

STOXX EU ENLARGED 15[®] INDEX**Index Universe**

The index universe is defined as all components of the STOXX EU Enlarged Total Market Index (TMI). If a company has more than one class of shares in the index universe, then only the most liquid class is eligible.

Selection List

The selection list is defined to include the highest-ranking stocks in the index universe according to their free float market capitalisation (60% weight), gross revenue (20% weight) and net income (20% weight).

Stock Selection

- The largest 30 stocks are ranked by each of the following criteria:
 - Free float market capitalisation
 - Sales/revenue
 - Net profit
- For each company, a final rank is calculated by weighting the free float market capitalisation rank at 60%, the sales/revenue rank at 20% and the net profit rank at 20%.
- The top 15 stocks by final rank are selected as index components. For ongoing review, the below buffer rules are applied.

Buffer Rules (10/20)

The component list is finalised based on the following buffer rules:

- If a noncomponent is ranked among the top 10 stocks in the final ranking, then it replaces the lowest ranked index component.
- If a component is not ranked among the top 20 stocks in the final ranking, then it is replaced by the highest ranked noncomponent.

Review Frequency

The index composition is reviewed annually in September.

Weighting

The index is weighted by free float market capitalisation. Each component's weight is capped at 15% of the index's total free float market capitalisation. The free float weights are reviewed quarterly.