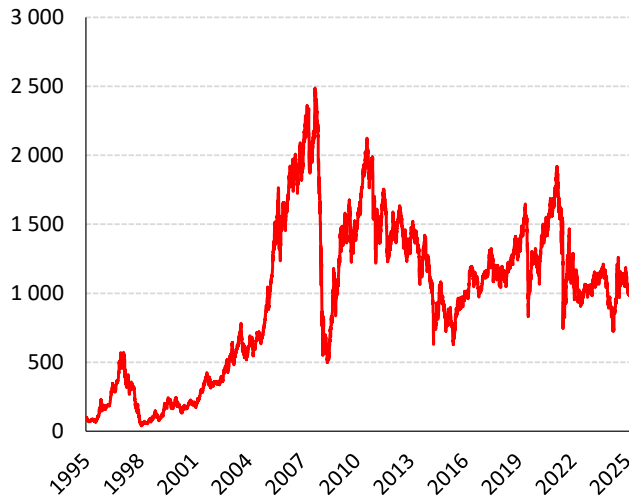


RTS Index is capitalization-weighted composite index calculated based on prices of the 50 most liquid Russian stocks of the largest and dynamically developing Russian issuers presented on the Moscow Exchange. RTS Index was launched on September 1, 1995 at base value 100. The Index is calculated in real time and denominated in US dollars.

Code: RTSI Currency: RUB ISIN: RU000A0JPEB3

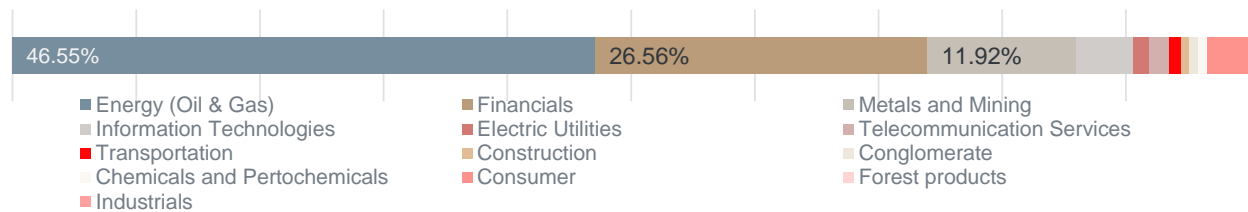
RTS INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2024	2025	2026-03
Statistics			
Index Return	-16.77%	24.73%	-3.38%
Index Cap Percent	0.11%	0.14%	0.17%
Number of securities	49	45	46
Basket details			
Average MCap, bn USD	1.23	1.66	2.07
Max MCap, bn USD	10.34	14.25	14.93
Min MCap, bn USD	0.04	0.05	0.16
Median MCap, bn USD	0.57	0.70	0.80
Max weight of issue	18.19	15.94	16.31
Top10 issues' weight	68.19%	69.30%	69.84%

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn USD	Free-Float	Adj cap, bn USD	Weight	Sector
LKOH	PJSC "LUKOIL", Ordinary shares	48	55%	15	16.2%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", Ordinary shares	84	48%	11	12.6%	Financials
GAZP	PJSC "GAZPROM", Ordinary shares	39	47%	9	10.2%	Energy (Oil & Gas)
YDEX	IPJSC YANDEX, Ordinary shares	21	26%	5	5.9%	Information Technologies
TATN	PJSC "TATNEFT", Ordinary shares	18	32%	5	5.1%	Energy (Oil & Gas)
T	IPJSC T-Technologies, Ordinary shares	11	56%	4	4.6%	Financials
NVTK	JSC "NOVATEK", Ordinary shares	48	21%	4	4.5%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", Ordinary shares	26	33%	3	3.9%	Metals and Mining
PLZL	PJSC "Polyus", Ordinary shares	35	22%	3	3.4%	Metals and Mining
VTBR	VTB Bank (PJSC), Ordinary shares	7	44%	3	3.4%	Financials

DISCLAIMER

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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

- 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