

STOXX® EASTERN EUROPE 300 SIZE INDICES**Index Universe**

The index universe is defined as all components of the STOXX Eastern Europe Total Market Index (TMI), which covers 95% of the free float market capitalisation of the stocks traded on the major exchanges of the following 18 Eastern European countries: Bulgaria, Croatia, Cyprus, Czech Republic, Estonia, Greece, Hungary, Latvia, Lithuania, Macedonia (FYROM), Poland, Romania, Russia, Serbia, Slovak Republic, Slovenia, Turkey and Ukraine.

Selection List

The STOXX Eastern Europe TMI Index stocks are ranked by free float market capitalisation to produce the STOXX Eastern Europe 300 Index selection list. Only the most liquid stock class for each company in the STOXX Eastern Europe TMI Index is included.

Stock Selection**STOXX Eastern Europe Large 100 Index**

Target coverage: Largest 100 companies in the STOXX Eastern Europe 300 Index:

- The largest 85 stocks on the selection list are selected as components.
- An additional 15 stocks are selected from the largest remaining current STOXX Eastern Europe Large 100 components ranked between 85 and 115.
- If the number of stocks selected is still below 100, then the largest remaining stocks are selected until the component number reaches 100.

STOXX Eastern Europe Mid 100 Index

Target coverage: Next-largest 100 companies in the STOXX Eastern Europe 300 Index:

- The largest 175 stocks on the selection list are identified. Of these 175 stocks, 100 stocks have already been selected for the STOXX Eastern Europe Large 100 Index; the other 75 stocks are selected for the STOXX Eastern Europe 100 Mid Index.
- An additional 25 stocks are selected from the largest remaining current components of the STOXX Eastern Europe Large 100 and STOXX Eastern Europe Mid 100 indices ranked between 176 and 225.
- If the number of stocks selected is still below 100, then the largest remaining stocks are selected until the component number reaches 100.

STOXX Eastern Europe Small 100 Index

Target coverage: Next-largest 100 companies in the STOXX Eastern Europe 300 Index:

- The largest 275 stocks on the selection list are identified. Of these 275 stocks, 200 stocks have already been selected for the STOXX Eastern Europe Large 100 and STOXX Eastern Europe Mid 100 indices; the other 75 stocks are selected for the STOXX Eastern Europe Small 100 Index.
- An additional 25 stocks are selected from the largest remaining current components of the STOXX Eastern Europe Large 100, STOXX Eastern Europe Mid 100 and STOXX Eastern Europe Small 100 indices ranked between 276 and 375.
- If the number of stocks selected is still below 100, then the largest remaining stocks are selected until the component number reaches 100.

The STOXX Eastern Europe Large 100, STOXX Eastern Europe Mid 100 and STOXX Eastern Europe Small 100 indices are combined to produce the STOXX Eastern Europe 300 Index.

Derived indices: STOXX Eastern Europe Supersector indices as defined by the Industry Classification Benchmark (ICB).

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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. Within each index, individual stocks' weightings are capped at 20% of the index's total free float adjusted market capitalisation. The free float weights are reviewed quarterly.