

EURO STOXX® SIZE INDICES

Stated Objective

The EURO STOXX Size indices are derived from the STOXX Europe 600 Index and are designed to provide a broad yet liquid representation of large, mid and small capitalisation companies of 12 Eurozone countries: Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

Unique Aspects

Comprises large, mid and small Size indices of approximately 100 components each, with the EURO STOXX Index having approximately 300 components.

The EURO STOXX Index is underlying for several subindices, the EURO STOXX ex Financials which excludes all companies assigned to the ICB code 8000 and EURO STOXX ex Banks (ICB code 8300) as well as the EURO STOXX Large 200 ex Financials and Euro STOXX Large 200 ex Banks.

Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of EURO STOXX TMI (%)	Components (EUR Bil.)*				Component Weights (%)		Tracking Error vs. EURO STOXX TMI (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
EURO STOXX	2,971.69	2,131.37	94.35	6.90	2.69	87.71	0.63	4.12	0.03	0.53
EURO STOXX Large	2,207.44	1,718.08	76.06	16.68	11.14	87.71	2.80	5.11	0.16	1.98
EURO STOXX Mid	485.27	289.92	12.83	2.81	2.69	5.77	1.12	1.99	0.39	5.67
EURO STOXX Small	278.98	123.37	5.46	1.20	1.14	2.15	0.63	1.74	0.51	7.38

Performance**

Index	Change (%)		Annualised (%)						Volatility (%)		
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years	Since Incept. ***	(30 days)
EURO STOXX	-0.40	-17.73	-17.73	-0.11	23.37	-46.32	-17.87	0.44	-10.46	4.10	30.00
EURO STOXX Large	-0.59	-16.71	-16.71	-2.05	21.28	-46.28	-16.91	-0.37	-10.60	4.38	30.47
EURO STOXX Mid	0.84	-22.04	-22.04	7.48	30.30	-46.26	-21.97	2.92	-10.17	3.77	29.09
EURO STOXX Small	-0.44	-21.38	-21.38	12.53	43.07	-47.70	-21.16	8.12	-8.63	1.91	27.86

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	11.23	9.06	9.89	9.04	1.04	3.91	0.60	3.82
EURO STOXX Large	10.77	8.77	9.96	8.77	1.06	3.97	0.62	3.70
EURO STOXX Mid	12.30	10.21	9.73	10.21	1.01	3.67	0.53	4.02
EURO STOXX Small	18.47	11.23	9.31	10.81	0.89	3.53	0.47	5.72

* Based on free float Mcap

** Based on price index

*** 31 December 1991

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Quick Facts

Categories	Facts
Weighting	Free float market capitalisation subject to 20% weighting cap
Component Number	Variable
Review Frequency	Quarterly, in March, June, September and December
Calculation/Distribution	Price and Gross Return (EUR): Every 15 seconds during local trading hours Price, Gross Return (USD) and Net Return (EUR/USD): End-of-day
Base Value / Base Date	100 as of 31 December 1991 for Price and Net Return 100 as of 31 December 2000 for Gross Return
History	Available daily back to 31 December 1986 for Price and Net Return and back to 31 December 2000 for Gross Return
Date Introduced	EURO STOXX: 15 June 1998 EURO STOXX Large, Mid and Small indices: 11 October 1999

Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX	Price EUR	EU0009658186	SXXE	SXXE Index	.STOXXE
	Net Return EUR	EU0009658194	SXXT	SXXT Index	.STOXXER
	Gross Return EUR	CH0102635031	SXXGT	SXXGT Index	.SXXGT
	Price USD	EU0009659028	SXXK	SXXK Index	.STOXXED
	Net Return USD	EU0009659036	SXXU	SXXU Index	.STOXXEDR
	Gross Return USD	CH0117458866	SXXGU	SXXGU Index	.SXXGU
EURO STOXX Large	Price EUR	CH0009040632	LCXE	LCXE Index	.LCXE
	Net Return EUR	CH0009041788	LCXT	LCXT Index	.LCXT
	Price USD	CH0009041762	LCXK	LCXK Index	.LCXK
	Net Return USD	CH0009041796	LCXU	LCXU Index	.LCXU
EURO STOXX Mid	Price EUR	CH0009042240	MCXE	MCXE Index	.MCXE
	Net Return EUR	CH0009109742	MCXT	MCXT Index	.MCXT
	Price USD	CH0009042356	MCXK	MCXK Index	.MCXK
	Net Return USD	CH0009109809	MCXU	MCXU Index	.MCXU
EURO STOXX Small	Price EUR	CH0009107456	SCXE	SCXE Index	.SCXE
	Net Return EUR	CH0009107472	SCXT	SCXT Index	.SCXT
	Price USD	CH0009107464	SCXK	SCXK Index	.SCXK
	Net Return USD	CH0009107480	SCXU	SCXU Index	.SCXU