

EURO ISTOXX® 25 CHALLENGERS EQUAL WEIGHT NR DECREMENT 5.5% INDEX

Index description

The EURO iSTOXX 25 Challengers Equal Weight NR Decrement 5.5% Index replicates the performance of the EUR net return version of the EURO iSTOXX 25 Challengers Equal Weight Index assuming a constant 5.5% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

Key facts

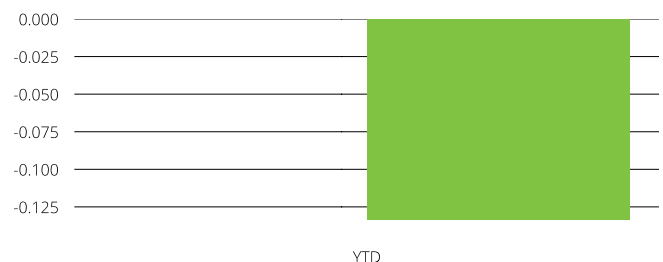
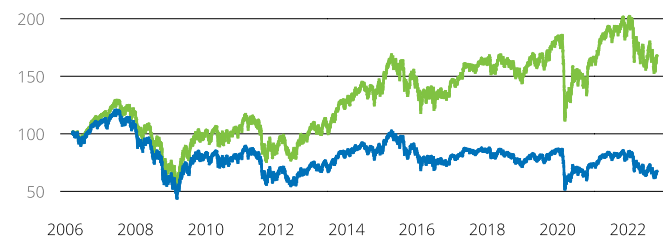
⚠ Due to the performance deduction, the index underperforms the net return version of the EURO iSTOXX 25 Challengers Equal Weight Index.

⚠ The decrement index may perform better than the price version of the EURO iSTOXX 25 Challengers Equal Weight Index, which does not consider dividend investments, if the overall net dividend yield of the base index is greater than the value being subtracted.

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---------------------------|-------|-------|------|------|--------------------------------------|-----|-------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO iSTOXX 25 Challengers Equal Weight NR Decrement 5.5% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| EURO iSTOXX 25 Challengers Equal Weight Index | 8.2 | -13.3 | -14.9 | -3.4 | 2.0 | N/A | N/A | -14.9 | -1.1 | 0.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX 25 Challengers Equal Weight NR Decrement 5.5% Index | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | N/A | N/A | 0.0 | 0.0 | 0.0 |
| EURO iSTOXX 25 Challengers Equal Weight Index | 20.0 | 24.9 | 24.0 | 25.3 | 21.3 | N/A | N/A | -0.6 | -0.0 | 0.0 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX 25 Challengers Equal Weight NR Decrement 5.5% Index | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX 25 Challengers Equal Weight NR Decrement 5.5% Index | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |

Performance and annual returns³



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¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Mar. 17, 2006 to Oct. 31, 2022

(EUR, price), all data as of Oct. 31, 2022

ISTOXX INDICES

EURO ISTOXX® 25 CHALLENGERS EQUAL WEIGHT NR DECREMENT

Methodology

The index components and weights exactly match those of the EURO ISTOXX 25 Challengers Equal Weight Index. All changes and adjustments to the EURO ISTOXX 25 Challengers Equal Weight Index are reflected in the decrement index. The detailed methodology including the calculation formula can be found in our rulebook:
<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|-------|------|--------------|-----------|---------------------------|
| Price | EUR | CH0313264589 | ISX25D5 | ISX25D5 INDEX .ISX25D5 |

Complete list available here: www.stoxx.com/data/vendor_codes.html

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

