

MOEX Russia Index is capitalization-weighted composite index calculated based on prices of the most liquid Russian stocks of the largest and dynamically developing Russian issuers presented on the Moscow Exchange. MOEX Russia Index was launched on September 22, 1997 at base value 100. The Index is calculated in real time and denominated in Russian rubles.

MOEX RUSSIA INDEX PERFORMANCE



ASSETS ALLOCATION

energy (oil & gas)	38,3%
metals and mining	19,5%
financials	19,4%
information technologies	10,9%
consumer	4,9%
telecommunication services	2,3%
other	4,2%

TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn RUB	Free-Float	Adj cap, bn RUB	Weight	Sector
SBER	Sberbank, Ordinary shares	5 852	48%	2 361	14,1%	financials
GAZP	GAZPROM, Ordinary shares	5 035	50%	2 259	13,5%	energy (oil & gas)
LKOH	LUKOIL, Ordinary shares	3 581	55%	1 767	10,6%	energy (oil & gas)
YNDX	Yandex N.V., Ordinary shares	1 652	97%	1 438	8,6%	information technologies
GMKN	NORILSK NICKEL, Ordinary shares	3 750	38%	1 279	7,6%	metals and mining
NVTK	NOVATEK, Ordinary shares	3 823	21%	803	4,8%	energy (oil & gas)
POLY	Polymetal, Shares of a foreign issuer	819	71%	581	3,5%	metals and mining
ROSN	Rosneft, Ordinary shares	4 612	11%	507	3,0%	energy (oil & gas)
PLZL	Polus, Ordinary shares	2 044	21%	429	2,6%	metals and mining
MGNT	Magnit, Ordinary shares	578	71%	410	2,5%	consumer

MAIN CHARACTERISTICS

	2018	2019	2020
Statistics			
Index Return	12,3%	28,6%	8,0%
Share of Russian equities market	84,1%	84,1%	89,1%
Total Mcap, bn RUB	34 432	42 580	46 795
P/E	8,5	6,7	6,9
P/BV	0,9	1,1	1,0
Dividend Yield	5,9%	6,4%	5,0%
Number of securities	42	39	45
Basket details			
Average Mcap, bln RUB	820	1 092	1 040
Max Mcap, bln RUB	4 584	6 070	5 852
Min Mcap, bln RUB	31	74	39
Median Mcap, bln RUB	332	457	415
Max weight of issue	15,5%	14,5%	14,1%
Top10 issues' weight	71,9%	72,6%	70,9%

Код
ISIN
Bloomberg
Reuters

IMOEX
RU000A0JP7K5
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.IMOEX



МОСКОВСКАЯ
БИРЖА

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- Perception of market services offered by the Company and its subsidiaries
 - 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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