

BROAD MARKET INDEX

June 2024

Moscow Exchange Broad Market Index includes the top 100 shares selected by the criteria of liquidity, capitalization and shares that are in free-float. The list of constituents of the Moscow Exchange Broad Market Index is a consolidated list of Moscow Exchange Index and Moscow Exchange Second-Tier Index. The lists of sector indices are also combined out of the list of the Broad Market Index by industry sector. The index was developed with a base level of 1000 as of December 30, 2011. The Index is calculated in Russian rubles (MICEX BMI Index) and US dollars (RUBMI Index).

Код: **MOEXBMI** Валюта: **RUB** ISIN: **RU000A0JUK1** Bloomberg: **MOEXBMI** Reuters: **.MOEXBMI**
RUBMI **USD** **RU000A0JUK27** **RUBMI** **.RUBMI**

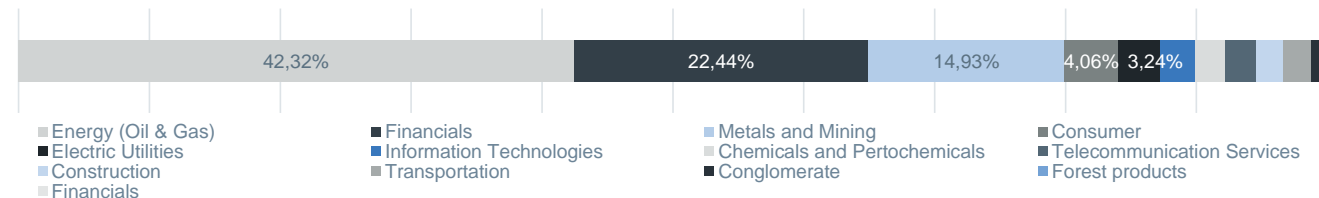
BROAD MARKET INDEX PERFORMANCE



MAIN CHARACTERISTICS

| | 2022 | 2023 | 2Q2024 |
|-----------------------|----------|----------|----------|
| Statistics | | | |
| Index Return | -42,9% | 44,8% | 1,7% |
| Total Mcap, bn RUB | 35 725,8 | 51 047,7 | 50 150,2 |
| Number of securities | 97 | 100 | 100 |
| Basket details | | | |
| Average MCap, bln RUB | 368,3 | 510,5 | 501,5 |
| Max MCap, bln RUB | 3 857,7 | 6 300,6 | 7 048,1 |
| Min MCap, bln RUB | 2,4 | 3,2 | 3,0 |
| Median MCap, bln RUB | 88,3 | 128,2 | 134,3 |
| Max weight of issue | 14,7 | 14,3 | 14,8 |
| Top10 issues' weight | 68,6 | 63,9 | 60,8 |

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

| Ticker | ISSUE | Mcap, bn RUB | Free-Float | Adj cap, bn RUB | Weight | Sector |
|--------|---|--------------|------------|-----------------|--------|--------------------|
| LKOH | PJSC "LUKOIL", Ordinary shares | 4 994,9 | 55% | 973,9 | 14,8% | Energy (Oil & Gas) |
| SBER | PJSC "Sberbank", Ordinary shares | 7 048,1 | 48% | 871,0 | 13,3% | Financials |
| GAZP | PJSC "GAZPROM", Ordinary shares | 2 746,1 | 50% | 549,2 | 8,4% | Energy (Oil & Gas) |
| TATN | PJSC "TATNEFT", Ordinary shares | 1 529,2 | 32% | 391,5 | 6,0% | Energy (Oil & Gas) |
| GMKN | PJSC "MMC "NORILSK NICKEL", Ordinary shares | 1 992,4 | 32% | 255,0 | 3,9% | Metals and Mining |
| NVTK | JSC "NOVATEK", Ordinary shares | 3 270,1 | 21% | 206,0 | 3,1% | Energy (Oil & Gas) |
| TCSG | IPJSC TCS Holding, Ordinary shares | 594,6 | 56% | 199,8 | 3,0% | Financials |
| SNGSP | PJSC "Surgutneftegas", Preferred shares | 516,0 | 73% | 188,3 | 2,9% | Energy (Oil & Gas) |
| SNGS | PJSC "Surgutneftegas", Ordinary shares | 1 048,2 | 25% | 183,4 | 2,8% | Energy (Oil & Gas) |
| SBERP | PJSC "Sberbank", Preferred shares | 327,2 | 100% | 168,5 | 2,6% | Financials |

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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

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.