Moscow Exchange Indices and Indicators

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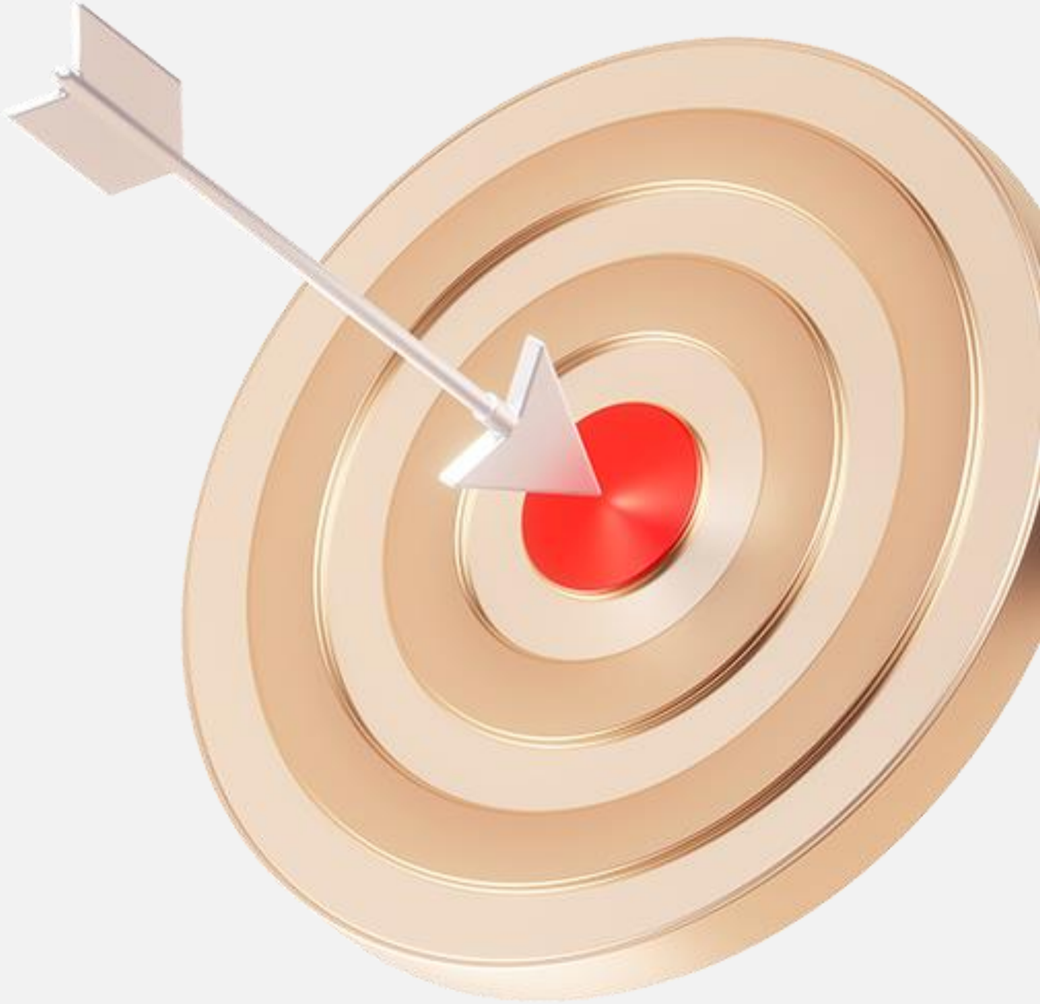
MOEX Indicators

Market						
EQUITY & BOND MARKET	**Equity Indices** 124 indices	**Bond and Eurobond Indices** 125 indices	**Securities Fixings** 82 fixes			
	Custom Indices 13 indicators	**Dividend Indices** 4 indices	**Pension Indices** 11 indices			
FX MARKET	**FX Fixings and Rates** 10 indicators	**Indicative Swap Rates** 12 indicators	**Indicative FX Rates** 14 rates			
DERIVATIVES MARKET	**Russian Market Volatility Index**	iNAV	**Intraday Net Asset Value of UIFs** 120 indicators			
MONEY MARKET	**CCP-cleared repo** 14 indicators	**Zero Coupon Yield Curve**	**Finuslugi Indices** 14 indices	**Key Rate Index**		
COMMODITY MARKET	**Precious Metals Market Indicators** 4 indicators	**NAMEX Commodity Indices** 8 indices	**Diamond Index** 4 indices			
REAL ESTATE MARKET	**Moscow Real Estate DomClick Index**	**Warehouse Real Estate Index**	**Closed-End Real Estate Funds Index**			
CRYPTOCURRENCY MARKET	**Bitcoin Index**	**Ethereum Index**	**Binance Coin Index**	**Ripple Index**	**Tron Index**	**Solana Index**

Equity Indices



Equity Indices

THEMATIC EQUITY INDICES

Total Return Indices
- Net (Russian resident corporate tax rate)
- Gross
- Net (non-resident corporate tax rate)

Government Sector Indices
- MOEX State-Owned Companies Index
- MOEX Regulated Companies Index

- MOEX 10 Index
- MOEX Innovation Index
- MOEX Shariah Index
- MOEX IPO Index
- MOEX Active Management Index
- MOEX Value Building Index

MOEX ESG Indices
- MOEX - RSPP Responsibility and Transparency Index
- MOEX - RSPP Sustainability Vector Index
- MOEX - RSPP Sustainability Russian Companies Vector Index
- MOEX - RAEX ESG Balanced Index
- MOEX ESG Ratings Index
- MOEX Climate Index

MAJOR EQUITY INDICES

Broad Market Index

Index Universe:
Top 100
most liquid and
highly capitalised stocks

MOEX 15 Index

MOEX Blue Chip Index

MOEX Russia Index
RTS Index
MOEX Russia CNY Index

MOEX SMID Index

Sector Indices

Transportation	Financials	Chemicals and Pertochemicals
Oil and Gas	Electric Utilities	Metals and Mining
IT	Development	Consumer

Characteristics of Major Indices

	Major Index			MOEX Blue Chip Index		MOEX SMID Index	Broad Market Index
	MOEX Russia Index	**RTS Index**	**MOEX Russia CNY Index**	**MOEX Blue Chip Index**	**MOEX 15 Index**	**MOEX SMID Index**	**Broad Market Index**
Denomination	RUB	USD	CNY	RUB	RUB	RUB USD	RUB USD
Inception date	22 September 1997	01 September 1995	30 December 2022	23 April 2009	29 December 2017	17 December 2012	30 December 2011
Quantity of stocks in the basket	Variable, up to 50			15		Variable	100
Calculation Time	On weekday trading days: 07:00-23:50 On weekend trading day: 10:00-19:00						
Calculation Frequency	Every second			Every second		Every 15 seconds	Every 15 seconds
Max Weight per Constituent (%)	15%			15%	9%	9%	15%
Revalancing	Quarterly						
Type	Price-weighted, market-cap weighted, free-float adjusted						

Principles of the MOEX Russia Index Construction

MOEX EQUITY MARKET (250+ equities)

Selection based on liquidity, market capitalisation,
and free-float (FF)

	Free-Float*	Days with Trading Activity	Liquidity Factor**	Weight in Equity Basket	Listing Level
INCLUSION CRITERIA	≥10%	≥99%	≥15%	≥0.25%	Listing Level 1 or 2
EXCLUSION CRITERIA	<5%	<90%	<10%	<0.1% <0.2% when on the waiting list for an exception	Removed from Listing Level 1 or 2

Waiting lists for additions and removals

MOEX Russia Index / RTS Index

* The portion of a company's outstanding shares available for public trading
** The proportion of free-float shares traded on the exchange over the year

Free Float

- The Indices are constructed using the proportion of shares available for public trading, i.e. free float.
- The free float factors are determined by the Exchange based on recommendations from the Index Committee and is reviewed quarterly.

