

## EURO STOXX 50<sup>®</sup> DIVIDEND POINTS FUTURES INDEX

### Stated Objective

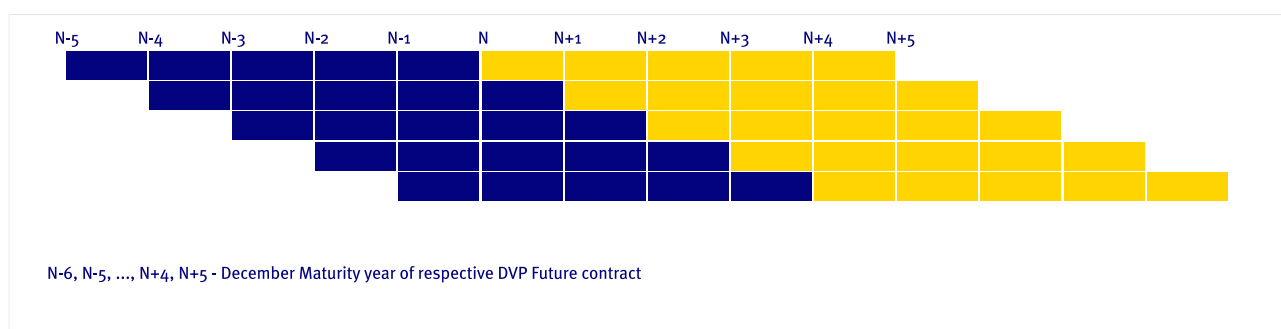
To create an investable index to get an exposure in dividend points. The EURO STOXX 50 DVP Futures Index is designed to provide a synthetic exposure to the gross return of the EURO STOXX Dividend Points (DVP) futures contracts of different maturities, listed at Eurex.

### Unique Aspects

- Is highly liquid and easy to replicate due to being based on the Eurex futures on the EURO STOXX 50 DVP

### Scheme of Futures Contract Composition

An equal number of 5 DVP Futures contracts with different maturities (N+1 until N+5) are components of the EURO STOXX 50 DVP Futures Index starting December of year N.



### Quick Facts

Categories	Facts
Review Frequency	Annual in December
Calculation/Distribution	Every 15 seconds during local trading hours
Base Value / Base Date	1,000 as of 26 June 2008
History	Available daily back to 26 June 2008
Date Introduced	2 March 2010

### Performance

Index	Change (%)			Annualised (%)		Volatility (%) (30 days)
	Last Month	YTD	2011	1 Year	Since Incept.*	
EURO STOXX 50 DVP Futures (GR)	1.51	-7.58	-7.58	-7.48	-2.87	15.78

### Symbols

Index	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX 50 DVP Futures	CH0109185402	SX5EDFT	SX5EDFT Index	.SX5EDFT

\* 26 June 2008