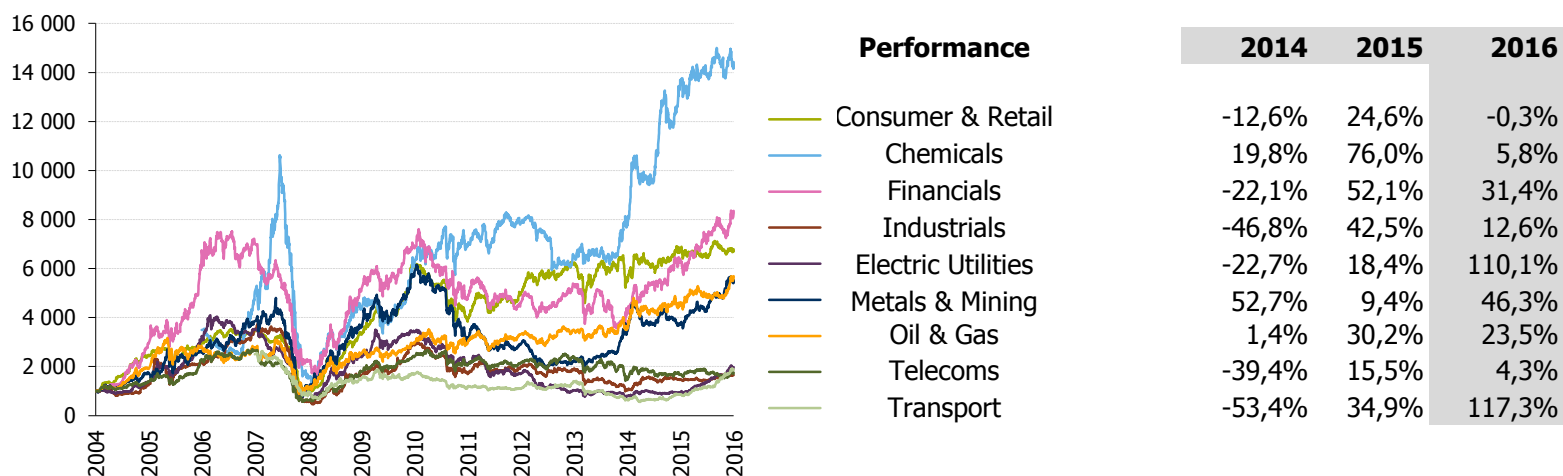


# MOSCOW EXCHANGE SECTOR INDICES

Dec-16

Moscow Exchange Sector Indices are capitalization-weighted indices calculated based on prices of the most liquid shares of Russian issuers admitted to trading in Moscow Exchange. The Sector Indices are calculated in Russian rubles and US dollars.

## SECTOR INDICES PERFORMANCE (RUB)



## BASKET DETAILS

Sector	Num. of Issues	Mcap, bn RUB					Share of Russian equities market	Max weight of issue
		Total	Avg	Max	Min	Median		
Consumer & Retail	8	1 339	167	1 040	1	44	3,3%	15,6%
Chemicals	6	1 173	195	485	7	134	2,9%	25,8%
Financials	8	5 487	686	3 740	17	177	13,4%	24,9%
Industrials	4	128	32	90	2	18	0,3%	63,1%
Electric Utilities	24	1 905	79	401	2	20	4,7%	14,9%
Metals & Mining	21	6 158	293	1 602	2	75	15,0%	15,7%
Oil & Gas	12	16 461	1 372	4 269	2	730	40,2%	16,3%
Telecoms	6	1 122	187	518	3	115	2,7%	64,6%
Transport	5	371	74	170	9	50	0,9%	69,4%

## KEY IDs

Sector	Ticker	ISIN	Bloomberg	Reuters
Consumer & Retail	MICEX CGS	RU000A0JQS82	MICEXCGS	.MCXCGS
	RTScr	RU000A0JPEH0	RTSCR\$	.RTSCR
Chemicals	MICEX CHM	RU000A0JQS90	MICEXCHM	.MCXCHM
	RTSch	RU000A0JUK43	RTSCH	.RTSCH
Financials	MICEX FNL	RU000A0JPYX5	MICXFNL	.MCXFNL
	RTSfn	RU000A0JQR75	RTSFN\$	.RTSFN
Industrials	MICEX MNF	RU000A0JPDE9	MICEXMNF	.MCXMNF
	RTSin	RU000A0JPEG2	RTSIN\$	.RTSIN
Electric Utilities	MICEX PWR	RU000A0JP7M1	MICEXPWR	.MCXPWR
	RTSeu	RU000A0JQR83	RTSEU\$	.RTSEU
Metals & Mining	MICEX M&M	RU000A0JPDF6	MICEXM&M	.MCXMM
	RTSmm	RU000A0JPEF4	RTSMM\$	.RTSMM
Oil & Gas	MICEX O&G	RU000A0JP7L3	MICEXO&G	.MCXOG
	RTSog	RU000A0JPED9	RTSOG\$	.RTSOG
Telecoms	MICEX TLC	RU000A0JP7N9	MICEXTLC	.MCXTLC
	RTStl	RU000A0JPEE7	RTSTL\$	.RTSTL
Transport	MICEX TRN	RU000A0JUK35	MICEXTRN	.MCXTRN
	RTStn	RU000A0JUK50	RTSTn\$	.RTSTN

