

Moscow Exchange Indices and Indicators



MOEX Indicators

EQUITY & BOND MARKET

Equity Indices
124 indices

Bond and Eurobond Indices
125 indices

Securities Fixings
59 fixes

Custom Indices
14 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
111 indicators

MONEY MARKET

CCP-cleared repo
14 indicators

Zero Coupon Yield Curve

Finuslugi Indices
14 indices

COMMODITY MARKET

Gold Index

NAMEX Commodity Indices
8 indices

Diamond Index
4 indices

REAL ESTATE MARKET

Moscow Real Estate DomClick Index

Warehouse Real Estate Index

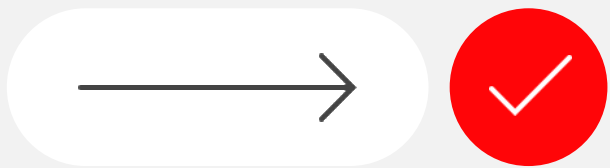
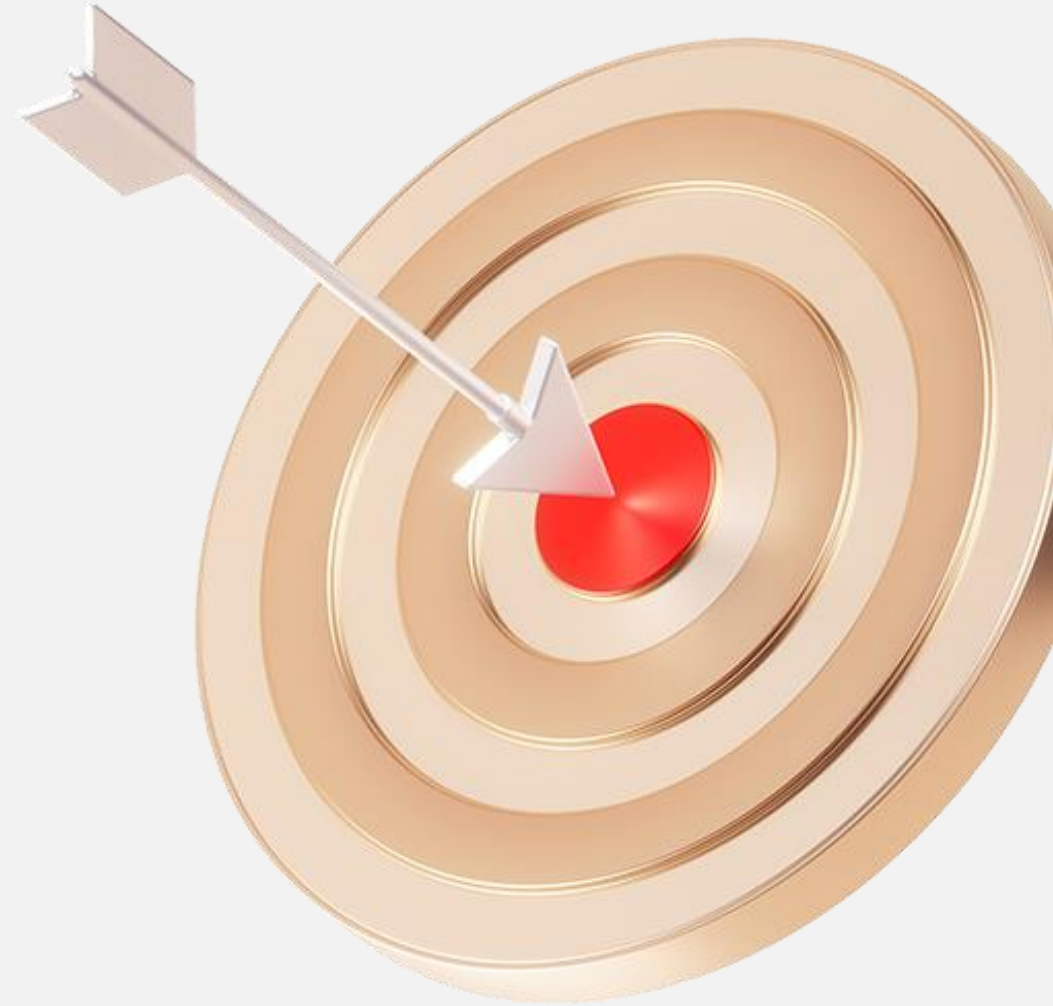
Closed-End Real Estate Funds Index

