CORPORATE BOND INDICES

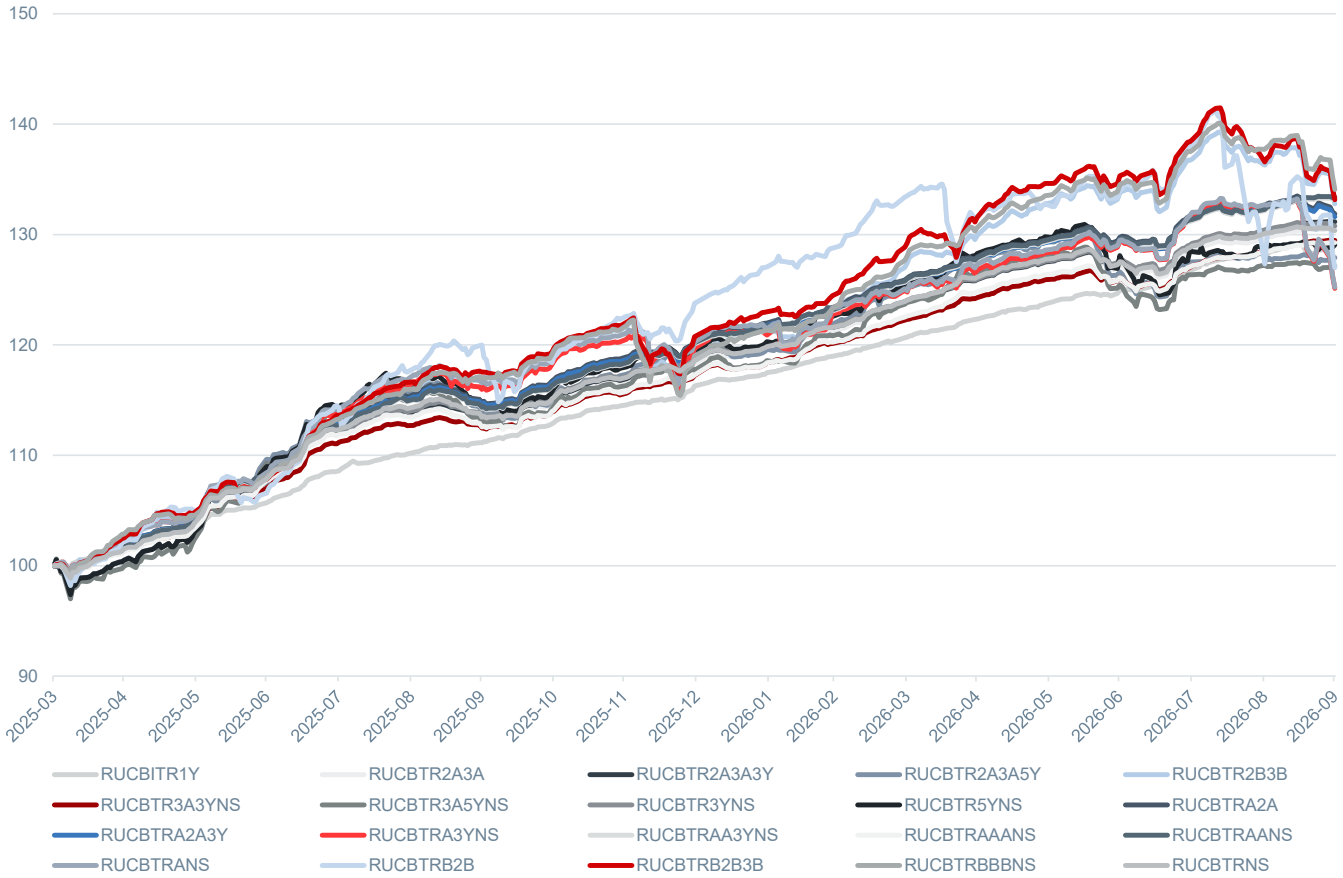
2026-09-30

Corporate bond indices are capitalization weighted indicators of the Moscow Exchange corporate bonds market. The indices are segmented by duration and credit ratings of constituents issues. Indices are calculated simultaneously using "total return" and "clean price" formulas. Moscow exchange calculates also government and municipal bonds indices.

