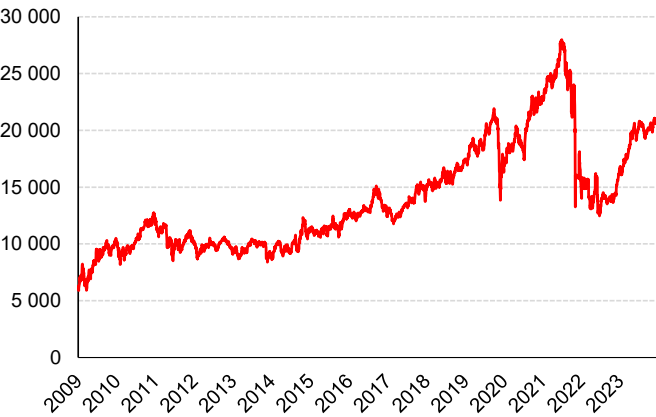


The Blue Chips Moscow Stock Exchange Index is an indicator of the market for the most liquid shares of Russian companies or so-called the "blue chips". The index is calculated based on transaction prices and quotations of the most liquid shares of 15 issuers of the Russian stock market. The index is 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**

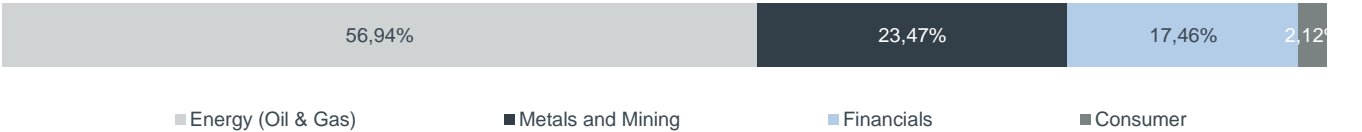
BLUE CHIPS INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2022	2023	1Q2024
<b>Statistics</b>			
Index Return	-44,27%	43,18%	6,06%
Total Mcap, bln RUB	25 052,9	36 252,3	37 396,1
Number of securities	15	15	15
<b>Basket details</b>			
Average MCap, bln RUB	1 670,2	2 416,8	2 493,1
Max MCap, bln RUB	3 857,7	6 300,6	6 452,3
Min MCap, bln RUB	434,5	413,7	516,5
Median MCap, bln RUB	828,9	1 452,9	1 583,3
Max weight of issue	18,4	19,0	20,1
Top10 issues' weight	88,3	88,5	90,0

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bln RUB	Free-Float	Adj cap, bln RUB	Weight	Sector
LKOH	PJSC "LUKOIL", ord. shares	5 240,8	55%	852,3	20,1%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", ord. shares	6 452,3	48%	738,9	17,5%	Financials
GAZP	PJSC "GAZPROM", ord. shares	3 734,3	50%	650,1	15,4%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", ord. shares	2 320,5	37%	373,7	8,8%	Metals and Mining
TATN	PJSC "TATNEFT", ord. shares	1 522,9	32%	339,4	8,0%	Energy (Oil & Gas)
NVTK	JSC "NOVATEK", ord. shares	3 992,7	21%	251,5	5,9%	Energy (Oil & Gas)
SNGS	PJSC "Surgutneftegas", ord. shares	1 053,7	25%	184,4	4,4%	Energy (Oil & Gas)
CHMF	PJSC "Severstal", ord. shares	1 583,3	23%	145,7	3,4%	Metals and Mining
PLZL	PJSC "Polyus", ord. shares	1 622,8	22%	142,8	3,4%	Metals and Mining
ROSN	PJSC "Rosneft", ord. shares	6 005,5	11%	132,1	3,1%	Energy (Oil & Gas)

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This report includes forward-looking statements. All statements other than statements of historical fact included in this report, including, without limitation, those regarding our financial position, business strategy, management plans and objectives for future operations are forward-looking statements. These forward-looking statements involve known and unknown risks, uncertainties and other factors, which may cause our actual results, performance, achievements or industry results to be materially different from those expressed or implied by these forward-looking statements. These forward-looking statements are based on numerous assumptions regarding our present and future business strategies and the environment in which we expect to operate in the future. Important factors that could cause our actual results, performance, achievements or industry results to differ materially from those in the forward-looking statements include, among other factors:

- 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

Forward-looking statements speak only as of the date of this report and we expressly disclaim any obligation or undertaking to release any update of, or revisions to, any forward-looking statements in this report as a result of any change in our expectations or any change in events, conditions or circumstances on which these forward-looking statements are based.