CRYPTOCURRENCY MARKET

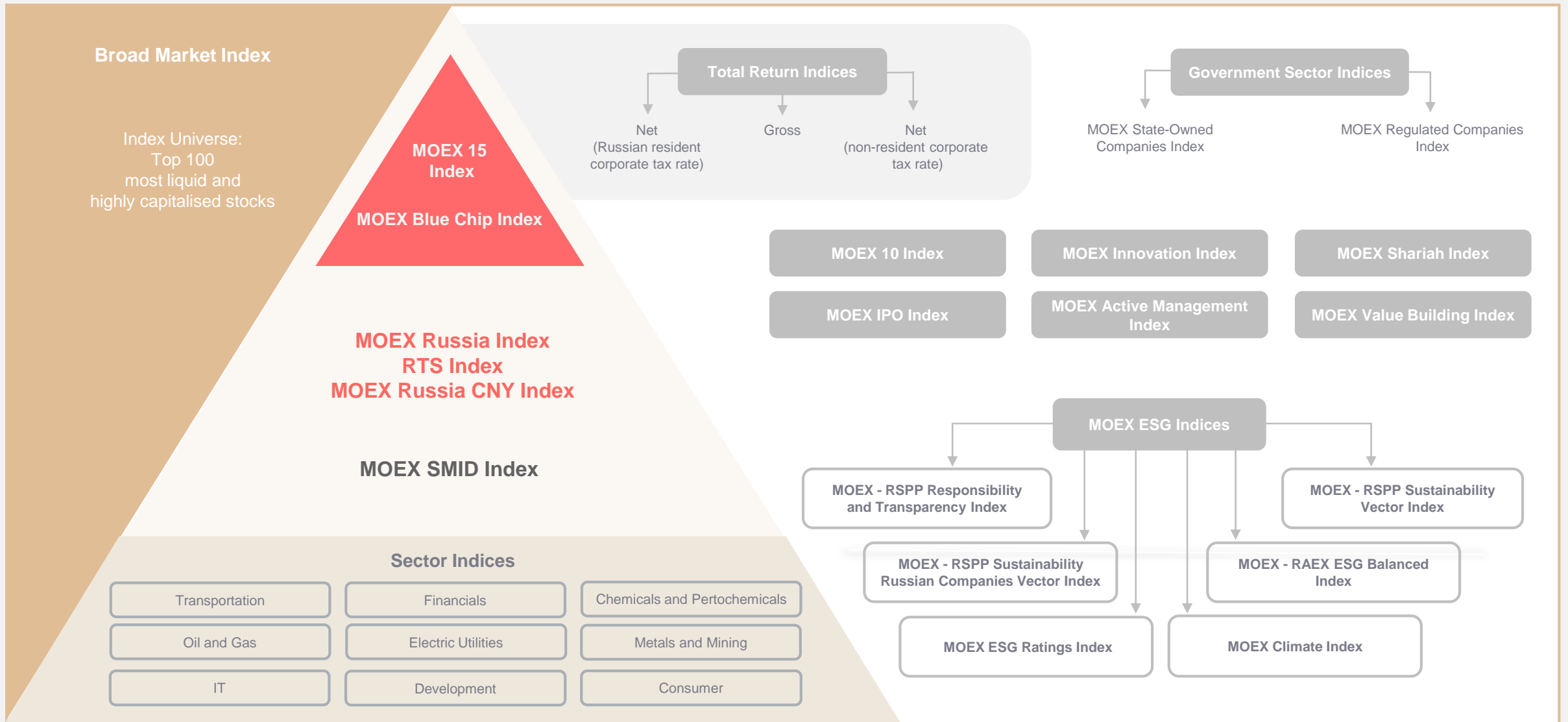
Bitcoin Index

Ethereum Index

Equity Indices



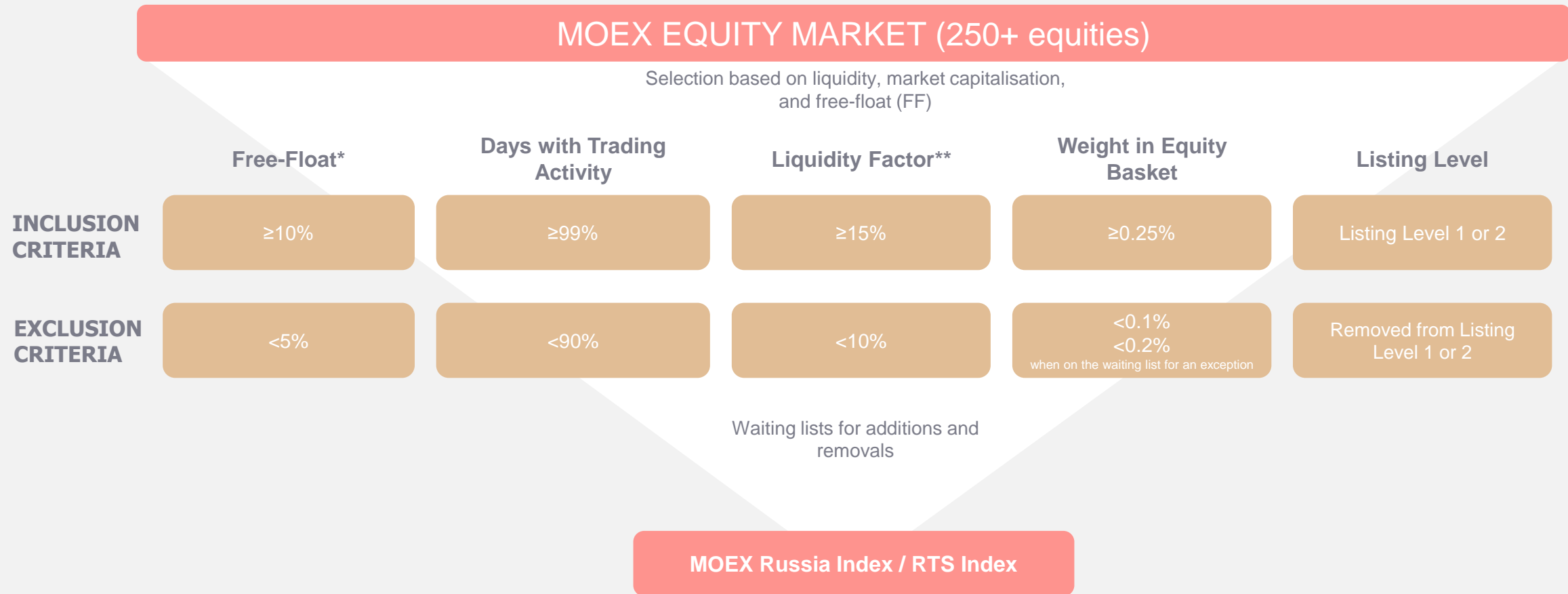
Equity Indices



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	09:50-23:50	09:50-19:00	09:50-19:00	09:50-19:00	09:50-18:50	19:00		09:50-19:00	
Calculation Frequency	Every second			Every second		Once a day		Every 15 seconds	
Max Weight per Constituent (%)	15%			15%	9%	9%		15%	
Rebalancing	Quarterly								
Type	Price-weighted, market-cap weighted, free-float adjusted								

