

## DOW JONES EURO STOXX 50® BUYWRITE INDEX

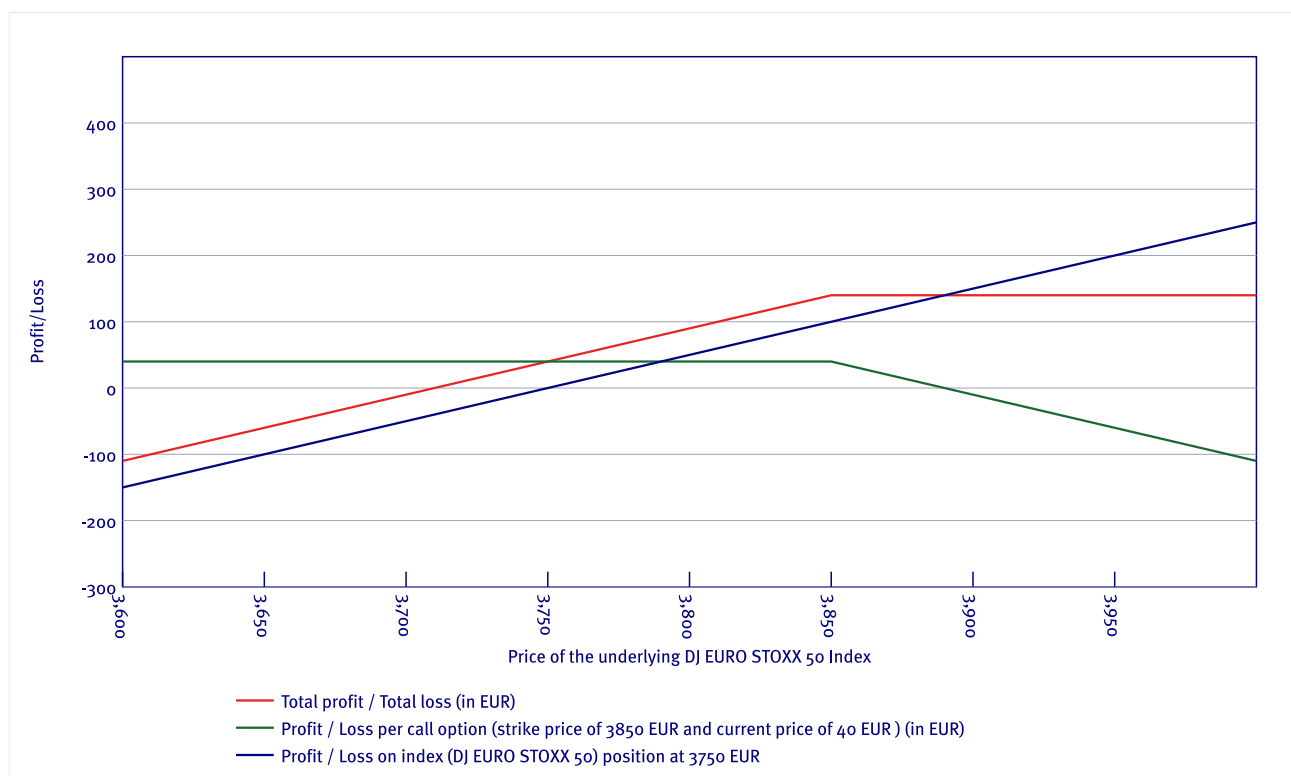
### Stated Objective

The Dow Jones EURO STOXX 50 BuyWrite Index is designed to measure the performance of a hypothetical portfolio, reflecting a so-called buy-write strategy based on the Dow Jones EURO STOXX 50 Index. The Dow Jones EURO STOXX 50 Index provides a Blue-chip representation of Supersector leaders in the Eurozone, covering Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

