

## 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      778.79/538.81

#### 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)	20.19
Currency	USD	Full MCap bn USD	670.28
Base Date	28 Sep 2007	Float MCap bn USD	272.00
Base Value	1,000.00	Correlation* (1 year)	0.95

\* MSCI Russia IMI

#### FUNDAMENTALS\*

Price/Earnings Trailing	9.80
Price/Book	1.48
Price/Sales	1.42
Price/Cash Flow	6.72
Dividend Yield	4.53

\* as of 31 Oct 2021

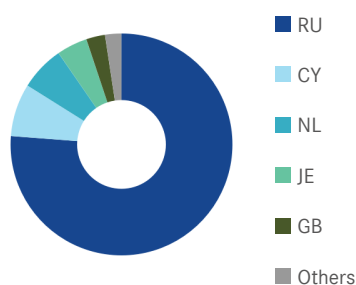
#### ANNUALISED PERFORMANCE\*

1 Month	-16.59%
1 Year	16.67%
3 Years	11.03%
5 Years	6.97%
Since Inception	-3.01%

\* Total Return Net Index

### Country and Size Weightings

#### COUNTRY WEIGHTINGS EXCL. OFFSHORE\*



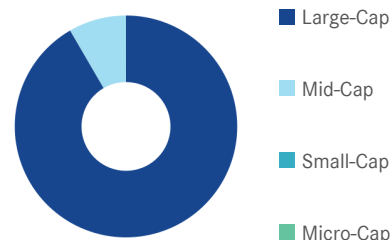
Country	Count	Weight
Russia	20	76.22%
Cyprus	2	7.68%
Netherlands	2	6.50%
Jersey	1	4.47%
United Kingdom	1	2.76%
Others	2	2.37%

#### COUNTRY WEIGHTINGS INCL. OFFSHORE\*



Country	Offshore	Count	Weight
Russia	8	28	100.00%

#### SIZE WEIGHTINGS



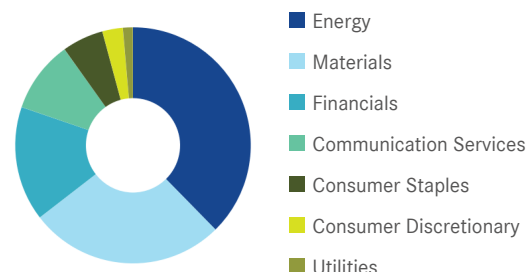
Size	Count	Weight
Large-Cap (> 6 bn)	22	91.63%
Mid-Cap (1.5 bn - 6 bn)	6	8.37%
Small-Cap (0.2 bn - 1.5 bn)	0	0.00%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

\*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	37.65%	7	49.39%	-11.75%
Materials	8	26.88%	6	25.79%	1.09%
Financials	4	15.72%	3	14.24%	1.49%
Communication Services	5	9.87%	2	4.04%	5.84%
Consumer Staples	2	5.68%	1	4.73%	0.95%
Consumer Discretionary	1	2.81%	0	0.00%	2.81%
Utilities	1	1.38%	1	1.81%	-0.43%



\* 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	8.47%	POLYMETAL INTERNATIONAL PLC	-15.38%	0.75%
SBERBANK PJSC -SPONSORED ADR	-	RU	7.81%	OZON HOLDINGS PLC	-1.91%	-0.05%
LUKOIL OAO SPON ADR	-	RU	7.47%	VEON LTD	19.21%	-0.55%
NOVATEK PJSC	-	RU	5.77%	POLYUS PJSC-REG S-GDR	-1.88%	-1.25%
MMC NORILSK NICKEL PJSC	-	RU	5.68%	AK TRANSNEFT PJSC	6.50%	-1.95%
TATNEFT PJSC SPONSORED ADR	-	RU	5.55%			
ROSNEFT OJSC-REG S GDR	-	RU	5.32%			
TCS GROUP HOLDING PLC	Y	CY	4.87%	Worst Performing Components	YTD	1 Day
POLYMETAL INTERNATIONAL PLC	Y	JE	4.47%	TATNEFT PJSC SPONSORED ADR	-6.60%	-7.06%
YANDEX NV CLASS A	Y	NL	4.42%	TCS GROUP HOLDING PLC	175.56%	-6.83%
POLYUS PJSC-REG S-GDR	-	RU	4.21%	MAIL.RU GROUP-GDR REGS	-39.16%	-6.43%
MAGNIT OJSC-SPON GDR REGS	-	RU	3.61%	ROSNEFT OJSC-REG S GDR	34.58%	-6.32%
<b>Subtotal</b>			67.65%	SURGUTNEFTEGAS-SP ADR	10.15%	-6.24%

### 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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