

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.

Ticker: **RTSI**

ISIN: **RU000A0JPEB3**

Bloomberg: **RTSI\$**

Reuters: **.RTSI**

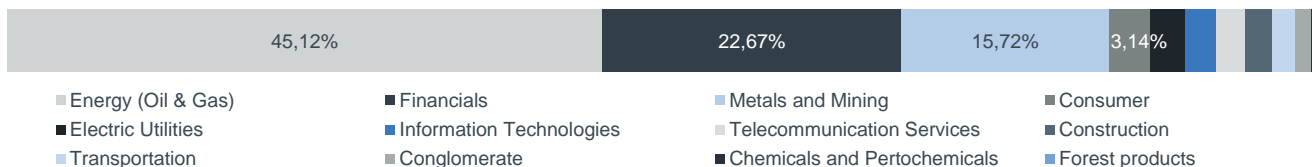
RTS INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2022	2023	2Q2024
Statistics			
Index Return	-39,2%	11,6%	7,0%
Total Mcap, bn RUB	454,4	517,7	532,3
Number of securities	40	50	49
Basket details			
Average MCap, bln RUB	11,4	10,4	10,9
Max MCap, bln RUB	55,2	69,9	82,2
Min MCap, bln RUB	0,7	0,3	0,4
Median MCap, bln RUB	5,5	4,7	4,8
Max weight of issue	14,7	14,2	14,9
Top10 issues' weight	70,7	65,6	64,7

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn RUB	Free-Float	Adj cap, bn RUB	Weight	Sector
LKOH	PJSC "LUKOIL", Ordinary shares	58	55%	10	14,9%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", Ordinary shares	82	48%	9	13,3%	Financials
GAZP	PJSC "GAZPROM", Ordinary shares	32	50%	6	9,5%	Energy (Oil & Gas)
TATN	PJSC "TATNEFT", Ordinary shares	18	32%	5	6,7%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", Ordinary shares	23	32%	3	4,4%	Metals and Mining
NVTK	JSC "NOVATEK", Ordinary shares	38	21%	2	3,6%	Energy (Oil & Gas)
TCSG	IPJSC TCS Holding, Ordinary shares	7	56%	2	3,4%	Financials
SNGSP	PJSC "Surgutneftegas", Preferred share	6	73%	2	3,2%	Energy (Oil & Gas)
SNGS	PJSC "Surgutneftegas", Ordinary share	12	25%	2	3,2%	Energy (Oil & Gas)
SBERP	PJSC "Sberbank", Preferred shares	4	100%	2	2,6%	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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