Principles of the MOEX Russia Index Construction



* 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

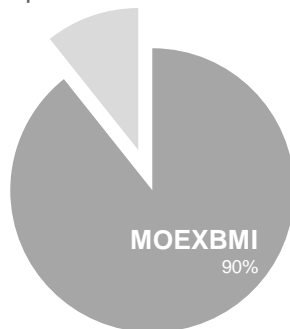
- MOEX calculates sectoral indices across nine sectors.
- Both price indices (in RUB and USD) and total return versions (with dividend reinvestment) are published.
- Total number of sectoral indices: 72

Sector	Indices	Number of issuers*
Oil and Gas	MOEXOG, RTSog	9
Electric Utilities	MOEXEU, RTSeu	14
Metals and Mining	MOEXMM, RTSmm	14
Financials	MOEXFN, RTSfn	13
Consumer	MOEXCN, RTScr	17
Chemicals and Pertochemicals	MOEXCH, RTSch	3
Transportation	MOEXTN, RTSn	5
Information Technology	MOEXIT, RTSit	10
Construction*	MOEXRE, RTSre	4

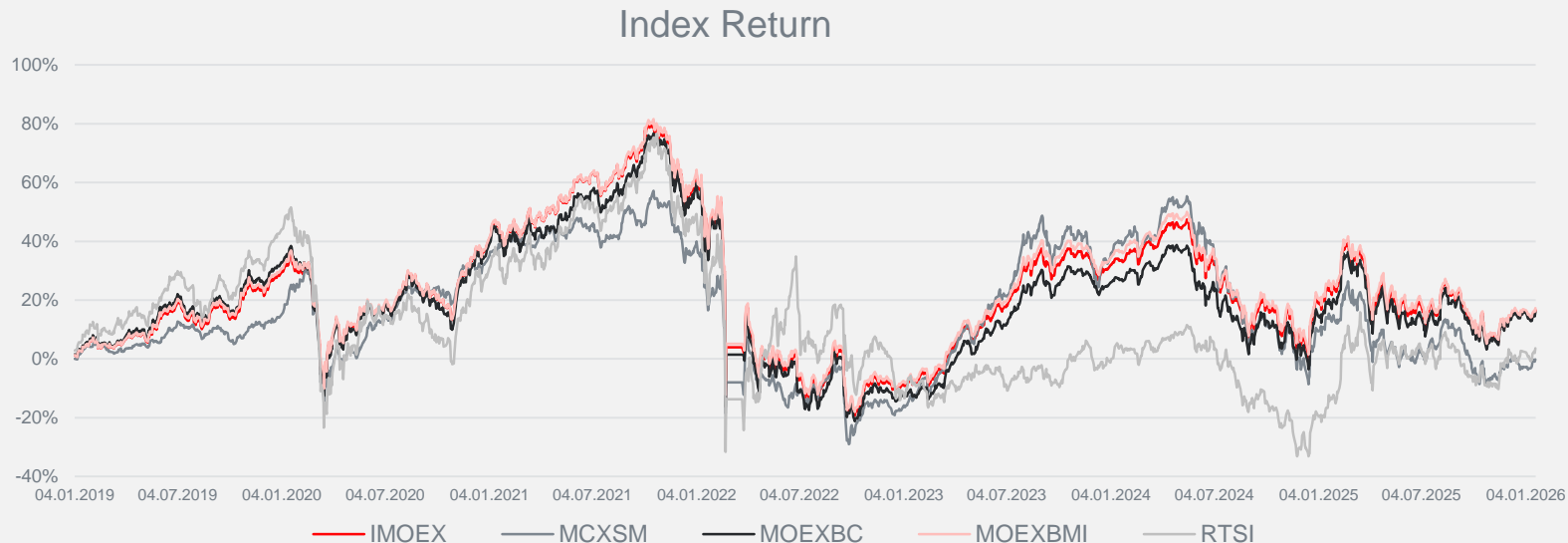
* Only stocks meeting liquidity and free float criteria are included. Data as of March 2026.

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

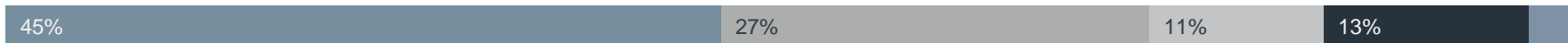


Index Sector Diversification**

MOEX Russia Index



MOEX Blue Chip Index



MOEX SMID Index



MOEX Broad Market Index



- Energy (Oil & Gas)
- Financials
- Metals and Mining
- Information Technologies
- Electric Utilities
- Telecommunication Services
- Transportation
- Construction
- Conglomerate
- Chemicals and Pertochemicals
- Consumer
- Forest products
- Industrials

