

## MVIS Russia Index

The modified market cap-weighted index tracks the performance of the largest and most liquid companies in Russia. Its unique pure-play approach expands local exposure to include non-local companies that generate at least 50% of their revenues in Russia. The MVIS Russia Index (MVRSX) covers at least 90% of the investable universe and has been licensed to underlie financial products with currently USD 2008.1 million in assets under management.

### Key Features



	All Time High/Low	52-Week High/Low
<b>Total Return Net Index</b>	1243.43/236.39	1053.88/673.19

#### 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		FUNDAMENTALS*		ANNUALISED PERFORMANCE*			
<b>Launch Date</b>	14 Jul 2010	<b>Components</b>	28	<b>Price/Earnings Trailing</b>	16.31	<b>1 Month</b>	2.60%
<b>Type</b>	Country	<b>Volatility (1 year)</b>	21.11	<b>Price/Book</b>	1.40	<b>1 Year</b>	41.76%
<b>Currency</b>	USD	<b>Full MCap bn USD</b>	695.63	<b>Price/Sales</b>	1.32	<b>3 Years</b>	16.77%
<b>Base Date</b>	28 Sep 2007	<b>Float MCap bn USD</b>	281.26	<b>Price/Cash Flow</b>	6.15	<b>5 Years</b>	15.63%
<b>Base Value</b>	1,000.00	<b>Correlation* (1 year)</b>	0.9525	<b>Dividend Yield</b>	3.89	<b>Since Inception</b>	0.20%
		<i>* MSCI Russia IMI</i>		<i>* as of 31 May 2021</i>		<i>* Total Return Net Index</i>	

### Country and Size Weightings

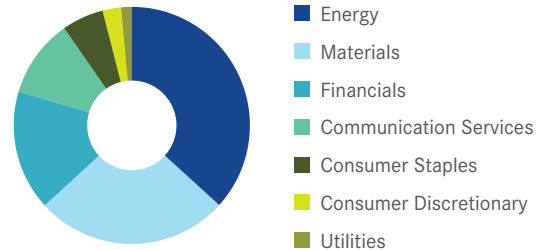
COUNTRY WEIGHTINGS EXCL. OFFSHORE*			COUNTRY WEIGHTINGS INCL. OFFSHORE*			SIZE WEIGHTINGS			
<b>Country</b>	<b>Count</b>	<b>Weight</b>	<b>Country</b>	<b>Offshore</b>	<b>Count</b>	<b>Weight</b>	<b>Size</b>	<b>Count</b>	<b>Weight</b>
Russia	20	75.34%	Russia	8	28	100.00%	Large-Cap (> 6 bn)	23	92.24%
Cyprus	2	7.86%					Mid-Cap (1.5 bn - 6 bn)	5	7.76%
Netherlands	2	7.15%					Small-Cap (0.2 bn - 1.5 bn)	0	0.00%
Jersey	1	4.20%					Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%
United Kingdom	1	2.89%							
Others	2	2.56%							

\*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	36.74%	7	48.77%	-12.02%
Materials	8	26.45%	6	25.70%	0.75%
Financials	4	16.41%	3	14.70%	1.71%
Communication Services	5	10.70%	2	4.59%	6.10%
Consumer Staples	2	5.72%	1	4.31%	1.42%
Consumer Discretionary	1	2.52%	0	0.00%	2.52%
Utilities	1	1.46%	1	1.94%	-0.48%



\* 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	8.04%	EVRAZ PLC	39.22%	1.74%
SBERBANK PJSC -SPONSORED ADR	-	RU	7.81%	X5 RETAIL GROUP NV SPONSORED GDR REGS	2.63%	0.17%
LUKOIL OAO SPON ADR	-	RU	7.20%	TCS GROUP HOLDING PLC	159.02%	0.09%
MMC NORILSK NICKEL PJSC	-	RU	6.16%	VEON LTD	16.56%	0.00%
NOVATEK PJSC	-	RU	5.75%	MOBILE TELESYSTEMS-SP ADR	4.92%	-0.21%
TATNEFT PJSC SPONSORED ADR	-	RU	5.57%			
TCS GROUP HOLDING PLC	Y	CY	5.34%			
ROSNEFT OJSC-REG S GDR	-	RU	5.09%	<b>Worst Performing Components</b>	<b>YTD</b>	<b>1 Day</b>
YANDEX NV CLASS A	Y	NL	4.68%	SURGUTNEFTEGAS-SP ADR	6.02%	-4.00%
POLYMETAL INTERNATIONAL PLC	Y	JE	4.20%	PHOSAGRO OAO	49.69%	-3.81%
POLYUS PJSC-REG S-GDR	-	RU	3.95%	POLYMETAL INTERNATIONAL PLC	-2.35%	-3.63%
MAGNIT OJSC-SPON GDR REGS	-	RU	3.25%	POLYUS PJSC-REG S-GDR	-3.01%	-3.57%
<b>Subtotal</b>			67.03%	MOSCOW EXCHANGE MICEX-RTS OAO	14.50%	-2.95%

### Symbols

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

For further information visit [www.mvis-indices.com](http://www.mvis-indices.com)

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