MAIN CHARACTERISTICS

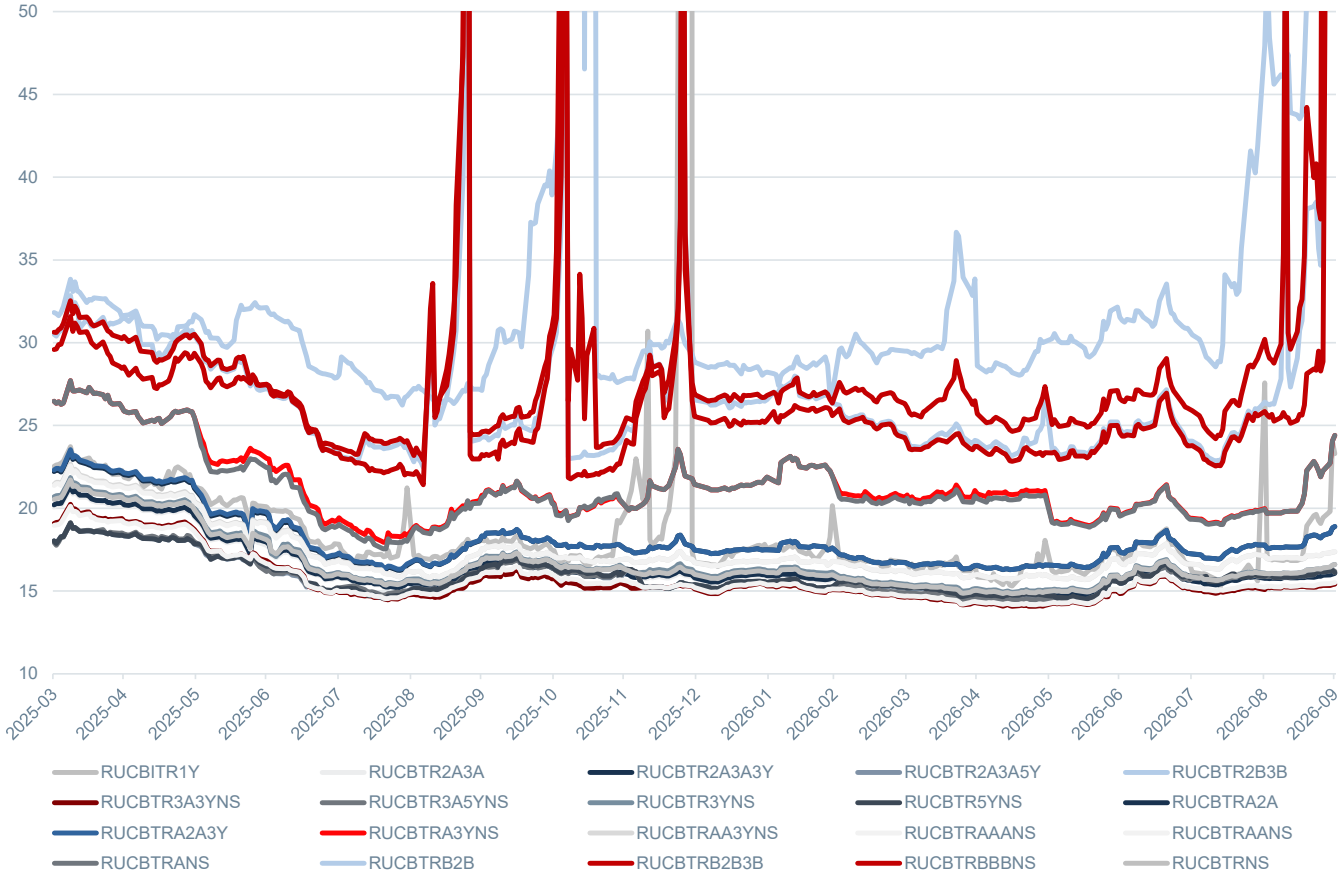
Indices	Issues	Total Mcap, bn RUB	Duration, years	Index Yield	Yield for this year	Yield for previous year	Yield for three years
RUCBITR1Y	92	1 199.06	0.53	23.29%	10.05%	22.09%	59.58%
RUCBTR2A3A	135	2 392.56	1.87	16.09%	10.32%	25.92%	47.40%
RUCBTR2A3A3Y	118	2 175.66	1.70	16.06%	10.57%	26.10%	49.08%
RUCBTR2A3A5Y	17	61.31	3.15	16.11%	7.75%	30.28%	38.00%
RUCBTR2B3B	51	62.09	1.28	3242.15%	11.40%	22.66%	40.26%
RUCBTR3A3YNS	69	1 295.64	1.70	15.42%	10.44%	22.74%	47.43%
RUCBTR3A5YNS	16	274.82	3.40	16.20%	8.01%	24.97%	38.65%
RUCBTR3YNS	138	2 391.50	1.70	16.61%	10.15%	26.53%	48.71%
RUCBTR5YNS	17	61.31	3.15	16.11%	8.11%	31.02%	39.21%
RUCBTRA2A	70	754.92	1.59	18.89%	9.51%	31.07%	48.81%
RUCBTRA2A3Y	69	743.26	1.60	18.91%	9.53%	30.56%	49.51%
RUCBTRA3YNS	20	145.87	1.73	24.41%	4.52%	31.55%	44.13%
RUCBTRAA3YNS	49	548.33	1.55	17.37%	10.97%	30.10%	51.11%
RUCBTRAAANS	85	1 457.80	1.91	15.51%	10.23%	22.81%	46.28%
RUCBTRAANS	50	561.48	1.55	17.38%	10.99%	30.58%	50.10%
RUCBTRANS	20	145.87	1.73	24.41%	4.12%	32.17%	44.16%
