

RUSSIAN EQUITY AND BOND INDICES

(September 2 - 6, 2013)

Index	Value 06.09.2013	Return over the period. %			
		Week	Month	Quarter	Year
Composite Indices					
MICEX Index	1,423.40	4.31%	4.31%	8.09%	-2.18%
RTS Index	1,345.60	4.23%	3.11%	4.56%	-6.38%
Blue Chip Index	9,642.48	4.72%	4.75%	7.77%	-2.98%
Second-Tier Index	3,051.54	1.32%	0.77%	2.70%	-10.01%
Broad-Market Index	1,007.41	4.26%	4.23%	7.90%	-2.72%
Sectoral Indices (in RUB)					
Oil & Gas	3,422.21	5.34%	8.96%	18.94%	8.82%
Electric Utilities	1,135.86	-0.53%	-5.61%	1.17%	-35.64%
Consumer goods & Retail	5,671.20	-0.13%	-1.99%	1.04%	16.83%
Telecommunication	2,207.16	2.24%	-0.10%	11.51%	-0.36%
Industrials	1,852.83	3.91%	6.58%	12.59%	2.33%
Financials	4,577.03	2.84%	1.47%	5.05%	-6.59%
Chemicals	6,113.76	1.56%	1.32%	-18.19%	-25.23%
Metals & Mining	2,157.45	2.63%	4.05%	8.40%	-23.32%
Thematic indices					
MICEX-10 Index	3,085.97	3.74%	3.59%	3.79%	-8.07%
Russian Volatility Index	21.09	-8.10%	-15.71%	-27.30%	-26.57%
MICEX Innovation Index	405.90	-4.27%	-8.62%	-4.94%	-34.81%
RTS Siberia Index	464.15	2.39%	1.72%	4.70%	-29.04%
Currency (CBR)					
USD / RUB	33.39	0.64%	1.55%	4.40%	2.86%

Over the week of September 2 - 6, 2013 the Moscow Exchange Indices reflected the positive trend on the Russian stock market. The MICEX Index was up 4.31% to 1,423.40 (1,364.65 as of August 30, 2013) and the dollar-denominated RTS Index grew by 4.23% to 1,345.60 (1,290.96 as of August 30, 2013).

The US dollar appreciated by 0.64% against the ruble last week.

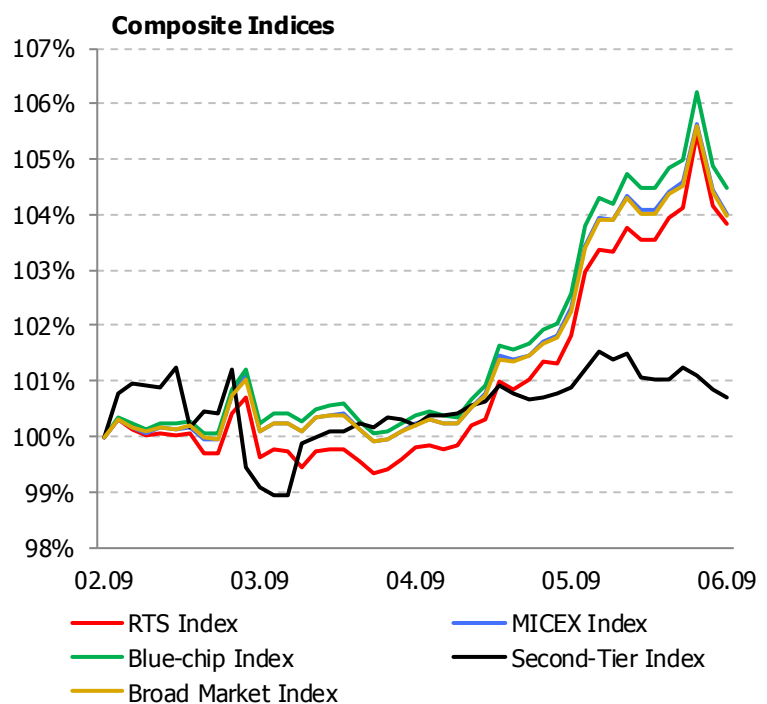
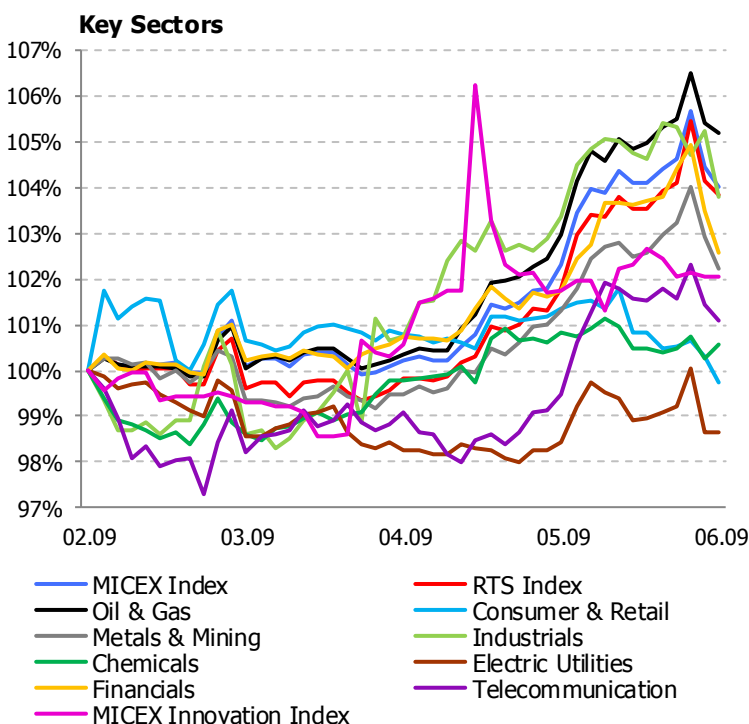
The stock market volatility decreased last week with the Russian Volatility Index falling by 8.10% to 21.09 (22.95 as of August 30, 2013).

