

## STOXX® EU ENLARGED 15 INDEX

### Stated Objective

To provide a Blue-chip representation of the largest companies from Bulgaria, Cyprus, Czech Republic, Estonia, Hungary, Latvia, Lithuania, Malta, Poland, Romania, Slovakia and Slovenia, the countries, which became new member states of the enlarged European Union on 1 May 2004 and 1 January 2007.

### Unique Aspects

- Stocks are selected based on ranking by free float market capitalisation (60 %), sales/revenue (20%) and net profit (20%).
- Captures approximately 70% of the free float market capitalisation of the STOXX EU Enlarged Total Market Index (TMI), which in turn covers approximately 95% of the free float market capitalisation of the represented countries.

### Descriptive Statistics

#### Market Capitalisation

Index	EUR Bil.
Full	93.21
Free Float	40.94
Coverage of STOXX	54.59
EU Enlarged TMI (%)	

Components	EUR Bil.
Mean	2.73
Median	2.69
Largest	5.06
Smallest	0.68

Component Weights	(%)
Largest	12.36
Smallest	1.65

### Performance\*

Change	(%)
Last Month	13.64
Year to date	13.64
2011	-27.61
2010	6.11
2009	33.42
2008	-55.62

Annualised	(%)
1 Year	-19.94
3 Years	10.50
5 Years	-9.47
Since Inception (31.12.02)	7.30

Volatility	(%)
30 Days	22.29

Tracking Error vs.	(%)
STOXX	5.87
EU Enlarged TMI	

### Fundamentals

Price/Earnings Incl. Negative	
Trailing	13.05
Projected	9.18

Price/Earnings Excl. Negative	
Trailing	9.34
Projected	9.18

Price/Book	
Price/Book	1.23

Dividend Yield	(%)
Dividend Yield	4.57

Price/Sales	
Price/Sales	0.86

Price/Cash Flow	
Price/Cash Flow	4.32

\* Based on price index

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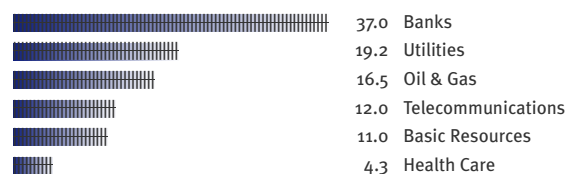
### Quick Facts

Categories	Facts
Weighting	Free float market capitalisation subject to 15% weighting cap
Component Number	15
Review Frequency	Annually, in 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 as of 31 December 2002
History	Available daily back to 31 December 2002
Date Introduced	27 October 2004

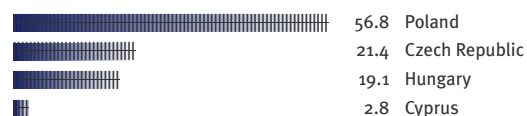
### Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX EU Enlarged 15	Price EUR	CH0019767471	EUE15P	EUE15P Index	.EUE15P
	Net Return EUR	CH0019767513	EUE15R	EUE15R Index	.EUE15R
	Price USD	CH0019767497	EUE15L	EUE15L Index	.EUE15L
	Net Return USD	CH0019767612	EUE15V	EUE15V Index	.EUE15V

#### Supersector Weighting (%)



#### Country Weighting (%)



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## Components

Company	Supersector	Weight (%)	MCap (EUR Bil.)	Float Factor
CEZ	Utilities	12.36	5.06	0.31
PKO BANK	Banks	12.28	5.03	0.49
KGHM	Basic Resources	11.01	4.51	0.68
PEKAO	Banks	9.73	3.98	0.41
OTP BANK	Banks	6.88	2.82	0.74
PGE	Utilities	6.80	2.78	0.31
TELEKOMUNIKACJA POLSKA	Telecommunications	6.71	2.75	0.50
PKNORLEN	Oil & Gas	6.58	2.69	0.72
MOL MAGYAR OLAJ-ES GAZIPARI	Oil & Gas	6.25	2.56	0.38
KOMERCNI BANKA	Banks	5.34	2.19	0.39
RICHTER GEDEON	Health Care	4.28	1.75	0.75
TELEFONICA O2 CZ	Telecommunications	3.66	1.50	0.31
POLISH OIL AND GAS	Oil & Gas	3.65	1.49	0.28
BANK OF CYPRUS	Banks	2.81	1.15	1.00
MAGYAR TELEKOM	Telecommunications	1.65	0.68	0.36