

STOXX EUROPE 600 OIL & GAS FUTURES SWITCH

Index description

The STOXX Europe 600 Oil & Gas Futures Switch Indices replicate a hypothetical portfolio of a series of long position STOXX Europe 600 Oil & Gas futures contracts traded on Eurex. The portfolio is invested into the first nearby futures contract and then switched to the next nearby contract on the 4th day preceding the expiry date of the futures contract series.

Key facts

»Offers an alternative way to replicate the returns of the STOXX Europe 600 Oil & Gas Index without need for physical investment as the replication is via futures.

»Used as an underlying for iSTOXX Europe 600 Oil & Gas Futures Leverage Long and Short Indices.

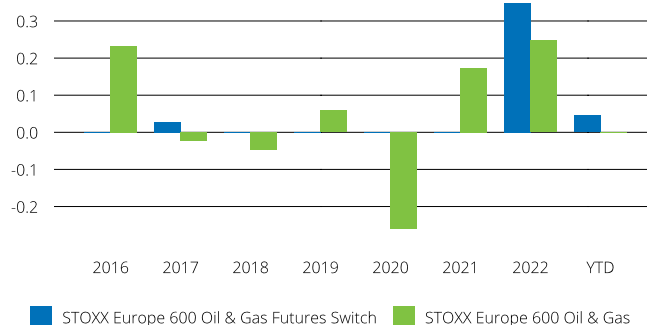
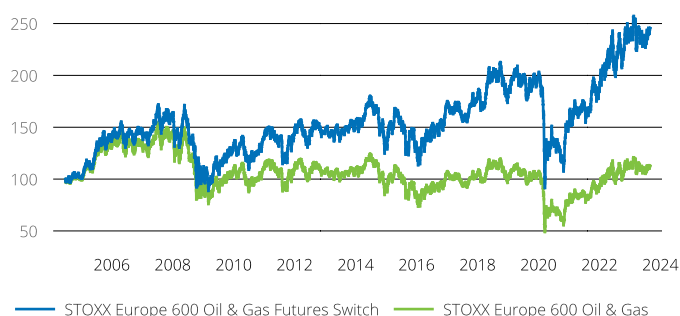
»History available from 2004.

»EUR Total Return and Excess Return available.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Oil & Gas Futures Switch	1.6	3.0	8.1	88.4	22.6	N/A	N/A	8.2	23.9	4.2
STOXX Europe 600 Oil & Gas	0.9	-0.3	3.4	65.9	-0.5	N/A	N/A	3.4	18.5	-0.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Oil & Gas Futures Switch	N/A	N/A	23.3	26.4	29.6	N/A	N/A	0.1	0.8	0.1
STOXX Europe 600 Oil & Gas	N/A	N/A	22.9	25.8	29.0	N/A	N/A	-0.1	0.6	-0.0
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Oil & Gas Futures Switch	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 Oil & Gas Futures Switch	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

³ STOXX data from Jun. 24, 2004 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	Quarterly
Calculation/distribution	Realtime 1 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	1000 as of June. 24, 2004
History	Available from Jun. 24, 2004
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	CH1169655821	SXEPFSE	SXEPFSE INDEX	.SXEPFSE
Total Return EUR	CH1169655839	SXEPFSTR	SXEPFSTR INDEX	.SXEPFSTR

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

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.

