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Eurex Frankfurt AG
Mergenthalerallee 61
65760 Eschborn
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Eurex Zürich AG
Löwenstrasse 30
8021 Zurich
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www.eurexchange.com

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Eurex Frankfurt AG ARBN 100 999 764

Your Sales Contacts

For any further information, please feel free to contact us at any time.

Frankfurt

Tobias Knobbe
T +49-69-211-123 39
E-mail: Tobias.Knobbe@eurexchange.com

London

Andrew Hodgson
T +44-20-78 62-72 21
E-mail: Andrew.Hodgson@eurexchange.com

Zurich

Marcello Sicuro
T +41-58-854-28 02
E-mail: Marcello.Sicuro@eurexchange.com

Paris

Laurent Ortiz
T +33-1-55 27-67 72
E-mail: Laurent.Ortiz@eurexchange.com

Or visit us at www.eurexchange.com

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Equity Index Derivatives

Futures and Options on the Dow Jones STOXX[®] Large and Small 200 Indexes – More Sizes to Add Weight to Your Portfolio

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Derivatives on Size Indexes Keep Growing

Index derivatives overall are currently enjoying consistent growth. With more than 87 million contracts traded in March 2007 alone, the market achieved a solid 116 percent year-on-year growth rate. Derivatives on size indexes are ideally suited to enhance portfolio performance in a simple and easy-to-use way. The positive development of derivatives on the Dow Jones STOXX® Mid 200 Index, which we launched in 2005, is thus no surprise. Since then, options on this index saw higher trading activities than other options on pan-European indexes. Moreover, traded volumes in futures on the index during the first three months of 2007 already reached the level achieved for the full year 2006. In parallel, we further expanded your choice of mid cap index derivatives, launching contracts on national mid cap indexes (such as the MDAX® and the SMIM®) alongside options on relevant mid cap stocks in regional markets.

Eurex Derivatives Now Covering all Size Indexes of the Dow Jones STOXX® 600 Universe

With the new futures and options on the Dow Jones STOXX® Large 200 and Dow Jones STOXX® Small 200 Indexes covering the upper and lower end of the Dow Jones STOXX® 600 Index universe, we have completed our range of derivatives on capitalization indexes. The two indexes comprise the 200 stocks with the highest and lowest market capitalization within this universe, respectively. Together with derivatives on the European mid cap index Dow Jones STOXX® Mid 200 – listed in 2005 – Eurex offers you futures and options on the full range of major European size indexes.

Futures and options on the Dow Jones STOXX® Large 200 Index in particular provide a highly-attractive alternative to using derivatives on pan-European blue chip indexes.

More Precision for Implementing Investment Strategies

Your key benefit of using derivatives on all three size indexes within the Dow Jones STOXX® 600 Index universe is that they will enable you to implement investment strategies involving stocks with a specific market capitalization range in a more precise and efficient manner than previously, using derivatives on the Dow Jones STOXX® 600

Index. At the same time, you can replicate or hedge cash market positions in a more cost-efficient way.

There are numerous applications of futures and options on the Dow Jones STOXX® Large, Mid and Small 200 Indexes:

- Easily implement correlation strategies within a capitalization segment, or across segments.
- Gain direct exposure to the European stock market, thanks to simple and easy-to-use hedging instruments.
- Participate in the performance of European stocks with specific market capitalization, at attractive costs.
- Use derivatives to construct structured products. Enhance your arbitrage toolbox with an additional, efficient instrument.
- Benefit from arbitrage opportunities between ETF, cash market and derivatives trading.

Eurex Offers Derivatives on 50 Indexes

Eurex is one of the leading trading platforms for equity index derivatives. With tight bid/ask spreads thanks to large traded volumes and the associated liquidity, you can trade in a particularly efficient way. Together with the new futures and options on the Dow Jones STOXX® Large 200 and Dow Jones STOXX® Small 200 Indexes, we offer derivatives on a total of 50 relevant national, regional and global indexes.

Contract Specifications: Futures and Options on Size Indexes

	Futures	Options
Underlying	Dow Jones STOXX® Large 200 Index Dow Jones STOXX® Mid 200 Index Dow Jones STOXX® Small 200 Index	
Contract Value	EUR 200 per index point	
Settlement	Cash Settlement	
Minimum Price Change	0.1 index points (EUR 20)	0.1 index points (EUR 20)
Contract Months	The three successive quarterly months within the March, June, September and December cycle	1, 2, 3, 6, 9, 12, 18 and 24 months
Last Trading Day	The third Friday of each maturity month	The third Friday of each expiration month
Trading Hours	07:50–22:00 CET (12:00 CET on the Last Trading Day)	09:00–17:30 CET (12:00 CET on the Last Trading Day)