RUCBTRB2B	24	4.88	1.12	61.25%	2.61%	37.05%	28.33%
RUCBTRB2B3B	75	94.50	1.28	3619.15%	10.29%	25.41%	40.19%
RUCBTRBBBNS	38	51.57	1.27	61.46%	12.67%	20.60%	39.86%
RUCBTRNS	155	2 640.68	1.88	16.60%	9.96%	26.50%	47.36%

DYNAMICS OF NORMALIZED VALUES OF CORPORATE BOND INDICES, %



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WEIGHTED AVERAGE INDEX YIELD, %



*Yield spikes linked to bond market conditions

KEY Ids

Indices	ISIN
RUCBITR1Y	RU000A0JV6S2
RUCBTR2A3A	RU000A107NP0
RUCBTR2A3A3Y	RU000A107NQ8
RUCBTR2A3A5Y	RU000A107NT2
RUCBTR2B3B	RU000A107NR6
RUCBTR3A3YNS	RU000A105J88
RUCBTR3A5YNS	RU000A105J96
RUCBTR3YNS	RU000A105JA4
RUCBTR5YNS	RU000A105JB2
RUCBTRA2A	RU000A107NS4
RUCBTRA2A3Y	RU000A107NU0
RUCBTRA3YNS	RU000A105JC0
RUCBTRAA3YNS	RU000A105DB5
RUCBTRAAANS	RU000A105DE9
RUCBTRAANS	RU000A105DF6
RUCBTRANS	RU000A105DG4
RUCBTRB2B	RU000A107NV8
RUCBTRB2B3B	RU000A107NW6
RUCBTRBBBNS	RU000A105DH2
RUCBTRNS	RU000A105DJ8

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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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