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**MOSCOW  
EXCHANGE**

# SECTOR INDICES CONSTITUENTS

Dec-16

Index	Ticker	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight	Index	Ticker	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight
Oil & Gas	ROSN	4 268,9	11%	469,58	16,3%	Industrials	UWGN	90,2	20%	18,03	63,1%
	LKOH	2 933,6	46%	431,19	15,0%		SVAV	18,3	34%	6,23	21,8%
	NVTK	2 404,5	27%	431,18	15,0%		AVAZ	17,6	19%	3,35	11,7%
	GAZP	3 658,7	46%	413,96	14,4%		AVAZP	1,8	52%	0,96	3,4%
	TRNFP	307,8	100%	307,79	10,7%		Consumer goods	AGRO	1 040,2	17%	1,48
	TATN	930,3	32%	297,70	10,3%	MVID		69,7	42%	1,47	15,4%
	SNGS	1 105,7	25%	247,97	8,6%	LNTA		34,0	10%	1,42	15,0%
	SNGSP	247,0	73%	161,75	5,6%	MGNT		52,5	54%	1,40	14,7%
	BANE	530,5	12%	63,67	2,2%	DIXY		96,5	46%	1,39	14,7%
	TATNP	34,7	100%	34,66	1,2%	GCHE		34,9	36%	1,37	14,4%
	BANEP	36,6	63%	23,05	0,8%	PHST	10,1	34%	0,60	6,4%	
	KRKNP	2,5	24%	0,60	0,0%	OTCP	1,3	21%	0,37	3,9%	
Chemicals	AKRN	144,9	16%	20,73	25,8%	Telecoms	MTSS	517,6	48%	248,44	64,6%
	PHOR	336,6	19%	20,20	25,2%		RTKM	216,3	32%	69,21	18,0%
	URKA	485,0	6%	19,62	24,5%		MFON	359,4	15%	53,90	14,0%
	KZOS	76,9	16%	12,31	15,3%		RTKMP	13,16	69%	9,08	2,4%
	NKNCP	6,8	67%	4,58	5,7%		MGTS	12,6	28%	3,52	0,9%
	NKNC	122,6	19%	2,80	3,5%		TTLK	3,16	11%	0,35	0,1%
Financials	VTBR	959,1	39%	117,34	24,9%	FEES	259,0	21%	38,24	14,9%	
	MOEX	286,2	57%	116,78	24,8%	IRAO	401,3	29%	38,11	14,8%	
	SBER	3 739,9	48%	112,22	23,8%	HYDR	357,6	23%	37,10	14,4%	
	AFKS	223,6	36%	80,49	17,1%	UPRO	181,5	18%	32,66	12,7%	
	CBOM	102,7	21%	21,56	4,6%	RSTI	224,2	11%	24,66	9,6%	
	BSPB	29,5	37%	10,90	2,3%	MSNG	98,6	20%	19,72	7,7%	
	SBERP	129,8	100%	8,11	1,7%	TGKA	57,8	19%	10,99	4,3%	
	EPLN	16,6	23%	3,83	0,8%	OGKB	55,3	18%	9,95	3,9%	
Metals & Mining	ALRS	717,6	34%	105,78	15,7%	IRGZ	71,9	10%	7,19	2,8%	
	CHMF	789,3	18%	98,48	14,6%	MRKC	18,9	34%	6,42	2,5%	
	GMKN	1 601,8	33%	98,01	14,6%	ENRU	35,2	17%	5,98	2,3%	
	NLMK	689,1	14%	96,47	14,3%	RSTIP	4,6	93%	4,26	1,7%	
	POLY	272,7	37%	50,46	7,5%	MRKP	16,7	21%	3,50	1,4%	
	MAGN	371,7	13%	48,32	7,2%	MSRS	43,7	8%	3,50	1,4%	
	PLZL	844,7	5%	42,23	6,3%	LSNGP	4,2	76%	3,22	1,3%	
	RUAL	398,5	10%	39,85	5,9%	MRKV	10,1	21%	2,13	0,8%	
	MTLR	75,4	45%	33,95	5,0%	TNSE	20,8	10%	2,08	0,8%	
	TRMK	81,8	16%	13,09	2,0%	MRKU	14,4	13%	1,87	0,7%	
	MTLRP	20,4	60%	12,26	1,8%	TGKD	6,6	24%	1,59	0,6%	
	RASP	56,1	18%	10,09	1,5%	MRKZ	5,3	25%	1,32	0,5%	
	VSMO	159,9	10%	8,00	1,2%	MRKY	2,6	39%	1,02	0,4%	
	CHZN	35,4	16%	5,66	0,8%	LSNG	9,1	9%	0,82	0,3%	
	KBTK	8,4	34%	2,87	0,4%	TGKB	3,2	21%	0,66	0,3%	
	SELGP	2,2	100%	2,19	0,3%	YKEN	2,3	15%	0,34	0,1%	
	SELG	6,7	31%	2,09	0,3%	Transport	AFLT	169,8	41%	69,60	69,4%
	LNZLP	1,5	100%	1,54	0,2%		NMTP	126,8	15%	19,02	19,0%
CHMK	12,7	6%	0,76	0,1%	TRCN		50,3	10%	5,03	5,0%	
LNZL	9,9	7%	0,69	0,1%	NKHP		15,1	31%	4,67	4,7%	
AMEZ	2,0	20%	0,40	0,1%	FESH		9,2	22%	2,03	2,0%	

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  - Changes in (a) domestic and international legislation and tax regulation and (b) state policies related to financial markets and securities markets
  - Competition increase from new players on the Russian market
  - The ability to keep pace with rapid changes in science and technology environment, including the ability to use advanced features that are popular with the Company's and its subsidiaries' customers
  - The ability to maintain continuity of the process of introduction of new competitive products and services, while keeping the competitiveness
  - The ability to attract new customers on the domestic market and in foreign jurisdictions
  - The ability to increase the offer of products in foreign jurisdictions
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