



## CECE Sectorindices

**CECE Banking, CECE Oil & Gas, CECE Health Care, CECE Telecom**

**Indexlaunch: 22.11.2006**

The CECE Sector Indices are capitalization-weighted price indices consisting of blue chip stocks which are traded on stock exchanges in the region of Central, Eastern and South-eastern Europe. Currently the CECE Sector Indices include stocks listed in Bucharest, Budapest, Belgrade, Ljubljana, Prague, Sofia, Warsaw and Zagreb. Calculated in EUR and disseminated in real-time by Wiener Börse, they are designed as tradable indices and used as underlying for structured products.

Name	ISIN	Vendor Code	Startvalue	Startdate	Calculation time (CET)
CECE BNK	AT0000A02WR9	CECEBNK	1,000	03.01.2005	9:00 - 17:00
CECE OIL	AT0000A02WP3	CECEOIL	1,000	03.01.2005	9:00 - 17:00
CECE HCA	AT0000A02WQ1	CECEHCA	1,000	03.01.2005	9:00 - 17:00
CECE TEL	AT0000A02WS7	CECETEL	1,000	03.01.2005	9:00 - 17:00

### Main Features of the CECE Sector Indices

- Dividend payments are not considered
- Possible free float factors that an index member can have: 0.1 - 0.25 – 0.5 – 0.75 – 1
- Representation factors can take values between 0.01 and 1.00 and are used to avoid that an index member exceeds a max. weighting cap of 25% or that a represented market exceeds a max. weighting cap of 40%
- Calculation each day on which at least one of the following local stock exchanges is open for trading: Budapest SE, Bucharest SE, Ljubljana SE, Prague SE, Warsaw SE or Zagreb SE
- New index values are triggered by new traded prices in the index members as well as by currency updates, which are taken into consideration every two minutes during the calculation period
- Quarterly reviews of the calculation parameters (March / June / September / December)
- Semi-annual changes to the index composition (March / September)
- CECE Sector Indices universe: Only ordinary shares of joint-stock companies domiciled in Bulgaria, Croatia, Czech Republic, Hungary, Poland, Romania, Serbia, Slovenia