

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

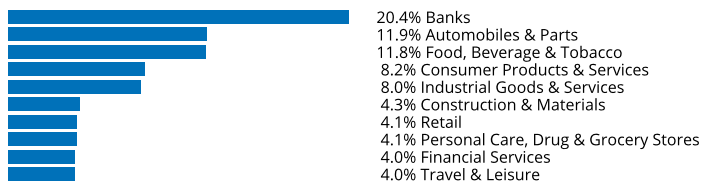
Â» Includes the 25 smallest components from the EURO STOXX 50 Index based on free-float market capitalization.

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

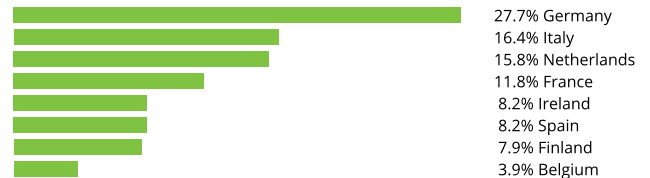
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX 25 Challengers Equal Weight Index	N/A	2,585.9	103.4	102.6	114.0	94.9	4.4	3.7	54.9
EURO STOXX Index	7,165.4	5,082.4	17.5	7.1	267.3	1.6	5.3	0.0	2.9

Supersector weighting (top 10)



Country weighting



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	6.6	19.8	30.6	40.7	30.8	N/A	N/A	30.9	12.1	5.6
EURO STOXX Index	3.8	14.8	23.6	40.0	36.7	N/A	N/A	23.8	12.0	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX 25 Challengers Equal Weight Index	13.8	16.8	18.4	19.7	21.7	N/A	N/A	1.3	0.6	0.3
EURO STOXX Index	11.7	14.4	16.5	18.0	19.8	N/A	N/A	1.1	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 25 Challengers Equal Weight Index	1.0	1.0	1.0	1.0	1.0	3.9	4.6	4.7	5.9	5.6
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 25 Challengers Equal Weight Index	1.1	1.1	1.1	1.0	1.1	8.2	1.9	1.2	0.1	-0.1

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

² Based on EURIBOR1M

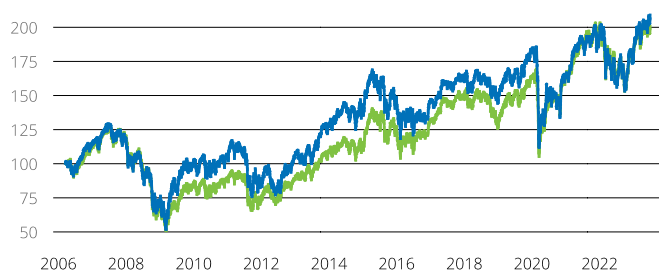
(EUR, net return), all data as of Jun. 30, 2023

ISTOXX INDICES

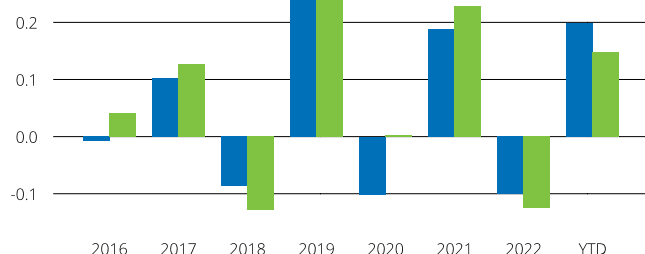
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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO ISTOXX 25 Challengers Equal Weight Index	10.4	9.0	8.2	8.5	1.2	4.1	0.7	12.2
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.0	1.0	5.7

Performance and annual returns⁴

— EURO ISTOXX® 25 Challengers Equal Weight Index — EURO STOXX® Index



■ EURO ISTOXX® 25 Challengers Equal Weight Index ■ EURO STOXX® Index

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.

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

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.

CONTACT DETAILS

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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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 17, 2006 to Jun. 30, 2023

(EUR, net return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	4.41
ADIDAS	Consumer Products & Services	Germany	4.32
CRH	Construction & Materials	Ireland	4.28
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	4.13
Industria de Diseno Textil SA	Retail	Spain	4.11
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	4.10
STELLANTIS	Automobiles & Parts	Italy	4.10
DEUTSCHE POST	Industrial Goods & Services	Germany	4.08
BMW	Automobiles & Parts	Germany	4.03
INTESA SANPAOLO	Banks	Italy	3.99

⁵ Based on the composition as of Jun. 30, 2023