Last week most of the key economic sectors represented on the Russian stock market behaved positively. The largest upturn was reported by the oil and gas with the relevant sector index rising by 5.34%. A significant increase was also shown by the industrials and the financials with the relevant sector indices being up 3.91% and 2.84% respectively. The largest downturn was reported by the electric utilities (-0.53%).

The MICEX Innovation Index lost 4.27% to 405.90 (424.00 as of August 30, 2013).

The Blue-Chip Index increased by 4.72% to 9,642.48 (9,208.07 as of August 30, 2013).

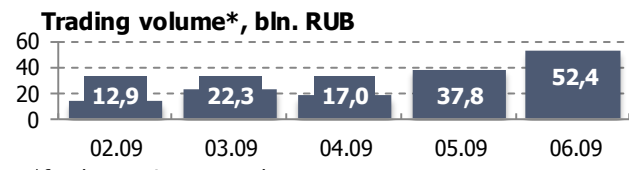
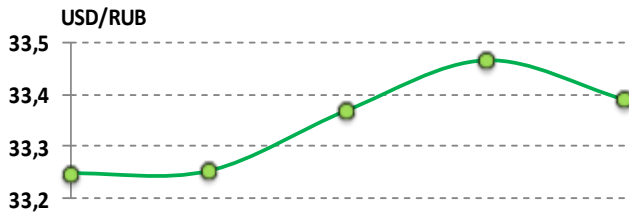
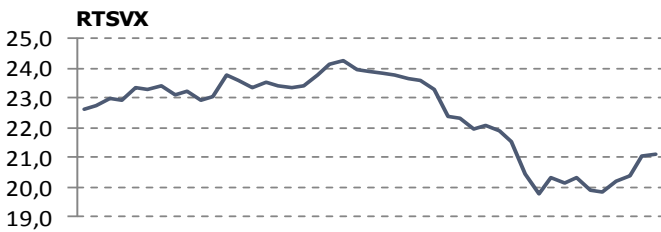
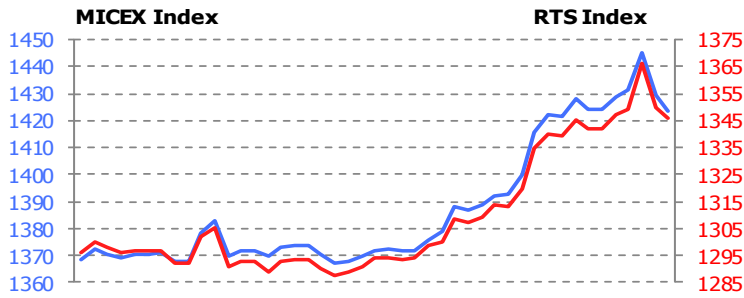
The Second-Tier Index appreciated by 1.32% to 3,051.54 (3,011.90 as of August 30, 2013). The Broad Market Index gained 4.26% to 1,007.41 (966.23 as of August 30, 2013).