*As of January 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

Municipal 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

Floater 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

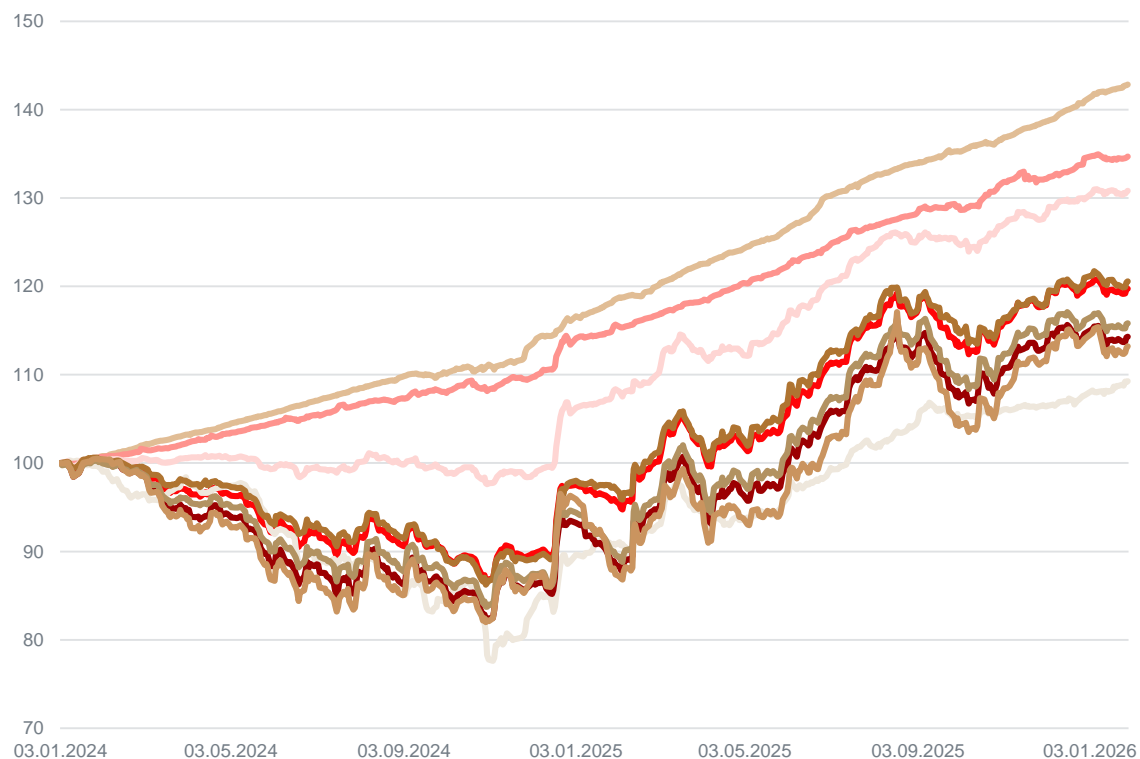
Municipal Bonds Level 1

Municipal Bonds Level 3

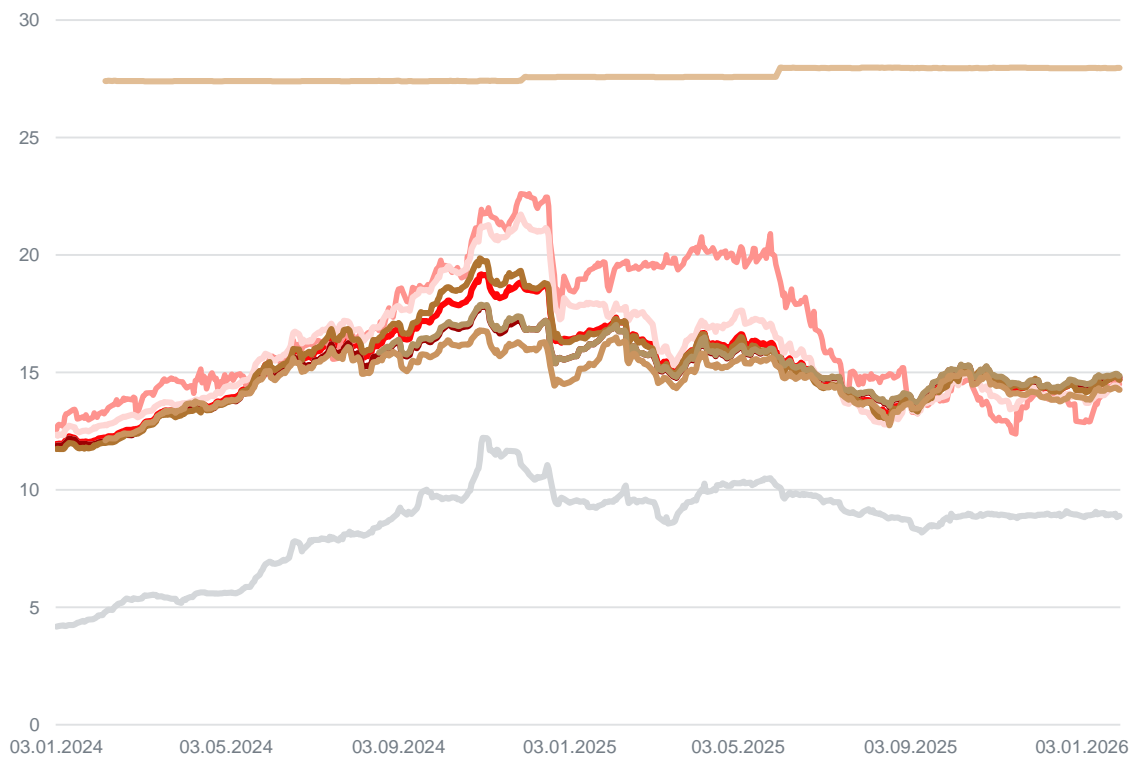
Government Bond Indices

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, %

