



EQUITY INDEX DERIVATIVES

USFE USD SENSEX Future

OVERVIEW

For the first time, U.S. Futures Exchange will offer futures on the leading Indian equity index that allow investors outside of India to capitalize directly on the incredible growth in India's markets. The Bombay Stock Exchange's (BSE) SENSEX Index is composed of 30 major Indian stocks and regarded as the country's premier stock market index. The USFE USD SENSEX future will trade 23 hours per day and settle monthly to the corresponding U.S. dollar value of BSE's SENSEX index.

BENEFITS

- Overseas investors are now able to establish U.S. regulated/non-American Depository Receipt (ADR) exposure in the Indian equity market
- USFE USD SENSEX future has global appeal with widespread opportunities for hedge funds, institutions, international mutual funds, and individual investors
- Gain immediate access to pure Indian equities exposure through existing futures accounts
- Trade with all the safety, security, and protections that a fully U.S. regulated and cleared futures exchange provides

PERFORMANCE*

- The BSE SENSEX's value has risen more than 600 percent since its low in May 2003
- The BSE SENSEX's value has risen about 39 percent since May 2007 and closed above 20,000 for the first time on October 29th, 2007
- The rupee is the best performer among Asia's ten most actively traded currencies in 2007, gaining 12.7 percent

BSE SENSEX Historical Performance



*Bloomberg data



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CONTRACT DETAILS

Underlying Equity – Bombay Stock Exchange SENSEX Equity Index in USD

Quotation – Index points in USD

Contract Size – \$100 per index point in USD

Delivery – Cash settled

Tick Size – 0.1

Tick Value – \$10

Trading Hours

5:25 p.m. – 4:00 p.m. Sunday evening through Friday, Chicago Time.

Contract Months

Monthly contracts with expirations available three months out.

Last Trading Day

The last trading day is the last Thursday of each month.

Final Settlement Price

The final settlement price is based on the closing prices of the component stocks on the final settlement day as reported by the Bombay Stock Exchange converted in U.S. dollars using the prevailing spot exchange rate for converting Indian rupees to U.S. dollars as calculated by Reuters (bid price of INR=).

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