

BROAD MARKET INDEX

March 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** **RU000A0JUK2** **RUBMI** **.RUBMI**

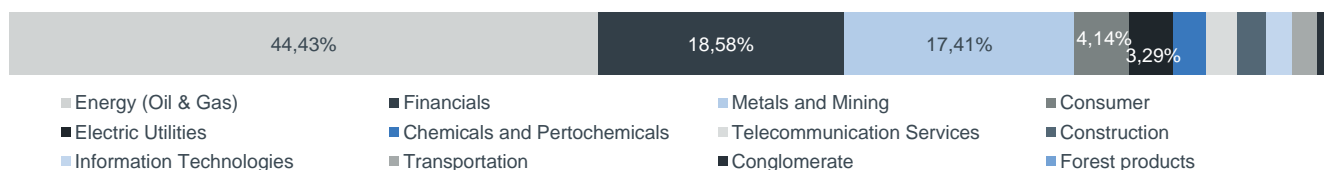
BROAD MARKET INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2022	2023	1Q2024
Statistics			
Index Return	-42,9%	44,8%	7,8%
Total Mcap, bln RUB	35 725,8	51 047,7	53 346,6
Number of securities	97	100	99
Basket details			
Average MCap, bln RUB	368,3	510,5	538,9
Max MCap, bln RUB	3 857,7	6 300,6	6 452,3
Min MCap, bln RUB	2,4	3,2	3,2
Median MCap, bln RUB	88,3	128,2	165,3
Max weight of issue	14,7	14,3	15,0
Top10 issues' weight	68,6	63,9	63,5

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn RUB	Free-Float	Adj cap, bn RUB	Weight	Sector
LKOH	PJSC "LUKOIL", ord. shares	5 240,8	55%	1 048,8	15,0%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", ord. shares	6 452,3	48%	877,2	12,6%	Financials
GAZP	PJSC "GAZPROM", ord. shares	3 734,3	50%	746,9	10,7%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", ord. shares	2 320,5	37%	429,3	6,2%	Metals and Mining
TATN	PJSC "TATNEFT", ord. shares	1 522,9	32%	389,9	5,6%	Energy (Oil & Gas)
NVTK	JSC "NOVATEK", ord. shares	3 992,7	21%	251,5	3,6%	Energy (Oil & Gas)
SNGSP	PJSC "Surgutneftegas", pref. shares	510,1	73%	186,2	2,7%	Energy (Oil & Gas)
SNGS	PJSC "Surgutneftegas", ord. shares	1 053,7	25%	184,4	2,6%	Energy (Oil & Gas)
SBERP	PJSC "Sberbank", Preferred shares	299,0	100%	169,4	2,4%	Financials
CHMF	PJSC "Severstal", ord. shares	1 583,3	23%	145,7	2,1%	Metals and Mining

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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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