



# BURSA DE VALORI BUCUREȘTI S.A.

## Technical Specifications regarding the trading of warrant type structured products issued by RAIFFEISEN CENTROBANK at BVB

### SYMBOLS FOR WARRANTS ISSUED BY RAIFFEISEN CENTROBANK

Starting with **June 7, 2016**, 30 individual issues of warrants issued by **Raiffeisen Centrobank** will be available for trading, at BVB, in the Structured Products Sector, Warrants Category, as follows:

Symbol	Name	Underlying	ISIN	Maturity
RCBRD17F1	Call Warrant on BRD 1	BRD	AT0000A1JX71	21-Jun-17
RCBRD17L1	Call Warrant on BRD 2	BRD	AT0000A1JX89	20-Dec-17
RCBRD17R1	Put Warrant on BRD 1	BRD	AT0000A1JXQ7	21-Jun-17
RCEL17F1	Call Warrant on EL 1	EL	AT0000A1JX97	21-Jun-17
RCEL17L1	Call Warrant on EL 2	EL	AT0000A1JXA1	20-Dec-17
RCEL17R1	Put Warrant on EL 3	EL	AT0000A1JXR5	21-Jun-17
RCSX5E17F1	Call Warrant on EURO STOXX 50 1	EURO STOXX 50	AT0000A1JX30	21-Jun-17
RCSX5E17F2	Call Warrant on EURO STOXX 50 2	EURO STOXX 50	AT0000A1JX48	21-Jun-17
RCSX5E17R1	Put Warrant on EURO STOXX 50 1	EURO STOXX 50	AT0000A1JXM6	21-Jun-17
RCSX5E17R2	Put Warrant on EURO STOXX 50 2	EURO STOXX 50	AT0000A1JXN4	21-Jun-17
RCFP17F1	Call Warrant on FP 1	FP	AT0000A1JX55	21-Jun-17
RCFP17L1	Call Warrant on FP 2	FP	AT0000A1JX63	20-Dec-17
RCFP17R1	Put Warrant on FP 3	FP	AT0000A1JXP9	21-Jun-17
RCGLD16L1	Call Warrant on Gold 1	Gold	AT0000A1JXH6	21-Dec-16
RCGLD16L2	Call Warrant on Gold 2	Gold	AT0000A1JXJ2	21-Dec-16
RCGLD16L3	Call Warrant on Gold 3	Gold	AT0000A1JXK0	21-Dec-16
RCGLD16X1	Put Warrant on Gold 1	Gold	AT0000A1JXV7	21-Dec-16
RCGLD16X2	Put Warrant on Gold 2	Gold	AT0000A1JXW5	21-Dec-16
RCROTX17F1	Call Warrant on ROTX 1	ROTX	AT0000A1JX14	21-Jun-17
RCROTX17L1	Call Warrant on ROTX 2	ROTX	AT0000A1JX22	20-Dec-17
RCROTX17R1	Put Warrant on ROTX 1	ROTX	AT0000A1JXL8	21-Jun-17
RCSNG17F1	Call Warrant on SNG 1	SNG	AT0000A1JXB9	21-Jun-17
RCSNG17L1	Call Warrant on SNG 2	SNG	AT0000A1JXC7	20-Dec-17
RCSNG17R1	Put Warrant on SNG 1	SNG	AT0000A1JXS3	21-Jun-17
RCSNP17F1	Call Warrant on SNP 1	SNP	AT0000A1JXD5	21-Jun-17
RCSNP17L1	Call Warrant on SNP 2	SNP	AT0000A1JXE3	20-Dec-17
RCSNP17R1	Put Warrant on SNP 1	SNP	AT0000A1JXT1	21-Jun-17
RCTLV17F1	Call Warrant on TLV 1	TLV	AT0000A1JXF0	21-Jun-17
RCTLV17L1	Call Warrant on TLV 2	TLV	AT0000A1JXG8	20-Dec-17
RCTLV17R1	Put Warrant on TLV 1	TLV	AT0000A1JXU9	21-Jun-17

The codification of structured products within Warrants Category is made depending on its type, as follows:

### RCuuuuYYZn

- RC – issuer code
- uuuu – underlying code (maximum 4)
- YY – last 2 digits of the maturity year
- Z – maturity month code and the warrant type (call / put)
- n – the number (*incremented*) of warrants with the same characteristics (type, underlying, maturity), less the strike price:

*Maturity month code (Z)*

Month	Call	Put
January	A	M
February	B	N
March	C	O
April	D	P
May	E	Q
June	F	R
July	G	S
August	H	T
September	I	U
October	J	V
November	K	W
December	L	X

*Ex: ROTX, Call, maturity: June 16, 2017: RCROTX17F1*

### TRADING CHARACTERISTICS

- (1) Warrants are included in the structured products category (symbol type STR-PRD).
- (2) The trading of the warrants issued by **Raiffeisen Centrobank** will be done similarly as the certificates trading, considering the following:
  - markets used:
    - **RGSP** (main market): execution priority - price and time
    - **DLSP** (deal type market): no minimum value applied for deals
  - the same trading program, order types and validity times applicable to the respective markets; no pre-validation mechanism and global accounts system
  - trading block: 1
  - number of decimals: 2, unless otherwise notified by Liquidity Provider
  - price step: 0.01, unless otherwise notified by Liquidity Provider;
  - reference price: as defined in art. 1 para. (1), item 62 (2) of the Preliminary Title, BVB's Rulebook – market operator
  - price variation limits set at the symbol-market level, utilized for trading of the warrants issued by **Raiffeisen Centrobank** is of +/- 100%

- (3) In the first trading session of the **Raiffeisen Centrobank** issued warrants:
- a reference price will be set, according to the Liquidity Provider's notification
  - the price limit variation will be applied at symbol-market level, according to the warrant type
  - **DLSP** market will be utilised
- (4) **Raiffeisen Centrobank** will ensure the liquidity providing services for the warrants issued by the respective institution.
- (5) Trading and clearing-settlement of the warrants will be performed in lei, in the same manner with the operations performed for other structured products.