

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 1,024.78/144.39 488.12/380.25

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)	17.09
Currency	USD	Full MCap bn USD	38.39
Base Date	28 Dec 2007	Float MCap bn USD	12.55
Base Value	1,000.00	Correlation* (1 year)	0.76

* MSCI Russia Small Cap

FUNDAMENTALS*

Price/Earnings Trailing	211.15
Price/Book	1.53
Price/Sales	0.69
Price/Cash Flow	3.95
Dividend Yield	4.60

* as of 31 Jul 2021

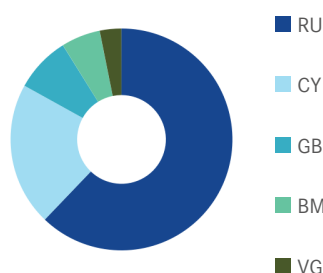
ANNUALISED PERFORMANCE*

1 Month	3.12%
1 Year	11.74%
3 Years	6.56%
5 Years	5.93%
Since Inception	-5.31%

* Total Return Net Index

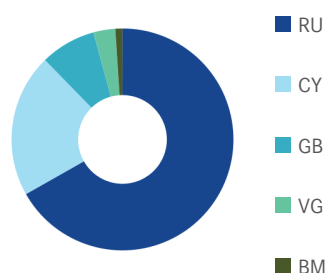
Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. OFFSHORE*



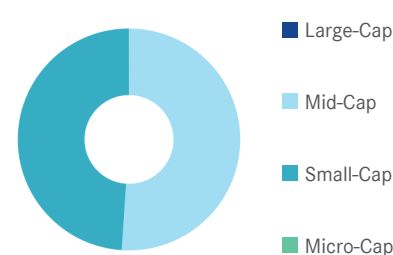
Country	Count	Weight
Russia	16	62.16%
Cyprus	4	20.89%
United Kingdom	2	8.10%
Bermuda	2	5.69%
British Virgin Islands	1	3.16%

COUNTRY WEIGHTINGS INCL. OFFSHORE*



Country	Offshore	Count	Weight
Russia	1	17	66.81%
Cyprus	0	4	20.89%
United Kingdom	0	2	8.10%
British Virgin Islands	0	1	3.16%
Bermuda	0	1	1.04%

SIZE WEIGHTINGS



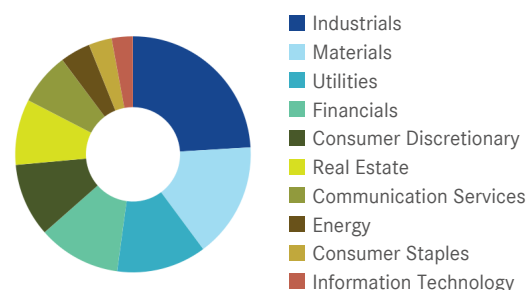
Size	Count	Weight
Large-Cap (> 6 bn)	0	0.00%
Mid-Cap (1.5 bn - 6 bn)	10	51.05%
Small-Cap (0.2 bn - 1.5 bn)	15	48.95%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

*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.

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Sector Weightings

Sector	Count	Weight	Count*	Weight*	Difference
Industrials	4	24.06%	4	25.23%	-1.17%
Materials	5	15.77%	5	16.54%	-0.77%
Utilities	5	12.34%	5	12.94%	-0.60%
Financials	2	11.35%	1	7.03%	4.32%
Consumer Discretionary	3	10.06%	3	10.55%	-0.49%
Real Estate	2	8.98%	2	9.42%	-0.44%
Communication Services	1	7.20%	1	7.55%	-0.35%
Energy	1	4.16%	1	4.36%	-0.20%
Consumer Staples	1	3.16%	1	3.32%	-0.15%
Information Technology	1	2.92%	1	3.06%	-0.14%



* represent hypothetical values obtained excluding offshore components

Index Components

Top Components by Weight	Offshore	Country	Weight	Best Performing Components	YTD	1 Day
DETSKY MIR PJSC	-	RU	7.28%	MECHEL PJSC	52.60%	14.37%
SISTEMA PJSFC SPONSORED GDR REGS	-	RU	7.20%	RASPADSKAYA	150.98%	5.83%
HEADHUNTER GROUP PLC-ADR	-	CY	6.81%	QIWI PLC-SPONSORED ADR	-4.07%	2.27%
GLOBALTRA-SPONS GDR REG S	-	CY	6.76%	HEADHUNTER GROUP PLC-ADR	85.08%	1.99%
CREDIT BANK OF MOSCOW PJSC	-	RU	6.70%	AEROFLOT-RUSSIAN INTERNATION	-2.45%	1.00%
AEROFLOT-RUSSIAN INTERNATION	-	RU	6.51%			
PETROPAVLOVSK PLC	-	GB	4.76%			
VOSTOK NEW VENTURES LTD	Y	BM	4.65%	Worst Performing Components	YTD	1 Day
LSR GROUP PJSC	-	RU	4.58%	SUMMIT ASCENT HOLDINGS LTD	-21.66%	-1.64%
ETALON GROUP LTD	-	CY	4.40%	NOVOROSSIYSK COMMERCIAL SEA PO	-1.49%	-1.49%
SOVCOMFLOT OAO	-	RU	4.16%	MOSENERGO PAO	26.24%	-1.22%
NOVOROSSIYSK COMMERCIAL SEA PO	-	RU	3.99%	SELIGDAR PJSC	-0.36%	-1.01%
Subtotal			67.79%	CREDIT BANK OF MOSCOW PJSC	11.51%	-0.61%

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

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