

# RTS INDEX

Jul-13

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)	48.7%
Financials	21.1%
Materials (Metals & Mining)	7.1%
Consumer & Retail	6.9%
Telecommunication Services	6.7%
Others	9.5%

## MAIN CHARACTERISTICS

	2010	2011	2012
<b>Statistics</b>			
Index Return	22.5%	-21.9%	10.5%
Share of Russian equities market	82.1%	85.1%	82.2%
Total Mcap, bn USD	788.1	669.3	671.5
P/E	12.4	7.2	5.7
P/BV	1.4	1.0	0.9
Dividend Yield	0.9%	4.0%	3.1%
<b>Basket details</b>			
Average MCap, bn USD	15.8	13.4	13.4
Max MCap, bn USD	150.1	126.4	111.8
Min MCap, bn USD	0.7	0.4	0.4
Median MCap, bn USD	6.5	4.1	4.4
Max weight of issue	15.5%	15.7%	14.9%
Top10 issues' weight	73.4%	76.1%	72.7%

Ticker	<b>RTSI</b>
ISIN	<b>RU000A0JPEB3</b>
Bloomberg	<b>RTSI\$</b>
Reuters	<b>.RTSI</b>

## TOP 10 ISSUES WEIGHT

Kod	Ticker	ISSUE	Mcap, bn USD	Free-Float	Adj cap, bn USD	Weight	Sector
GAZP	GAZP	GAZPROM, Common	84	46%	26	14.2%	Energy (Oil & Gas)
SBER	SBER	Sberbank, Common	65	48%	26	13.8%	Financials
LKOH	LKOH	LUKOIL, Common	50	57%	27	14.3%	Energy (Oil & Gas)
MGNT	MGNT	Magnit, Common	22	54%	11	5.8%	Consumer & Retail
URKA	URKA	Uralkali, Common	20	45%	9	4.9%	Materials (Chemicals)
ROSN	ROSN	Rosneft, Common	72	12%	9	4.7%	Energy (Oil & Gas)
NVTK	NVTK	NOVATEK, Common	32	27%	9	4.6%	Energy (Oil & Gas)
MTSS	MTSS	MTS, Common	17	49%	8	4.4%	Telecoms
VTBR	VTBR	VTB Bank, Common	20	39%	8	4.2%	Financials
GMKN	GMKN	NORILSK NICKEL, Common	25	28%	7	3.8%	Materials (Metals)



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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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