

MVIS Russia Index

The MVIS Russia Index (MVRSX) tracks the performance of the largest and most liquid companies in Russia. The index is a modified market cap-weighted index, and it also includes non-local companies incorporated outside Russia that generate at least 50% of their revenue in Russia. MVRSX covers at least 90% of the investable universe.

Key Features



All Time High/Low 52-Week High/Low

Total Return Net Index 1,226.29/231.30 709.44/463.20

Size and Liquidity Requirements

Full MCap of at least 150 mln USD. Three month average-daily-trading volume of at least 1 mln USD at a review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at a review and also at the previous two reviews.

Pure-Play

Index includes non-local companies.

Diversification

Company weightings are capped at 8%.

Review

Quarterly.

Index Data

INDEX PARAMETERS

Launch Date	14 Jul 2010	Components	28.00
Type	Country	Volatility (1 year)	20.62
Currency	USD	Full MCap bn USD	700.12
Base Date	28 Sep 2007	Float MCap bn USD	283.49
Base Value	1,000.00	Correlation* (1 year)	0.94

* MSCI Russia IMI

FUNDAMENTALS*

Price/Earnings Trailing	10.54
Price/Book	1.36
Price/Sales	1.30
Price/Cash Flow	6.15
Dividend Yield	3.99

* as of 31 Jul 2021

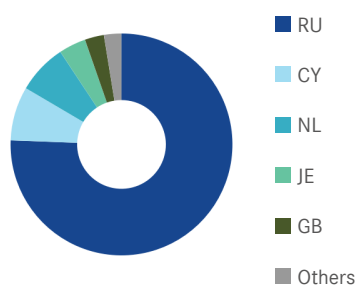
ANNUALISED PERFORMANCE*

1 Month	1.34%
1 Year	26.95%
3 Years	13.16%
5 Years	9.15%
Since Inception	-2.65%

* Total Return Net Index

Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. OFFSHORE*



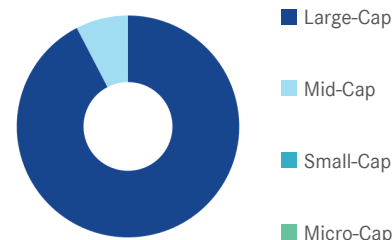
Country	Count	Weight
Russia	20	75.59%
Cyprus	2	7.86%
Netherlands	2	7.25%
Jersey	1	3.95%
United Kingdom	1	2.80%
Others	2	2.54%

COUNTRY WEIGHTINGS INCL. OFFSHORE*



Country	Offshore	Count	Weight
Russia	8	28	100.00%

SIZE WEIGHTINGS



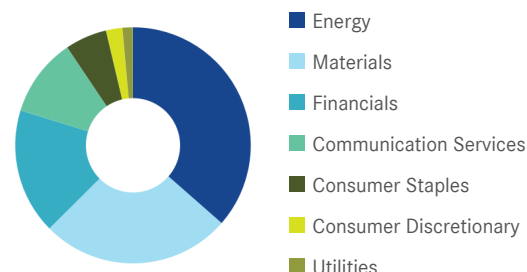
Size	Count	Weight
Large-Cap (> 6 bn)	23	92.40%
Mid-Cap (1.5 bn - 6 bn)	5	7.60%
Small-Cap (0.2 bn - 1.5 bn)	0	0.00%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

*Companies incorporated outside of a certain region or country that generate at least 50.00% of their revenues (or, where applicable, have at least 50.00% of their assets) in that region or country.

MVIS Russia Index

Sector Weightings

Sector	Count	Weight	Count*	Weight*	Difference
Energy	7	36.46%	7	48.23%	-11.77%
Materials	8	26.11%	6	25.61%	0.50%
Financials	4	17.23%	3	15.37%	1.86%
Communication Services	5	10.77%	2	4.41%	6.35%
Consumer Staples	2	5.75%	1	4.49%	1.27%
Consumer Discretionary	1	2.25%	0	0.00%	2.25%
Utilities	1	1.43%	1	1.90%	-0.46%



* represent hypothetical values obtained excluding offshore components

Index Components

Top Components by Weight	Offshore	Country	Weight	Best Performing Components	YTD	1 Day
GAZPROM PAO SPON ADR	-	RU	8.64%	ALROSA PAO	53.75%	4.20%
SBERBANK PJSC -SPONSORED ADR	-	RU	8.24%	INTER RAO UES PJSC	-8.00%	3.51%
LUKOIL OAO SPON ADR	-	RU	6.84%	VEON LTD	43.05%	1.89%
NOVATEK PJSC	-	RU	6.31%	YANDEX NV CLASS A	5.10%	0.99%
MMC NORILSK NICKEL PJSC	-	RU	5.89%	MOBILE TELESYSTEMS-SP ADR	8.42%	0.89%
TCS GROUP HOLDING PLC	Y	CY	5.61%			
TATNEFT PJSC SPONSORED ADR	-	RU	5.09%			
YANDEX NV CLASS A	Y	NL	4.89%	Worst Performing Components	YTD	1 Day
ROSNEFT OJSC-REG S GDR	-	RU	4.89%	ROSTELECOM	4.11%	-0.93%
POLYMETAL INTERNATIONAL PLC	Y	JE	3.95%	AK TRANSNEFT PJSC	19.37%	-0.81%
POLYUS PJSC-REG S-GDR	-	RU	3.78%	GAZPROM PAO SPON ADR	49.47%	0.00%
MAGNIT OJSC-SPON GDR REGS	-	RU	3.39%	MAGNIT OJSC-SPON GDR REGS	-7.34%	0.00%
Subtotal			67.52%	MAIL.RU GROUP-GDR REGS	-26.08%	0.00%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Index	MVRSX	DE000SLA0HK7	SLA0HK	B7FQVR5	MVRSX	.MVRSX	14559049
Total Return Net	MVRSXTR	DE000SLA0UK0	SLA0UK	B7FQVS6	MVRSXTR	.MVRSXTR	14559041
Total Return Gross	-	-	-	-	-	-	-

For further information visit www.mvis-indices.com

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