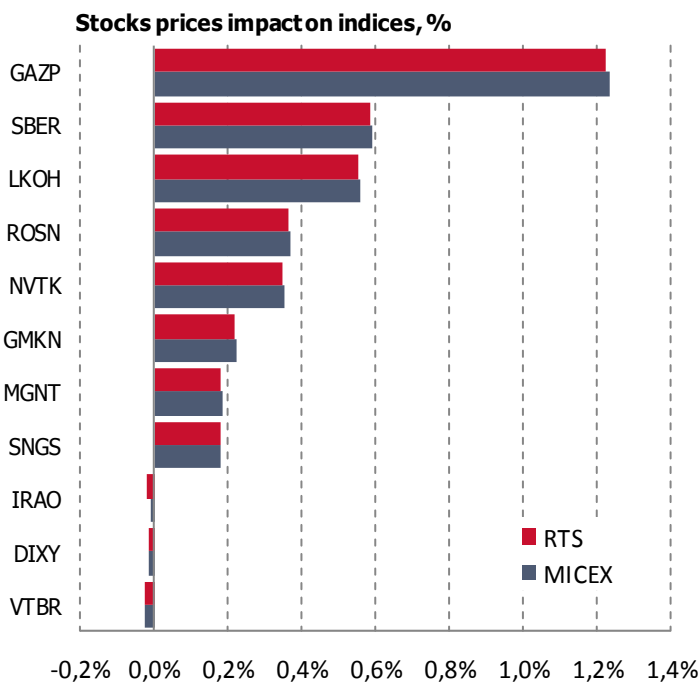
RUSSIAN EQUITY AND BOND INDICES

(September 2 - 6, 2013)

MICEX & RTS Indices, the main indices of the Moscow Exchange



*for the constituent stocks



Weekly impact on indices	Up	Down	Total influence. %
MICEX Index	+4.38%	-0.07%	+4.31%
RTS Index	+4.32%	-0.09%	+4.23%

Over the week of September 2 - 6, 2013 the Moscow Exchange Indices reflected the positive trend on the Russian stock market. The MICEX Index was up 4.31% to 1,423.40 (1,364.65 as of August 30, 2013) and the dollar-denominated RTS Index grew by 4.23% to 1,345.60 (1,290.96 as of August 30, 2013).

At the end of the week the MICEX Index was 4.31% higher than a month ago (1,364.65 as of August 6, 2013) and 2.18% lower than a year ago (1,455.07 as of September 6, 2012). The RTS Index was 3.11% higher than a month ago (1,304.98 as of August 6, 2013) and 6.38% lower than a year ago (1,437.37 as of September 6, 2012).

Last week's increase of the RTS Index was accompanied by the decrease of volatility levels, when the Russian Volatility Index RTSVX was down 8.10%.

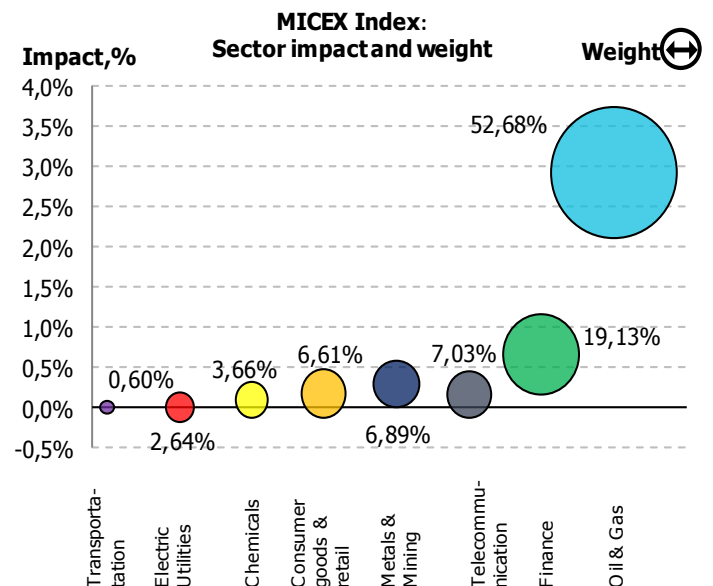
The most positive impact on the MICEX Index was mainly due to the rising prices for ordinary shares of JSC «GAZPROM» (+1.24%), Sberbank (+0.59%) and OAO «LUKOIL» (+0.56%).

Trading volume of securities included into the Moscow Exchange Indices' list of constituents amounted to RUB 142.46 billion, and the market capitalization of the Indices' constituents amounted to RUB 19,873.91 billion.

At the end of the week, 39 constituents of the MICEX Index list were pushing the Index up (+4.38%), while 10 securities behaved negatively (-0.07%). The price of one constituent stock remained unchanged.

On the sector level, the major positive impact was made by the oil and gas (+2.93%) and the financials (+0.65%).

