

### Cash market

In completion of § 32 (2) of the CCP.A Clearing Rules dates and periods are fixed as follows:

- a) *Clearing day* is every day on which the Systems of the Clearing House are available (see § 32 (1) of the CCP.A Clearing Rules), whereas every trading day on the Wiener Börse (regulated market and MTF) is considered to be a clearing day.
- b) The day on which trades are matched on the Wiener Börse (regulated market and MTF) is the respective *trading day*.
- c) *The delivery day* for trades the third clearing day after the day on which the trade was matched (see § 19 (1) of the CCP.A Clearing Rules). Every clearing day is considered to be a delivery day (see § 32 (1) of the CCP.A Clearing Rules).
- d) *The trading period* is one day on which trades are matched according to b)
- e) *The settlement period* is the period between the day on which trades are matched and the delivery day (see § 19 (2) of the CCP.A Clearing Rules). For trades they are three days.
- f) *Separation day*: normally between S and S+4 (see § 43 (1) and (3) of the CCP.A Clearing Rules).
- g) *Cash settlement day*: normally a balance is segregated on S+4 and settled in cash on S+5 (see § 45 (1) of the CCP.A Clearing Rules).

### Derivatives market

In completion of § 32 (2) of the CCP.A Clearing Rules dates and periods are fixed as follows:

- a) *Clearing day* is every day on which the Systems of the Clearing House are available (see § 32 (1) of the CCP.A Clearing Rules), whereas basically every trading day on the Wiener Börse is considered to be a clearing day (Exceptions: see USD Clearing holidays below)
- b) The day on which trades are matched on the Wiener Börse is the respective *trading day*.
- c) *Delivery day*:
  - futures: on the clearing day after the last trading day (see § 23 (1) of the CCP.A Clearing Rules)
  - options that are to be fulfilled by settlement in cash: on the clearing day after the last trading day (see § 23 (2) of the CCP.A Clearing Rules)
  - options that are to be fulfilled by physical delivery of securities: Options that are to be fulfilled by physical delivery of securities shall be fulfilled by delivery or acceptance of delivery on fulfilment day as defined in § 19 par. 1, with the allotment day being the day on which a comparable transaction was concluded (see § 23 (2) of the CCP.A Clearing Rules).
  - options that expire worthless on the last trading day: on the following clearing day (see § 24 (4) of the CCP.A Clearing Rules)
- d) *The trading period* is one day on which trades are matched according to b)

In 2012 the following clearing holidays have to be considered:

### Clearing holidays of CCP.A in 2012

|                  |                    |  |
|------------------|--------------------|--|
| <b>Friday</b>    | <b>January 6</b>   | <b>Epiphany Day</b>                      |
| <b>Friday</b>    | <b>April 6</b>     | <b>Good Friday</b>                       |
| <b>Monday</b>    | <b>April 9</b>     | <b>Easter Monday</b>                     |
| <b>Tuesday</b>   | <b>May 1</b>       | <b>Labour Day</b>                        |
| <b>Thursday</b>  | <b>May 17</b>      | <b>Ascension Day</b>                     |
| <b>Monday</b>    | <b>May 28</b>      | <b>White Monday</b>                      |
| <b>Thursday</b>  | <b>June 7</b>      | <b>Corpus Christi Day</b>                |
| <b>Wednesday</b> | <b>August 15</b>   | <b>Assumption Day</b>                    |
| <b>Friday</b>    | <b>October 26</b>  | <b>National Holiday Austria</b>          |
| <b>Thursday</b>  | <b>November 1</b>  | <b>All Saints' Day</b>                   |
| <b>Monday</b>    | <b>December 24</b> | <b>Christmas Eve</b>                     |
| <b>Tuesday</b>   | <b>December 25</b> | <b>Christmas Day</b>                     |
| <b>Wednesday</b> | <b>December 26</b> | <b>Boxing Day</b>                        |
| <b>Monday</b>    | <b>December 31</b> | <b>New Year's Eve (Exchange Holiday)</b> |

### Settlement of trades in USD

According to § 32 (3) of the CCP.A Clearing Rules, CCP.A has fixed the following clearing holidays for trades in USD in 2012 (in addition to the holidays for trades in EUR):

### USD Settlement holidays \* in 2012

|                  |                    |   |
|------------------|--------------------|---|
| <b>Monday</b>    | <b>January 2</b>   | <b>New Year's Day</b>                     |
| <b>Monday</b>    | <b>January 16</b>  | <b>Birthday of Martin Luther King, Jr</b> |
| <b>Monday</b>    | <b>February 20</b> | <b>Washington's Birthday</b>              |
| <b>Wednesday</b> | <b>July 4</b>      | <b>Independence Day</b>                   |
| <b>Monday</b>    | <b>September 3</b> | <b>Labor Day</b>                          |
| <b>Monday</b>    | <b>October 8</b>   | <b>Columbus Day</b>                       |
| <b>Monday</b>    | <b>November 12</b> | <b>Veterans Day</b>                       |
| <b>Thursday</b>  | <b>November 22</b> | <b>Thanksgiving Day</b>                   |

\* These are the days where no settlement of trades (booking of payments) in RTX and RDU futures takes place. The settlement (booking) will be on the respective next clearing day.