STRATEGY INDICES

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.

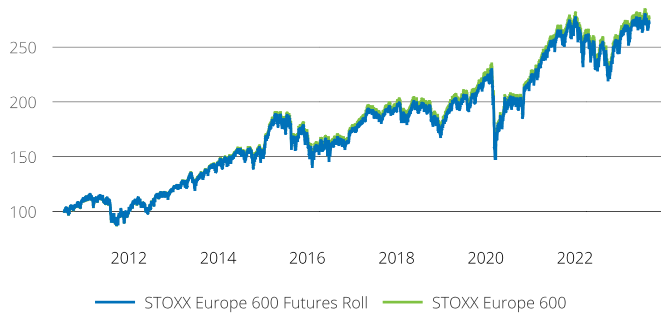
Key facts

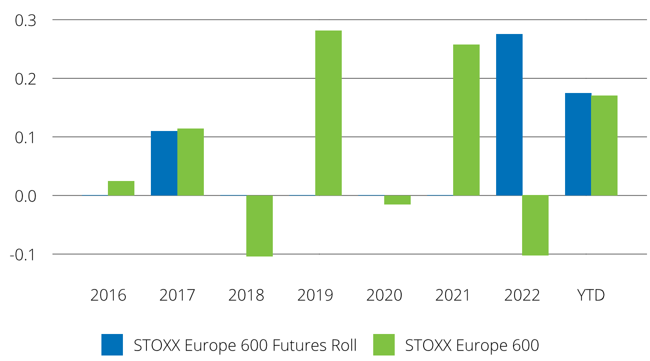
» Offers an alternative way to replicate the returns of STOXX Indices without need for physical investment as the replication is via futures

Risk and return figures[1]

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[2]**				
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 (%)**				
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**				
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[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Jul. 22, 2010 to Aug. 31, 2023

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

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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

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