

Universe

European Small Caps

Index/BM: *

Euro Stoxx Small Caps TR

Number of Stocks: 95

Index available since: 10/29/1999

DESCRIPTION

The EURO STOXX Size Indices are derived from the STOXX Europe 600 Index and are designed to provide a representation of large-, mid- and small capitalization companies in the Eurozone. The EURO STOXX Small Index represents small-capitalization companies with a variable number of components across the Eurozone.

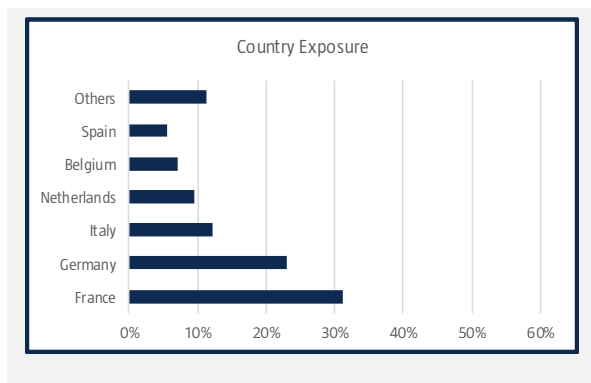
STATISTICS

Free Float Market Cap Bn. US\$:	275
Median Market Cap Bn. US\$:	1
Return p.a.	6.7%
Return p.a. 3Y	5.1%
Return p.a. 5Y	10.8%
Vol d/ann	18.8%
Downside Vol	14.5%
Spread Vol	-63.4%
Time to recovery	1,348

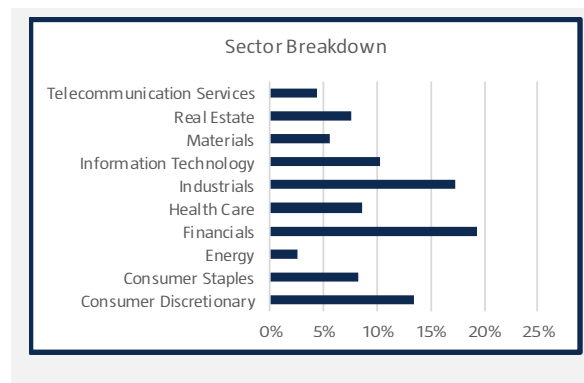
COSTS & LIQUIDITY**

External active	150bps
External passive	14bps
Liquidity, Daily Trading Volume, Mn. US\$	1,407
Liquidity, in % of Market Cap	0.51%
Futures	yes
ESG	not implementable in Index level

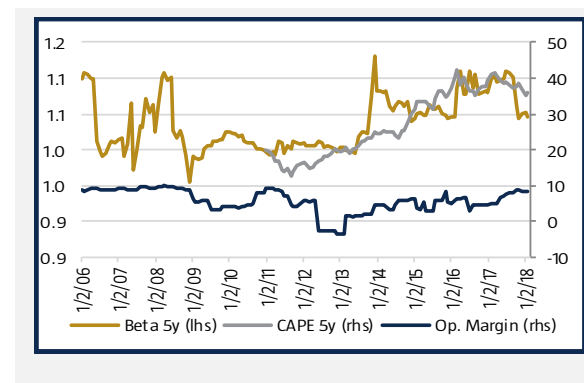
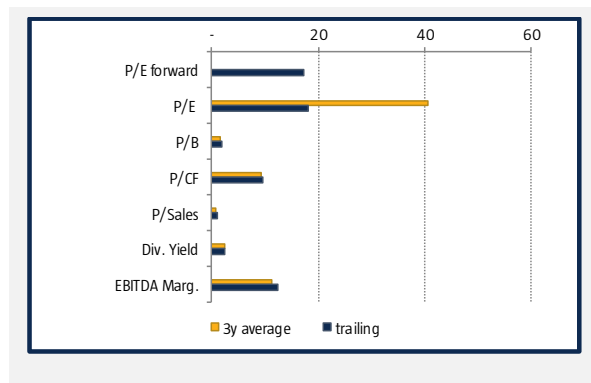
COUNTRY EXPOSURE



SECTOR BREAKDOWN



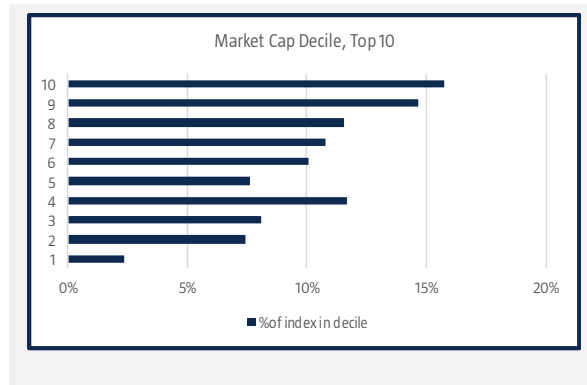
INDEX VALUATION, SHILLER PE 5Y, BETA 5Y MONTHLY, OPERATING MARGIN



*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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