

**Universe** *European Large Cap Stocks*  
**Index/BM: \*** *Stoxx 50 TR* **Number of Stocks: 50** **Index available since: 12/31/1986**

**DESCRIPTION**

The EURO STOXX 50 Index represents the performance of the 50 largest companies among the 19 supersectors in terms of free-float market cap in 11 Eurozone countries. These countries include Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the EURO STOXX Total Market Index (TMI).

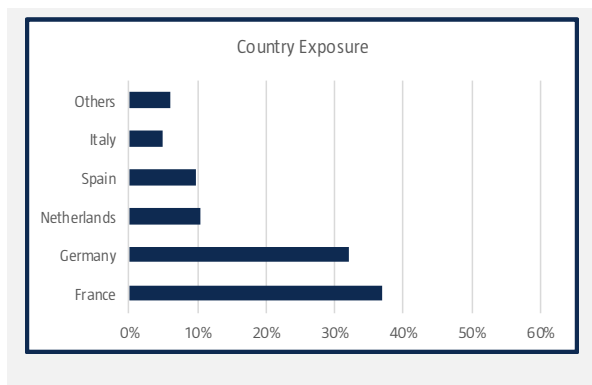
**STATISTICS**

Free Float Market Cap Bn. US\$:	2379
Median Market Cap Bn. US\$:	73
Return p.a.	7.1%
Return p.a. 3Y	-0.5%
Return p.a. 5Y	8.0%
Vol d/ann	21.6%
Downside Vol	16.0%
Spread Vol	-64.6%
Time to recovery	3,085

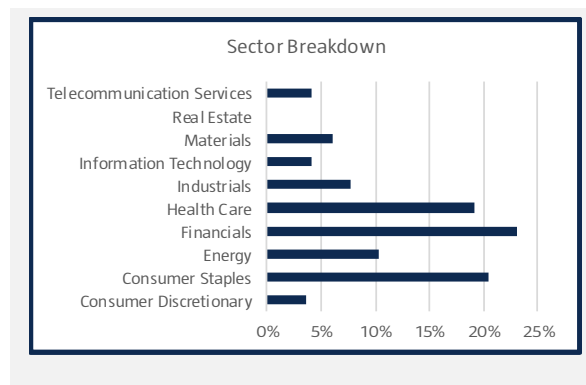
**COSTS & LIQUIDITY\*\***

External active	100bps
External passive	4bps
Liquidity, Daily Trading Volume, Mn. US\$	8,409
Liquidity, in % of Market Cap	0.35%
Futures	yes
ESG	not implementable in Index level

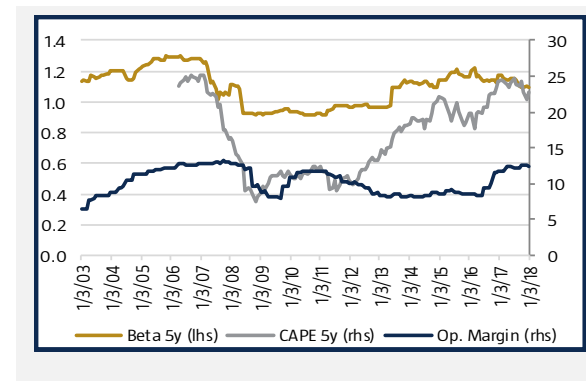
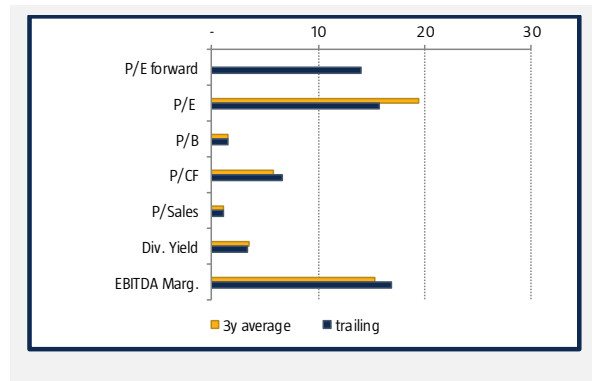
**COUNTRY EXPOSURE**



**SECTOR BREAKDOWN**



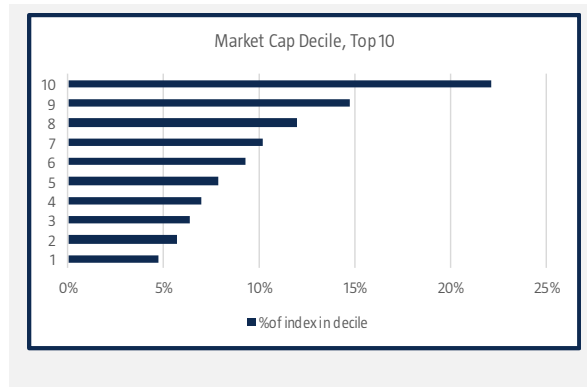
**INDEX VALUATION, SHILLER PE 5Y, BETA 5Y MONTHLY, OPERATING MARGIN**



\*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: Stoxx, ETFs

\*\*Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.

MARKET CAP BREAKDOWN



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