Owner Category	Free Float	Not Free Float
Government		Government of the Russian Federation, other executive authorities, state corporations and institutions, the Bank of Russia, foreign central banks
Issuer		The issuer itself and its controlled legal entities
Issuer Management		Sole Executive Authority, members of the executive board, senior management
Private equity funds and sovereign wealth funds	In certain cases, if the fund acts as a portfolio investor (per Committee expert opinion)	Not free float (any shareholding)
Legal Entities or Individuals	Shareholdings below 5%	Shareholdings of 5% or more
Institutional Portfolio Investors (incl. Non-Government Pension Funds and Insurance Companies)	Default classification as free float (any shareholding)	Shareholdings of 5% or more may be classified as not free float by the Index Committee based on an assessment of the nature of ownership

Liquidity Weighting Factor (LW)

- Introduced in 2023 to reflect structural changes in the Russian equity market.
- Adjusts the nominal free float to bring it in line with the actual free float.
- Calculated using data provided by the Bank of Russia on the quantity of securities held by non-residents from non-friendly countries.
- Ranges from 0 to 1 in increments of 0.1.

Sectoral Indices

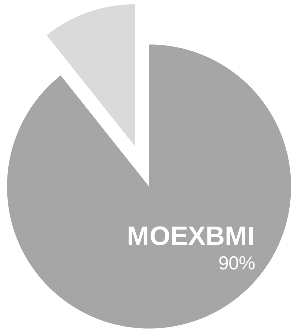
- MOEX calculates sectoral indices across nine sectors.
- Both price indices (in RUB and USD) and total return versions (with dividend reinvestment) are published.
- Total number of sectoral indices: 72

Sector	Indices	Number of issuers*
Oil and Gas	MOEXOG, RTSog	11
Electric Utilities	MOEXEU, RTSeu	14
Metals and Mining	MOEXMM, RTSmm	15
Financials	MOEXFN, RTSfn	13
Consumer	MOEXCN, RTScr	17
Chemicals and Pertochemicals	MOEXCH, RTSch	3
Transportation	MOEXTN, RTStn	5
Information Technology	MOEXIT, RTSit	11
Construction*	MOEXRE, RTSre	5

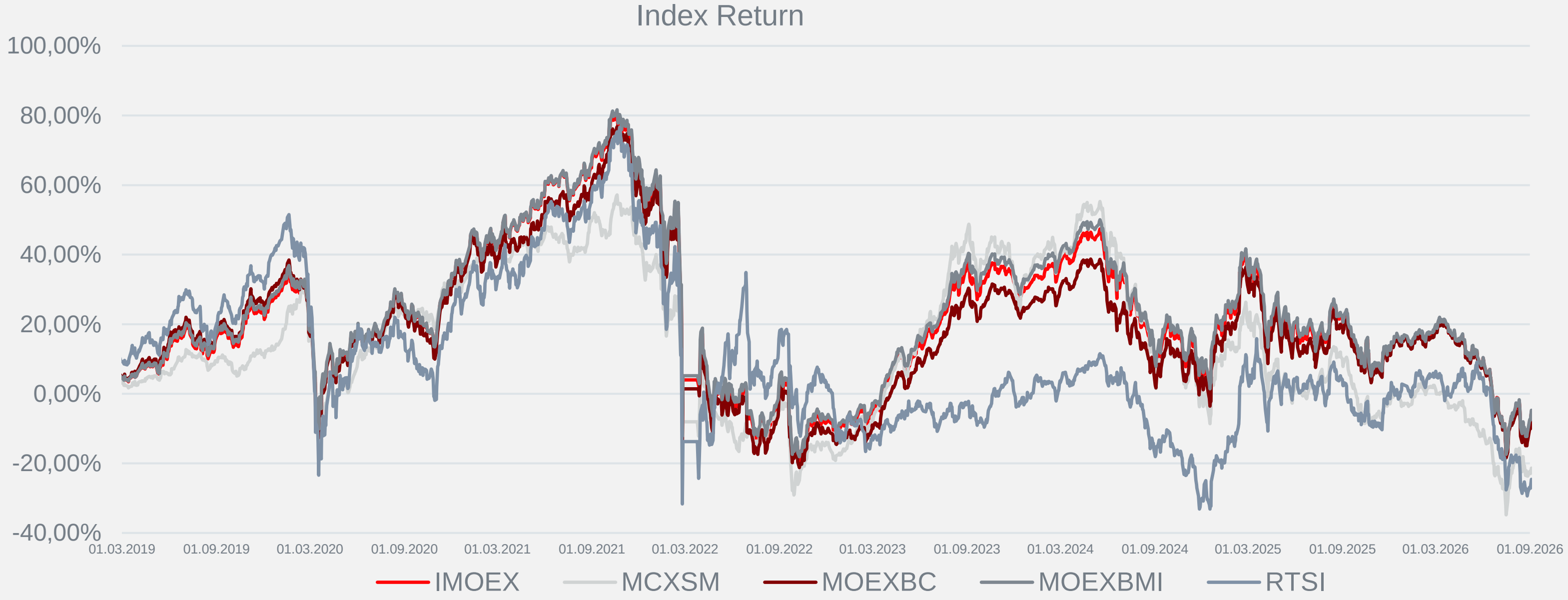
* Only stocks meeting liquidity and free float criteria are included. Data as of March 2026.

Key Facts and Figures – Major Equity Indices

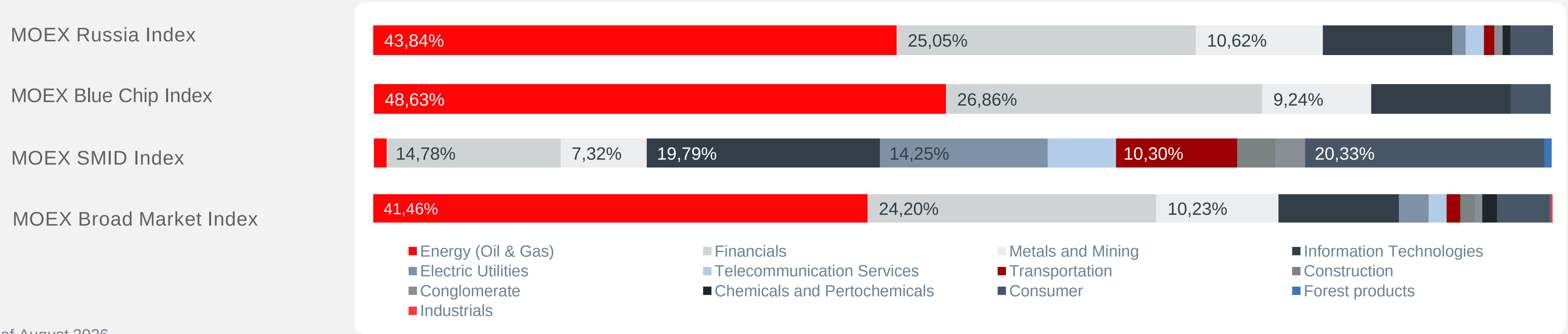
The Equity Market comprises approximately 250 securities with a combined market capitalisation of around RUB 50 trillion. The top 100 securities in the Broad Market Index account for approximately 90% of total market capitalisation.



Stocks in the Broad Market Stock Index relative to the total market capitalisation



Index Sector Diversification**



*As of August 2026.

