

STOXX® EUROPE TMI INDEX

Index Universe

The index universe is constructed by aggregating the stocks traded on the major exchanges of 18 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom. Only common stocks and those with similar characteristics are included, and removed are any stocks that have had more than 10 non-trading days during the past three months.

Selection List for the STOXX Europe TMI Index

The stocks in the index universe are ranked by free float market capitalisation to produce the index selection list.

Stock Selection for the STOXX Europe TMI Index

Target coverage: 95% of the free float market capitalisation of the index universe.

- The stocks covering the top 93% of the free float market capitalisation of the index universe are automatically selected.
- The stocks representing the additional 2% of free float market capitalisation are selected from the largest remaining current STOXX Europe TMI index components whose market capitalisations are between the 93rd and 99th percentiles.
- If the coverage is still below 95%, then the largest remaining stocks are selected until the universe coverage reaches 95%.

Derived indices: Four regional TMI indices (EURO STOXX TMI, STOXX Europe ex UK TMI, STOXX Nordic TMI and STOXX ex Eurozone TMI indices) are derived from the finalised STOXX Europe TMI Index.

Selection List for the STOXX Europe TMI Size Indices

STOXX Europe TMI index components are ranked by total (unadjusted) market capitalisation to produce the STOXX Europe TMI Size index selection list.

Stock Selection for the STOXX Europe TMI Size Indices

STOXX Europe TMI Large Index

Target coverage: STOXX Europe TMI index components with total market capitalisations above the 70th percentile of the total market capitalisation of the index universe.

- Stocks with total market capitalisations above the 67.5th percentile are selected.
- Current STOXX Europe TMI Large index components with total market capitalisations between the 67.5th and 75th percentiles are selected.

STOXX Europe TMI Mid Index

Target coverage: STOXX Europe TMI index components with total market capitalisations between the 70th and 90th percentiles of the total market capitalisation of the index universe.

- Stocks with total market capitalisations above the 85th percentile qualify for selection. Of these stocks, those not already selected for the STOXX Europe TMI Large Index are selected for the STOXX Europe TMI Mid Index.
- Current STOXX Europe TMI Mid index components with total market capitalisations between the 85th and 92.5th percentiles are selected.

STOXX Europe TMI Small Index

Target coverage: STOXX Europe TMI index components with total market capitalisations between the 90th and 95th percentiles of the total market capitalisation of the index universe.

- Components of the STOXX Europe TMI Index not already selected for the STOXX Europe TMI Large and STOXX Europe TMI Mid indices are selected for the STOXX Europe TMI Small Index.

Derived indices: Four sets of regional STOXX Europe TMI Size indices are derived from the finalised EURO STOXX TMI, STOXX Europe ex UK TMI, STOXX Nordic TMI and STOXX Europe ex Eurozone TMI indices.

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Review Frequency

The index composition is reviewed quarterly in March, June, September and December.

Weighting

The indices are weighted by free float market capitalisation. The free float weights are reviewed quarterly.