

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	314.18/217.77

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 with quarterly rebalances.

Index Data

INDEX PARAMETERS

Launch Date	08 Mar 2011	Components	23
Type	Country	Volatility (250 days)	27.52
Currency	USD	Full MCap bn USD	25.31
Base Date	28 Dec 2007	Float MCap bn USD	7.27
Base Value	1,000.00	Correlation* (250 days)	0.04

* MSCI Russia Small Cap

FUNDAMENTALS*

Price/Earnings Trailing	4.52
Price/Book	0.85
Price/Sales	0.37
Price/Cash Flow	1.73
Dividend Yield	10.08

* as of 31 Jul 2022

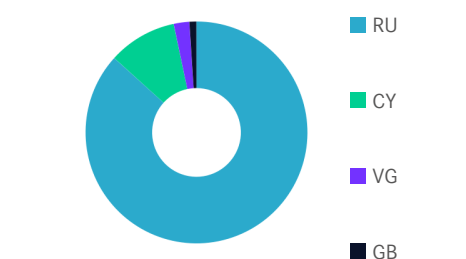
ANNUALISED PERFORMANCE*

1 Month	1.01%
1 Year	-5.23%
3 Years	-13.61%
5 Years	-9.10%
7 Years	-8.10%

* Total Return Net Index

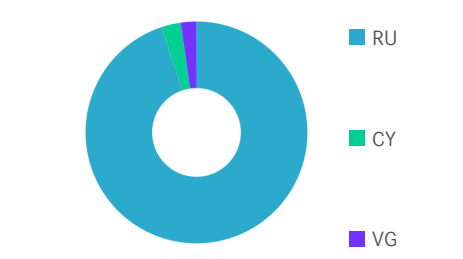
Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. NON-LOCAL*



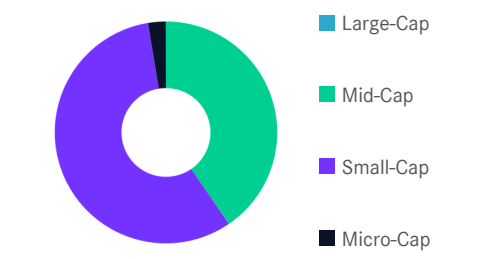
Country	Count	Weight
Russia	17	86.70%
Cyprus	4	10.00%
British Virgin Islands	1	2.28%
United Kingdom	1	1.02%

COUNTRY WEIGHTINGS INCL. NON-LOCAL*



Country	Non-Local	Count	Weight
Russia	4	21	94.88%
Cyprus	0	1	2.84%
British Virgin Islands	0	1	2.28%

SIZE WEIGHTINGS



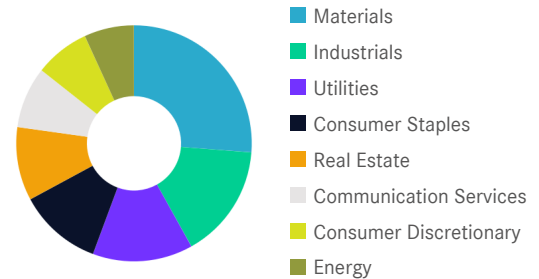
Size	Count	Weight
Large-Cap (> 6 bn)	0	0.00%
Mid-Cap (1.5 bn - 6 bn)	5	40.42%
Small-Cap (0.2 bn - 1.5 bn)	15	56.98%
Micro-Cap (0.0 bn - 0.2 bn)	3	2.60%

*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
Materials	4	26.23%	3	27.46%	-1.23%
Industrials	4	15.68%	3	15.92%	-0.25%
Utilities	5	13.77%	5	14.99%	-1.23%
Consumer Staples	3	11.46%	2	6.41%	5.05%
Real Estate	3	10.08%	2	10.41%	-0.33%
Communication Services	1	8.41%	1	9.15%	-0.75%
Consumer Discretionary	2	7.53%	2	8.21%	-0.67%
Energy	1	6.84%	1	7.45%	-0.61%



* represent hypothetical values obtained excluding non-local components

Index Components

Top Components by Weight	Non-Local	Country	Weight	Best Performing Components	YTD	1 Day
RASPADSKAYA	-	RU	15.09%	EURASIA MINING PLC	-27.97%	0.78%
SISTEMA PJSC FC	-	RU	8.41%	AEROFLOT-RUSSIAN INTERNATIONAL	0.00%	0.00%
SOVCOMFLOT OAO	-	RU	6.84%	MOSENERGO PAO	0.00%	0.00%
MECHEL PJSC	-	RU	6.10%	ETALON GROUP LTD	139.13%	0.00%
NOVOROSSIYSK COMMERCIAL SEA PO	-	RU	6.02%	GLOBALTRA-SPONS GDR REG S	0.00%	0.00%
DETSKY MIR PJSC	-	RU	5.98%			
AEROFLOT-RUSSIAN INTERNATIONAL	-	RU	5.76%			
ROS AGRO PLC	Y	CY	5.58%	Worst Performing Components	YTD	1 Day
LSR GROUP PJSC	-	RU	5.50%	AEROFLOT-RUSSIAN INTERNATIONAL	0.00%	0.00%
MOSENERGO PAO	-	RU	4.21%	MOSENERGO PAO	0.00%	0.00%
GK SAMOLET ORD	-	RU	4.05%	ETALON GROUP LTD	139.13%	0.00%
SEGEZHA GROUP PJSC	-	RU	4.02%	GLOBALTRA-SPONS GDR REG S	0.00%	0.00%
Subtotal			77.56%	OGK-2 PAO	0.00%	0.00%

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	-	-	-	-	-	-	-

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