ISTOXX EUROPE 600 OIL & GAS FUTURES LEVERAGE LONG 5X

Index description

The iSTOXX Europe 600 Oil & Gas Futures Leverage Long and Short Indices replicate a leveraged investment strategy based on the STOXX Europe 600 Oil & Gas Futures Switch ER Index. Leveraged indices apply a leverage factor to movements in the underlying index. Therefore, a positive change of the underlying index will result in the corresponding leveraged performance in this index. Short indices are linked inversely to the changes in the underlying index, applying a negative leverage factor to movements in the underlying index. Therefore, investing in short indices yields the reverse performance of the underlying index.

Key facts

»Provides an enhanced exposure to the STOXX Europe 600 Oil & Gas Futures Switch Index.

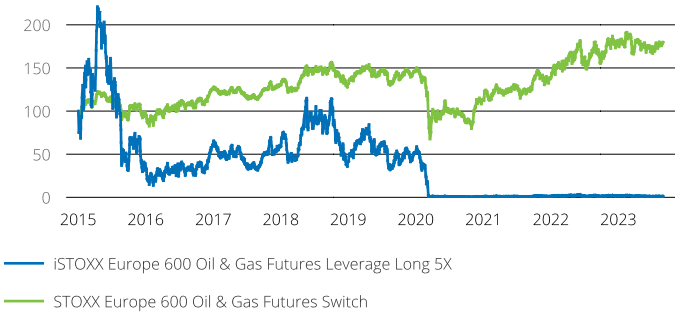
»Serves as an underlying for a variety of financial products.

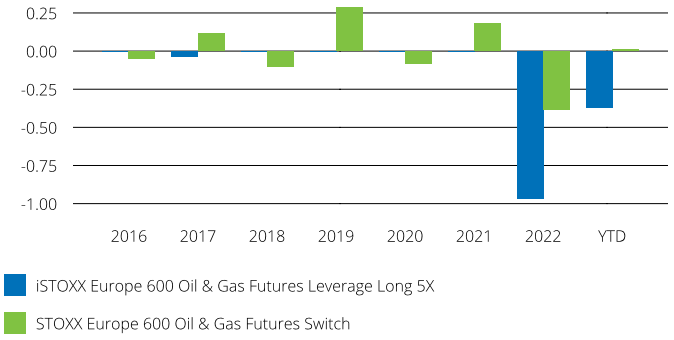
»EUR Excess Return available.

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 600 Oil & Gas Futures Leverage Long 5X	5.0	-26.2	-25.6	152.7	-98.5	N/A	N/A	-25.8	36.8	-57.7
STOXX Europe 600 Oil & Gas Futures Switch	-0.7	0.8	-11.7	-19.1	-24.4	N/A	N/A	-11.8	-6.9	-5.5
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
iSTOXX Europe 600 Oil & Gas Futures Leverage Long 5X	N/A	N/A	116.6	132.1	147.9	N/A	N/A	-0.4	0.2	-0.6
STOXX Europe 600 Oil & Gas Futures Switch	N/A	N/A	29.6	23.8	23.4	N/A	N/A	-0.5	-0.3	-0.2
Index to benchmark					**Correlation**					**Tracking error (%)**
iSTOXX Europe 600 Oil & Gas Futures Leverage Long 5X	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**
iSTOXX Europe 600 Oil & Gas Futures Leverage Long 5X	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 Jan. 02, 2015 to Aug. 31, 2023

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

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Methodology

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Quick facts

Weighting	Alternative weighting schema
Cap factor	N/A
No. of components	Variable
Review frequency	N/A
Calculation/distribution	Realtime 1 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	1000 as of December. 02, 2022
History	Available from Dec. 02, 2022
Inception date	December. 09, 2022

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
Excess Return EUR	CH1169655789	ISXEPFL5	ISXEPFL5 INDEX	.ISXEPFL5

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.