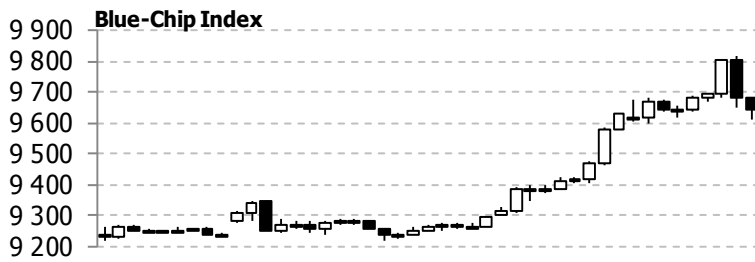
The oil & gas sector accounted for 52.68% of the MICEX Index total capitalization. The other large-weight sectors were the finance (19.13%) and the telecommunication (7.03%).



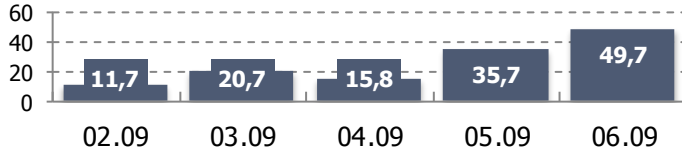
RUSSIAN EQUITY AND BOND INDICES

(September 2 - 6, 2013)

Blue Chip Index

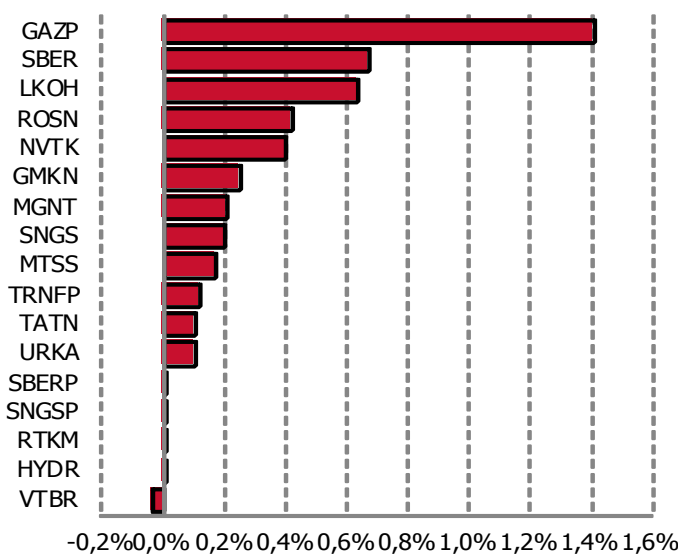


Trading volume*, bln. RUB.



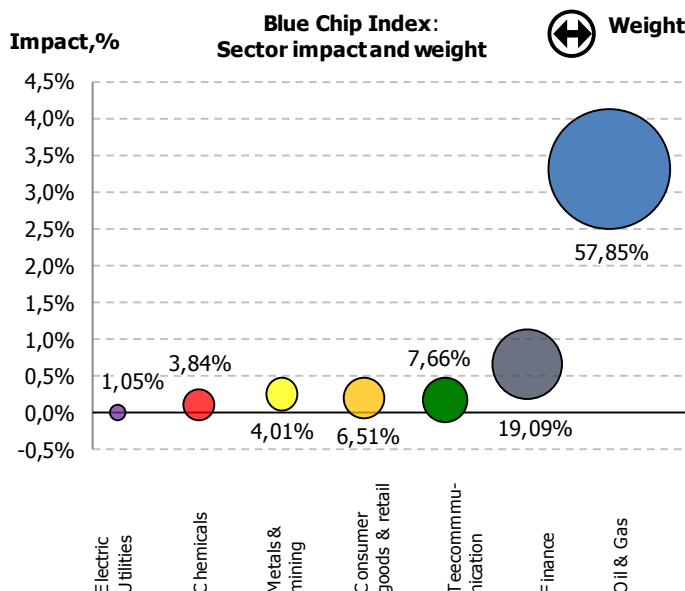
*for the constituent stocks

Stocks prices impact on Blue Chip Index, %



-0,2% 0,0% 0,2% 0,4% 0,6% 0,8% 1,0% 1,2% 1,4% 1,6%

Weekly price change	Up	Down	Unchanged	Total influence, %
Number of constituents	16	1	0	17
Influence, %	+4.75%	-0.03%	0%	+4.72%



For the week of September 2 - 6, 2013 the Blue Chip Index showed a positive trend.