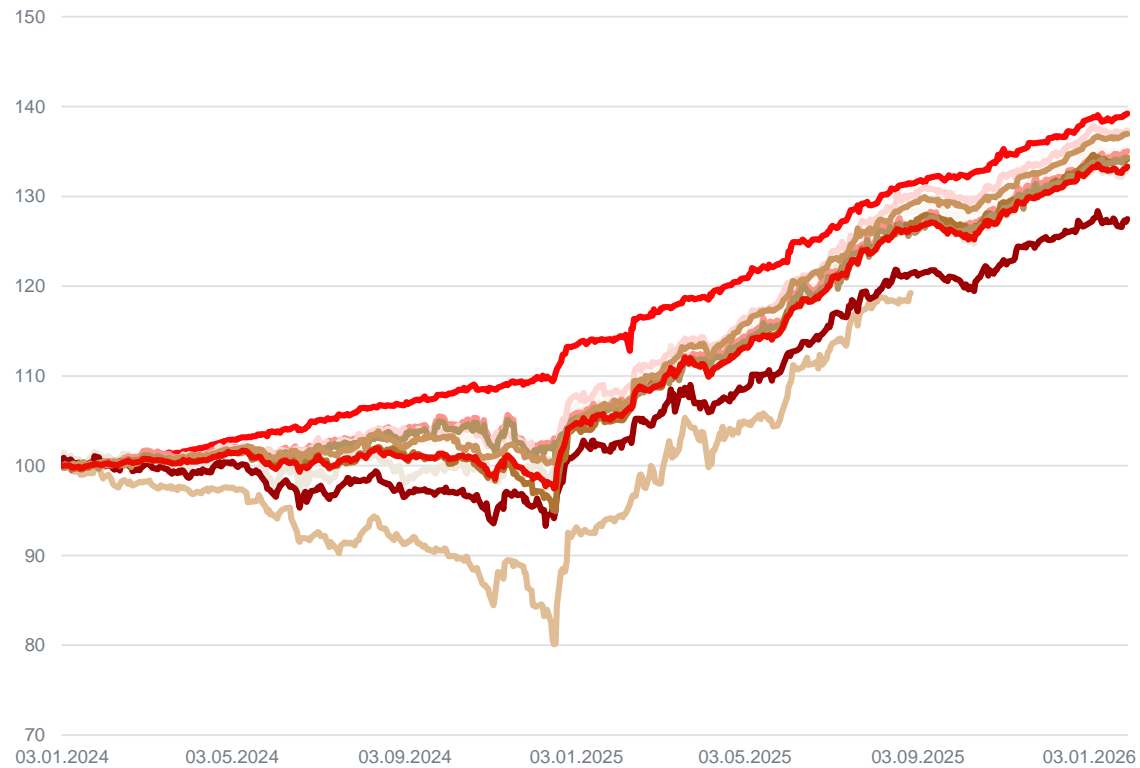


— RGBITR — RUFLGBITR — RUBINFTR — RUBITR10Y — RUBITR1Y — RUBITR3Y — RUBITR5 — RUBITR5Y — RUBITR5Y7Y — RUBITR7Y

Municipal 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, %

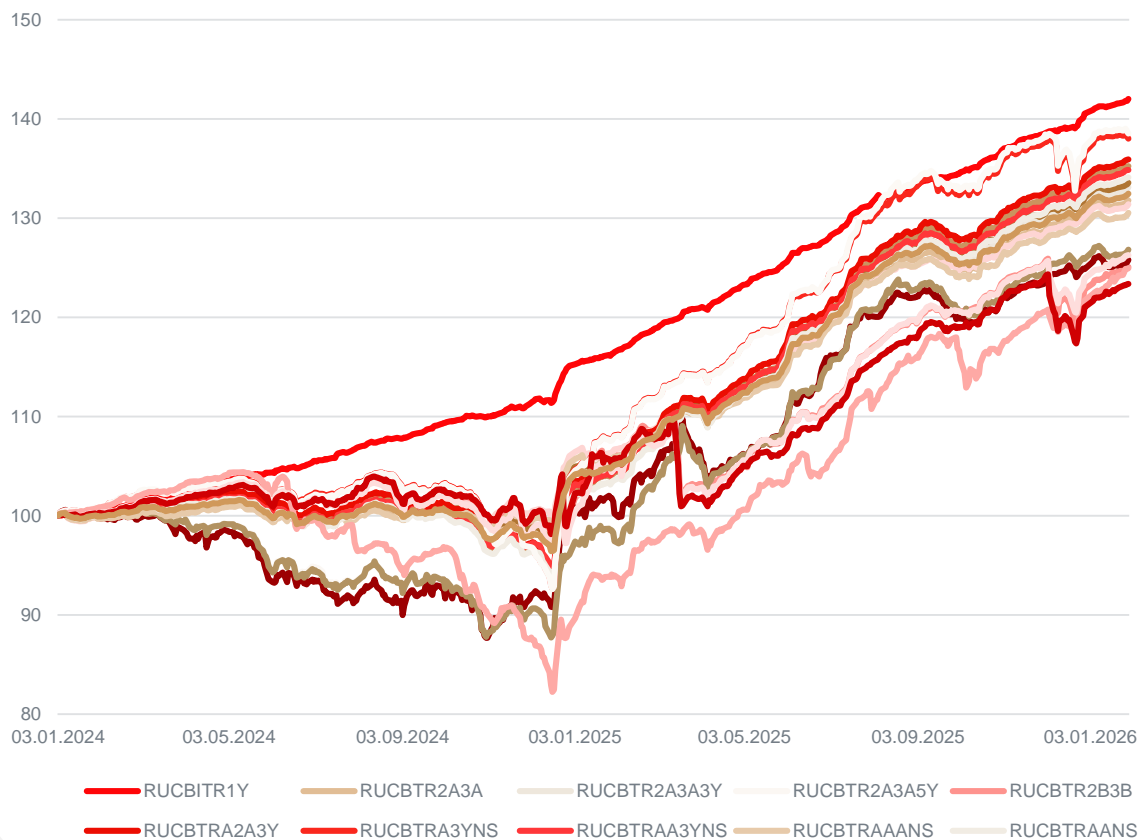


RUMBITR1Y RUMBTR3+NS RUMBTR3A3YNS RUMBTR3YNS RUMBTRA3YNS RUMBTRAA3YNS RUMBTRAAANS RUMBTRAANS RUMBTRANS RUMBTRBBNS RUMBTRNS