Equity Index Return Table

2020	2021	2022	2023	2024	2025
MOEXRE 54.4%	MOEXCH 64.2%	MOEXCH 4%	MOEXTN 133.5%	MOEXFN 0.3%	RTSI 24.7%
MOEXMM 47.7%	MOEXRE 48.4%	MOEXTL -24.9%	MCXSM 60.5%	MOEXIT -1.9%	MOEXEU 4.9%
MOEXCN 43.1%	MOEXFN 40.1%	MOEXEU -27.1%	MOEXFN 58.8%	MOEXTN -6%	MOEXTL -0.2%
MOEXFN 21.4%	MOEXOG 24.7%	MOEXCN -36.6%	MOEXOG 56.4%	MOEXBC -6.2%	MOEXBC -0.8%
MCXSM 16.8%	MOEXBMI 15.7%	MOEXOG -38.2%	MOEXIT 53.6%	IMOEX -7%	MOEXCN -1.2%
MOEXCH 15.6%	IMOEX 15.1%	RTSI -39.2%	MOEXCN 52.6%	MOEXBMI -7.6%	MOEXMM -1.5%
MOEXEU 15.6%	RTSI 15%	MCXSM -40%	MOEXBMI 44.8%	MOEXOG -7.8%	IMOEX -4%
IMOEX 8%	MOEXBC 14.3%	MOEXBMI -42.9%	IMOEX 43.9%	MOEXCN -8.5%	MOEXBMI -4.7%
MOEXBMI 7.3%	MOEXMM 7.3%	IMOEX -43.1%	MOEXBC 43.2%	MOEXCH -11.7%	MOEXCH -5.8%
MOEXTL 7.1%	MOEXTN 6.3%	MOEXRE -43.5%	MOEXRE 41.3%	MOEXTL -14.8%	MOEXFN -7.5%
MOEXBC 4%	MCXSM 3.2%	MOEXBC -44.3%	MOEXEU 32.9%	MOEXEU -14.9%	MOEXRE -11%
MOEXIT 1.7%	MOEXCN -3.2%	MOEXTN -45.2%	MOEXMM 32%	MOEXMM -15.3%	MOEXTN -11.1%
RTSI -10.4%	MOEXTL -10.3%	MOEXMM -47%	MOEXTL 15.3%	MCXSM -16.5%	MCXSM -12%
MOEXOG -16%	MOEXEU -15.2%	MOEXFN -48%	MOEXCH 14.3%	RTSI -17.6%	MOEXOG -12.3%
MOEXTN -19%	MOEXIT -16.5%	MOEXIT -58.4%	RTSI 11.6%	MOEXRE -35.5%	MOEXIT -18.5%

Average return over 10 years

MOEXCH	13.4%	Chemicals Index
MOEXFN	10.8%	Finances Index
MOEXTN	9.7%	Transportation Index
MOEXRE	9%	Real Estate Index
MOEXCN	7.7%	Consumer Index
MOEXMM	3.9%	Metals and Mining Index
IMOEX	2.1%	MOEX Russia Index
MOEXBMI	2.1%	Broad Market Index
MCXSM	2%	SMID Index
MOEXBC	1.7%	Blue Chip Index
MOEXOG	1.1%	Oil & Gas Index
MOEXEU	-0.9%	Electric Utilities Index
RTSI	-2.6%	RTS Index
MOEXTL	-4.6%	Telecommunication Index
MOEXIT	-6.7%	IT Index

Bond Indices

Debt Market Indicators

Composite Bond Index

Government Bond Indices

- Less than 1 year
- 1-3 years
- 3-5 years
- 5-7 years
- 5-10 years
- More than 5 years
- More than 7 years

Corporate Bond Indices

- Less than 1 year
- 1-3 years
- 3-5 years
- AAA Rating
- AA Rating
- A Rating
- AAA Rating 1-3 years
- AA Rating 1-3 years
- A Rating 1-3 years
- AAA Rating 3-5 years
- AA Rating 3-5 years
- A Rating 3-5 years
- AA/AAA Rating
- A/AA Rating
- AA/AAA Rating 1-3 years
- A/AA Rating 1-3 years
- AA/AAA Rating 3-5 years
- A/AA Rating 3-5 years
- B/BBB Rating
- B-/BB Rating
- BB+/BBB+ Rating
- BBB Rating

Municial Bond Indices

- Less than 1 year
- 1-3 years
- 3-5 years
- AAA Rating
- AA Rating
- A Rating
- AAA Rating 1-3 years
- AA Rating 1-3 years
- A Rating 1-3 years
- AAA Rating 3-5 years
- AA Rating 3-5 years
- A Rating 3-5 years
- B/BBB Rating

Floating Rate Bond Indices

Linked to the Key Rate

- A- Rating, > 1 year
- Rating from AA- to AA+ > 1 year
- AAA Rating, > 1 year
- A- Rating 1-3 years
- A- Rating 3-5 years

Linked to RUONIA

- A- Rating, > 1 year
- Rating from AA- to AA+ > 1 year
- AAA Rating, > 1 year
- A- Rating 1-3 years
- A- Rating 3-5 years

Linked to the Key Rate or RUONIA

- A- Rating, > 1 year
- Rating from AA- to AA+ > 1 year
- AAA Rating, > 1 year
- A- Rating 1-3 years
- A- Rating 3-5 years

Thematic Indices

- OFZ IN Index
- Corporate Eurobond Index
- Replacement Bond Index
- High Yield Increased Investment Risk Bond Index
- Growth Sector Index
- Mortgage-Backed Securities DOM.RF Index
- OFZ PK Index
- Floaters Index
- ESG Bond Index
- CNY Bond Index
- Foreign Currency Bond Index

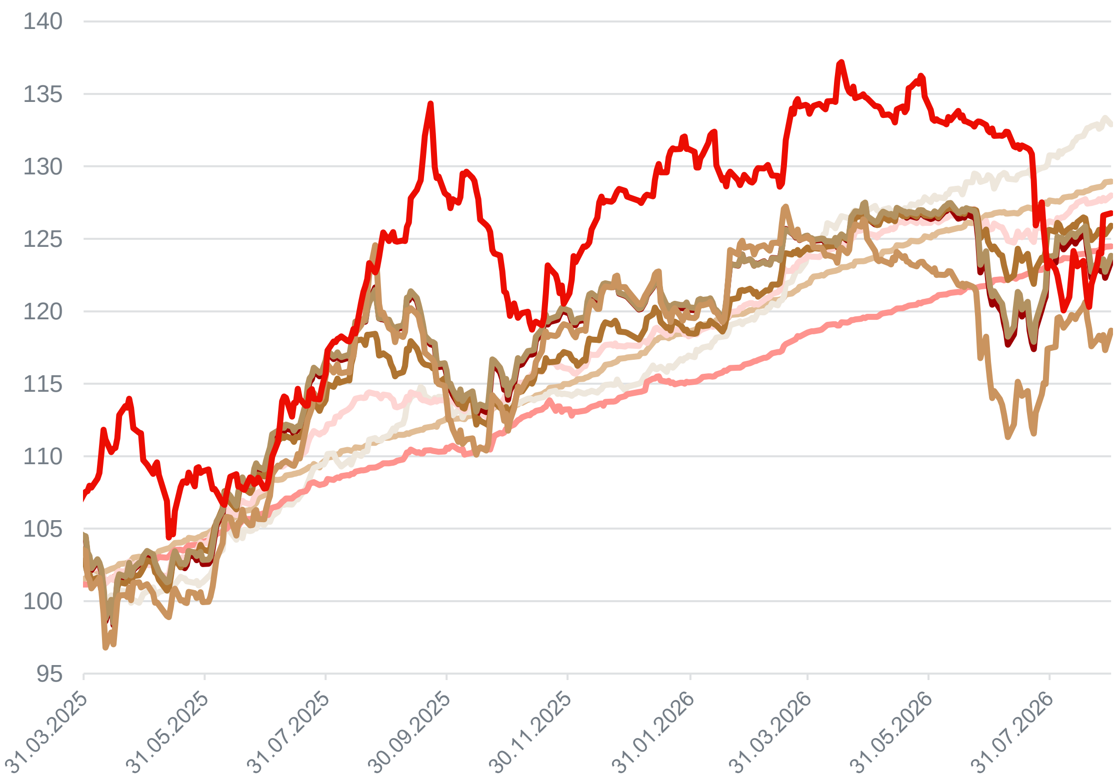
Licting Level Indices

- Corporate Bonds Level 1
- Corporate Bonds Level 2
- Corporate Bonds Level 3
- Municipal Bonds Level 1
- Municipal Bonds Level 3

