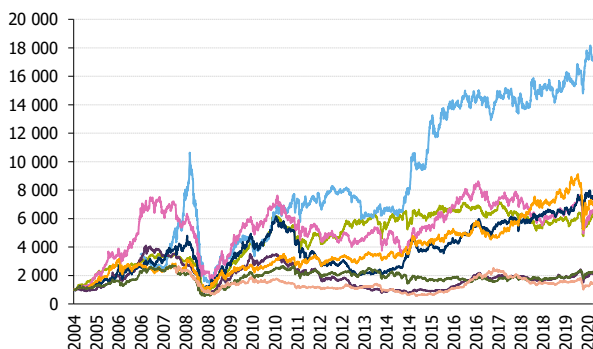


MOSCOW EXCHANGE SECTOR INDICES

June 2020

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)



Performance

	2018	2019	1 h. of 2020
Consumer & Retail	-12,9%	9,1%	6,6%
Chemicals	4,8%	2,6%	9,5%
Financials	-20,1%	27,0%	-8,4%
Electric Utilities	-11,4%	25,0%	5,9%
Metals & Mining	8,7%	10,6%	8,0%
Oil & Gas	36,3%	24,5%	-20,8%
Telecoms	-2,6%	27,9%	5,2%
Transport	-22,3%	12,7%	-11,5%

BASKET DETAILS

Sector	Num. of Issues	Mcap, bn RUB					Share of Russian equities market	Max weight of issue
		Total	Avg	Max	Min	Median		
Consumer	13	2 645	203	1 031	4	74	6,0%	16,9%
Chemicals	6	907	151	342	1	159	2,1%	46,9%
Financials	9	5 750	639	4 378	20	171	13,0%	23,0%
Electric Utilities	19	1 989	105	506	4	50	4,5%	15,8%
Metals & Mining	13	8 474	652	2 959	11	413	19,2%	16,0%
Oil & Gas	11	18 467	1 679	4 575	43	1 203	41,8%	15,2%
Telecoms	4	935	234	662	16	128	2,1%	77,7%
Transport	5	332	66	201	2	22	0,8%	56,7%

KEY IDs

Sector	Ticker	ISIN	Bloomberg	Reuters
Consumer & Retail	MOEXCN	RU000A0JQS82	MOEXCN	.MOEXCN
	RTScr	RU000A0JPEH0	RTSCR\$.RTSCR
Chemicals	MOEXCH	RU000A0JQS90	MOEXCH	.MOEXCH
	RTSch	RU000A0JUK43	RTSCH	.RTSch
Financials	MOEXFN	RU000A0JPYX5	MOEXFN	.MOEXFN
	RTSfn	RU000A0JQR75	RTSFN\$.RTSFN
Electric Utilities	MOEXEU	RU000A0JP7M1	MOEXEU	.MOEXEU
	RTSeu	RU000A0JQR83	RTSEU\$.RTSEU
Metals & Mining	MOEXMM	RU000A0JPDF6	MOEXMM	.MOEXMM
	RTSmm	RU000A0JPEF4	RTSMM\$.RTSMM
Oil & Gas	MOEXOG	RU000A0JP7L3	MOEXOG	.MOEXOG
	RTSog	RU000A0JPED9	RTSOG\$.RTSOG
Telecoms	MOEXTL	RU000A0JP7N9	MOEXTL	.MOEXTL
	RTStl	RU000A0JPEE7	RTSTL\$.RTSTL
Transport	MOEXTN	RU000A0JUK35	MOEXTN	.MOEXTN
	RTStn	RU000A0JUK50	RTSTN	.RTStn

