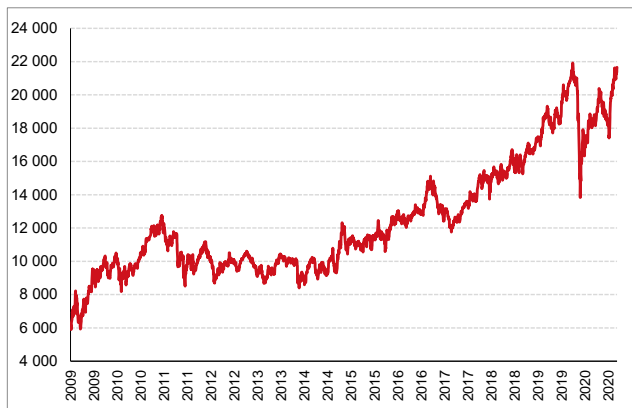


Moscow Exchange Blue Chip Index is an indicator of the most liquid stocks of Russian companies. The index is calculated on the basis of stocks of 15 most liquid and capitalized issues of Russian stock market. The index was launched on April 23, 2009 with a base level of 6,285.76. The Index is based on the prices of shares, denominated in Russian rubles.

BLUE CHIPS INDEX PERFORMANCE



ASSETS ALLOCATION

energy (oil & gas)	45,1%
financials	17,7%
metals and mining	17,2%
information technologies	12,4%
consumer	5,4%

MAIN CHARACTERISTICS

	2018	2019	2020
Statistics			
Index Return	15,5%	31,8%	4,0%
Share of Russian equities market	68,1%	70,5%	68,5%
Total MCap, bn RUB	27 877	35 684	35 978
P/E	8,6	6,4	6,7
P/BV	0,9	1,0	1,0
Dividend Yield	5,9%	6,4%	5,2%
Basket details			
Average MCap, bln RUB	1 858	2 379	2 399
Max MCap, bln RUB	4 584	6 070	5 852
Min MCap, bln RUB	358	349	415
Median MCap, bln RUB	960	1 655	1 652
Max weight of issue	19,0%	17,8%	17,7%
Top10 issues' weight	66,0%	66,1%	68,2%

Код
ISIN
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Reuters

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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	17,7%	financials
GAZP	GAZPROM, Ordinary shares	5 035	50%	2 259	16,9%	energy (oil & gas)
LKOH	LUKOIL, Ordinary shares	3 581	55%	1 767	13,2%	energy (oil & gas)
YNDX	Yandex N.V., Ordinary shares	1 652	97%	1 438	10,8%	information technologies
GMKN	NORILSK NICKEL, Ordinary shares	3 750	38%	1 279	9,6%	metals and mining
NVTK	NOVATEK, Ordinary shares	3 823	21%	803	6,0%	energy (oil & gas)
POLY	Polymetal, Shares of a foreign issuer	819	71%	581	4,4%	metals and mining
ROSN	Rosneft, Ordinary shares	4 612	11%	507	3,8%	energy (oil & gas)
PLZL	Polus, Ordinary shares	2 044	21%	429	3,2%	metals and mining
MGNT	Magnit, Ordinary shares	578	71%	410	3,1%	consumer



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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