

CECE LV2 - CECE NTR Leverage x2

INDEX DESCRIPTION

CECE NTR Leverage x2 (CECE LV2) is linked to the performance of CECE NTR and reproduces its daily changes with a leverage of approximately 2. In addition, the costs of financing the leveraged positions in the amount of one time the Euro Short-Term Rate (€STR) and a liquidity spread are taken into account. The index is calculated in EUR and disseminated in real time.

CECE LV2 is designed as a tradable index to be used as an underlying instrument for structured products.

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

DETAILS

Dividends	included
Price updates	real time
Index launch	28 Feb 2012
Number of constituents	29
Maximum weight Share	20%
Maximum weight Country	-
Maximum weight Sector	-
Review Calculation parameter	quarterly
Review Index composition	March, September
Derivative instruments	-
For more details please see	www.wienerborse.at/en/indices →

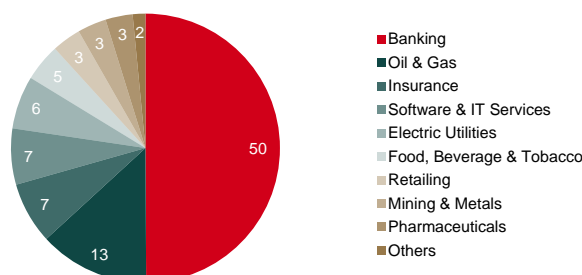
PERFORMANCE



TOP 5 SHARES

ERSTE GROUP BANK AG	12.9%
OTP BANK	10.0%
ORLEN	9.8%
PKO BP	8.4%
BANK PEKAO	7.2%

SECTOR BREAKDOWN (%)



OTHER INFORMATION

Name	Currency	ISIN	Base date	Base value	Reuters	Bloomberg	Calculation (CET)
CECE LV2	EUR	AT0000A0U1R2	03 Jan 2011	1,000	.CECELV2	CECELV2	09:00 - 17:45

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Contact:

Vienna Stock Exchange, 1010 Vienna, Wallnerstrasse 8 | www.wienerborse.at
licences@wienerboerse.at | T +43 1 53165-198; -216

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