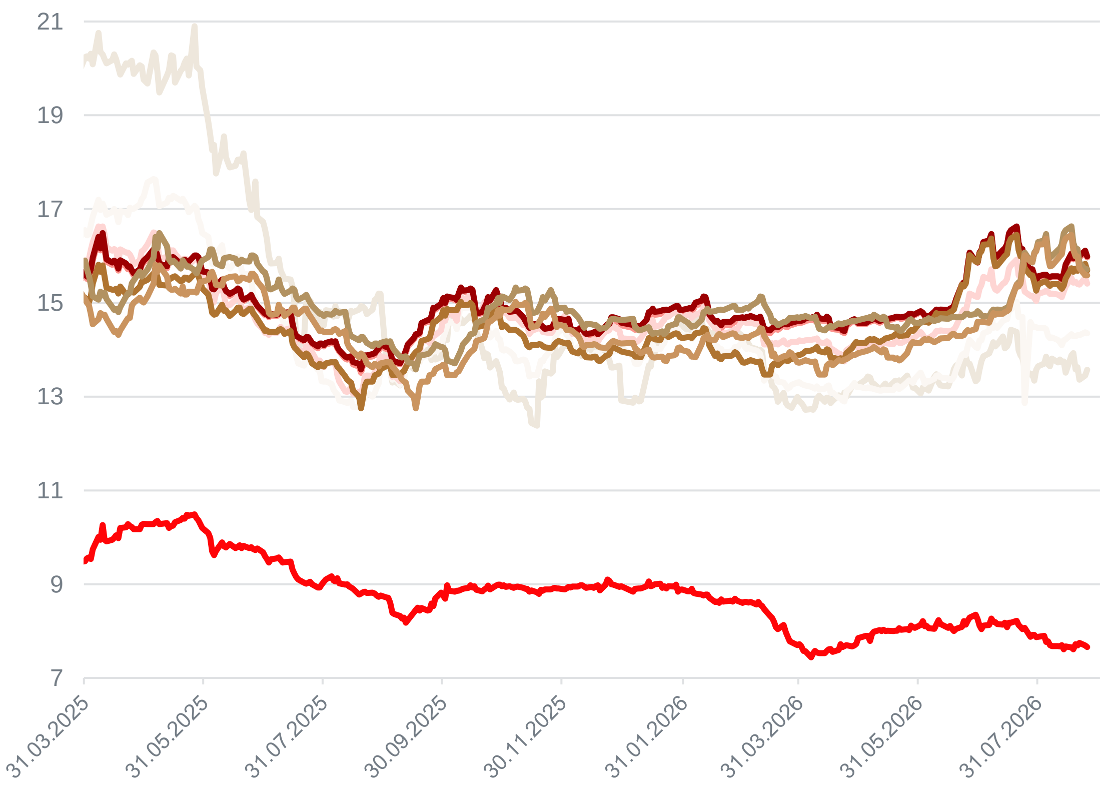
Government Bond Indices

These are volume-weighted gauges tracking the market of Russian government bonds (OFZ) listed on Moscow Exchange. The indices are classified by the duration of the bond issues in the index and are calculated using both the "total return" and "net price" formulas.

Dynamics of normalised government bond indices, %



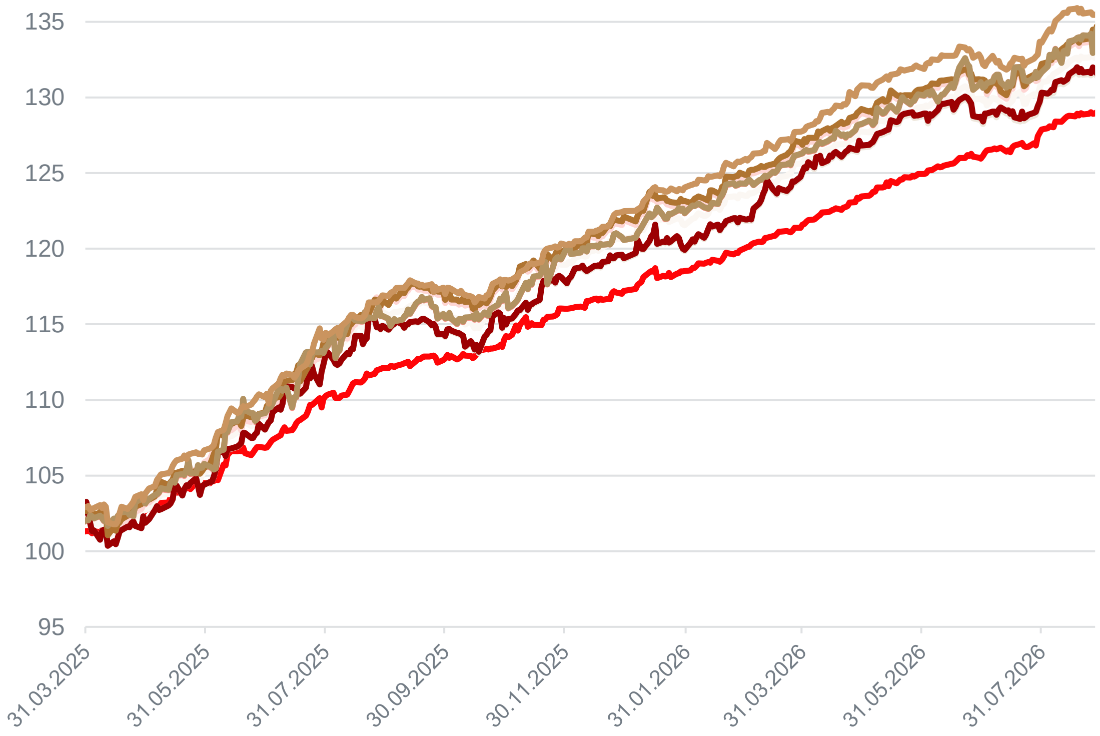
Weighted average yield of the constituents, %