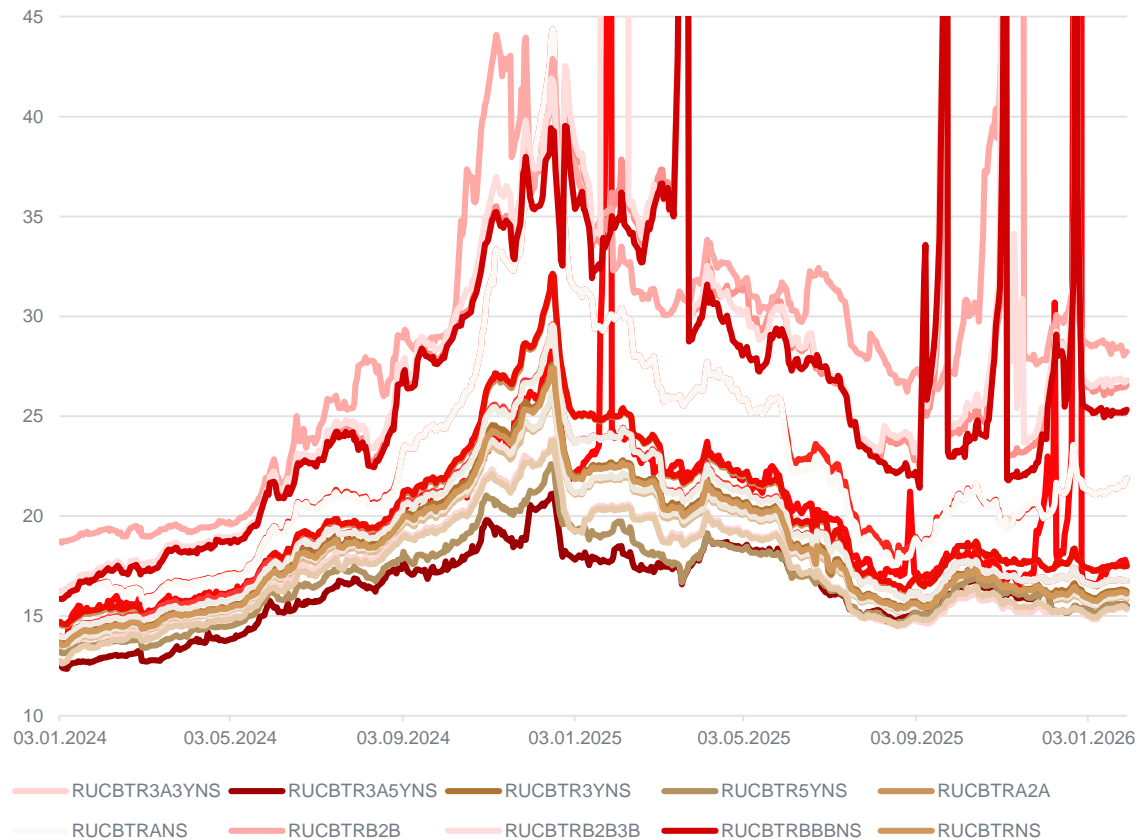
Corporate Bond Indices

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, %



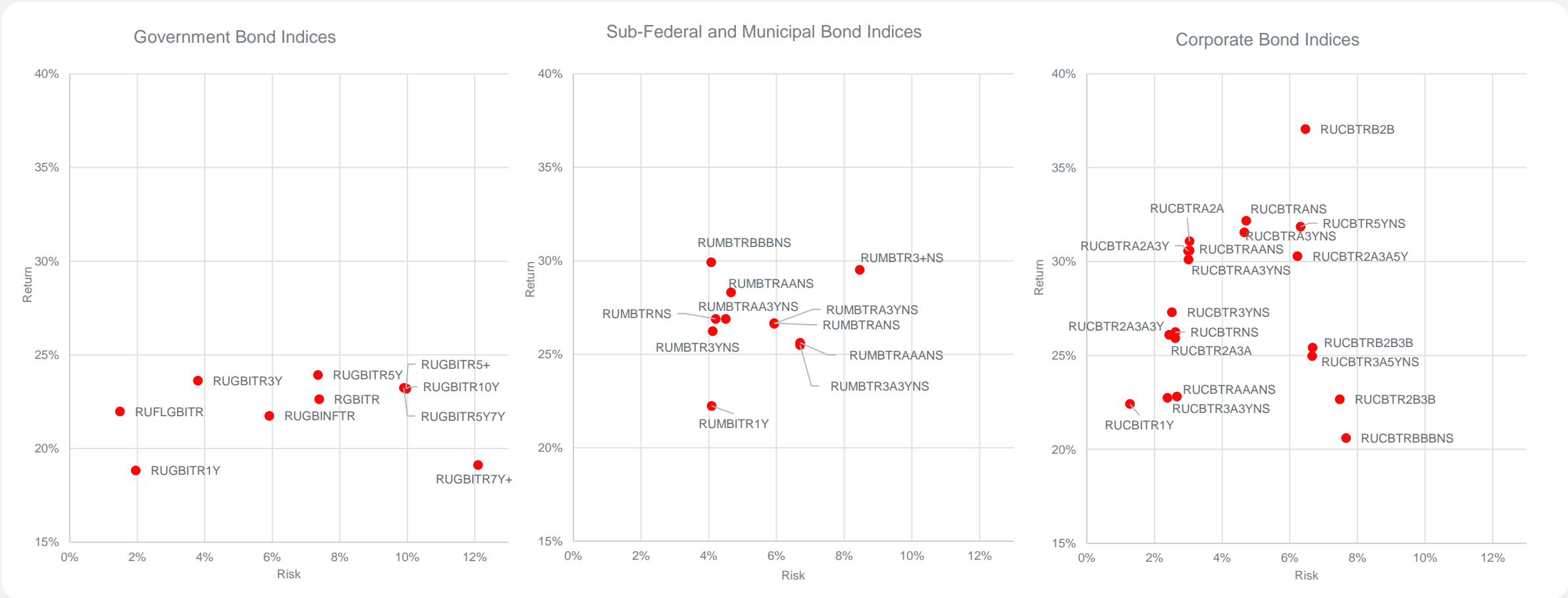
Weighted average yield of the constituents, %



