

STOXX® EASTERN EUROPE TMI INDEX**Index Universe**

The index universe of the STOXX Eastern Europe Total Market Index (TMI) is constructed by aggregating the stocks traded on the major exchanges of 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. Only common stocks and those with similar characteristics are included. Stocks that have had more than 10 non-trading days during the past three months are excluded.

Selection List**STOXX Eastern Europe TMI Index**

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

Stock Selection**STOXX Eastern Europe TMI Index**

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

- The stocks covering the top 93% of the free float market capitalisation on the investable stock universe qualify for selection.
- The stocks covering the remaining 2% are selected from the largest remaining current STOXX Eastern Europe TMI components between 93rd and 99th percentiles.
- If the coverage is still below 95%, then the largest remaining stocks are selected until the coverage is 95%.

Derived indices: STOXX Eastern Europe Size Indices, STOXX Balkan TMI Index, STOXX Balkan TMI ex Greece and Turkey Index and the STOXX Sub Balkan TMI Index are derived from the finalised STOXX Eastern Europe TMI Index.

Selection List**STOXX Eastern Europe TMI Size indices**

The stocks in the STOXX Eastern Europe TMI Index universe are ranked by total market capitalisation to produce the index selection list.

Stock Selection**STOXX Eastern Europe TMI Size indices****STOXX Eastern Europe TMI Large Index**

Target coverage: companies with a total market capitalisation above the 70th percentile of the total market capitalisation of the investable stock universe.

- Companies with a total market capitalisation above the 67.5th percentile are selected.
- Current STOXX Eastern Europe TMI Large index components with a total market capitalisation between 67.5th and 75th percentiles are also selected.

STOXX Eastern Europe TMI Mid Index

Target coverage: companies with a total market capitalisation between the 70th and 90th percentile of the total market capitalisation of the investable stock universe.

- Companies with a total market capitalisation above the 85th percentile qualify for selection. Of these companies, those not already selected for the STOXX Eastern Europe TMI Large Index are selected for the STOXX Eastern Europe TMI Mid Index.
- Current STOXX Eastern Europe TMI Mid index components with a total market capitalisation between 85th and 92.5th percentiles are also selected.

STOXX® EASTERN EUROPE TMI INDEX**STOXX Eastern Europe TMI Small Index**

Target coverage: companies with a total market capitalisation between the 90th and 95th percentile of the total market capitalisation of the investable stock universe.

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

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.