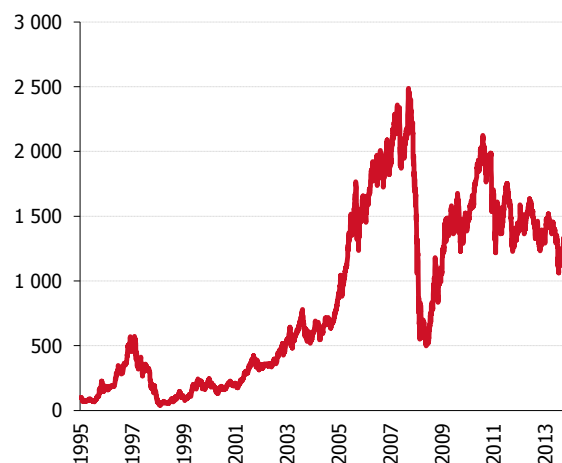


RTS INDEX

Jun-14

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.

RTS INDEX PERFORMANCE



ASSETS ALLOCATION

| | |
|-----------------------------|-------|
| Energy (Oil & Gas) | 50,7% |
| Financials | 19,9% |
| Materials (Metals & Mining) | 9,2% |
| Consumer & Retail | 7,4% |
| Telecommunication Services | 7,2% |
| Others | 5,6% |

MAIN CHARACTERISTICS

| | 2011 | 2012 | 2013 |
|----------------------------------|--------|-------|-------|
| Statistics | | | |
| Index Return | -21,9% | 10,5% | -5,5% |
| Share of Russian equities market | 85,1% | 82,2% | 82,8% |
| Total Mcap, bn USD | 669,27 | 671,5 | 650,5 |
| P/E | 7,2 | 5,7 | 6,4 |
| P/BV | 1 | 0,9 | 0,8 |
| Dividend Yield | 4,0% | 3,1% | 3,6% |
| Basket details | | | |
| Average Mcap, bn USD | 13,4 | 13,4 | 13,0 |
| Max Mcap, bn USD | 126,4 | 111,8 | 100,0 |
| Min Mcap, bn USD | 0,4 | 0,4 | 0,2 |
| Median Mcap, bn USD | 4,1 | 4,4 | 3,9 |
| Max weight of issue | 15,7% | 14,9% | 14,3% |
| Top10 issues' weight | 76,1% | 72,7% | 72,5% |

Ticker
ISIN
Bloomberg
Reuters

RTSI
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.RTSI

TOP 10 ISSUES WEIGHT

| Kod | Ticker | ISSUE | Mcap, bn USD | Free-Float | Adj cap, bn USD | Weight | Sector |
|------|--------|---------------------------|--------------|------------|-----------------|--------|--------------------|
| GAZP | GAZP | GAZPROM, Ordinary shares | 104 | 46% | 30 | 15,3% | Energy (Oil & Gas) |
| LKOH | LKOH | LUKOIL, Ordinary shares | 51 | 57% | 28 | 14,1% | Energy (Oil & Gas) |
| SBER | SBER | Sberbank, Ordinary shares | 54 | 48% | 24 | 12,5% | Financials |
| MGNT | MGNT | Magnit, Ordinary shares | 25 | 54% | 13 | 6,5% | Consumer & Retail |
| NVTK | NVTK | NOVATEK, Ordinary shares | 37 | 27% | 10 | 5,2% | Energy (Oil & Gas) |
| GMKN | GMKN | NORILSK NICKEL, Ordinary | 31 | 30% | 9 | 4,8% | Materials (Metals) |
| ROSN | ROSN | Rosneft, Ordinary shares | 78 | 12% | 9 | 4,8% | Energy (Oil & Gas) |
| MTSS | MTSS | MTS, Ordinary shares | 18 | 49% | 9 | 4,6% | Telecoms |
| SNGS | SNGS | Surgutneftegas, Ordinary | 28 | 25% | 7 | 3,4% | Energy (Oil & Gas) |
| VTBR | VTBR | VTB Bank, Ordinary shares | 16 | 39% | 6 | 3,1% | Financials |

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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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