

# BLUE CHIPS INDEX

June 2024

The Blue Chips Moscow Stock Exchange Index is an indicator of the market for the most liquid shares of Russian companies or so-called the "blue chips". The index is calculated based on transaction prices and quotations of the most liquid shares of 15 issuers of the Russian stock market. The index is calculated starting from April 23, 2009. The initial value of the index is 6285,76 points. The index is calculated on the basis of share prices expressed in rubles.

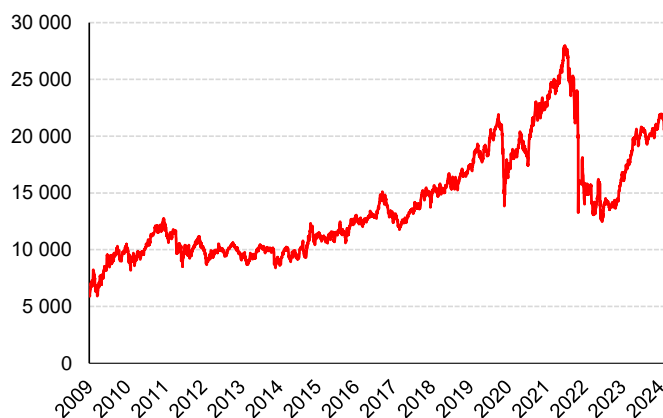
Ticker: **MOEXBC**

ISIN: **RU000A0JQR67**

Bloomberg: **MOEXBC**

Reuters: **.MOEXBC**

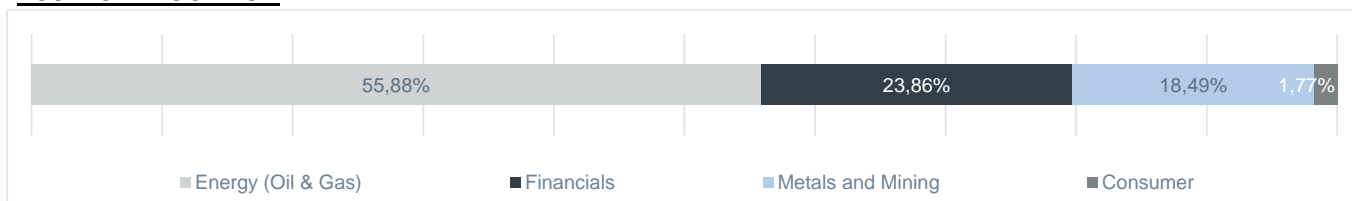
## BLUE CHIPS INDEX PERFORMANCE



## MAIN CHARACTERISTICS

	2022	2023	2Q2024
<b>Statistics</b>			
Index Return	-44,27%	43,18%	-1,35%
Total Mcap, bln RUB	25 052,9	36 252,3	34 988,9
Number of securities	15	15	15
<b>Basket details</b>			
Average MCap, bln RUB	1 670,2	2 416,8	2 332,6
Max MCap, bln RUB	3 857,7	6 300,6	7 048,1
Min MCap, bln RUB	434,5	413,7	524,1
Median MCap, bln RUB	828,9	1 452,9	1 529,2
Max weight of issue	18,4	19,0	20,0
Top10 issues' weight	88,3	88,5	89,6

## ASSETS ALLOCATION



## TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight	Sector
LKOH	PJSC "LUKOIL", Ordinary shares	4 994,9	55%	814,2	20,0%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", Ordinary shares	7 048,1	48%	771,7	19,0%	Financials
GAZP	PJSC "GAZPROM", Ordinary shares	2 746,1	50%	549,2	13,5%	Energy (Oil & Gas)
TATN	PJSC "TATNEFT", Ordinary shares	1 529,2	32%	391,5	9,6%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", Ordir	1 992,4	32%	255,0	6,3%	Metals and Mining
NVTK	JSC "NOVATEK", Ordinary shares	3 270,1	21%	206,0	5,1%	Energy (Oil & Gas)
TCSG	IPJSC TCS Holding, Ordinary shares	594,6	56%	199,8	4,9%	Financials
SNGS	PJSC "Surgutneftegas", Ordinary share:	1 048,2	25%	183,4	4,5%	Energy (Oil & Gas)
PLZL	PJSC "Polyus", Ordinary shares	1 643,7	22%	144,6	3,6%	Metals and Mining
ROSN	PJSC "Rosneft", Ordinary shares	5 976,8	11%	131,5	3,2%	Energy (Oil & Gas)

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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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