

STOXX® EASTERN EUROPE 300 SIZE INDICES

Stated Objective

The STOXX Eastern Europe 300 Size indices are fixed component number indices designed to provide a broad yet liquid representation of large, mid and small capitalisation companies in Eastern Europe. The indices cover Bulgaria, Croatia, Cyprus, Czech Republic, Estonia, Greece, Hungary, Latvia, Lithuania, Macedonia (FYROM), Poland, Romania, Russia, Serbia, Slovak Republic, Slovenia, Turkey and Ukraine.

Unique Aspects

- Comprises large, mid and small Size indices of 100 components each.
- Stocks are selected based on their rankings by free float market capitalisation. Only the most liquid stock class for each company in the STOXX Eastern Europe TMI is selected.
- Serves as the basis for the STOXX Eastern Europe 300 Supersector indices.

Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of STOXX Eastern Europe TMI (%)	Components (EUR Bil.)*				Component Weights (%)		Tracking Error vs. STOXX Eastern Europe TMI (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
STOXX Eastern Europe 300	801.99	321.38	96.59	1.07	0.21	49.49	0.04	15.40	0.01	0.64
STOXX Eastern Europe Large 100	681.09	289.50	90.08	2.89	1.26	49.49	0.26	17.10	0.09	1.51
STOXX Eastern Europe Mid 100	93.97	23.42	7.29	0.23	0.21	0.51	0.06	2.18	0.25	12.02
STOXX Eastern Europe Small 100	26.92	8.46	2.63	0.08	0.08	0.15	0.04	1.77	0.42	13.50

Performance**

Index	Change (%)					Annualised (%)			Volatility (%) (30 days)
	Last Month	YTD	2011	2010	2009	1 Year	3 Years	Since Incept.***	
STOXX Eastern Europe 300	-6.21	-25.95	-25.95	16.37	66.51	-26.22	12.22	2.95	29.14
STOXX Eastern Europe Large 100	-6.46	-25.42	-25.42	15.72	65.97	-25.73	12.09	3.01	30.64
STOXX Eastern Europe Mid 100	-3.90	-27.06	-27.06	25.21	73.96	-27.17	16.52	2.09	18.31
STOXX Eastern Europe Small 100	-4.00	-38.20	-38.20	13.13	69.67	-37.73	6.00	3.60	18.57

* Based on free float Mcap

** Based on price index

*** 31 December 2004

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Quick Facts

Categories	Facts
Weighting	Free float market capitalisation subject to 20% weighting cap of each index
Component Number	STOXX Eastern Europe 300: 300; Large, Mid and Small: 100 each
Review Frequency	Quarterly, in March, June, September and December
Calculation/Distribution	Price (EUR): Every 15 seconds during local trading hours Price (USD) and Net Return (EUR/USD): End-of-day
Base Value / Base Date	100 as of 31 December 2004
History	Available daily back to 31 December 2004
Date Introduced	7 October 2008

Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Eastern Europe 300	Price EUR	CH0042344843	EEBP	EEBP Index	.EEBP
	Net Return EUR	CH0042344868	EEBR	EEBR Index	.EEBR
	Price USD	CH0042344835	EEBL	EEBL Index	.EEBL
	Net Return USD	CH0042344884	EEBV	EEBV Index	.EEBV
STOXX Eastern Europe Large 100	Price EUR	CH0042344918	EEBLP	EEBLP Index	.EEBLP
	Net Return EUR	CH0042344926	EEBLR	EEBLR Index	.EEBLR
	Price USD	CH0042344900	EEBLL	EEBLL Index	.EEBLL
	Net Return USD	CH0042344934	EEBLV	EEBLV Index	.EEBLV
STOXX Eastern Europe Mid 100	Price EUR	CH0042344983	EEBMP	EEBMP Index	.EEBMP
	Net Return EUR	CH0042344991	EEBMR	EEBMR Index	.EEBMR
	Price USD	CH0042344942	EEBML	EEBML Index	.EEBML
	Net Return USD	CH0042345006	EEBMV	EEBMV Index	.EEBMV
STOXX Eastern Europe Small 100	Price EUR	CH0042345030	EEBSP	EEBSP Index	.EEBSP
	Net Return EUR	CH0042345048	EEBSR	EEBSR Index	.EEBSR
	Price USD	CH0042345014	EEBSL	EEBSL Index	.EEBSL
	Net Return USD	CH0042345063	EEBSV	EEBSV Index	.EEBSV