The Blue Chip Index was up 4.72% to 9,642.48 (9,208.07 as of August 30, 2013). At the end of the week the Blue Chip Index was 4.75% higher than a month ago (9,205.05 as of August 6, 2013) and 2.98% lower than a year ago (9,938.60 as of September 6, 2012).

At the end of the week, 16 out of 17 securities included into Index list were pushing the Blue Chip Index up (+4.75%), while 1 share behaved negatively (-0.03%).

The most positive impact on the Blue Chip Index was mainly due to the rising prices for ordinary shares of JSC «GAZPROM» (+1.41%) and Sberbank (+0.67%).

The negative impact was due to the falling prices for ordinary shares of JSC VTB Bank (-0.03%).

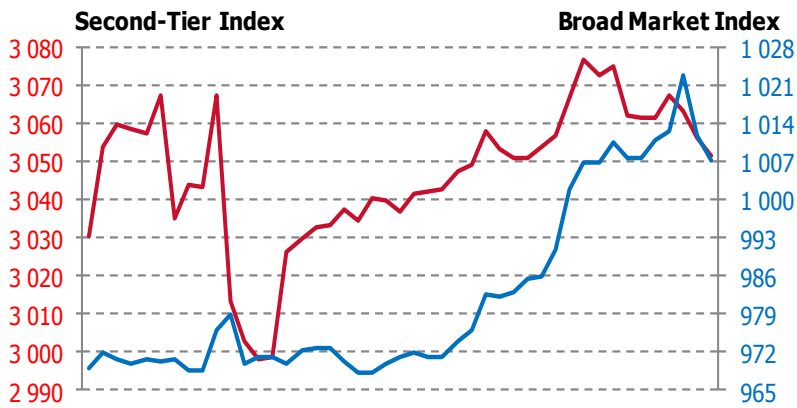
The oil & gas sector accounted for 57.85% of the Blue Chip Index total capitalization. The other large-weight sectors were the finance (19.09%) and the telecommunication (7.66%).

Code	Security name	Weight in Blue Chip Index	Weight in MICEX Index
GAZP	GAZPROM, Ordinary	18.95%	16.70%
GMKN	"OJSC "MMC "NORILSK NICKEL", Ordinary	4.01%	3.53%
HYDR	JSC "RusHydro", Ordinary	1.05%	0.92%
LKOH	OAo "LUKOIL", Ordinary	16.10%	14.20%
MGNT	OJSC "Magnit", Ordinary	6.51%	5.74%
MTSS	MTS OJSC, Ordinary	5.38%	4.74%
NVTK	JSC "NOVATEK", Ordinary	5.68%	5.01%
ROSN	Rosneft, Ordinary	6.00%	5.29%
RTKM	Rostelecom, Ordinary	2.28%	2.01%
SBER	Sberbank, Ordinary	14.06%	12.39%
SBERP	Sberbank, Pref	1.04%	0.92%
SNGS	Surgutneftegas, Ordinary	4.06%	3.58%
SNGSP	Transneft, Pref	2.11%	1.86%
TATN	TATNEFT, Ordinary	2.70%	2.38%
TRNFP	Transneft, Pref	2.24%	1.98%
URKA	Uralkali, Ordinary	3.84%	3.39%
VTBR	JSC VTB Bank, Ordinary	3.99%	3.52%
Total		100.00%	88.15%

RUSSIAN EQUITY AND BOND INDICES

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Broad Market and Second-Tier Indices



For the week of September 2 - 6, 2013 the Second-Tier Index appreciated by 1.32% to 3,051.54 (3,011.90 as of August 30, 2013). The Broad Market Index gained 4.26% to 1,007.41 (966.23 as of August 30, 2013).

At the end of the week the Second-Tier Index was 0.77% higher than a month ago (3,028.14 as of August 6, 2013) and 10.01% lower than a year ago (3,391.06 as of September 6, 2012).

The Broad Market Index was 4.23% higher than a month ago (966.54 as August 6, 2012) and 2.72% lower than a year ago (1,035.57 as of September 6, 2012).

At the end of the week, 23 securities included into the Second-Tier Index constituent list were pushing the Index up (+2.65%), while 26 securities behaved negatively (-1.33%). The prices of one constituent stock remained unchanged.

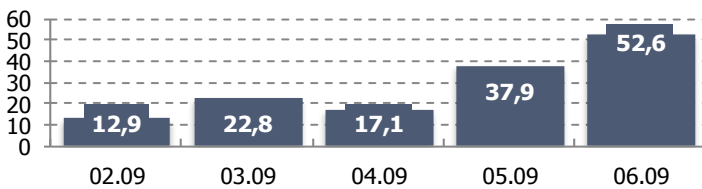
The most positive impact on the Second-Tier Index was due to the rising prices of JSC «TransContainer» (+1.07%) and OJSC KAMAZ (+0.61%).

