RTS INDEX

2026-09-30

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: USD ISIN: RU000A0JPEB3

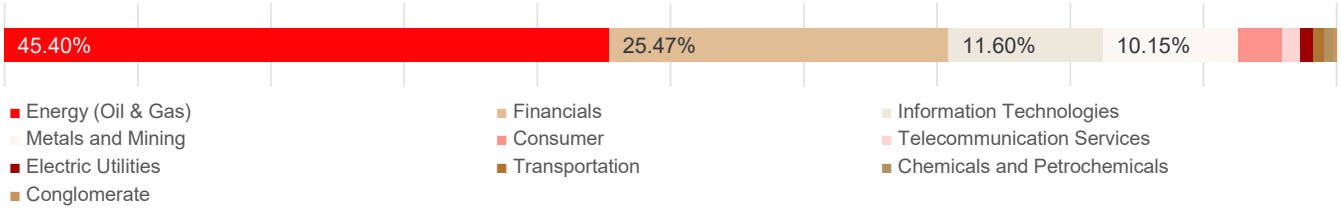
RTS INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2024	2025	2026
Statistics			
Index Return	-17.56%	24.73%	-23.30%
Index Cap Percent	9.88%	11.87%	13.41%
Number of securities	49	45	44
Basket details			
Average MCap, bn USD	1.23	1.66	1.85
Max MCap, bn USD	10.34	14.25	15.68
Min MCap, bn USD	0.04	0.05	0.10
Median MCap, bn USD	0.57	0.70	0.68
Max weight of issue	18.19	15.94	18.51
Top10 issues' weight	68.19%	69.30%	70.50%

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn USD	Free-Float	Adj cap, bn USD	Weight	Sector
LKOH	PJSC "LUKOIL", ordinary shares	45.28	59%	11.29	16.73%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", ordinary shares	70.77	48%	8.12	12.02%	Financials
GAZP	PJSC "GAZPROM", ordinary shares	27.62	47%	6.49	9.62%	Energy (Oil & Gas)
YDEX	IPJSC YANDEX, ordinary shares	16.79	26%	4.37	6.47%	Information Technologies
TATN	PJSC "TATNEFT", ordinary shares	16.74	49%	4.10	6.07%	Energy (Oil & Gas)
T	IPJSC T-Technologies, ordinary shares	8.07	51%	3.29	4.88%	Financials
NVTK	JSC "NOVATEK", ordinary shares	38.00	21%	3.19	4.73%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", ordinary shares	21.09	33%	2.78	4.12%	Metals and Mining
OZON	IPJSC OZON, ordinary shares	7.82	26%	2.03	3.01%	Information Technologies
ROSN	PJSC "Rosneft", ordinary shares	43.71	11%	1.92	2.85%	Energy (Oil & Gas)

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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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