

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**

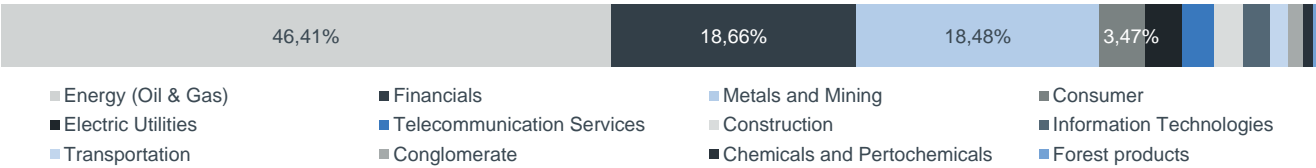
RTS INDEX PERFORMANCE



MAIN CHARACTERISTICS

	2022	2023	1Q2024
Statistics			
Index Return	-39,2%	11,6%	4,9%
Total Mcap, bln RUB	454,4	517,7	520,6
Number of securities	40	50	48
Basket details			
Average MCap, bln RUB	11,4	10,4	10,9
Max MCap, bln RUB	55,2	69,9	69,9
Min MCap, bln RUB	0,7	0,3	0,5
Median MCap, bln RUB	5,5	4,7	5,0
Max weight of issue	14,7	14,2	15,0
Top10 issues' weight	70,7	65,6	66,3

ASSETS ALLOCATION



TOP 10 ISSUES WEIGHT

Ticker	ISSUE	Mcap, bn RUB	Free-Float	Adj cap, bn RUB	Weight	Sector
LKOH	PJSC "LUKOIL", ord. shares	57	55%	10	15,0%	Energy (Oil & Gas)
SBER	PJSC "Sberbank", ord. shares	70	48%	8	12,6%	Financials
GAZP	PJSC "GAZPROM", ord. shares	40	50%	7	11,1%	Energy (Oil & Gas)
GMKN	PJSC "MMC "NORILSK NICKEL", ord. shares	25	37%	4	6,4%	Metals and Mining
TATN	PJSC "TATNEFT", ord. shares	17	32%	4	5,8%	Energy (Oil & Gas)
NVTK	JSC "NOVATEK", ord. shares	43	21%	3	4,3%	Energy (Oil & Gas)
SNGSP	PJSC "Surgutneftegas", pref. shares	6	73%	2	3,2%	Energy (Oil & Gas)
SNGS	PJSC "Surgutneftegas", ord. shares	11	25%	2	3,1%	Energy (Oil & Gas)
CHMF	PJSC "Severstal", ord. shares	17	23%	2	2,5%	Metals and Mining
PLZL	PJSC "Polyus", ord. shares	18	22%	2	2,4%	Metals and Mining

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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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