

## Notes on Moscow Exchange index review

Moscow Exchange announced the results of the quarterly review for MOEX indices. All changes were made upon recommendations from the Index Committee and will be implemented from 18 June 2021. The Exchange has also set free floats for a number of companies.

Depository receipts of Fix Price Group Ltd will be included into the constituent list of the MOEX Russia Index and the RTS Index while depository receipts of QIWI PLC will be removed from the indices. Ordinary shares of PJSC "Rosseti" are considered to be excluded from the MOEX Russia Index and the RTS Index.

Depository receipts of Fix Price Group Ltd and OKEY Group as well as ordinary shares of PJSC Group of Companies "Segezha" will complement the Broad Market Index while ordinary shares of PJSC "IrkutskEnergo", PJSC "MOSTOTREST" and PJSC "MRSK Urala" will be removed from the constituent list of the Broad Market Index.

The changes in constituent list of the Blue-Chip Index are presented by addition of PJSC "Novolipetsk Steel" (ordinary shares) and exclusion of depository receipts of Mail.ru Group Limited.

Ordinary shares of PJSC Group of Companies "Segezha" and PJSC Beluga Group will be added to the SMID Index, while ordinary shares of PJSC Group of Companies "PIK" will be deleted from the SMID Index.

Upon recommendations from the Index Committee depository receipts of Fix Price Group Ltd and OKEY Group will complement the Consumer Index, however ordinary shares of PJSC "OR" will be excluded from the mentioned above index. Ordinary shares of PJSC "IrkutskEnergo" and PJSC "MRSK Urala" will be deleted from the Electric Utilities Index.

In the constituent list of the MOEX 10 Index ordinary shares of Sistema PJSFC will be replaced by ordinary shares of PJSC VTB Bank.

The constituent list of the MOEX Innovation Index will remain unchanged.

The baskets of the Multi-Assets Indices and parameters of the lists of MOEX RSPP Indices were updated.

### Summary table of changes in the Moscow Exchange Indices' Constituents Lists

Index	Included	Excluded
MOEX Russia Index and RTS Index	Fix Price Group Ltd, Depository receipts	QIWI PLC, Depository receipts
Broad Market Index	Fix Price Group Ltd, Depository receipts OKEY Group, Depository receipts PJSC Group of Companies "Segezha", Ordinary shares	PJSC "IrkutskEnergo", Ordinary shares PJSC "MOSTOTREST", Ordinary shares PJSC "MRSK Urala", Ordinary shares
Blue Chip Index	PJSC "Novolipetsk Steel", Ordinary shares	Mail.ru Group Limited, Depository receipts
SMID Index	PJSC Group of Companies "Segezha", Ordinary shares PJSC Beluga Group, Ordinary shares	PJSC Group of Companies "PIK", Ordinary shares
Consumer Index	Fix Price Group Ltd, Depository receipts OKEY Group, Depository receipts	PJSC "OR"
Electric Utilities Index		PJSC "IrkutskEnergo", Ordinary shares PJSC "MRSK Urala", Ordinary shares
MOEX 10 Index	PJSC VTB Bank, Ordinary shares	PJSFC Sistema, Ordinary shares

Free floats were adjusted for certain securities, which were included on the new lists. The number of shares of indices constituents were determined as of May 31, 2021.

Below is the list of securities for which free float changed:

## Notes on Moscow Exchange index review

### Summary table of changes in number of shares employed in the calculation of the Moscow Exchange Indices and included in the waiting lists, as well as free-float coefficients

