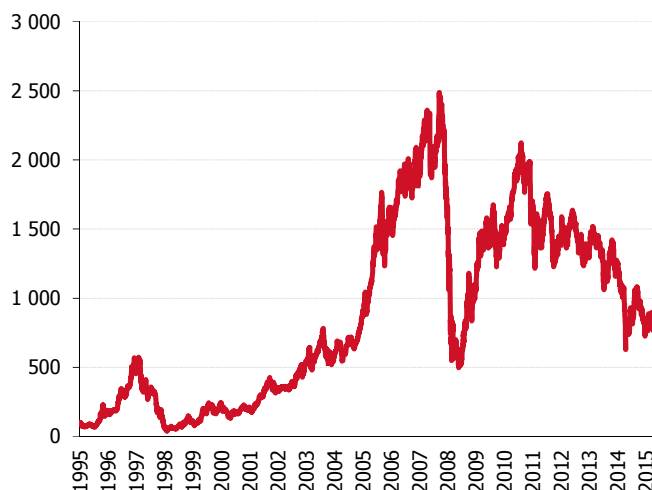


RTS Index is capitalization-weighted composite index calculated based on prices of the 50 most liquid Russian stocks of the largest and dynamically developing Russian issuers presented on the Moscow Exchange. RTS Index was launched on September 1, 1995 at base value 100. The Index is calculated in real time and denominated in US dollars.

RTS INDEX PERFORMANCE



ASSETS ALLOCATION

Energy (Oil & Gas)	49,9%
Financials	20,5%
Materials (Metals & Mining)	10,4%
Consumer & Retail	8,3%
Telecommunication Services	4,3%
Others	6,5%

MAIN CHARACTERISTICS

	2013	2014	2015
Statistics			
Index Return	-5,5%	-45,2%	-4,3%
Share of Russian equities market	82,8%	84,8%	86,2%
Total MCap, bn USD	650,53	365,7	345,5
P/E	6,4	6,91163	12,8
P/BV	0,8	0,7	0,8
Dividend Yield	3,6%	5,3%	4,8%
Basket details			
Average MCap, bn USD	13,0	7,3	6,9
Max MCap, bn USD	100,0	55,5	44,0
Min MCap, bn USD	0,2	0,2	0,2
Median MCap, bn USD	3,9	3,0	3,2
Max weight of issue	14,3%	15,1%	14,9%
Top10 issues' weight	72,5%	71,7%	72,9%

Ticker
ISIN
Bloomberg
Reuters

RTSI
RU000A0JPEB3
RTSI\$
.RTSI

TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn USD	Free-Float	Adj cap, bn USD	Weight	Sector
GAZP	GAZPROM, Ordinary shares	44	46%	17	14,9%	Energy (Oil & Gas)
SBER	LUKOIL, Ordinary shares	30	48%	14	12,7%	Financials
LKOH	Sberbank, Ordinary shares	27	46%	13	11,1%	Energy (Oil & Gas)
MGNT	Magnit, Ordinary shares	14	54%	8	6,9%	Consumer & Retail
NVTK	NORILSK NICKEL, Ordinary shares	24	27%	7	5,9%	Energy (Oil & Gas)
GMKN	NOVATEK, Ordinary shares	20	30%	6	5,3%	Materials (Metals)
VTBR	VTB Bank, Ordinary shares	14	39%	6	4,9%	Financials
ROSN	Rosneft, Ordinary shares	37	12%	4	3,9%	Energy (Oil & Gas)
SNGS	Surgutneftegas, Ordinary shares	17	25%	4	3,7%	Energy (Oil & Gas)
TRNFP	Transneft, Preferred shares	4	100%	4	3,7%	Energy (Oil & Gas)

Moscow Exchange
Indices and Market Data
index@moex.com
+7 (495) 363 32 32



**MOSCOW
EXCHANGE**

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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