

MOSCOW EXCHANGE SMID INDEX

March 2024

Moscow Exchange SMID Indices are free float-adjusted cap-weighted composite indices calculated based on the prices of the small and medium capitalization stocks listed in Russia. Moscow Exchange SMID Indices are calculated in Russian rubles (MICEX SMID Index) and USD (RTS SMID Index). The MICEX SMID Index was launched on December 17, 2012 at base level of 1000. The RTS SMID Index was launched on December 17, 2012 at base level of 1,515.27.

Код: **MCXSM** Валюта: **RUB** ISIN: **RU000A0JW4B1** Bloomberg: **MCXSM** Reuters: **.MCXSM**
RTSSM **USD** **RU000A0JW4C0** **RTSSM** **.RTSSM**

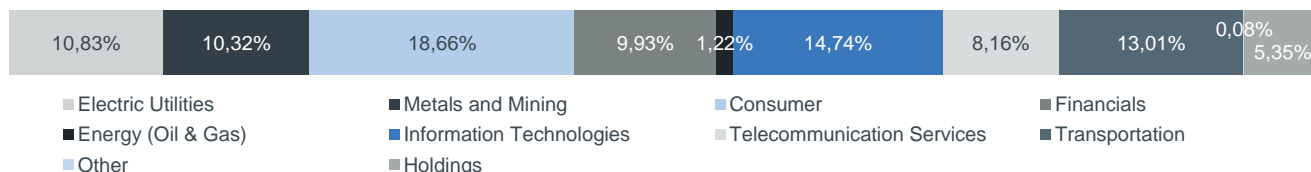
MOSCOW EXCHANGE SMID INDEX (RUB)



MAIN CHARACTERISTICS

	2022	2023	1Q2024
Statistics			
Index Return	-40,00%	60,52%	9,50%
Total Mcap, bln RUB	2 555,5	4 743,3	5 853,7
Number of securities	38	42	44
Basket details			
Average Mcap, bln RUB	67,3	112,9	133,0
Max Mcap, bln RUB	183,8	344,7	334,9
Min Mcap, bln RUB	11,7	13,1	18,1
Median Mcap, bln RUB	49,5	81,2	113,0
Max weight of issue	9,8	9,7	9,9
Top10 issues' weight	56,0	54,0	51,7

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn RUB	Free-Float	Adj cap, bn RUB	Weight	Sector
HHRU	HeadHunter Group PLC, DR	214,0	62%	130,2	9,9%	Information Technologies
RTKM	PJSC "Rostelecom", ord. shares	334,9	29%	95,3	7,2%	Telecommunication Services
AFKS	Sistema PJSFC, ord. shares	216,9	33%	70,5	5,4%	Holdings
FIXP	Fix Price Group Ltd, DR	251,9	27%	65,9	5,0%	Consumer
VKCO	IPJSC "VK", ord. shares	139,0	47%	64,1	4,9%	Information Technologies
GLTR	Globaltrans Investment PLC, DR	121,3	56%	55,6	4,2%	Transportation
CBOM	PJSC "CREDIT BANK OF MOSCOW", ord. shares	256,7	22%	54,0	4,1%	Financials
MTLR	PJSC "Mechel", ord. shares	115,6	43%	48,8	3,7%	Metals and Mining
FLOT	PJSC "Sovcomflot", ord. shares	303,3	16%	48,5	3,7%	Transportation
AGRO	ROS AGRO PLC, DR	195,4	25%	48,3	3,7%	Consumer

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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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