Ticker	Issuer	Current number	New number	Current free-float	New free-float
AMEZ	PJSC "Ashinskiy metzavod", Ordinary shares	498 454 822	498 454 822	20%	15%
ENRU	PJSC Enel Russia, Ordinary shares	35 371 898 370	35 371 898 370	31%	38%
FIXP	Fix Price Group Ltd, DR	-	850 000 000	-	21%
HYDR	PJSC "RusHydro", Ordinary shares	439 288 905 849	439 288 905 849	19%	25%
LNZL	PJSC "Lenzoloto", Ordinary shares	1 140 300	1 140 300	7%	5%
MAGN	PJSC "MMK", Ordinary shares	11 174 330 000	11 174 330 000	16%	19%
MGNT	PJSC "Magnit", Ordinary shares	101 911 355	101 911 355	68%	63%
MSTT	PJSC "MOSTOTREST", Ordinary shares	282 215 500	282 215 500	6%	3%
MTSS	PJSC "MTS", Ordinary shares	1 998 381 575	1 998 381 575	45%	42%
MVID	PJSC "M.video", Ordinary shares	179 768 227	179 768 227	10%	24%
NAUK	PJSC NPO "Nauka", Ordinary shares	11 789 500	11 789 500	4%	12%
OKEY	O'KEY Group S.A., DR	-	269 074 000	-	26%
POLY	Polymetal International plc, Shares of a foreign issuer	471 818 000	473 556 152	71%	-
SELG	PJSC "Seligdar", Ordinary shares	842 354 730	842 354 730	25%	28%
SELGP	PJSC "Seligdar", Preferred shares	150 000 000	150 000 000	18%	25%
SGZH	PJSC Group of companies "Segezha", Ordinary shares	-	15 690 000 000	-	24%
SMLT	PJSC "Samolet Group", Ordinary shares	60 000 400	6157935800%	5%	10%
SVET	PJSC Svetofor Group, Ordinary shares	22 333 500	22 333 500	3%	10%
UNAC	PJSC "United Aircraft Corporation", Ordinary shares	492 526 129 452	520 795 137 209	3%	-
VTBR	VTB Bank (PJSC), Ordinary shares	12 960 541 337 338	12 960 541 337 338	27%	36%
YNDX	Yandex N.V., Shares of a foreign issuer	320 430 479	321 430 479	97%	-

Lists of shares considered for inclusion in/exclusion from the Moscow Exchange Indices will be as follows from June 18, 2021:

#### Under consideration to be added to Moscow Exchange indices:

No	Ticker	Issuer	Index
1	WTCMP	PJSC "World Trade Center Moscow", Preferred shares	Broad Market Index
2	KAZT	PJSC "KuibyshevAzot", Ordinary shares	
3	MRKY	PJSC "IDGC of South", Ordinary shares	
4	UNKL	PJSC "Southern Urals Nickel Plant", Ordinary shares	
5	VJGZP	PJSC "Varyoganneftegaz", Preferred shares	
6	CHMK	PJSC "CMP", Ordinary shares	
7	CNTLP	PJSC "Central Telegraph", Preferred shares	
8	MGNZ	OJSC "Solikamsk magnesium works", Ordinary shares	
9	NFAZ	PJSC "NEFAZ", Ordinary shares	