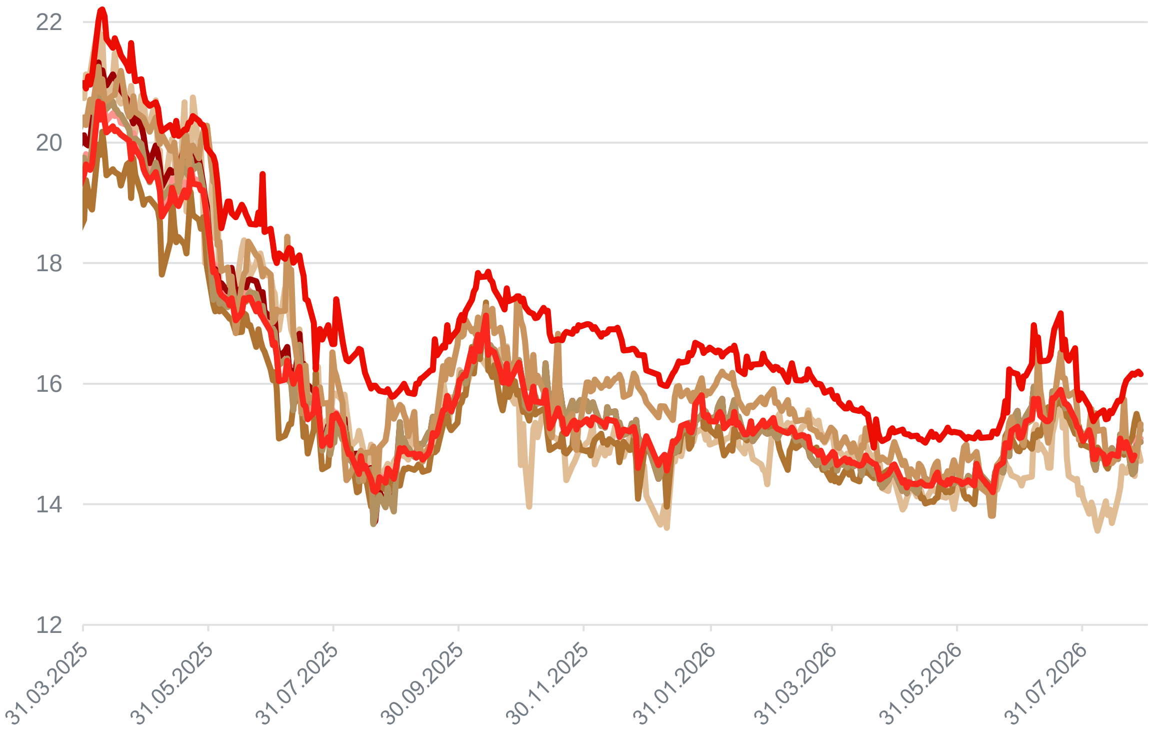
Municial Bond Indices

Dynamic metrics calculated based on volumes of bonds issued by constituent entities of the Russian Federation and local authorities, whose securities are listed on Moscow Exchange. The indices are computed using both "total return" and "net price" calculations.

Dynamics of normalised municipal bond indices, %



Weighted average yield of the constituents, %

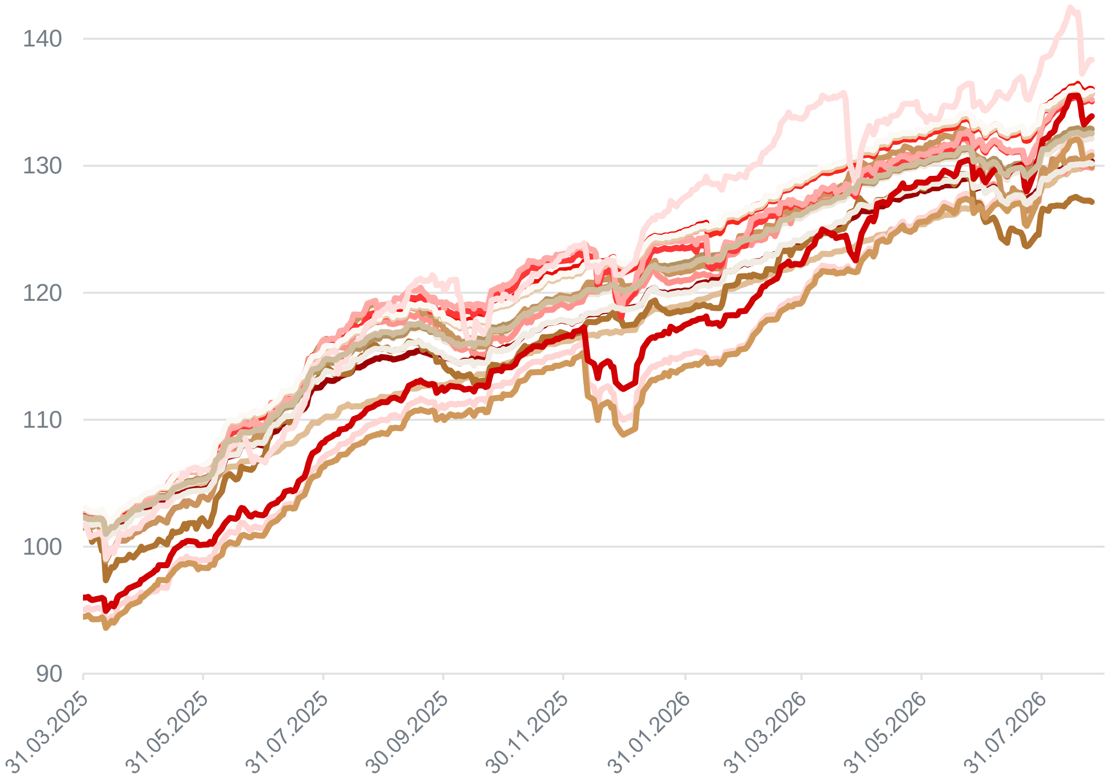


RUMBITR1Y RUMBTR3YNS RUMBTRA3YNS RUMBTRAA3YNS RUMBTRAAANS RUMBTRAANS RUMBTRANS RUMBTRBBBNS RUMBTRNS

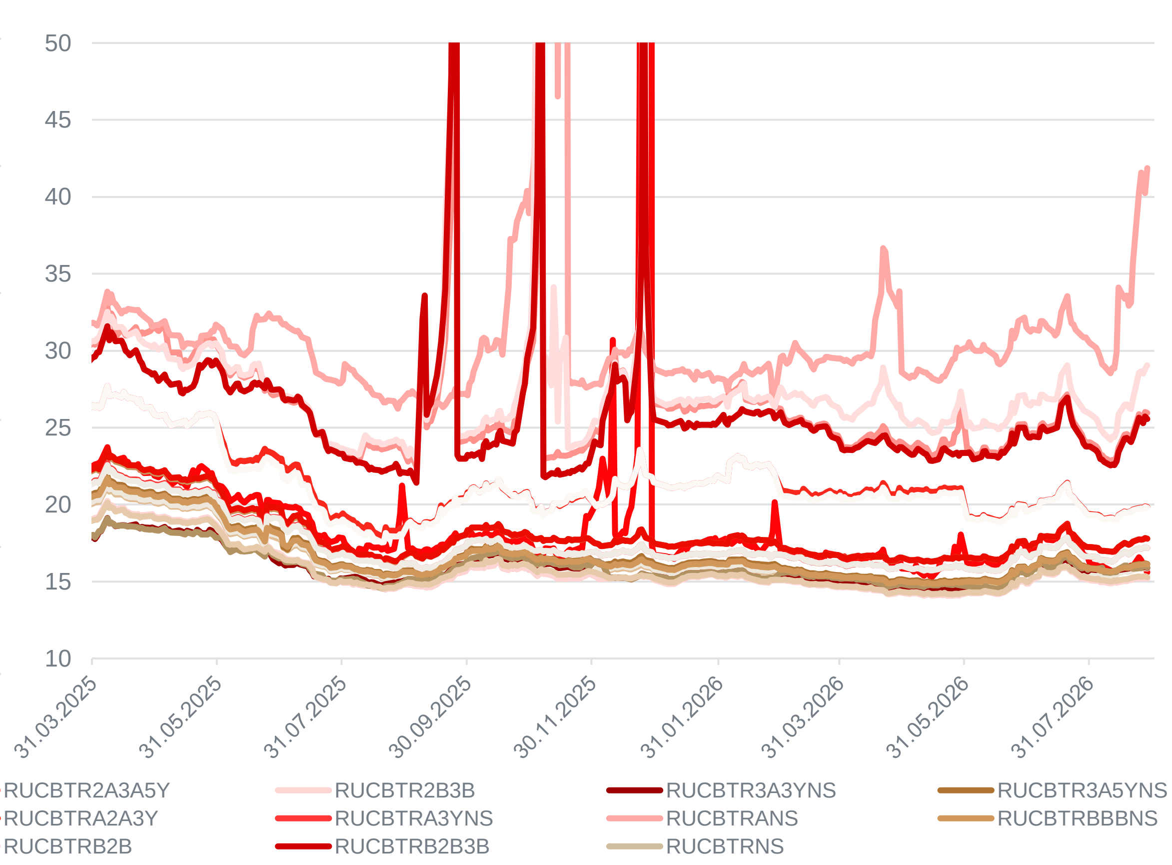
Corporate Bond Indices

Volume-weighted indices tracking the performance of the debt market for Russian companies whose securities are traded on Moscow Exchange. They are broken down by two key parameters: duration and the issuer's credit quality, that is, an assessment of its financial strength.

