BLUE CHIP INDICES

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.

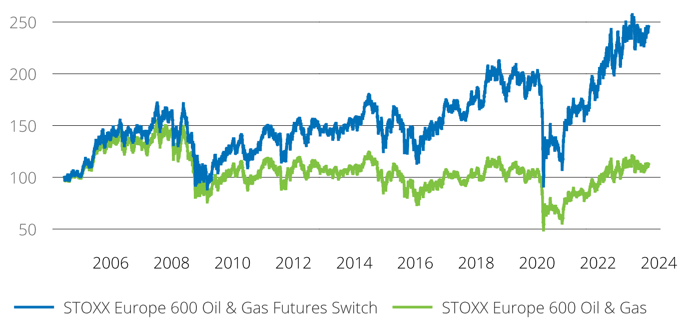
»History available from 2004.

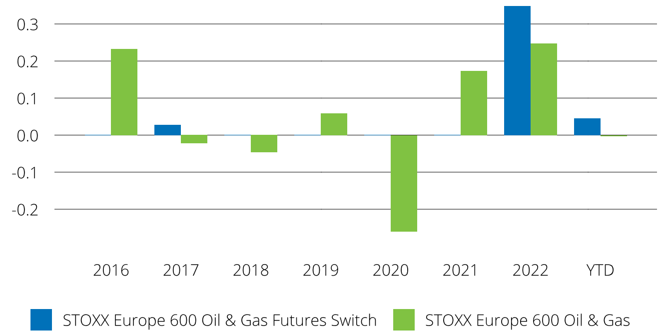
»EUR Total Return and Excess Return available.

Risk and return figures[1]

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]
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 (%)
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
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 returns[3]





[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

Methodology

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.

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	SXEPFSER	SXEPFSER INDEX	.SXEPFSER
Total Return	EUR	CH1169655839	SXEPFSTR	SXEPFSTR INDEX	.SXEPFSTR

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/

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.