The most positive impact on the Broad Market Index was mainly due to the rising prices for ordinary shares of JSC «GAZPROM» (+1.24%) and Sberbank (+0.59%).

The most positive impact on the Second-Tier Index was mainly due to the rising prices for securities of the transportation (+1.09%) and the industrials (+0.32%).

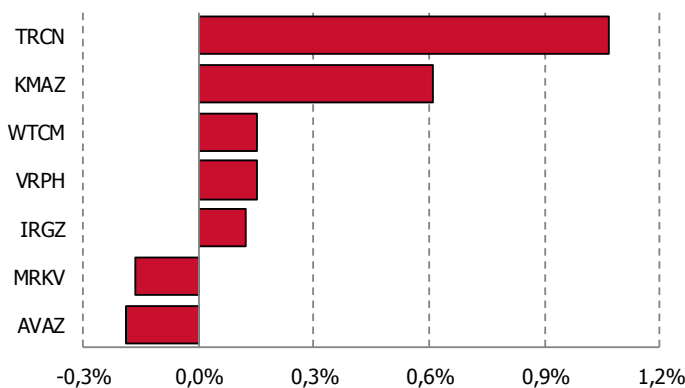
The electric utilities sector accounted for 35.23% of the Second-Tier Index total capitalization. The other large-weight sectors were the consumer goods & retail (18.78%) and the industrials (11.88%).

Trading volume*, bln. RUB .

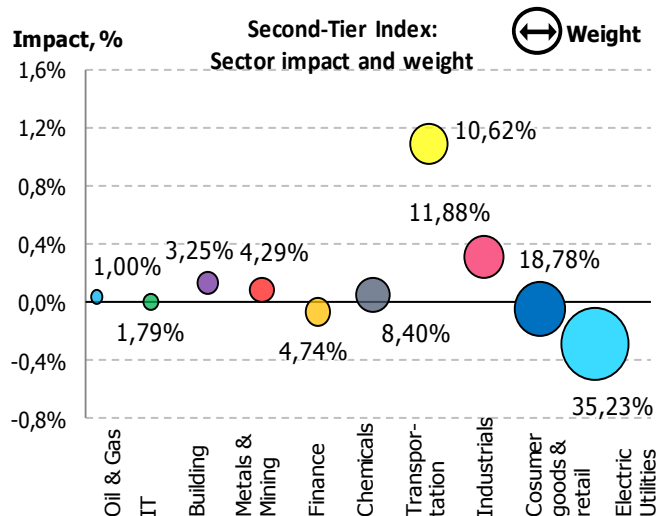
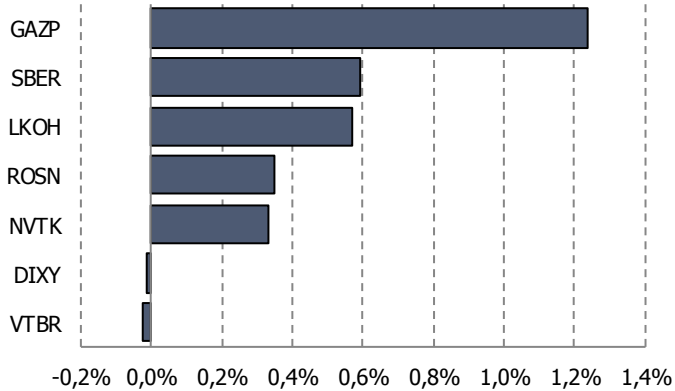


*for the consistent stocks

Stocks prices impact on Second-Tier Index, %



Stocks prices impact on Broad-Market Index, %

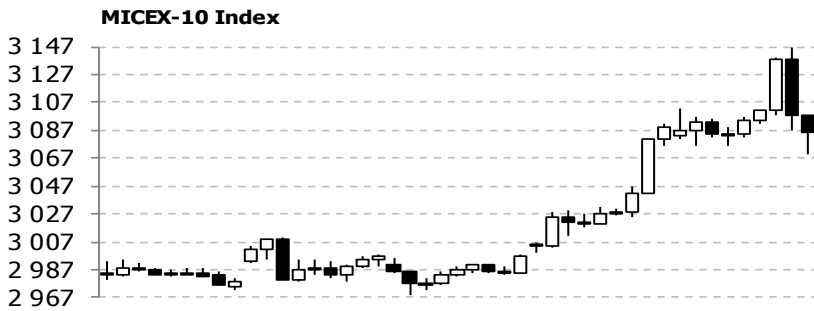


Weekly impact on indices	Up	Down	Total influence, %
Second-Tier Index	+2.65%	-1.33%	+1.32%
Broad Market Index	+4.36%	-0.10%	+4.26%

