

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 1,226.29/81.22 433.21/297.91

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

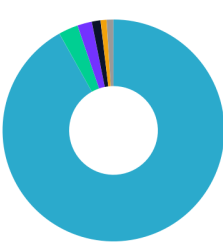
Quarterly.

Index Data

INDEX PARAMETERS				FUNDAMENTALS*		ANNUALISED PERFORMANCE*	
Launch Date	14 Jul 2010	Components	25	Price/Earnings Trailing	5,722.18	1 Month	0.82%
Type	Country	Volatility (250 days)	25.92	Price/Book	1.00	1 Year	-15.33%
Currency	USD	Full MCap bn USD	330.73	Price/Sales	0.20	3 Years	-15.07%
Base Date	28 Sep 2007	Float MCap bn USD	123.02	Price/Cash Flow	1.09	5 Years	-8.53%
Base Value	1,000.00	Correlation* (250 days)	-0.01	Dividend Yield	2.57	7 Years	-6.79%
* MSCI Russia IMI				* as of 31 May 2023		* Total Return Net Index	

Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. NON-LOCAL*



RU

NL

CY

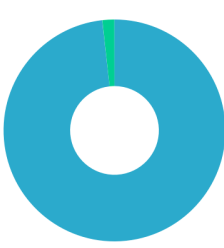
JE

BM

Others

Country	Count	Weight
Russia	17	91.89%
Netherlands	2	2.85%
Cyprus	2	2.13%
Jersey	1	1.26%
Bermuda	1	0.87%
Others	2	1.00%

COUNTRY WEIGHTINGS INCL. NON-LOCAL*

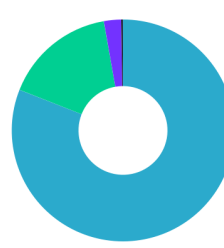


RU

CY

Country	Non-Local	Count	Weight
Russia	8	24	98.24%
Cyprus	0	1	1.76%

SIZE WEIGHTINGS



Large-Cap

Mid-Cap

Small-Cap

Micro-Cap

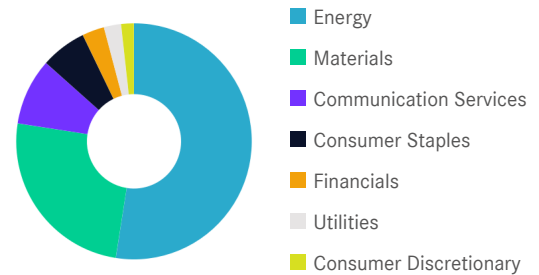
Size	Count	Weight
Large-Cap (> 6 bn)	12	80.98%
Mid-Cap (1.5 bn - 6 bn)	8	16.26%
Small-Cap (0.2 bn - 1.5 bn)	3	2.51%
Micro-Cap (0.0 bn - 0.2 bn)	2	0.25%

*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	52.49%	7	56.72%	-4.23%
Materials	7	24.96%	4	23.51%	1.45%
Communication Services	5	9.12%	2	5.75%	3.37%
Consumer Staples	2	6.28%	1	6.70%	-0.41%
Financials	2	3.05%	1	2.90%	0.15%
Utilities	1	2.35%	1	2.54%	-0.19%
Consumer Discretionary	1	1.76%	1	1.90%	-0.14%



* represent hypothetical values obtained excluding non-local components

Index Components

Top Components by Weight	Non-Local	Country	Weight	Best Performing Components	YTD	1 Day
LUKOIL PJSC	-	RU	10.44%	POLYMETAL INTERNATIONAL PLC	-9.56%	1.02%
NOVATEK PJSC	-	RU	9.87%	VEON LTD	57.63%	0.05%
TATNEFT OAO	-	RU	9.77%	RASPADSKAYA	0.00%	0.00%
NK ROSNEFT OAO	-	RU	7.53%	AK TRANSNEFT PJSC	0.00%	0.00%
MMC NORILSK NICKEL PJSC	-	RU	7.48%	EVRAZ PLC	0.00%	0.00%
GAZPROM OAO	-	RU	7.15%			
MAGNIT PJSC	-	RU	6.20%			
POLYUS GOLD PJSC	-	RU	5.73%	Worst Performing Components	YTD	1 Day
PHOSAGRO OJSC	-	RU	4.76%	RASPADSKAYA	0.00%	0.00%
SURGUTNEFTEGAS ORD	-	RU	4.20%	AK TRANSNEFT PJSC	0.00%	0.00%
MOBILE TELESYSTEMS PUBLIC JOINT STOC	-	RU	4.08%	EVRAZ PLC	0.00%	0.00%
NLMK PJSC	-	RU	3.78%	INTER RAO UES PJSC	0.00%	0.00%
Subtotal			80.98%	VK CO LTD	37.28%	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	-	-	-	-	-	-	-

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