Dynamics of normalised corporate bond indices, %



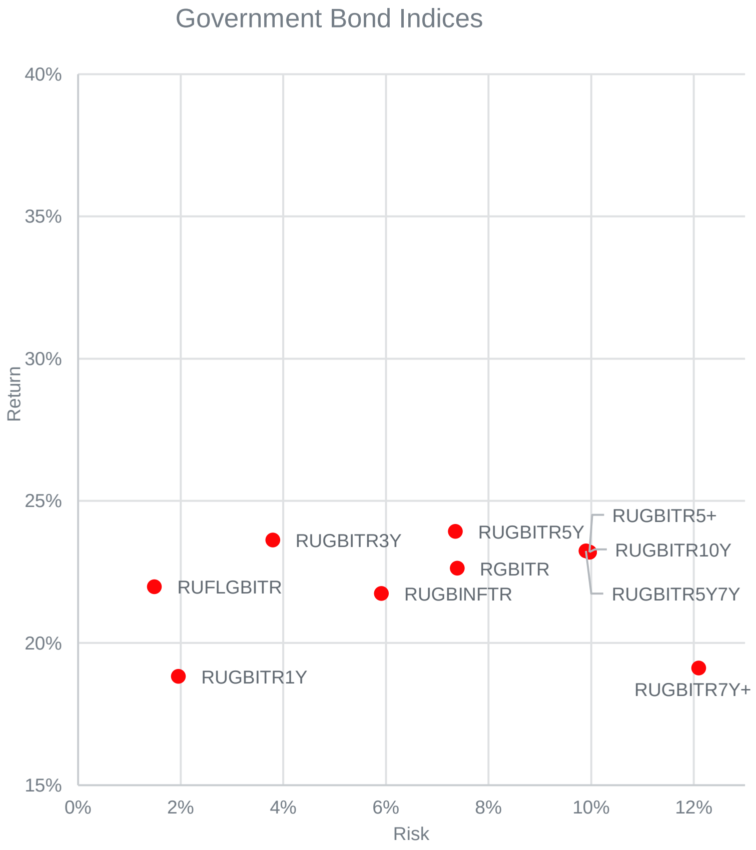
Weighted average yield of the constituents, %

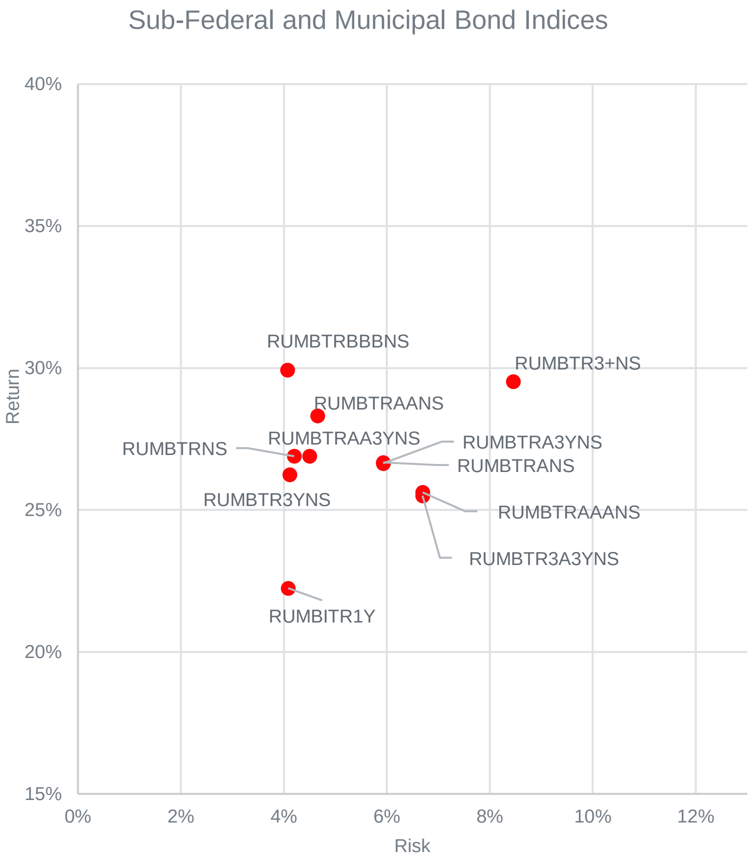


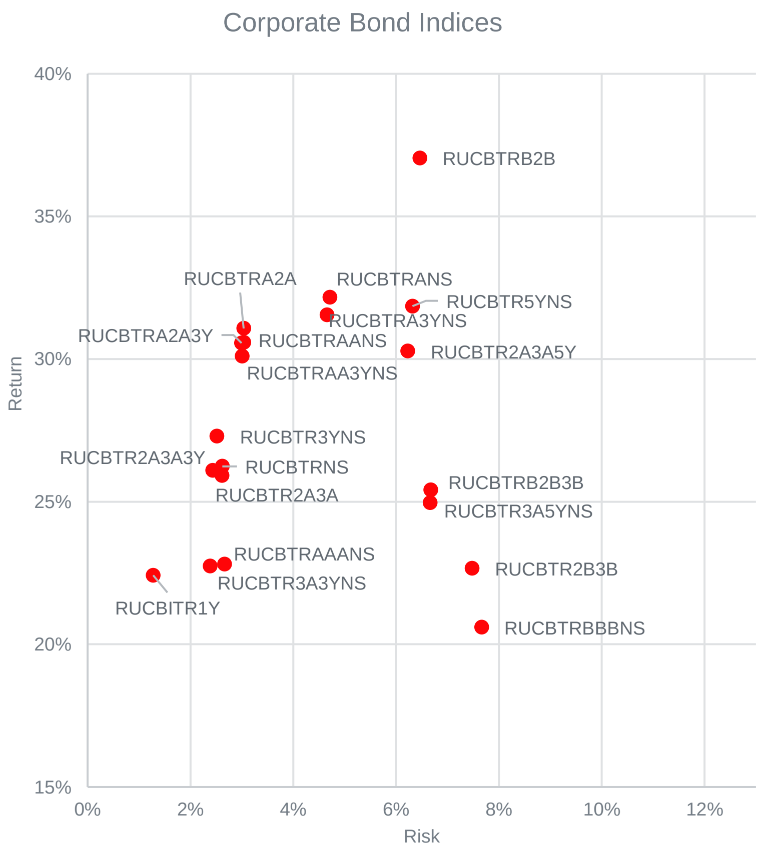
*The spikes in yields were due to the debt market condition.

