

## STOXX® EUROPE TMI STYLE INDICES

### Stated Objective

STOXX Europe Total Market Index (TMI) Style indices are designed to enable investors to accurately monitor the performance of European companies with similar growth and similar value characteristics. The indices cover Austria, Belgium, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

### 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.
- Comprises large, mid and small Style indices.

### Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of STOXX Europe TMI (%)	Components (EUR Bil.)*				Component Weights (%)		Tracking Error vs. STOXX Europe TMI (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
STOXX Europe										
TMI Growth	2,682.54	2,028.51	37.18	4.64	1.54	90.92	0.03	4.48	0.00	3.79
TMI Growth Large	1,772.83	1,337.69	24.52	19.67	12.64	90.92	1.91	6.80	0.14	4.91
TMI Growth Mid	681.52	522.30	9.57	3.18	2.90	10.60	0.19	2.03	0.04	5.62
TMI Growth Small	228.19	168.52	3.09	0.82	0.64	3.32	0.03	1.97	0.02	7.53
TMI Value	3,092.65	2,430.36	44.55	6.22	1.12	113.77	0.01	4.68	0.00	4.09
TMI Value Large	2,558.80	2,070.26	37.95	22.26	13.73	113.77	1.03	5.50	0.05	4.92
TMI Value Mid	371.09	240.39	4.41	2.21	1.75	7.18	0.27	2.99	0.11	6.67
TMI Value Small	162.75	119.71	2.19	0.63	0.53	2.24	0.01	1.87	0.01	6.77

### Performance\*\*

Index	Change (%)		Annualised (%)					Volatility (%)			
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years	Since Incept.***	(30 days)
STOXX Europe											
TMI Growth	5.55	5.55	-9.63	17.38	24.06	-43.14	-3.31	11.58	-4.09	2.00	11.40
TMI Growth Large	5.16	5.16	-7.06	15.15	19.60	-41.67	-0.48	10.62	-3.58	1.68	11.65
TMI Growth Mid	5.33	5.33	-13.36	22.21	37.29	-48.91	-8.87	14.52	-6.09	3.05	12.03
TMI Growth Small	9.47	9.47	-17.05	26.99	50.21	-47.64	-7.74	18.95	-2.99	4.65	12.20
TMI Value	3.56	3.56	-15.69	-2.01	32.69	-48.51	-15.91	6.27	-10.83	-0.22	15.38
TMI Value Large	2.92	2.92	-14.26	-4.45	28.66	-48.08	-15.36	5.03	-11.33	-1.07	15.52
TMI Value Mid	6.89	6.89	-23.47	7.90	51.07	-48.12	-19.78	10.62	-8.60	2.80	17.23
TMI Value Small	8.42	8.42	-23.04	19.41	56.80	-54.73	-16.60	15.70	-9.45	1.70	14.17

\* Based on free float Mcap

\*\* Based on price index

\*\*\* 30 June 1997

## STOXX® EUROPE 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				
STOXX Europe								
TMI Growth	15.48	15.81	14.42	15.68	2.15	2.25	1.22	7.16
TMI Growth Large	15.08	16.39	14.70	16.39	2.25	2.22	1.58	6.91
TMI Growth Mid	15.16	14.69	13.95	14.52	2.01	2.47	0.90	7.91
TMI Growth Small	21.44	15.08	13.70	14.27	1.88	1.82	0.69	7.16
TMI Value	11.38	10.20	10.33	10.18	1.00	4.73	0.62	4.32
TMI Value Large	10.91	10.10	10.47	10.10	1.05	4.80	0.65	4.20
TMI Value Mid	18.59	10.53	10.67	10.36	0.80	4.53	0.48	4.89
TMI Value Small	10.93	11.43	7.84	11.17	0.78	3.94	0.49	5.82

## 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

## STOXX® EUROPE TMI STYLE INDICES

## Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe TMI Growth	Price EUR	CH0012341373	STGP	STGP Index	.STGP
	Net Return EUR	CH0012341456	STGR	STGR Index	.STGR
	Price USD	CH0012341506	STGL	STGL Index	.STGL
	Net Return USD	CH0012341522	STGV	STGV Index	.STGV
STOXX Europe TMI Growth Large	Price EUR	CH0012340755	SLGP	SLGP Index	.SLGP
	Net Return EUR	CH0012340771	SLGR	SLGR Index	.SLGR
	Price USD	CH0012340789	SLGL	SLGL Index	.SLGL
	Net Return USD	CH0012340805	SLGV	SLGV Index	.SLGV
STOXX Europe TMI Growth Mid	Price EUR	CH0012340847	SMGP	SMGP Index	.SMGP
	Net Return EUR	CH0012340862	SMGR	SMGR Index	.SMGR
	Price USD	CH0012340888	SMGL	SMGL Index	.SMGL
	Net Return USD	CH0012340920	SMGV	SMGV Index	.SMGV
STOXX Europe TMI Growth Small	Price EUR	CH0012341027	SSGP	SSGP Index	.SSGP
	Net Return EUR	CH0012341043	SSGR	SSGR Index	.SSGR
	Price USD	CH0012341068	SSGL	SSGL Index	.SSGL
	Net Return USD	CH0012341076	SSGV	SSGV Index	.SSGV
STOXX Europe TMI Value	Price EUR	CH0012342595	STVP	STVP Index	.STVP
	Net Return EUR	CH0012342660	STVR	STVR Index	.STVR
	Price USD	CH0012342793	STVL	STVL Index	.STVL
	Net Return USD	CH0012342892	STVV	STVV Index	.STVV
STOXX Europe TMI Value Large	Price EUR	CH0012341563	SLVP	SLVP Index	.SLVP
	Net Return EUR	CH0012341746	SLVR	SLVR Index	.SLVR
	Price USD	CH0012341761	SLVL	SLVL Index	.SLVL
	Net Return USD	CH0012341787	SLVV	SLVV Index	.SLVV
STOXX Europe TMI Value Mid	Price EUR	CH0012341860	SMVP	SMVP Index	.SMVP
	Net Return EUR	CH0012341886	SMVR	SMVR Index	.SMVR
	Price USD	CH0012341910	SMVL	SMVL Index	.SMVL
	Net Return USD	CH0012341928	SMVV	SMVV Index	.SMVV
STOXX Europe TMI Value Small	Price EUR	CH0012341969	SSVP	SSVP Index	.SSVP
	Net Return EUR	CH0012341993	SSVR	SSVR Index	.SSVR
	Price USD	CH0012342017	SSVL	SSVL Index	.SSVL
	Net Return USD	CH0012342025	SSVV	SSVV Index	.SSVV