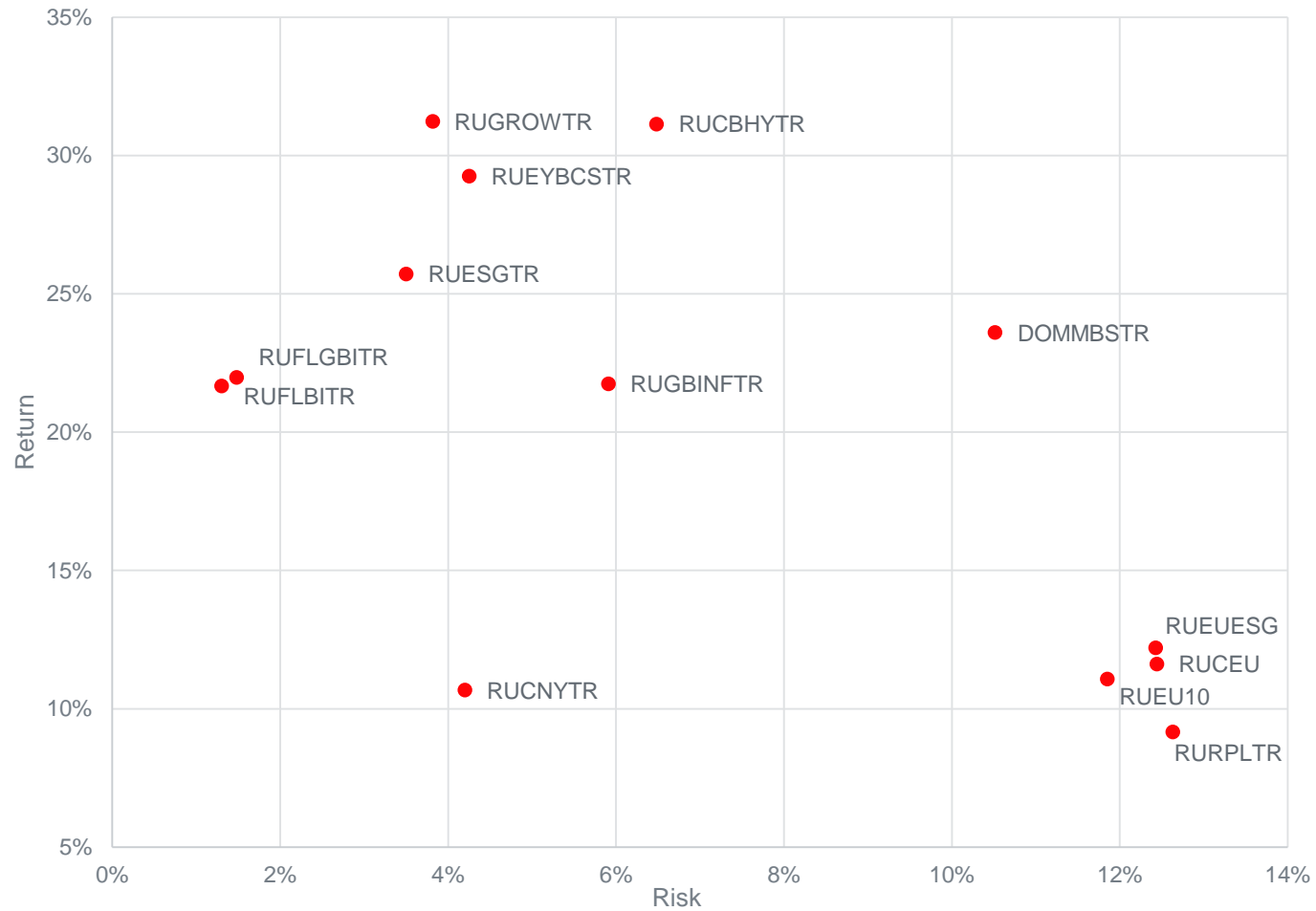
*The spikes in yields were due to the debt market condition.

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
RUCBYTR	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

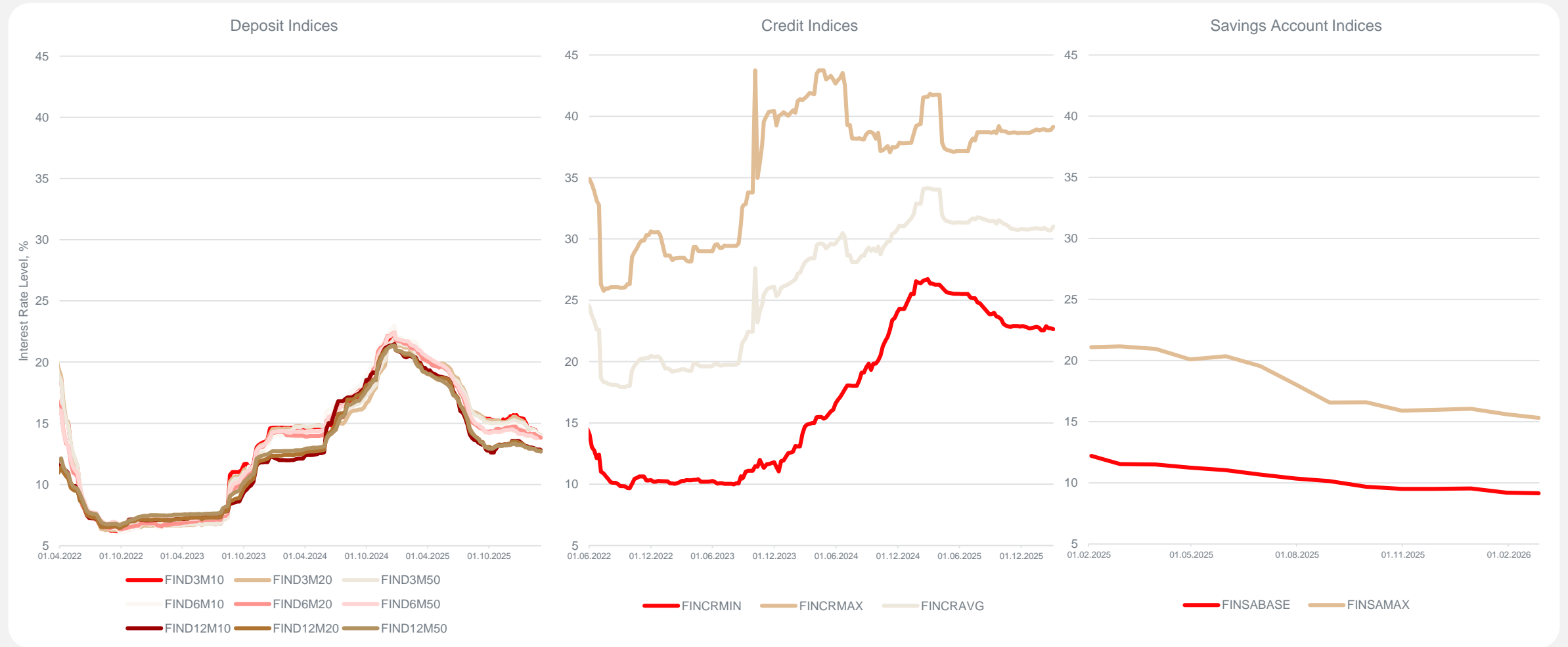
RUSFAR CNY REAL
TIME

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 illustrate the performance of all indices.