## Notes on Moscow Exchange index review

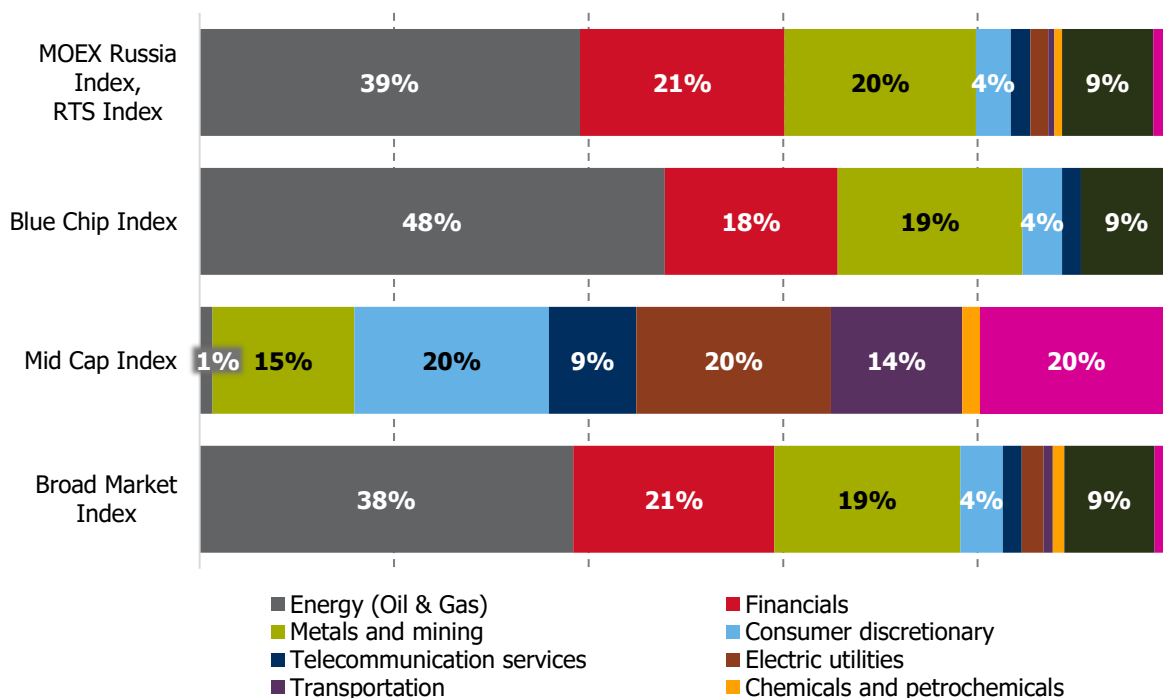
### Under consideration to be excluded from Moscow Exchange indices:

No	Ticker	Issuer	Index
1	RSTI	PJSC "ROSSETI", Ordinary shares	MOEX Russia Index and RTS Index

### Main features of composite and thematic indices (prices as of May 31, 2021)

Index	Number of securities (issuers)	Total cap, bln rub	Total cap included in the index bin rub	Cap of companies included on the new index list, bln rub		
				Mid	Large	Small
MOEX Russia Index, RTS Index	44 (41)	54 320	18 860	1 235	6 690	70
Blue Chip Index	15	41 543	14 573	2 770	6 690	556
Mid Cap Index	35 (33)	4 540	784	130	375	16
Broad Market Index	100 (90)	58 308	20 880	583	6 690	1,579
MOEX Innovation Index	7	496	12	71	295	1,084

### Composite indices by sectors (as of May 31, 2021)



Energy (Oil & Gas), Financial and Metals and mining sectors account for much of the MOEX Russia Index & RTS Index, constituting a respective 39.0%, 21.0% and 20.0%. Information services sector has also a considerable share of 9.0%.

Energy (Oil & Gas) sector makes up 48.0% of the Blue Chip Index, followed by Metals and mining sector with 19.0% and Financials sector at 18.0%, and IT services at 9.0%.

Following the review, Electric utilities and Consumer discretionary remain the major components of the Mid Cap Index at same of 20.0%. Next are Metals and mining and Transportation at 15.0% and

## Notes on Moscow Exchange index review

14%. Telecommunication services is next with 9.0%. The Others category includes holding companies as well as industrial and real estate companies. Its common share is also considerable of 20%.

The Broad Market Index is presented by 38.0% of Energy (Oil & Gas) sector. Next is Financial sector at 21.0% rate followed by Metals and mining share of 19.0%. Then goes IT Services sector with 9.0%.

For more information about sector classification of MOEX Indices constituents, please refer to the [Exchange's website](#).

### MOEX Russia Index and RTS Index

Gazprom shares have the largest weight of 14.52% in the Moscow Exchange's main indices. They are followed by Sberbank leveled at the mark of 13.75%. LUKOIL takes next position. MMC "NORILSK NICKEL" and Yandex take fourth and fifth place.

