GOVERNMENT BOND INDICES

2026-08-31

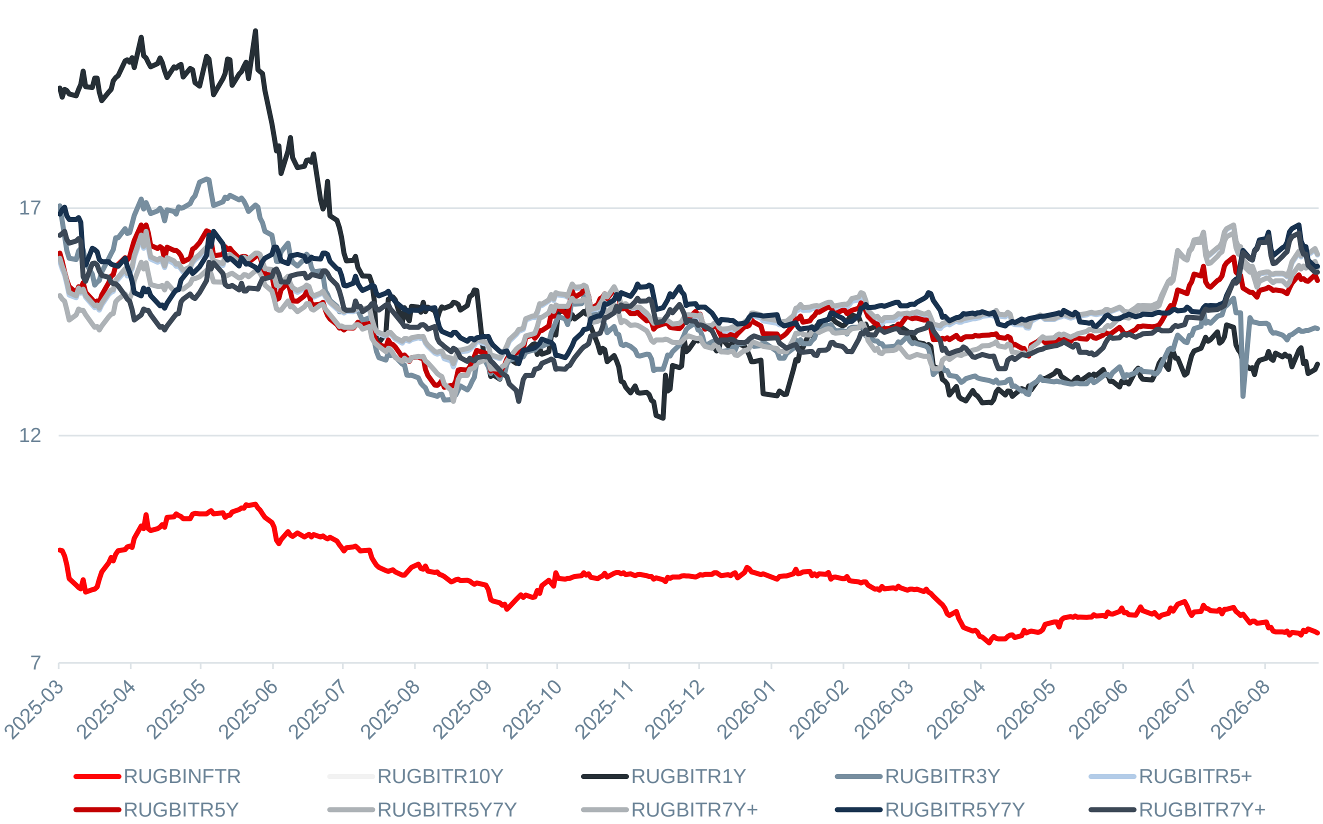
Government bond indices are capitalization weighted indicators of the Moscow Exchange government bonds market. The indices are segmented by duration and credit ratings of constituents issues. Indices are calculated simultaneously using "total return" and "clean price" formulas. Moscow exchange calculates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

MAIN CHARACTERISTICS

Indices	Issues	Total Mcap, bn RUB	Duration, years	Constituents yield	Yield for this year	Yield for pr. Year	Yields for 3 year
RGBITR	29	14783.22	4.61	15.50%	4.09%	23.09%	28.12%
RUFLGBITR	15	9765.84	5.69	16.25%	10.17%	21.46%	33.81%
RUGBINFTR	4	1227.87	3.72	7.64%	15.49%	21.07%	39.83%
RUGBITR10Y	15	8404.26	5.70	15.99%	2.00%	22.63%	25.09%
RUGBITR1Y	3	1115.48	0.19	13.58%	8.37%	18.59%	28.52%
RUGBITR3Y	6	2439.35	1.90	14.32%	8.98%	22.91%	33.95%
RUGBITR5+	15	8404.26	5.70	15.99%	2.00%	22.63%	25.09%
RUGBITR5Y	8	3939.61	3.98	15.41%	5.62%	23.66%	30.61%
RUGBITR5Y7Y	13	7668.45	5.59	16.01%	2.30%	22.70%	25.52%
RUGBITR7Y+	2	735.81	6.83	15.77%	-2.49%	18.40%	15.46%

DYNAMICS OF NORMALIZED VALUES OF GOVERNMENT BOND INDICES, %

WEIGHTED AVERAGE CONSTITUENTS YIELD BASE, %



KEY Ids

Indices	ISIN
RGBITR	RU000A0JQV87
RUFLGBITR	RU000A108231
RUGBINFTR	RU000A105DT7
RUGBITR10Y	RU000A0JV5T2
RUGBITR1Y	RU000A0JV5N5
RUGBITR3Y	RU000A0JV5P0
RUGBITR5+	RU000A0JV5S4
RUGBITR5Y	RU000A0JV5Q8
RUGBITR5Y7Y	RU000A109G95
RUGBITR7Y+	RU000A108256

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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

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