### Unique Aspects

- The Dow Jones EURO STOXX 50 BuyWrite Index combines the Dow Jones EURO STOXX 50 Index portfolio and a Dow Jones EURO STOXX 50 call option. With this buy-write strategy the Dow Jones EURO STOXX 50 Index is bought as the underlying instrument and a Dow Jones EURO STOXX 50 Index call option is sold simultaneously.
- The composition of the index is adjusted on a monthly basis, i.e. it requires monthly rolling procedure on each third Friday of a month when the old Dow Jones EURO STOXX 50 call option ceases trading at 12:00 CET and is replaced by a new Dow Jones EURO STOXX 50 call option.
- New one-month call options must have a remaining lifetime of one month, and must be 5% out-of-the-money (OTM), i.e. the highest strike price below or equal to the Dow Jones EURO STOXX 50 Index settlement price plus 5%.

### Schematic Profit and Loss Profile



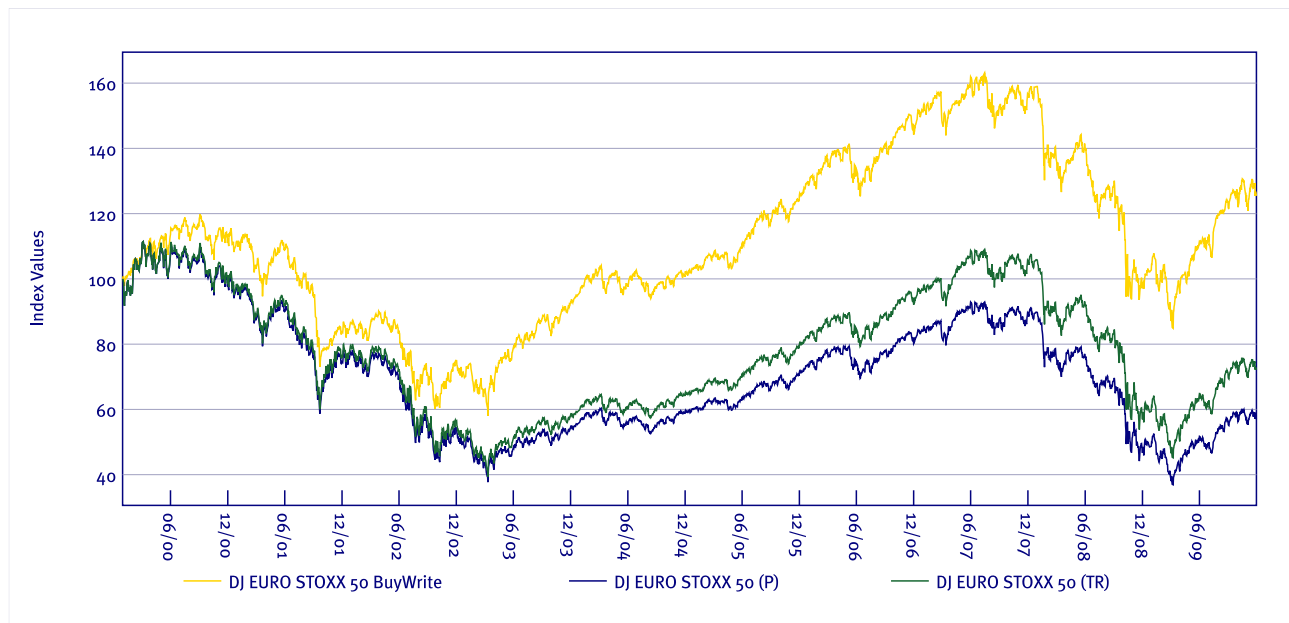
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## Quick Facts

Categories	Facts
Review Frequency	Monthly, on each third Friday of a month
Calculation/Distribution	Every 60 seconds from 09:00 CET to 18:00 CET on regular trading days
Base Value / Base Date	100 as of 31 December 1999
History	Available daily back to 31 December 1999
Date Introduced	18 September 2006