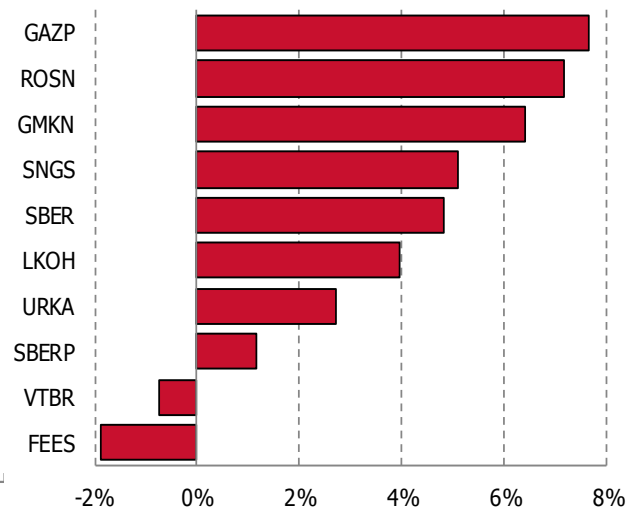
RUSSIAN EQUITY AND BOND INDICES

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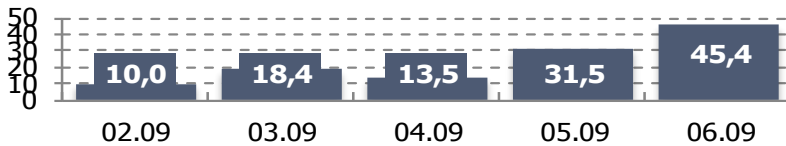
MICEX-10 Index



