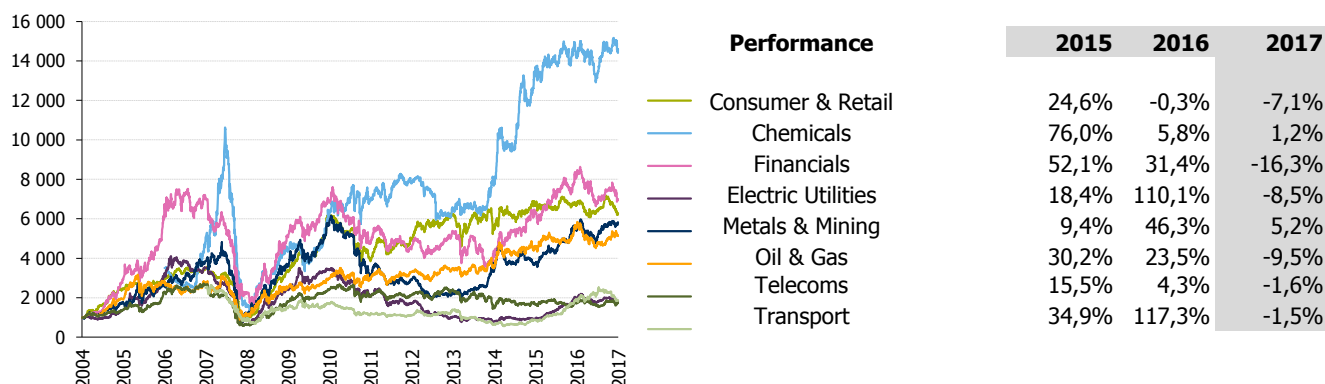


# MOSCOW EXCHANGE SECTOR INDICES

Dec-17

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	12	1 719	143	600	5	64	4,5%	15,6%
Chemicals	4	832	208	345	6	240	2,2%	66,8%
Financials	10	6 279	628	4 861	27	105	16,5%	24,2%
Electric Utilities	20	1 721	86	355	3	45	4,5%	15,0%
Metals & Mining	12	13 959	1 163	3 089	40	638	16,4%	16,4%
Oil & Gas	12	13 959	1 163	3 089	40	638	36,8%	15,4%
Telecoms	5	1 065	213	552	12	165	2,8%	66,6%
Transport	5	402	80	154	16	63	1,1%	65,8%

## 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
Electric Utilities	MICEX PWR	RU000A0JP7M1	MICXPWR	.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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# SECTOR INDICES CONSTITUENTS

Dec-17

	Index	Ticker	Mcap, bln RUB	Free- Float	Adj cap, bln RUB	Weight
Oil & Gas		NVTK	2 057,7	27%	266,77	15,4%
		LKOH	2 836,2	46%	259,13	15,0%
		ROSN	3 089,4	11%	254,04	14,7%
		GAZP	3 089,4	46%	252,67	14,6%
		TATN	1 043,2	32%	230,46	13,3%
		SNGS	996,4	25%	157,28	9,1%
		SNGSP	216,8	73%	99,92	5,8%
		TRNFP	279,7	32%	89,51	5,2%
		TATNP	53,8	100%	37,17	2,2%
		RNFT	180,0	20%	35,99	2,1%
	BANEP	40,3	63%	25,37	1,5%	
	TRMK	76,3	30%	22,90	1,3%	
Chemicals		PHOR	323,6	25%	80,91	66,8%
		AKRN	156,9	12%	18,82	15,6%
		URKA	345,0	5%	17,25	14,3%
		NKNCP	6,1	67%	4,11	3,4%
Financials		VTBR	613,3	39%	74,10	24,2%
		SBER	4 861,4	48%	73,95	24,2%
		MOEX	248,1	58%	69,74	22,8%
		CBOM	128,4	23%	29,53	9,7%
		EPLN	82,3	29%	23,86	7,8%
		BSPB	27,2	36%	9,77	3,2%
		QIWI	41,0	78%	8,00	2,6%
		SBERP	189,0	100%	5,99	2,0%
		PSBR	60,9	9%	5,48	1,8%
		FTRE	27,1	20%	5,42	1,8%
Metals & Mining		GMKN	1 717,0	38%	168,37	16,1%
		ALRS	552,8	34%	147,73	14,1%
		NLMK	882,3	16%	141,17	13,5%
		CHMF	743,4	18%	133,81	12,8%
		POLY	303,9	37%	112,45	10,8%
		RUAL	616,1	16%	98,57	9,4%
		PLZL	613,7	16%	98,19	9,4%
		MAGN	467,8	16%	74,84	7,2%
		MTLR	61,5	50%	30,75	2,9%
		VSMO	195,0	9%	17,55	1,7%
		RASP	62,6	18%	11,27	1,1%
		MTLRP	18,3	60%	10,99	1,1%

	Index	Ticker	Mcap, bln RUB	Free- Float	Adj cap, bln RUB	Weight
Consumer		MGNT	599,5	69%	23,04	15,6%
		YNDX	540,2	95%	22,56	15,3%
		DSKY	70,9	34%	20,38	13,8%
		MVID	74,6	27%	20,14	13,7%
		AGRO	77,7	21%	16,32	11,1%
		DIXY	40,6	31%	12,57	8,5%
		LNTA	163,7	58%	11,39	7,7%
		SVAV	21,3	34%	7,25	4,9%
		PRTK	57,8	12%	6,94	4,7%
		AVAZ	47,3	7%	3,31	2,2%
	AVAZP	4,7	52%	2,46	1,7%	
	APTK	20,3	6%	1,22	0,8%	
Telecoms		MTSS	551,6	48%	264,75	66,6%
		MFON	318,0	21%	66,78	16,8%
		RTKM	164,5	32%	52,65	13,2%
		RTKMP	11,73	69%	8,09	2,0%
	MGTSP	19,6	28%	5,50	1,4%	
Electric Utilities		FEES	206,6	18%	37,18	15,0%
		IRAO	355,0	29%	35,94	14,5%
		HYDR	310,7	25%	34,88	14,1%
		UPRO	159,5	16%	25,51	10,3%
		RSTI	163,1	11%	17,94	7,3%
		MSNG	104,2	15%	15,64	6,3%
		ENRU	51,6	25%	12,89	5,2%
		OGKB	49,3	23%	11,34	4,6%
		MRKP	34,0	27%	9,18	3,7%
		TGKA	46,2	19%	8,77	3,6%
		IRGZ	81,3	8%	6,50	2,6%
		LSNGP	7,6	76%	5,77	2,3%
		MRKC	15,0	34%	5,11	2,1%
		MSRS	43,8	10%	4,38	1,8%
	Transport		MRKV	19,5	21%	4,10
		LSNG	40,9	9%	3,68	1,5%
		RSTIP	3,4	93%	3,14	1,3%
		MRKU	18,3	13%	2,38	1,0%
		MRKZ	5,0	30%	1,49	0,6%
		TGKD	6,2	24%	1,49	0,6%
		AFLT	153,8	45%	69,19	65,8%
		NMTP	151,2	15%	22,68	21,6%
		TRCN	63,4	8%	5,07	4,8%
		NKHP	15,9	27%	4,29	4,1%
	FESH	17,7	22%	3,89	3,7%	

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- Volatility (a) of the Russian economy and the securities market and (b) sectors with a high level of competition that the Company and its subsidiaries operate
- 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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