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SECTOR INDICES CONSTITUENTS

June 2020

Index	Ticker	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight
Oil & Gas	LKOH	3 658,0	55%	173,7	15,2%
	NVTK	3 076,4	21%	169,8	14,8%
	GAZP	4 574,7	50%	166,7	14,6%
	ROSN	3 823,8	11%	165,4	14,4%
	TATN	1 202,6	32%	148,9	13,0%
	SNGS	1 372,4	25%	107,1	9,4%
	TRNFP	208,6	37%	77,2	6,7%
	SNGSP	270,1	73%	61,5	5,4%
	TATNP	79,5	100%	30,8	2,7%
	BANEP	42,8	63%	27,0	2,4%
RNFT	157,9	11%	17,4	1,5%	
Chemicals	PHOR	342,3	25%	85,6	46,9%
	KZOS	158,5	23%	36,5	20,0%
	NKNC	159,5	19%	30,3	16,6%
	AKRN	225,5	7%	15,8	8,7%
	NKNCP	19,5	67%	13,1	7,2%
KZOSP	1,4	81%	1,1	0,6%	
Financials	MOEX	257,7	63%	162,3	23,0%
	SBER	4 377,8	48%	157,7	22,4%
	TCSG	171,5	89%	152,6	21,7%
	VTBR	452,6	27%	122,2	17,3%
	QIWI	63,3	57%	36,1	5,1%
	CBOM	166,4	20%	33,3	4,7%
	SFIN	50,9	37%	18,8	2,7%
	SBERP	189,1	100%	14,2	2,0%
	BSPB	20,3	36%	7,3	1,0%
Metals & Mining	PLZL	1 609,4	21%	192,0	16,0%
	POLY	658,0	45%	184,5	15,4%
	ALRS	474,9	34%	161,5	13,5%
	NLMK	844,1	19%	160,4	13,4%
	GMKN	2 959,2	38%	158,2	13,2%
	CHMF	724,0	20%	144,8	12,1%
	MAGN	413,3	16%	66,1	5,5%
	RUAL	399,3	16%	63,9	5,3%
	VSMO	215,4	9%	19,4	1,6%
	TRMK	62,0	30%	18,6	1,6%
	MTLR	27,1	50%	13,6	1,1%
	RASP	76,2	12%	9,1	0,8%
	MTLRP	11,5	60%	6,9	0,6%

Index	Ticker	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight
Consumer	YNDX	1 031,5	97%	28,0	16,9%
	FIVE	679,5	41%	27,1	16,3%
	MGNT	410,3	71%	24,3	14,7%
	DSKY	74,3	55%	23,0	13,8%
	AGRO	88,0	21%	18,5	11,1%
	LNTA	82,9	21%	17,4	10,5%
	MVID	73,1	10%	7,3	4,4%
	APTK	95,9	6%	5,8	3,5%
	PRTK	52,6	9%	4,7	2,8%
	BELU	26,0	18%	4,7	2,8%
	SVAV	8,8	29%	2,5	1,5%
	AQUA	17,9	8%	1,4	0,9%
	OBUV	3,6	32%	1,2	0,7%
Telecoms	MTSS	662,2	45%	298,0	77,7%
	RTKM	225,8	29%	65,5	17,1%
	RTKMP	16,4	69%	11,3	2,9%
	MGTS	30,7	28%	8,6	2,2%
Electric Utilities	HYDR	312,1	19%	43,2	15,8%
	FEES	238,3	18%	41,6	15,2%
	IRAO	506,3	33%	40,1	14,6%
	RSTI	296,9	11%	32,7	11,9%
	UPRO	175,6	16%	28,1	10,3%
	OGKB	87,1	19%	16,6	6,0%
	MSNG	88,2	15%	13,2	4,8%
	LSNGP	14,4	76%	11,0	4,0%
	TGKA	50,3	19%	9,6	3,5%
	ENRU	35,4	25%	8,8	3,2%
	MRKP	22,2	27%	6,0	2,2%
	MSRS	53,3	10%	5,3	2,0%
	MRKC	11,8	34%	4,0	1,5%
	IRGZ	55,4	7%	3,9	1,4%
	MRKV	14,3	21%	3,0	1,1%
	RSTIP	4,2	53%	2,2	0,8%
MRKU	14,0	13%	1,8	0,7%	
MRKZ	4,7	30%	1,4	0,5%	
MRKY	4,1	29%	1,2	0,4%	
Transport	AFLT	90,9	41%	37,3	56,7%
	NMTP	201,5	10%	20,1	30,7%
	FESH	21,6	26%	5,6	8,6%
	NKHP	15,6	14%	2,2	3,3%
	GTRK	2,4	20%	0,5	0,7%



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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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