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Equity Index Derivatives

Futures and Options on SLI Swiss Leader Index® – Score with the Heavyweights

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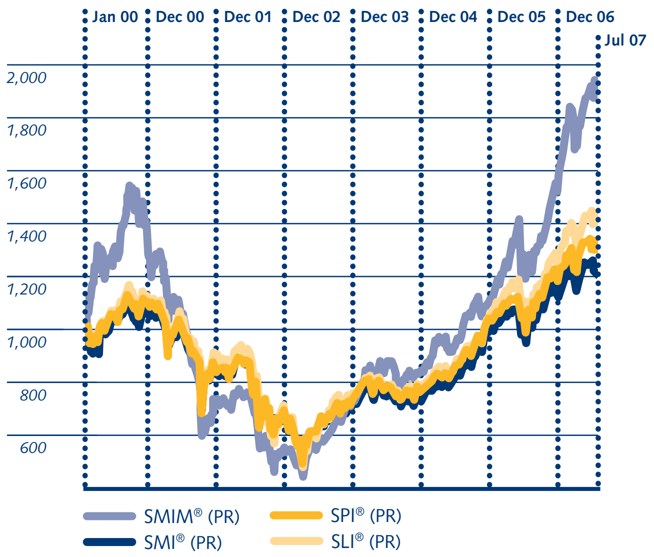
The new SLI Swiss Leader Index®: Optimally Tailored to the Needs of the Global Investment Community

The Swiss capital market is characterized by a vast number of medium-sized companies, as well as heavyweights such as Novartis, Roche or Nestlé. The investment interest in derivatives on Swiss indexes has grown constantly over the last few years: At Eurex, the trading volume in futures and options on the benchmark index SMI® has more than doubled from 2003 to date.

Indeed, the new SLI®, which covers the 30 most liquid and highest capitalized issues in the Swiss equity market, represents an excellent underlying instrument for index derivatives. It offers better risk and sector diversification compared to the SMI®. In addition, in 2007 the new index has demonstrated a markedly stronger performance compared to the SMI®, making it all the more attractive to investors.

Swiss Equity Indexes: Performance Comparison (January 1, 2000–June 30, 2007)



Structure and Composition of the SLI Swiss Leader Index®

Launched on July 2, 2007, the SLI® comprises the 30 most liquid and largest issues on the Swiss equity market, which is covered by the Swiss Performance Index family. The new index contains all of the 20 SMI® constituents plus the ten largest issues of the SMIM® index, though with a different weighting as determined by a special, two-tier capping scheme. According to this scheme, the index weighting of each of the four most heavily capitalized constituents of the SLI® is capped at 9 percent, with all issues ranking below each being capped at 4.5 percent. The significance of the stocks with a high market capitalization therefore continues to be well reflected. Moreover the SLI® is also particularly attractive to investors due to its strong diversification, both on a stock and sector level. The composition of the index is reviewed twice a year.

Full UCITS III and CFTC Compliance Enhances Trading Opportunities and Liquidity

Our new futures (FSLI) and options (OSLI) products offer you a highly efficient opportunity to access the Swiss capital markets, while allowing existing investors the means of hedging their exposure to the Swiss cash market in a very cost-effective manner. Unlike the Swiss benchmark index SMI®, the new SLI® is also fully compliant with both European and U.S. requirements concerning index methodology. In particular, this opens up new opportunities to investors for whom access was previously not possible, or only to a certain extent. This, in turn, will ensure a high degree of liquidity – for both the index derivatives and the index constituents themselves. Finally, admission of the new index futures to trading in the U.S. is also planned.

Enhanced OTC Trading Flexibility

In addition to the OTC Block Trade feature for low-cost execution of extra-large orders, your over-the-counter business can also benefit from our Flexible Options facility, allowing users to set the exercise price, expiration date and exercise style of the new index options individually. This way, you are able to exactly "customize" your options trades on the SLI®, making it all the more easy to incorporate these instruments into your individual investment strategy.

Contract Specifications for Futures and Options on the SLI Swiss Leader Index®

	Futures (FSLI)	Options (OSLI)
Underlying Instrument	SLI Swiss Leader Index®	
Contract Value	CHF 10 per SLI® index point	
Settlement	Cash settlement, payable on the first exchange trading day immediately following the Last Trading Day	
Minimum Price Change	0.5 index points, equivalent to a value of CHF 5	0.1 index points, equivalent to a value of CHF 1
Contract Months	The three successive quarterly months within the March, June, September and December cycle	The three nearest calendar months, the three following quarterly months of the March, June, September and December cycle thereafter, the four following semi-annual months of the June and December cycle thereafter, and the two following annual months of the December cycle thereafter
Last Trading Day	The day prior to the Final Settlement Day.	
Trading Hours	08:50–17:27 CET (17:30 CET on the Last Trading Day)	8:50–17:20 CET (17:20 CET on the Last Trading Day)

Bloomberg codes
Option: SLI <Index> OMON <Go>
Future: SLI <Index> CT <Go>
Reuters codes
Option: O#OSLI, Future: O#FSLI