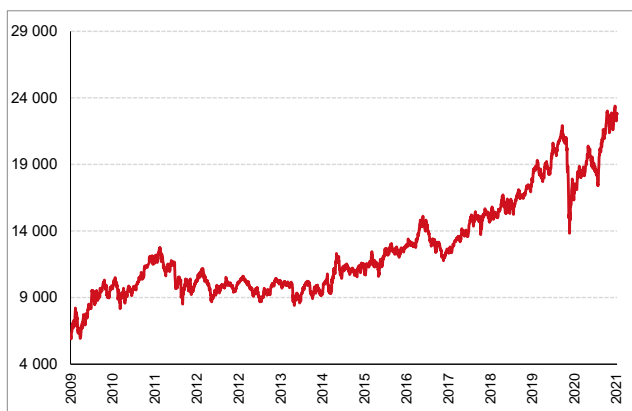


Moscow Exchange Blue Chip Index is an indicator of the most liquid stocks of Russian companies. The index is calculated on the basis of stocks of 15 most liquid and capitalized issues of Russian stock market. The index was launched on April 23, 2009 with a base level of 6,285.76. The Index is based on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

## BLUE CHIPS INDEX PERFORMANCE



## ASSETS ALLOCATION

energy (oil & gas)	48,8%
financials	18,0%
metals and mining	15,5%
information technologies	11,1%
consumer	4,6%

## MAIN CHARACTERISTICS

	2019	2020	1 q. of 2021
<b>Statistics</b>			
Index Return	31,8%	4,0%	5,5%
Share of Russian equities market	70,5%	68,5%	67,9%
Total MCap, bn RUB	35 684	35 978	39 171
P/E	6,4	6,7	12,6
P/BV	1,0	1,0	1,0
Dividend Yield	6,4%	5,2%	4,6%
<b>Basket details</b>			
Average MCap, bln RUB	2 379	2 399	2 611
Max MCap, bln RUB	6 070	5 852	6 266
Min MCap, bln RUB	349	415	363
Median MCap, bln RUB	1 655	1 652	1 574
Max weight of issue	17,8%	17,7%	18,0%
Top10 issues' weight	66,1%	68,2%	68,9%

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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	6 266	48%	2 515	18,0%	financials
GAZP	GAZPROM, Ordinary shares	5 403	50%	2 407	17,2%	energy (oil & gas)
LKOH	LUKOIL, Ordinary shares	4 240	55%	2 078	14,8%	energy (oil & gas)
YNDX	Yandex N.V., Ordinary shares	1 574	97%	1 361	9,7%	information technologies
GMKN	NORILSK NICKEL, Ordinary shares	3 765	38%	1 275	9,1%	metals and mining
NVTK	NOVATEK, Ordinary shares	4 531	21%	951	6,8%	energy (oil & gas)
ROSN	Rosneft, Ordinary shares	6 050	11%	666	4,8%	energy (oil & gas)
POLY	Polymetal, Shares of a foreign issuer	700	71%	497	3,6%	metals and mining
TATN	Tatneft, Ordinary shares	1 303	32%	417	3,0%	energy (oil & gas)
PLZL	Polus, Ordinary shares	1 903	21%	400	2,9%	metals and mining



МОСКОВСКАЯ  
БИРЖА

Moscow Exchange  
Indices and Market Data  
index@moex.com

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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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