Return vs. Risk: Key Debt Market Segments

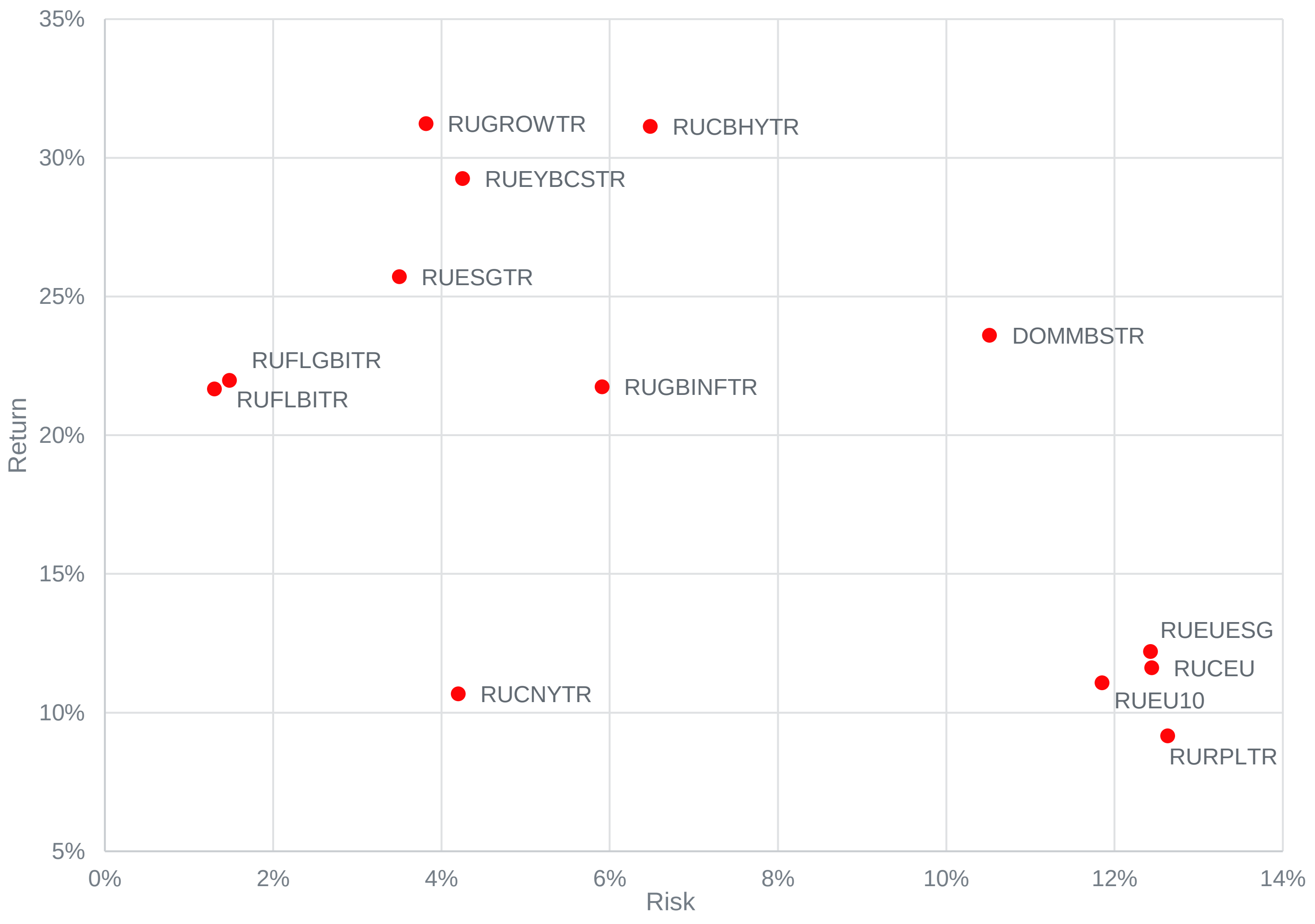
The charts below show the relationship between risk level (standard deviation of return) and average return on government, municipal and corporate bond indices in 2025.







Return vs. Risk: Thematic Bond Indices



DOMMBSTR	Mortgage-Backed Securities DOM.RF Index
RUCNYTR	MOEX CNY Bond Index
RUCBHYTR	MOEX High Yield Increased Investment Risk Bond Index
RUGROWTR	MOEX Growth Sector Index
RUEYBCSTR	MOEX High Yield Increased Investment Risk Bond Index Total Return
RUESGTR	MOEX ESG Bond Index
RURPLTR	MOEX Replacement Bond Index
RUCEU	MOEX Russian Corporate Eurobonds Index
RUEUESG	MOEX RSPP-RSHB Russian Corporate Eurobonds ESG Index
RUEU10	MOEX Index of Russian Bonds denominated in foreign currency
RUGBINFTR	OFZ IN Index
RUFLGBITR	OFZ PK Index
RUFLBITR	MOEX Floating Rate Bond Index

Commodity and Derivatives Market Indices

Commodity Market

Moscow Exchange

- DomClick Real Estate
- Warehouse
- Gold
- Diamonds
- Crypto Indices
- Real Estate Funds

NAMEX

- Wheat
- Barley
- Corn
- Sunflower Oil
- Sunflower Meal
- Sugar

Derivatives Market

- Russian Market Volatility Index

FX Market and Money Market Indicators

FX Market

Fixings

- USD/RUB
- EUR/RUB
- EUR/USD
- CNY/RUB
- TRY/RUB
- HKD/RUB
- USD/CNY
- BYN/RUB
- USD/KZT

Swap Indicators

- CNY/RUB — Overnight rate

Money Market

RUSFAR Indicators

- RUSFARIND

- RUSFAR
- RUSFAR REAL TIME
- RUSFAR REAL TIME COMPOUND

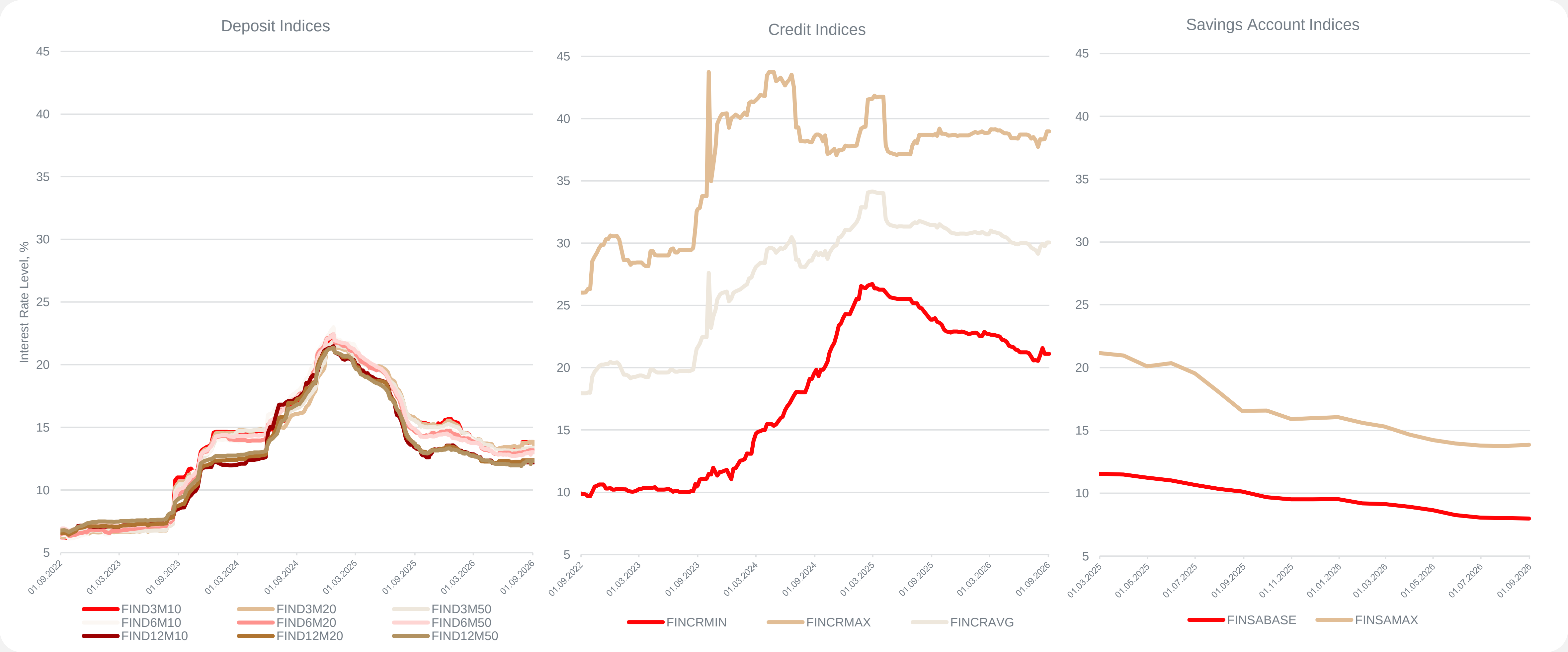
Overnight
One week
2 weeks
1 month
3 months

