

## MVIS Russia Small-Cap Index

The MVIS Russia Small-Cap Index (MVRSXJ) tracks the performance of the most liquid small-cap 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. MVRSXJ covers at least 90% of the investable universe.

### Key Features



All Time High/Low      52-Week High/Low

Total Return Net Index      1,024.78/144.39      507.34/380.25

#### 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

Semi-annually.

### Index Data

#### INDEX PARAMETERS

Launch Date	08 Mar 2011	Components	25.00
Type	Country	Volatility (1 year)	17.20
Currency	USD	Full MCap bn USD	45.48
Base Date	28 Dec 2007	Float MCap bn USD	13.49
Base Value	1,000.00	Correlation* (1 year)	0.76

\* MSCI Russia Small Cap

#### FUNDAMENTALS\*

Price/Earnings Trailing	42.34
Price/Book	1.51
Price/Sales	0.69
Price/Cash Flow	3.95
Dividend Yield	4.61

\* as of 31 Aug 2021

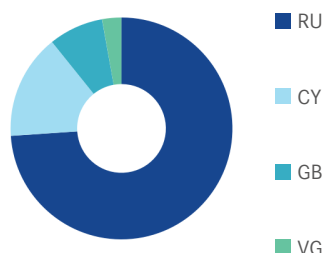
#### ANNUALISED PERFORMANCE\*

1 Month	3.88%
1 Year	17.06%
3 Years	6.59%
5 Years	4.57%
Since Inception	-5.27%

\* Total Return Net Index

### Country and Size Weightings

#### COUNTRY WEIGHTINGS EXCL. OFFSHORE\*



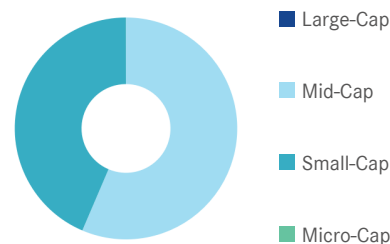
Country	Count	Weight
Russia	18	73.95%
Cyprus	4	15.27%
United Kingdom	2	7.98%
British Virgin Islands	1	2.80%

#### COUNTRY WEIGHTINGS INCL. OFFSHORE\*



Country	Offshore	Count	Weight
Russia	7	25	100.00%

#### SIZE WEIGHTINGS



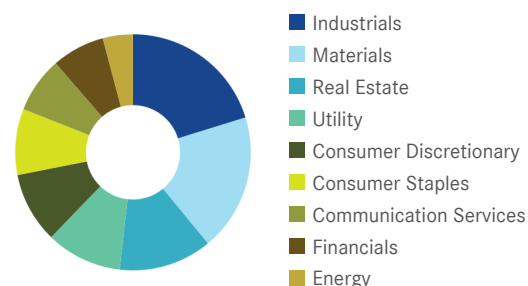
Size	Count	Weight
Large-Cap (> 6 bn)	0	0.00%
Mid-Cap (1.5 bn - 6 bn)	11	56.41%
Small-Cap (0.2 bn - 1.5 bn)	14	43.59%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

\*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 Small-Cap Index

### Sector Weightings

Sector	Count	Weight	Count*	Weight*	Difference
Industrials	4	20.25%	2	15.71%	4.53%
Materials	5	18.78%	3	14.60%	4.18%
Real Estate	3	12.81%	2	14.13%	-1.32%
Utility	5	10.40%	5	14.06%	-3.66%
Consumer Discretionary	2	9.69%	2	13.11%	-3.41%
Consumer Staples	3	9.03%	1	2.63%	6.40%
Communication Services	1	7.65%	1	10.35%	-2.70%
Financials	1	7.28%	1	9.84%	-2.56%
Energy	1	4.12%	1	5.57%	-1.45%



\* represent hypothetical values obtained excluding offshore components

### Index Components

Top Components by Weight	Offshore	Country	Weight	Best Performing Components	YTD	1 Day
AEROFLOT-RUSSIAN INTERNATIONAL	-	RU	8.15%	BELUGA GROUP PJSC	156.76%	4.22%
SISTEMA PJSFC SPONSORED GDR REGS	-	RU	7.65%	OGK-2 PAO	3.80%	1.67%
CREDIT BANK OF MOSCOW PJSC	-	RU	7.28%	CREDIT BANK OF MOSCOW PJSC	18.15%	1.18%
DETSKY MIR PJSC	-	RU	6.46%	MOSENERGO PAO	29.86%	0.94%
GK SAMOLET ORD	-	RU	6.16%	SEGEZHA GROUP PJSC	11.38%	0.77%
SEGEZHA GROUP PJSC	-	RU	4.86%			
PETROPAVLOVSK PLC	Y	GB	4.69%			
HEADHUNTER GROUP PLC-ADR	Y	CY	4.33%			
GLOBALTRA-SPONS GDR REG S	Y	CY	4.30%			
LSR GROUP PJSC	-	RU	4.29%			
ROS AGRO PLC	Y	CY	4.28%			
SOVCOMFLOT OAO	-	RU	4.12%			
<b>Subtotal</b>			66.57%			

Worst Performing Components	YTD	1 Day
ROS AGRO PLC	56.99%	-2.22%
SISTEMA PJSFC SPONSORED GDR REGS	4.35%	-2.15%
RASPADSKAYA	155.34%	-1.74%
NOVOROSSIYSK COMMERCIAL SEA PO	0.31%	-1.46%
HEADHUNTER GROUP PLC-ADR	71.01%	-1.20%

### Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Index	MVRSXJ	DE000SLA0RP5	SLA0RP	B663491	MVRSXJ	.MVRSXJ	12664640
Total Return Net	MVRSXJTR	DE000SLA0RT7	SLA0RT	B68TMX7	MVRSXJTR	.MVRSXJTR	12664622
Total Return Gross	-	-	-	-	-	-	-

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

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