

STOXX® OPTIMISED RUSSIA DR INDEX

Index description

The STOXX Optimised Country Indices are available in two versions: the STOXX Optimised Country Local Indices cover a range of emerging markets, using shares traded on local stock exchanges; and the STOXX Optimised Country DR Indices that offer depository receipts for some of these markets. They use a liquidity-scaling factor which aims to improve tradability. The selection is based on market cap and minimum liquidity. The index family covers the following countries: Brazil, Chile, China, Colombia, Egypt, India, Indonesia, Israel, Malaysia, Mexico, Philippines, Poland, Russia, South Africa, South Korea, Taiwan, Thailand, Turkey and Vietnam.

Key facts

- » The optimized methodology adjusts (downgrades) the weights of those components that are rather illiquid relative to their market cap, thus improving the tradability of the index
- » The indices cover markets that are represented by their local shares traded on the respective local stock exchange
- » Index components are selected by free-float market cap and equity turnover value: average daily trading volume (ADTV)

Descriptive statistics

Index	Market cap (USD mn.)		Components (USD mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	15.0
STOXX Russia Total Market Index	718,042.7	310,265.1	6744.9	2304.4	54,888.5	4.3	17.7	0.0	17.2

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Russia Total Market Index	1.2	28.1	28.1	68.5	63.9	N/A	N/A	28.4	19.2	10.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Russia Total Market Index	27.5	23.1	23.1	29.0	26.2	N/A	N/A	1.1	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

² Based on EURIBOR1M

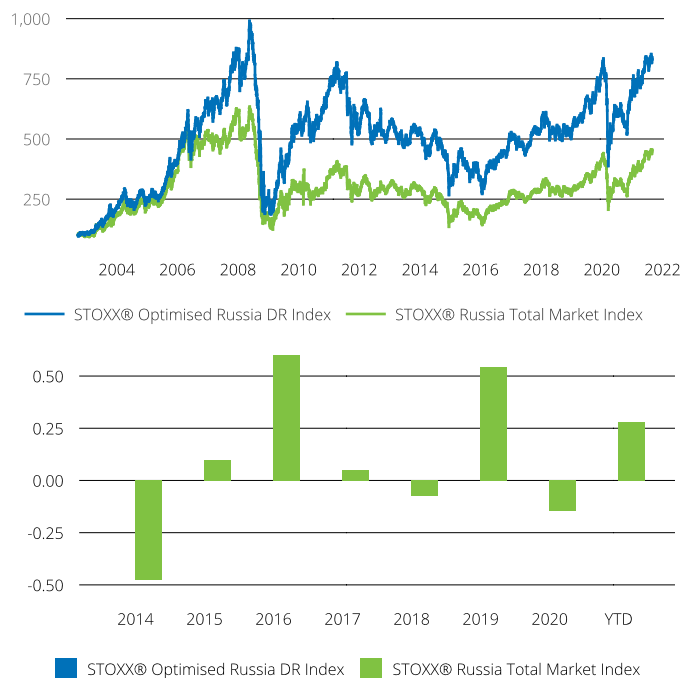
(USD, gross return), all data as of Dec. 31, 2021

OPTIMISED INDICES

STOXX® OPTIMISED RUSSIA DR INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Optimised Russia DR Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Russia Total Market Index	6.3	8.6	6.2	8.5	1.0	7.2	1.1	10.7

Performance and annual returns⁴

Methodology

The STOXX Optimised Country Local Index universe is defined as all components listed on the stock exchange of the relevant index's country. The STOXX Optimised Country DR Index universe is defined as all companies that are incorporated in Brazil, India, Mexico, Russia, or China with depository receipt (DR) listings on the LSE, NYSE or NASDAQ. The free-float market cap must exceed 180 million euros for non-components and equal to or exceed 120 million euros for current components (for Vietnam: 60 million euros and 40 million euros). The 3-month ADTV before and including the annual review date must be at least 0.6 million euros for non-components and at least 0.4 million euros for current components (for Vietnam: 0.6 million euros and 0.3 million euros). For the STOXX Optimised Country Indices of India, South Korea, Taiwan and Vietnam, all companies are additionally screened for the percentage of shares available to foreign institutional investors. The largest 30 stocks in terms of full market cap are selected for each index. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0119596879	EEORDGT	EEORDGT INDEX	.EEORDGT
Gross Return EUR	CH0119596879	EEORDGT	EEORDGT INDEX	.EEORDGT
Net Return EUR	CH0119596853	EEORDT	EEORDT INDEX	.EEORDT
Net Return EUR	CH0119596853	EEORDT	EEORDT INDEX	.EEORDT
Price EUR	CH0119596895	EEORDP	EEORDP INDEX	.EEORDP
Price EUR	CH0119596895	EEORDP	EEORDP INDEX	.EEORDP
Gross Return USD	CH0119596887	EEORDGU	EEORDGU INDEX	.EEORDGU
Gross Return USD	CH0119596887	EEORDGU	EEORDGU INDEX	.EEORDGU
Net Return USD	CH0119596861	EEORDU	EEORDU INDEX	.EEORDU
Net Return USD	CH0119596861	EEORDU	EEORDU INDEX	.EEORDU

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

Quick facts

Weighting	3-month ADTV, subject to a cap factor of 10%
Cap factor	Variable
No. of components	Annually (September)

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

⁴ STOXX data from Sep. 20, 2002 to Aug. 31, 2021

(USD, gross return), all data as of Dec. 31, 2021

