

# STOXX EUROPE 600 FUTURES ROLL

## Index description

The STOXX Europe 600 Futures Roll is designed to reflect the returns generated over time through notional investments in a long position in a series of referenced futures contracts. The excess return index replicates the financial outcome of a portfolio rolling the 1st nearby futures contract into the 2nd nearby contract; the total return index, in addition, replicates the remuneration of the cash component at risk free rate.

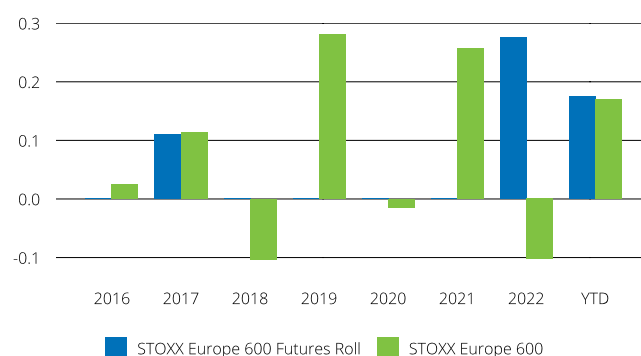
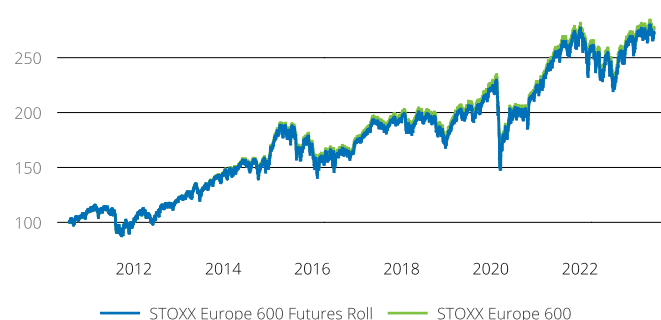
## Key facts

» Offers an alternative way to replicate the returns of STOXX Indices without need for physical investment as the replication is via futures

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Futures Roll	-2.6	11.2	14.1	36.9	40.2	N/A	N/A	14.3	11.2	7.1
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Futures Roll	N/A	N/A	14.5	16.0	18.3	N/A	N/A	0.7	0.6	0.4
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Futures Roll	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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Futures Roll	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

## Performance and annual returns<sup>3</sup>



<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Jul. 22, 2010 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

## STRATEGY INDICES

## STOXX EUROPE 600 FUTURES ROLL

## Methodology

The futures contract roll occurs over the four days preceding the last trading day of each futures contract series.

## Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Total Return	EUR	CH0328366114	SXXPFETR	nan	.SXXPFETR
Excess Return	EUR	CH0328366106	SXXPFEER	SXXPFEER INDEX	.SXXPFEER

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

