

EURO STOXX® TMI INDEX

Stated Objective

To provide broad coverage of companies in the Eurozone including Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

Unique Aspects

- Derived from the STOXX Europe Total Market Index (TMI), which covers approximately 95% of the free float market capitalisation of Europe.
- Comprises large, mid and small Size indices.

Descriptive Statistics

Market Capitalisation

Index	EUR Bil.
Full	3,253.69
Free Float	2,258.94

Components	EUR Bil.
Mean	3.80
Median	0.93
Largest	87.71
Smallest	0.01

Component Weights	(%)
Largest	3.88
Smallest	0.00

Performance*

Change	(%)
Last Month	-0.43
Year to date	-18.15
2011	-18.15
2010	0.46
2009	24.39
2008	-46.57
2007	4.28

Annualised	(%)
1 Year	-18.25
3 Years	0.73
5 Years	-10.49
Since Inception (31.12.91)	3.63

Volatility	(%)
30 Days	29.70

Fundamentals

Price/Earnings Incl. Negative	
Trailing	11.82
Projected	9.20

Price/Earnings Excl. Negative	
Trailing	9.96
Projected	9.15

Price/Book	
Price/Book	1.02

Dividend Yield	(%)
Dividend Yield	3.87

Price/Sales	
Price/Sales	0.57

Price/Cash Flow	
Price/Cash Flow	3.81

Quick Facts

Categories	Facts
Weighting	Free float market capitalisation
Component Number	Variable
Review Frequency	Quarterly, in March, June, September and December
Calculation/Distribution	Price (EUR): Every 15 seconds during local trading hours Price and Net Return (EUR/USD): End-of-day
Base Value / Base Date	100 as of 31 December 1991
History	Available daily back to 31 December 1991
Date Introduced	20 November 2000

* Based on price index

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Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX TMI	Price EUR	CH0009119378	BKXE	BKXE Index	.BKXE
	Net Return EUR	CH0009119642	BKXT	BKXT Index	.BKXT
	Price USD	CH0009119469	BKXK	BKXK Index	.BKXK
	Net Return USD	CH0009119667	BKXU	BKXU Index	.BKXU