RTS INDEX

2026-07-31

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.

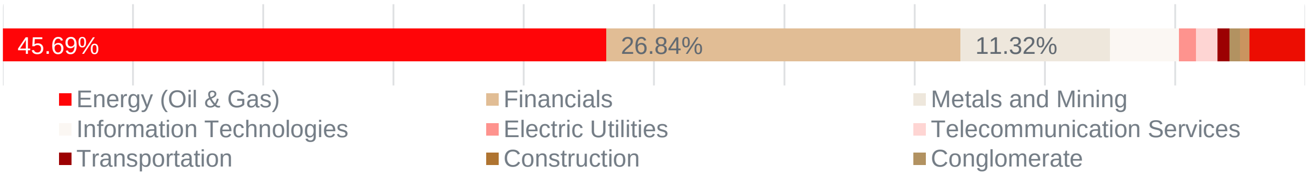
Code: RTSI Currency: RUB ISIN: RU000A0JPEB3

RTS INDEX PERFOMANCE

MAIN CHARACTERISTICS

	2024	2025	2026-07
Statistics			
Index Return	-16.77%	24.73%	-20.78%
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	1.96
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	0.73
Max weight of issue	18.19	15.94	17.16
Top10 issues' weight	68.19%	69.30%	69.14%

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	16.3%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", Ordinary shares	75	48%	9	12.5%	Financials
GAZP	PJSC "GAZPROM", Ordinary shares	27	47%	6	8.9%	Energy (Oil & Gas)
YDEX	IPJSC YANDEX, Ordinary shares	19	26%	5	7.0%	Information Technologies
TATN	PJSC "TATNEFT", Ordinary shares	14	32%	4	5.1%	Energy (Oil & Gas)
T	IPJSC T-Technologies, Ordinary shares	9	51%	4	5.1%	Financials
NVTK	JSC "NOVATEK", Ordinary shares	38	21%	3	4.4%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", Ordinary shares	23	33%	3	4.2%	Metals and Mining
ROSN	PJSC "Rosneft", Ordinary shares	46	11%	2	2.8%	Energy (Oil & Gas)
OZON	Ozon IPJSC, Ordinary shares	8	26%	2	2.8%	Information Technologies

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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

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