

# DAXGLOBAL RUSSIA INDEX

## Stated objective

DAXglobal® Russia represents nearly 80 percent of the Russian economy, which is expected to be among the largest in Europe in the future.

## Key facts

» Russia is characterized by above-average economical potential and high occurrence of natural resources. Thus DAXglobal Russia offers extraordinary investment opportunities to market participants.

## Descriptive statistics

Index	Market cap (EUR bn.)			Components (EUR bn.)			Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
DAXglobal Russia Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	11.1
DAXglobal Russia Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	11.1

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Russia Index	-0.2	17.8	2.3	-17.8	-38.9	-2.4	32.2	2.2	-6.3	-9.3
DAXglobal Russia Index	1.4	21.4	6.9	-5.7	-26.4	17.5	39.2	6.8	-1.9	-5.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
DAXglobal Russia Index	14.7	34.4	35.8	33.0	30.6	1.6	1.6	0.7	0.0	-0.6
DAXglobal Russia Index	15.5	34.3	35.8	33.0	30.6	2.8	1.8	0.8	0.1	-0.4
Index to benchmark	Correlation					Tracking error (%)				
DAXglobal Russia Index	1.0	1.0	1.0	1.0	1.0	2.4	1.2	1.1	1.3	1.5
Index to benchmark	Beta					Annualized information ratio				
DAXglobal Russia Index	1.0	1.0	1.0	1.0	1.0	-8.0	-4.3	4.1	-3.5	-2.4

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

<sup>2</sup> Based on Euribor1m

(EUR, price), all data as of Jul. 29, 2016



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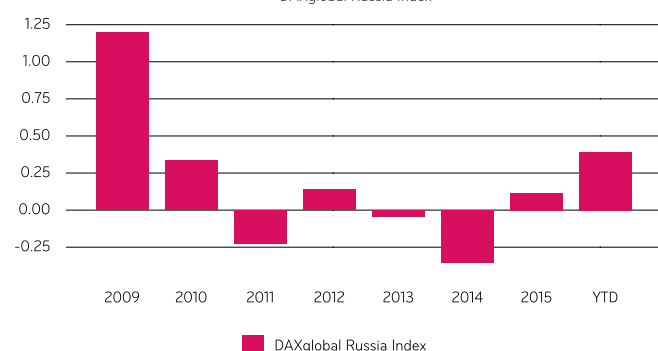
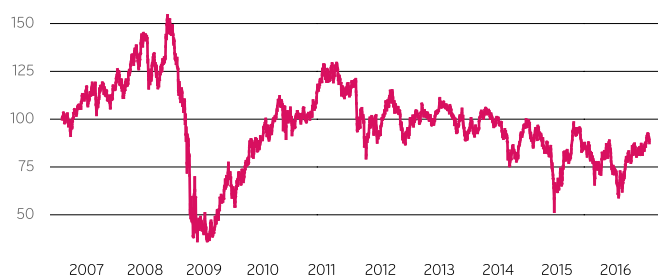
# BROAD INDICES

## DAXGLOBAL RUSSIA INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>4</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
DAXglobal Russia Index	0.1	0.5	0.1	0.5	0.0	4.7	0.0	1.6
DAXglobal Russia Index	0.1	0.5	0.1	0.5	0.0	4.7	0.0	1.6

### Performance and annual returns<sup>3</sup>



### Methodology

Up to 30 Russian ADRs and GDRs are selected for the index, which are traded on London Stock Exchanges and on New York Stock Exchange.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	DE000A0C4CW	D2AC	DXRP Index
Total Return	EUR	DE000A0C4CX2	D2AD	DXRT Index

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Market-Cap
No. of components	30
Review frequency	Quarterly MAR/JUN/SEP/DEC
Calculation hours	09:00 - 22:15 CET, 60 sec.
Base value/base date	100 as of Dec.31, 2001
Inception date	Aug. 07, 2006

<sup>3</sup> STOXX data from Aug. 03, 2006 to Jul. 29, 2016

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, price), all data as of Jul. 29, 2016

### CONTACT DETAILS

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#### CUSTOMIZATION

The index can be used as basis for the definition of 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.

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#### BACKTESTED PERFORMANCE

This document contains index performance data based on back testing, 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. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

**BROAD INDICES**

## DAXGLOBAL RUSSIA INDEX

**Top 10 Components<sup>5</sup>**

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
LUKOIL SP:ADR RL-,025	null	Germany	10.57
SBERBANK ADR REGS/4 RL3	null	Germany	9.98
NOVATEK GDR RG.S/10 RL-,1	null	Germany	9.34
GAZPROM ADR SP./2 RL 5L 5	null	Germany	9.32
NK ROSNEFT GDR REGS RL-01	null	Germany	9.16
MMC NOR.NICK.PJSC ADR RL1	null	Germany	8.55
MAGNIT GDR REG.S/1/5RL-01	null	Germany	6.70
SURGUTNEFTEGAZ ADR/10	null	Germany	6.16
VTB BK GDR REG.S/1 RL-,01	null	Germany	4.74
TATNEFT PJSC ADR REG.S 6	null	Germany	3.79

<sup>5</sup> Based on the composition as of Jul. 29, 2016

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