F	10	15.06.2007
RTX06E**W**	10	17.05.2006	RTX06F**W**	10	14.06.2006	RTX06G	10	21.07.2006	RTX06I	10	15.09.2006	RTX06L**W**	10	13.12.2006	RTX07F	10	15.06.2007
RDX06E**W**	10	17.05.2006	RDX06F**W**	10	14.06.2006	RDX06G	10	21.07.2006	RDX06I	10	15.09.2006	RDX06L	10	15.12.2006	RDX07F	10	15.06.2007
RDU06E**W**	10	17.05.2006	RDU06F**W**	10	14.06.2006	RDU06G	10	21.07.2006	RDU06I	10	15.09.2006	RDU06L	10	15.12.2006	RDU07F	10	15.06.2007

CEE-Harmonization / affected option series

ALL option series of the indices CTX, HTX, PTX und RTX will be changed to “new style“ as of Thursday, 4th May 2006!

The following changes will become effective for options and futures:

1. Raise of the contract size from 5,00 to 10,00
2. Move of the last trading day from Wednesday prior to the 3rd Friday of each month to the 3rd Friday of each month. If that Friday is not a trading day on Wiener Börse or on one of the domestic exchanges, the day prior to it which is a trading day on both Wiener Börse and all the domestic exchanges shall be the last trading day. Additionally, if that Friday is not a trading day on Wiener Börse nor in the Russian Trading System nor at the London Stock Exchange, the last trading day shall be the day prior to that Friday which is a trading day on Wiener Börse, the Russian Trading System and the London Stock Exchange.
3. Rearrangement of the calculation of the daily settlement price for CEE futures
4. Rearrangement of the calculation of the final settlement price for CEE derivatives
5. Change of the Market Maker obligation for CEE futures
6. Change of the Market Maker obligation for options of the Russian Traded Index

Please find the new contract specifications on our homepage indices.cc - Kontraktspezifikationen. Please do not hesitate to contact our Trading-Helpline (+43 1 53165 500) for any further questions you may have.

Kind regards

Wiener Börse AG