- RUSFAR CNY
- RUSFAR CNY REAL TIME
- RUSFAR CNY REAL TIME COMPOUND

Overnight
One week

Finuslugi Indices

These benchmarks track the base rates for a range of deposits, credits, and savings accounts available to existing clients without any additional conditions.The charts illustrates the performance of all indices.

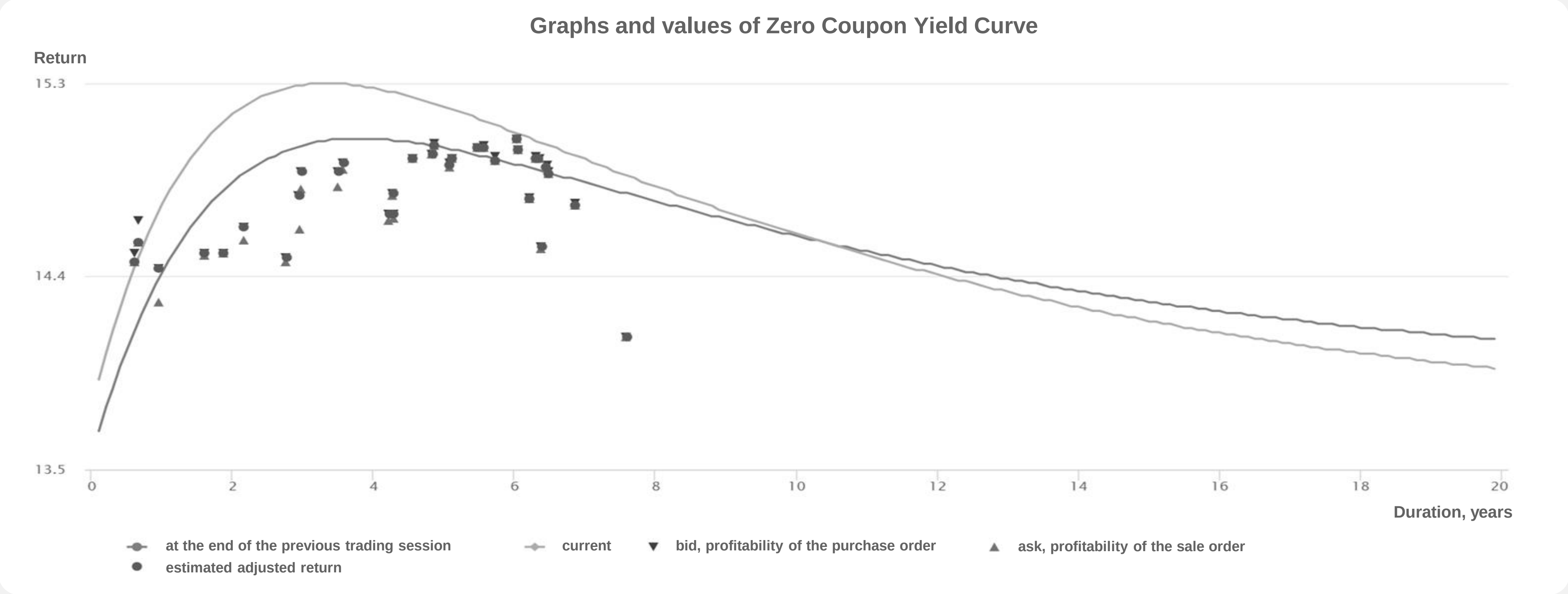


Custom Indices

Name	Code	Type of securities and assets	Gauge type	Currency	Client
RBC White Wine Index	RBCWHITE	Retail wine prices and sales volumes (Perekrestok chain)	Price Indicator	RUB	Joint-Stock Company RosBusinessConsulting
RBC Sparkling Wine Index	RBCSPARK	Retail wine prices and sales volumes (Perekrestok chain)	Price Indicator	RUB	Joint-Stock Company RosBusinessConsulting
RBC Red Wine Index	RBCRED	Retail wine prices and sales volumes (Perekrestok chain)	Price Indicator	RUB	Joint-Stock Company RosBusinessConsulting
MOEX Mortgage-Backed Securities DOM.RF Index	DOMMBSCP	Russian shares	Price Indicator	RUB	LLC DOM.RF Mortgage agent
MTZ Synthetic Gold Index	MTZGC	Gold value via basket of other commodities	Price Indicator	RUB	Teleoblako LLC
National Corporate Governance Index	RUCGI	Russian shares	Price Indicator	USD	TopCompetence LLC
Moscow Real Estate DomClick Index	MREDC	Price per 1 sq. m	Price Indicator	RUB	DomKlick LLC
Aton Russian High-Yield Bonds	ARHYB	Russian high-yield bonds	Total Return Indicator	RUB	Aton-Management
MKB Dividend Equity Index (Total Return)	MDIVTR	Russian shares	Total Return Indicator	RUB	CBM Investments Asset Management
MKB Price Dividend Equity Index	MDIV	Russian shares	Price Indicator	RUB	CBM Investments Asset Management
DOHOD Russian Growth Equity Index (Total Return)	IRGROTR	Russian shares	Total Return Indicator	RUB	DOHOD Asset Management Company
DOHOD Russian Growth Equity Index (Price)	IRGRO	Russian shares	Price Indicator	RUB	DOHOD Asset Management Company
DOHOD Russian Dividend Equity Index (Total Return)	IRDIVTR	Russian shares	Total Return Indicator	RUB	DOHOD Asset Management Company
DOHOD Russian Dividend Equity Index (Total Return)	IRDIV	Russian shares	Price Indicator	RUB	DOHOD Asset Management Company

Zero Coupon Yield Curve

- The zero coupon yield curve for government securities tracks the term structure of risk-free interest rates on the Russian market.
  The model is based on the Nelson-Siegel parametric model with additional adjustment terms.
- The curve is determined based on real-time OFZ trades and orders and is a continuous representation of interest rates depending on the maturity.
- The curve is intended for market participants (when creating new financial products and linking the coupon rate to the curve), the Bank of Russia (for analytical purposes), the Ministry of Finance of the Russian Federation (when subsidizing interest rates from the federal budget), the Central Counterparty National Clearing Center (for risk management purposes), and National Settlement Depository Valuation Center (for determining the fair value of bonds).
- The list of constituent bonds is updated monthly.



Thank you

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