No	Ticker	Name	Weight, %
1	GAZP	PJSC "GAZPROM", Ordinary shares	14,52%
2	SBER	Sberbank, Ordinary shares	13,75%
3	LKOH	PJSC "LUKOIL", Ordinary shares	10,76%
4	GMKN	PJSC "MMC "NORILSK NICKEL", Ordinary shares	7,46%
5	YNDX	Yandex N.V., Shares of a foreign issuer	7,25%
6	NVTK	JSC "NOVATEK", Ordinary shares	4,86%
7	TCSG	TCS Group Holding PLC, DR (the issuer of depository receipts - JPMorgan Chase Bank)	3,36%
8	ROSN	Rosneft, Ordinary shares	3,25%
9	POLY	Polymetal International plc, Shares of a foreign issuer	3,08%
10	PLZL	PJSC Polyus, Ordinary shares	2,38%

For the full list of MOEX Russia Index and RTS Index constituents effective from June 18, 2021, please visit the [Exchange's website](#).

### Broad Market Index, Mid Cap Index

For the full lists of the Broad Market Index effective as of June 18, 2021, please visit the [Exchange's website](#). Mid Cap Index constituents are also presented on [the website](#).

### Blue Chip Index

The index constituents have the following weights as of May 31, 2021:

No	Ticker	Name	Weight, %
1	GAZP	PJSC "GAZPROM", Ordinary shares	18,80%
2	SBER	PJSC "Sberbank", Ordinary shares	17,80%
3	LKOH	PJSC "LUKOIL", Ordinary shares	13,94%
4	GMKN	PJSC "MMC "NORILSK NICKEL", Ordinary shares	9,66%
5	YNDX	Yandex N.V., Shares of a foreign issuer	9,38%
6	NVTK	JSC "NOVATEK", Ordinary shares	6,29%
7	ROSN	PJSC "Rosneft", Ordinary shares	4,21%
8	POLY	Polymetal International plc, Shares of a foreign issuer	3,99%
9	PLZL	PJSC "Polyus", Ordinary shares	3,09%
10	MGNT	PJSC "Magnit", Ordinary shares	2,39%

## Notes on Moscow Exchange index review

No	Ticker	Name	Weight, %
11	TATN	PJSC "TATNEFT", Ordinary shares	2,37%
12	NLMK	PJSC "NLMK", Ordinary shares	2,24%
13	SNGS	PJSC "Surgutneftegas", Ordinary shares	2,21%
14	MTSS	PJSC "MTS", Ordinary shares	1,93%
15	FIVE	X5 Retail Group N.V., DR (Issuer The Bank of New York Mellon Corporation)	1,69%

For the full list of the Blue Chip Index constituents effective from June 18, 2021, please visit the [Exchange's website](#).

### MOEX Innovation Index

The index constituents have the following weights as of May 31, 2021:

No	Ticker	Name	Weight, %
1	UNAC	PJSC "UAC", Ordinary shares	30,00%
2	QIWI	QIWI PLC, DR (Issuer The Bank of New York Mellon Corporation)	30,00%
3	HHRU	HeadHunter Group PLC, DR (issuer - JPMorgan Chase Bank, N.A.)	30,00%
4	ISKJ	PJSC "HSCI", Ordinary shares	4,54%
5	NAUK	NPO "Nauka", Ordinary shares	2,41%
6	LIFE	PJSC "Pharmsynthez", Ordinary shares	1,68%
7	GEMA	PJSC "IMCB", Ordinary shares	1,38%

For the full list of the MOEX Innovation Index constituents and their parameters effective from June 18, 2021, please visit the [Exchange's website](#).

---

Moscow Exchange  
Indices and Market Data Department  
Bolshoi Kislovsky per 13  
Russia Moscow 125009

Phone: +7 (495) 363-3232  
Fax: +7 (495) 705-9622  
E-mail: [index@moex.com](mailto:index@moex.com)