

ISTOXX® EUROPE 600 ENERGY EX COAL GR DECREMENT 50 INDEX

Index description

The iSTOXX Europe 600 Energy ex Coal GR Decrement 50 Index replicates the performance of the gross return version of the STOXX® Europe 600 Oil & Gas Index assuming a deduction of 50 index points per annum. The points deduction accrue constantly on a daily basis.

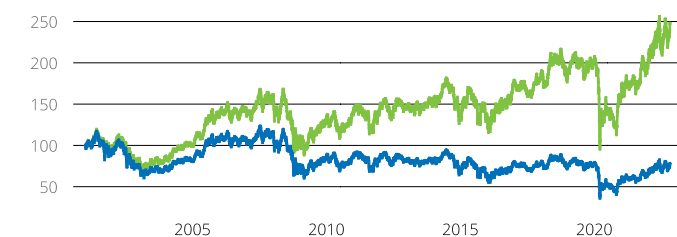
Key facts

- » Due to the index points deduction, the decrement index underperforms its base, the gross return version of the STOXX Europe 600 Oil & Gas Index, which includes gross dividend investments.
- » The decrement index may perform better than the price version of the base index, which does not consider dividend investments, if the overall gross dividend yield of the base index is greater than the value being deducted.

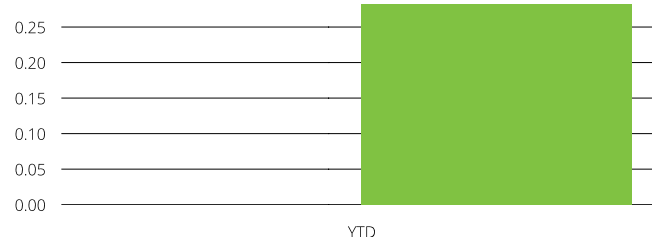
Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 600 Energy ex Coal GR Decrement 50 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Oil & Gas Index	10.9	28.2	23.5	26.8	36.3	N/A	N/A	23.6	8.3	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 600 Energy ex Coal GR Decrement 50 Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
STOXX Europe 600 Oil & Gas Index	23.8	30.0	29.3	34.0	28.5	N/A	N/A	0.7	0.2	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 600 Energy ex Coal GR Decrement 50 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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 600 Energy ex Coal GR Decrement 50 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



— iSTOXX® Europe 600 Energy ex Coal GR Decrement 50 Index
— STOXX® Europe 600 Oil & Gas Index



■ iSTOXX® Europe 600 Energy ex Coal GR Decrement 50 Index
■ STOXX® Europe 600 Oil & Gas Index

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

² Based on EURIBOR1M

³ STOXX data from Jan. 02, 2001 to Oct. 31, 2022

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

ISTOXX® EUROPE 600 ENERGY EX COAL GR DECREMENT 50 INDEX

Methodology

The index components and weights exactly match those of the base index, the gross return version of the STOXX Europe 600 Oil & Gas Index. It replicates its performance assuming a deduction of 50 index points per annum. The points deduction accrue constantly on a daily basis. All changes and adjustments to the base 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>

Quick facts

Weighting	Free float market capitalization
No. of components	600
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	1000 as of Sep. 13, 2018
History	Available since Jan. 2, 2001
Inception date	Oct. 01, 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
Price	EUR	CH0313264639	IXEGD50	IXEGD50 INDEX .IXEGD50

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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.

