

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

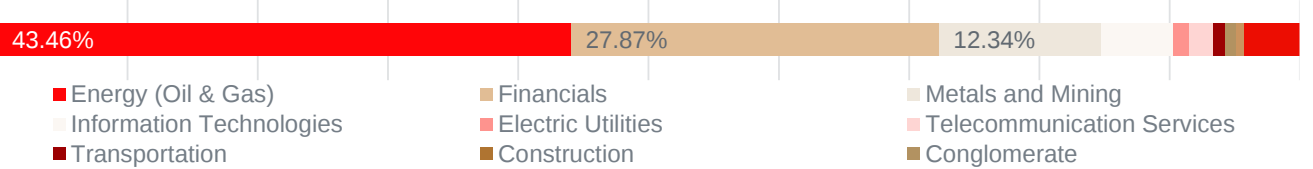
RTS INDEX PERFORMANCE



MAIN CHARACTERISTICS

|                      | 2024    | 2025   | 2026-06 |
|----------------------|---------|--------|---------|
| Statistics           |         |        |         |
| Index Return         | -16.77% | 24.73% | -15.17% |
| Index Cap Percent    | 0.11%   | 0.14%  | 0.18%   |
| Number of securities | 49      | 45     | 46      |
| Basket details       |         |        |         |
| Average MCap, bn USD | 1.23    | 1.66   | 2.03    |
| Max MCap, bn USD     | 10.34   | 14.25  | 15.68   |
| Min MCap, bn USD     | 0.04    | 0.05   | 0.14    |
| Median MCap, bn USD  | 0.57    | 0.70   | 0.76    |
| Max weight of issue  | 18.19   | 15.94  | 16.52   |
| Top10 issues' weight | 68.19%  | 69.30% | 68.95%  |

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

| Ticker | ISSUE                                       | Mcap, bn USD | Free-Float | Adj cap, bn USD | Weight | Sector                   |
|--------|---------------------------------------------|--------------|------------|-----------------|--------|--------------------------|
| LKOH   | PJSC "LUKOIL", Ordinary shares              | 40           | 55%        | 12              | 15.3%  | Energy (Oil & Gas)       |
| SBER   | PJSC "Sberbank", Ordinary shares            | 85           | 48%        | 10              | 13.2%  | Financials               |
| GAZP   | PJSC "GAZPROM", Ordinary shares             | 31           | 47%        | 7               | 9.3%   | Energy (Oil & Gas)       |
| YDEX   | IPJSC YANDEX, Ordinary shares               | 19           | 26%        | 5               | 6.2%   | Information Technologies |
| T      | IPJSC T-Technologies, Ordinary shares       | 9            | 51%        | 4               | 4.9%   | Financials               |
| TATN   | PJSC "TATNEFT", Ordinary shares             | 14           | 32%        | 4               | 4.6%   | Energy (Oil & Gas)       |
| GMKN   | PJSC "MMC "NORILSK NICKEL", Ordinary shares | 25           | 33%        | 3               | 4.3%   | Metals and Mining        |
| NVTK   | JSC "NOVATEK", Ordinary shares              | 38           | 21%        | 3               | 4.1%   | Energy (Oil & Gas)       |
| PLZL   | PJSC "Polyus", Ordinary shares              | 34           | 22%        | 3               | 3.9%   | Metals and Mining        |
| OZON   | Ozon IPJSC, Ordinary shares                 | 9            | 26%        | 2               | 3.2%   | Information Technologies |

# DISCLAIMER

The report has been prepared and issued by Moscow Exchange. This report has been prepared and issued by MOSCOW EXCHANGE (the "Company"). Unless otherwise stated, the Company is the source for all data contained in this document. Such data is provided as at the date of this document and is subject to change without notice.

This document does not constitute or form part of, and should not be construed as, an offer or invitation for the sale or subscription of, or a solicitation of any offer to buy or subscribe for, any securities, nor shall it or any part of it or the fact of its distribution form the basis of, or be relied on in connection with, any offer, contract, commitment or investment decision relating thereto, nor does it constitute a recommendation regarding the securities of the Company.

The information in this document has not been independently verified. No rereport or warranty, express or implied, is made as to, and no reliance should be placed on, the fairness, accuracy or completeness of the information or opinions contained herein. None of the Company, or any of its subsidiaries or affiliates or any of such person's directors, officers or employees, advisers or other representatives, accepts any liability whatsoever (whether in negligence or otherwise) arising, directly or indirectly, from the use of this document or otherwise arising in connection therewith.

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 include, among other factors:

- 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.