

## EURO STOXX® TMI STYLE INDICES

### Stated Objective

EURO STOXX Total Market Index (TMI) Style indices are designed to enable investors to accurately monitor the performance of 12 Eurozone countries with similar growth and similar value characteristics. The indices cover Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

### Unique Aspects

- The growth and value stocks are selected from the companies of the STOXX Europe TMI Index, covering 95% of the free float market capitalisation of the European market.
- The EURO STOXX TMI Growth and the EURO STOXX TMI Value indices are subsets, respectively, of the STOXX Europe TMI Growth and STOXX Europe TMI Value indices.
- Comprises large, mid and small Style indices.

### Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of EURO STOXX TMI (%)	Components (EUR Bil.) <sup>*</sup>				Component Weights (%)		Tracking Error vs. EURO STOXX TMI (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
EURO STOXX										
TMI Growth	1,244.29	827.90	34.62	4.14	1.28	62.27	0.03	7.52	0.00	5.98
TMI Growth Large	861.37	576.58	24.11	16.96	11.73	62.27	1.91	10.80	0.33	6.68
TMI Growth Mid	281.66	182.47	7.63	2.64	2.30	7.98	0.23	4.37	0.13	7.59
TMI Growth Small	101.26	68.85	2.88	0.71	0.55	2.62	0.03	3.81	0.04	9.48
TMI Value	1,537.78	1,090.08	45.59	4.62	1.06	89.72	0.01	8.23	0.00	5.09
TMI Value Large	1,201.99	889.44	37.20	15.88	11.68	89.72	1.03	10.09	0.12	6.66
TMI Value Mid	254.88	148.97	6.23	1.96	1.58	7.18	0.27	4.82	0.18	7.04
TMI Value Small	80.91	51.67	2.16	0.50	0.38	1.96	0.01	3.79	0.02	9.60

### Performance<sup>\*\*</sup>

Index	Change (%)			Annualised (%)						Volatility (%) (30 days)	
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years		Since Incept. <sup>***</sup>
EURO STOXX											
TMI Growth	7.33	7.33	-17.84	15.53	15.49	-44.97	-11.87	7.68	-7.25	0.93	13.44
TMI Growth Large	7.00	7.00	-15.78	14.46	10.51	-44.14	-9.79	6.97	-6.97	0.61	13.73
TMI Growth Mid	7.20	7.20	-21.37	16.96	22.58	-48.96	-16.76	7.34	-9.99	1.42	14.35
TMI Growth Small	10.53	10.53	-22.20	20.66	54.05	-48.95	-12.46	16.65	-4.81	3.54	15.52
TMI Value	4.34	4.34	-19.67	-10.70	31.66	-49.43	-21.97	1.91	-12.14	-0.42	21.75
TMI Value Large	3.56	3.56	-18.34	-13.15	27.94	-49.25	-21.88	0.68	-12.72	-1.42	22.36
TMI Value Mid	8.23	8.23	-25.08	2.40	48.09	-49.20	-21.50	7.70	-9.40	3.32	21.35
TMI Value Small	7.26	7.26	-28.43	4.23	53.92	-52.72	-24.69	8.71	-11.94	0.85	18.08

\* Based on free float Mcap

\*\* Based on price index

\*\*\* 30 June 1997

## EURO STOXX® TMI STYLE INDICES

## Fundamentals

Index	Price/Earnings Incl. Negative		Price/Earnings Excl. Negative		Price/ Book	Dividend Yield (%)	Price/ Sales	Price/ Cash Flow
	Trailing	Projected	Trailing	Projected				
EURO STOXX								
TMI Growth	17.78	12.82	15.37	12.67	1.72	1.91	0.94	5.31
TMI Growth Large	16.76	12.60	15.75	12.60	1.81	1.89	1.14	4.88
TMI Growth Mid	17.30	13.71	14.02	13.28	1.52	2.00	0.74	6.40
TMI Growth Small	42.44	12.54	16.20	11.75	1.65	1.91	0.51	7.44
TMI Value	10.00	8.06	8.90	8.01	0.79	5.22	0.48	3.22
TMI Value Large	8.82	7.75	8.57	7.75	0.84	5.38	0.52	3.11
TMI Value Mid	31.16	9.30	11.59	9.08	0.68	4.85	0.36	3.52
TMI Value Small	15.48	11.58	9.51	10.97	0.57	3.55	0.36	4.88

## Quick Facts

Categories	Facts
Weighting	Free float market capitalisation
Component Number	Variable
Review Frequency	Semi-annually, in March and September
Calculation/Distribution	Price (EUR): Every 15 seconds during local trading hours Net Return (EUR/USD): End-of-day
Base Value / Base Date	1,000 on 30 June 1997
History	Available daily back to 30 June 1997
Date Introduced	18 July 2001

## EURO STOXX® TMI STYLE INDICES

## Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX TMI Growth	Price EUR	CH0012350903	STGE	STGE Index	.STGE
	Net Return EUR	CH0012350952	STGT	STGT Index	.STGT
	Price USD	CH0012350978	STGK	STGK Index	.STGK
	Net Return USD	CH0012351018	STGU	STGU Index	.STGU
EURO STOXX TMI Growth Large	Price EUR	CH0012350028	SLGE	SLGE Index	.SLGE
	Net Return EUR	CH0012350044	SLGT	SLGT Index	.SLGT
	Price USD	CH0012350077	SLGK	SLGK Index	.SLGK
	Net Return USD	CH0012350168	SLGU	SLGU Index	.SLGU
EURO STOXX TMI Growth Mid	Price EUR	CH0012350259	SMGE	SMGE Index	.SMGE
	Net Return EUR	CH0012350309	SMGT	SMGT Index	.SMGT
	Price USD	CH0012350325	SMGK	SMGK Index	.SMGK
	Net Return USD	CH0012350333	SMGU	SMGU Index	.SMGU
EURO STOXX TMI Growth Small	Price EUR	CH0012350432	SSGE	SSGE Index	.SSGE
	Net Return EUR	CH0012350499	SSGT	SSGT Index	.SSGT
	Price USD	CH0012350531	SSGK	SSGK Index	.SSGK
	Net Return USD	CH0012350572	SSGU	SSGU Index	.SSGU
EURO STOXX TMI Value	Price EUR	CH0012351588	STVE	STVE Index	.STVE
	Net Return EUR	CH0012351596	STVT	STVT Index	.STVT
	Price USD	CH0012351612	STVK	STVK Index	.STVK
	Net Return USD	CH0012351620	STVU	STVU Index	.STVU
EURO STOXX TMI Value Large	Price EUR	CH0012351067	SLVE	SLVE Index	.SLVE
	Net Return EUR	CH0012351083	SLVT	SLVT Index	.SLVT
	Price USD	CH0012351091	SLVK	SLVK Index	.SLVK
	Net Return USD	CH0012351109	SLVU	SLVU Index	.SLVU
EURO STOXX TMI Value Mid	Price EUR	CH0012351133	SMVE	SMVE Index	.SMVE
	Net Return EUR	CH0012351166	SMVT	SMVT Index	.SMVT
	Price USD	CH0012351232	SMVK	SMVK Index	.SMVK
	Net Return USD	CH0012351240	SMVU	SMVU Index	.SMVU
EURO STOXX TMI Value Small	Price EUR	CH0012351307	SSVE	SSVE Index	.SSVE
	Net Return EUR	CH0012351323	SSVT	SSVT Index	.SSVT
	Price USD	CH0012351356	SSVK	SSVK Index	.SSVK
	Net Return USD	CH0012351364	SSVU	SSVU Index	.SSVU