

EURO ISTOXX® 25 CHALLENGERS EQUAL WEIGHT INDEX

Index description

The EURO iSTOXX 25 Challengers Equal Weight Index represents the performance of the 25 smallest companies of the EURO STOXX 50 Index based on free-float market capitalization. The index is weighted equally and reviewed quarterly.

Key facts

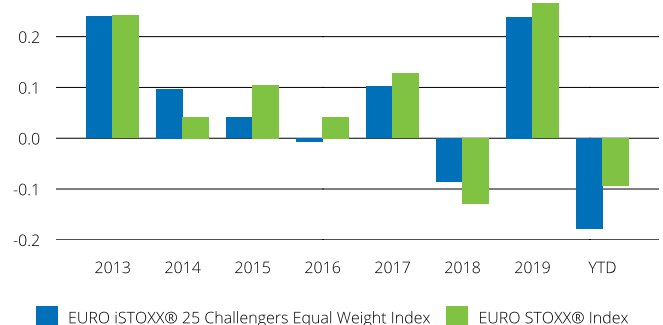
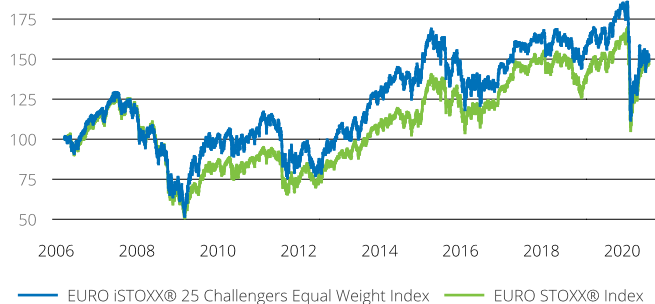
⌘» Includes the 25 smallest components from the EURO STOXX 50 Index based on free-float market capitalization.

⌘» Provides exposure to a targeted 25-stock portfolio comprised of blue-chip names

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 Index	4.8	-17.8	-8.6	-3.5	2.1	N/A	N/A	-8.7	-1.2	0.4
EURO STOXX Index	3.5	-9.3	-1.0	3.6	19.0	N/A	N/A	-1.0	1.2	3.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX 25 Challengers Equal Weight Index	21.7	39.1	32.7	21.6	21.0	N/A	N/A	-0.3	-0.1	0.0
EURO STOXX Index	16.4	34.6	29.0	19.7	19.1	N/A	N/A	0.0	0.1	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 25 Challengers Equal Weight Index	0.9	1.0	1.0	1.0	1.0	9.2	8.4	7.2	5.0	4.7
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 25 Challengers Equal Weight Index	1.2	1.1	1.1	1.1	1.1	1.8	-1.6	-1.0	-0.4	-0.6

Performance and annual returns³



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 Aug. 31, 2020

(EUR, net return), all data as of Aug. 31, 2020

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Methodology

The EURO STOXX 50 Index serves as the universe for the EURO iSTOXX 25 Challengers Equal Weight Index. The smallest 25 constituents based on free-float market capitalization are selected for the final index composition. The components are weighted equally and the index is reviewed on a quarterly basis.

Quick facts

Weighting	Price Weighted
Cap factor	0.01
No. of components	25
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 as of Mar. 17, 2006
Inception date	Jun. 20, 2018

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0419991523	ISX25EG		.ISX25EG
Net Return EUR	CH0419991515	ISX25EN	ISX25EN INDEX	.ISX25EN
Price EUR	CH0419991507	ISX25EP		.ISX25EP
Gross Return USD	CH0419991473	ISX25UG		.ISX25UG
Net Return USD	CH0419991499	ISX25UN		.ISX25UN
Price USD	CH0419991481	ISX25UP		.ISX25UP

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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
DEUTSCHE POST	Industrial Goods & Services	DE	5.03
DAIMLER	Automobiles & Parts	DE	4.77
INTESA SANPAOLO	Banks	IT	4.40
NOKIA	Technology	FI	4.34
SAFRAN	Industrial Goods & Services	FR	4.30
ING GRP	Banks	NL	4.27
ENGIE	Utilities	FR	4.27
BMW	Automobiles & Parts	DE	4.27
VIVENDI	Media	FR	4.25
AHOLD DELHAIZE	Retail	NL	4.25

⁴ Based on the composition as of Aug. 31, 2020