## Performance

Index	Change (%)						Annualised (%)			Volatility (%)	
	Last Month	YTD	2008	2007	2006	2005	1 Year	3 Years	5 Years	Since Incept.*	(30 days)
DJ EURO STOXX 50 BuyWrite (P)	2.37	15.92	-36.56	2.44	14.71	21.50	20.16	-7.87	1.50	-0.08	21.57
DJ EURO STOXX 50 BuyWrite (TR)	2.68	20.12	-34.30	5.12	17.51	24.53	24.45	-4.91	4.45	2.28	21.66
DJ EURO STOXX 50 (P)	1.96	14.28	-44.37	6.79	15.12	21.28	14.79	-10.99	-0.55	-5.43	23.35
DJ EURO STOXX 50 (TR)	2.26	18.39	-42.40	9.59	18.05	24.30	18.87	-8.14	2.35	-3.19	23.44

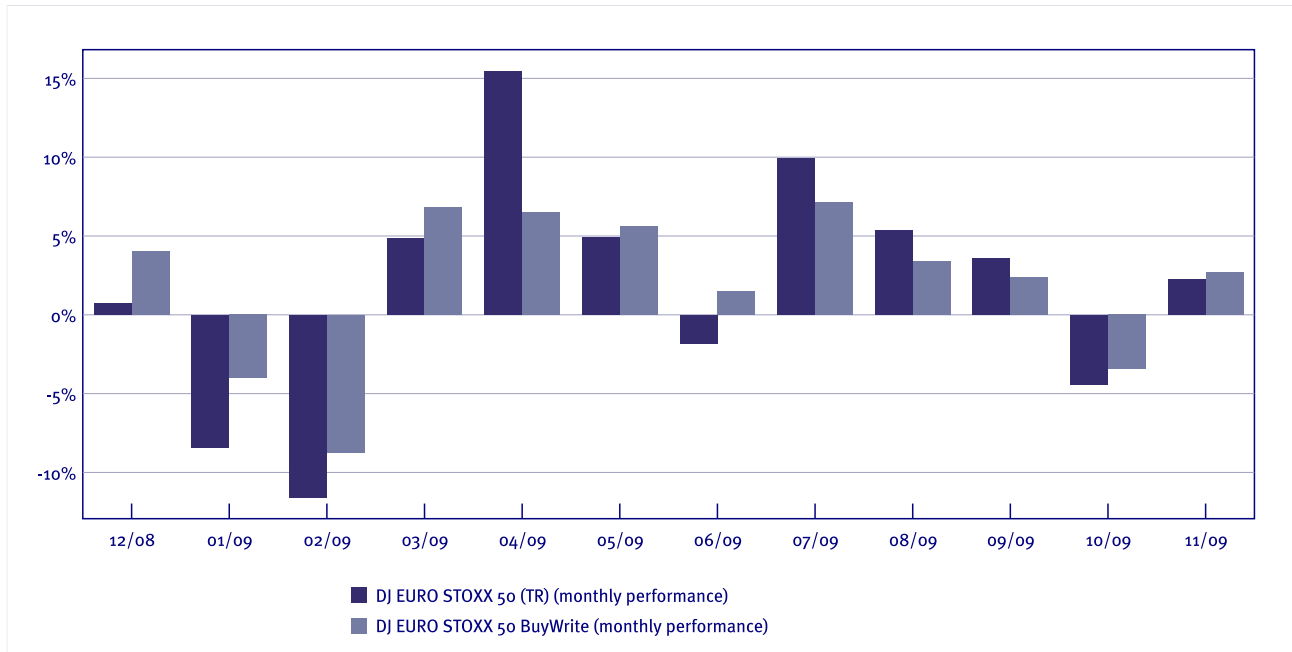


## Symbols

Index	ISIN	Symbol	Bloomberg	Reuters
DJ EURO STOXX 50 BuyWrite (P)	CH0029148886	SX5EBP	SX5EBP Index	.SX5EBP
DJ EURO STOXX 50 BuyWrite (TR)	CH0026600970	SX5EBW	SX5EBW Index	.SX5EBW

## DOW JONES EURO STOXX 50® BUYWRITE INDEX

### Monthly Performance for the Last 12 Months



### Average Historical Monthly Performance