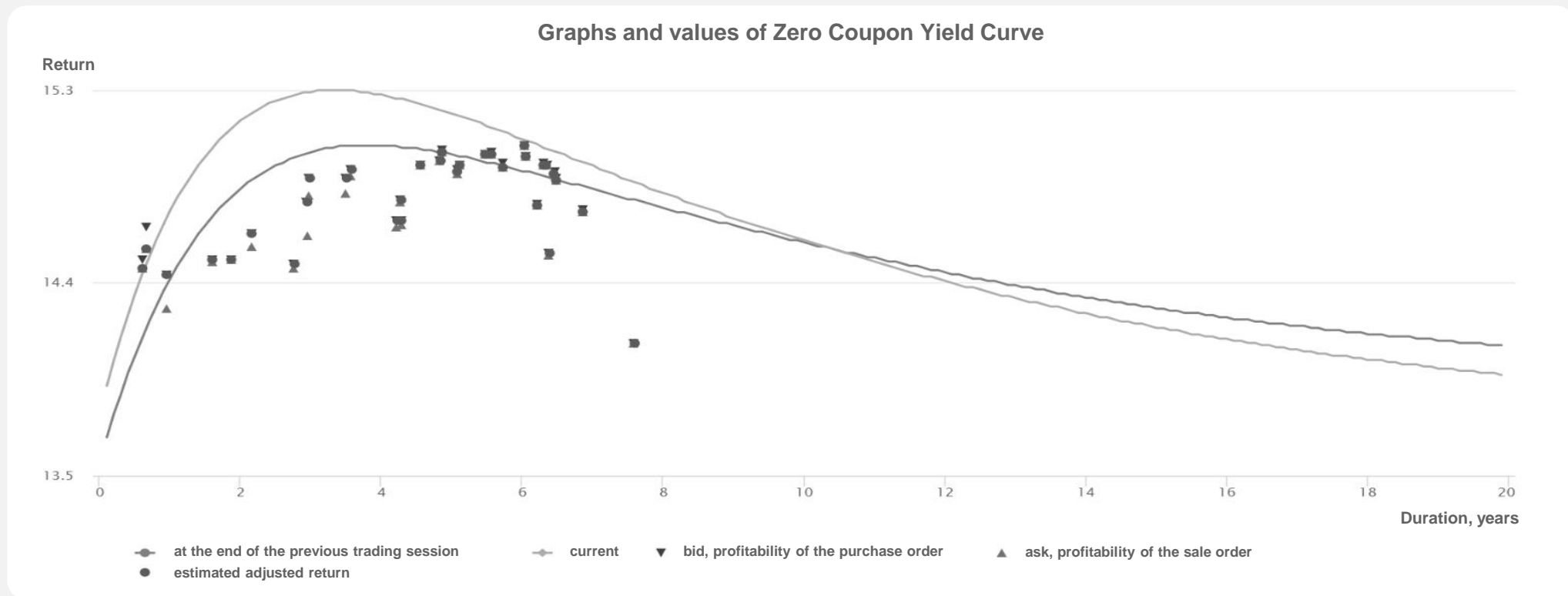


Custom Indices

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

This presentation has been prepared and released by Public Joint Stock Company "Moscow Exchange MICEX-RTS" (the "Company"). Unless otherwise stated, the Company is the source for all data and assumptions contained in this document. Such data and assumptions are 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, nor does it constitute a recommendation regarding the securities of the Company.

The information in this document has not been independently verified. No representation or warranty, express or implied, is made as to, and no reliance should be placed on, the fairness, accuracy or completeness of the information, assumptions 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 presentation includes forward-looking statements. All statements other than statements of historical fact in this presentation, including, without limitation, those regarding MOEX 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:

- market perception of services offered by the Company and its subsidiaries;
- volatility of (a) the Russian economy and securities market and (b) the highly competitive sectors in which the Company and its subsidiaries operate;
- changes in (a) domestic and international legislation and tax regulations and (b) government policy regarding financial and securities markets;
- increased competition from new players in the Russian market;
- ability to keep pace with rapid changes in the scientific and technological environment, including the capacity to apply advanced functionality that is popular among the customers of the Company and its subsidiaries;
- ability to maintain continuity in the process of introducing new competitive products and services, as well as maintaining competitiveness;
- the ability to attract new customers to the domestic market and in foreign jurisdictions;
- the ability to expand product offerings in foreign jurisdictions.

Forward-looking statements are made only as of the date of this presentation, and we expressly disclaim any obligation to update or revise the forward-looking statements in this presentation due to changes in our expectations or changes in the conditions or circumstances upon which they are based.

When reproducing information about Moscow Exchange indices, a link to the original source is required (Source: Moscow Exchange <https://www.moex.com/ru/indices>). When reproducing index values on websites or other forms of electronic use, an active hyperlink indexed by search engines to the Moscow Exchange website must be included.

The names of the indices are registered trademarks owned by Moscow Exchange. Any use of these trademarks without the Exchange's written permission is prohibited and may be made under a license agreement with Moscow Exchange.

For more information, see the "Trademarks" page.

CONTACTS +7 (495) 363-32-32

index@moex.com