Stock prices change in MICEX-10, %

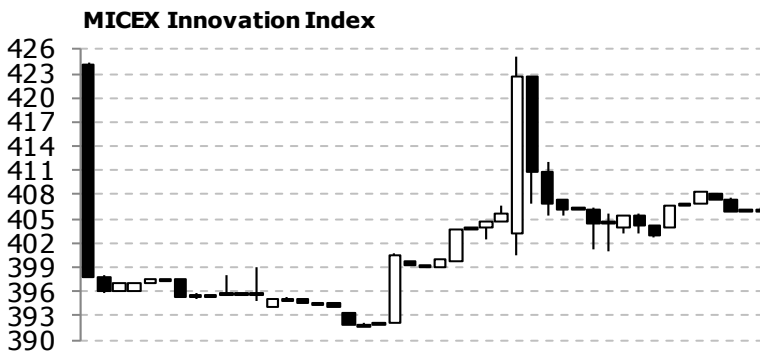


Trading volume*, bln. RUB

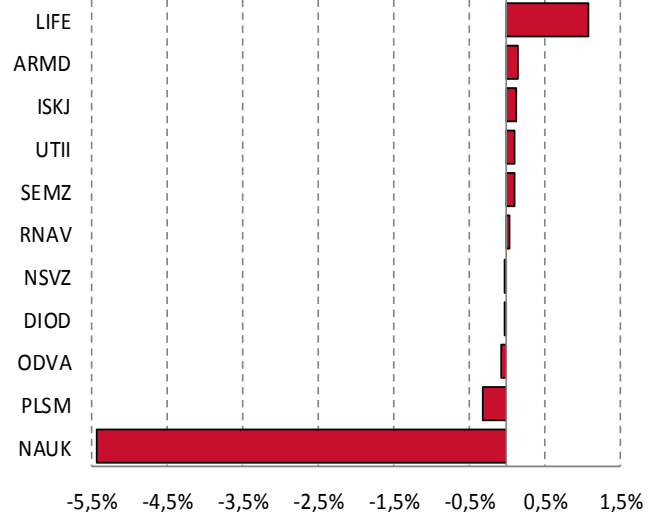


*for the constituent stocks

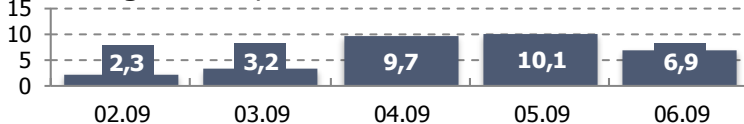
MICEX Innovation Index



Stocks prices impact on MICEX Innovation Index, %

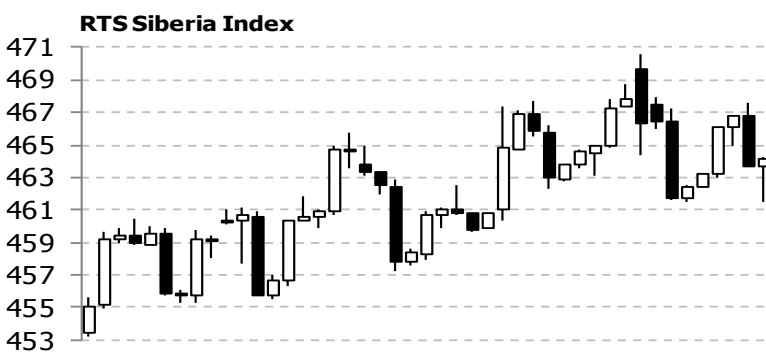


Trading volume*, mln. RUB

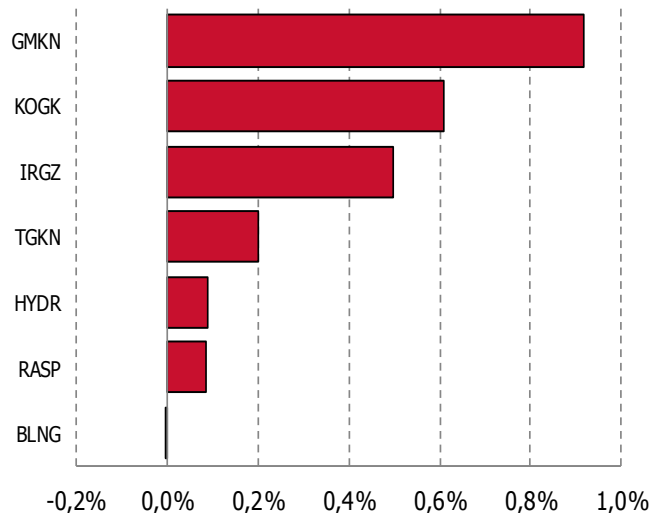


*for the constituent stocks

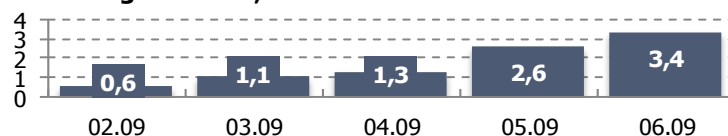
RTS Siberia Index



Stocks prices impact on RTS Sideria Index, %



Trading volume*, bln. RUB



*for the constituent stocks

RUSSIAN EQUITY AND BOND INDICES

(September 2 - 6, 2013)

Debt Market

Index	Value 06.09.2013	Return over the period			
		Week	Month	Quarter	Year
Russian Government Bond Indices					
RGBI	132.82	-0.14%	-1.78%	-1.80%	0.23%
RGBI-tr	316.39	0.01%	-1.15%	0.05%	7.68%
Yield to maturity	7.41%	6 b.p.	31 b.p.	29 b.p.	1 b.p.
Corporate Bond Indices					
MICEXCBICP	93.34	0.00%	0.00%	-0.07%	1.32%
MICEXCBITR	237.91	0.10%	0.65%	1.91%	9.56%
Yield to maturity	7.79%	-4 b.p.	-5 b.p.	-19 b.p.	-87 b.p.
Municipal Bond Indices					
MICEXMBICP	97.29	0.14%	-0.13%	-0.41%	1.21%
MICEXMBITR	175.68	0.30%	0.60%	1.42%	9.07%
Yield to maturity	7.78%	-3 b.p.	-1 b.p.	12 b.p.	-59 b.p.
Pension Indices					
Conservative	1,586.43	0.01%	0.52%	1.74%	7.97%
Moderate	1,379.52	0.68%	0.64%	1.75%	4.66%
Aggressive	1,182.72	1.57%	0.79%	2.41%	1.42%
Equity Repo Rate indicators					
Overnight	6.02%	-17 b.p.	-5 b.p.	-23 b.p.	78 b.p.
1 week	7.25%	6 b.p.	199 b.p.	93 b.p.	136 b.p.
2 weeks	6.83%	-2 b.p.	11 b.p.	194 b.p.	375 b.p.
Bonds Repo Rate indicators					
Overnight	6.09%	-2 b.p.	-8 b.p.	-9 b.p.	56 b.p.
1 week	7.08%	28 b.p.	51 b.p.	223 b.p.	172 b.p.
2 weeks	6.83%	-16 b.p.	21 b.p.	36 b.p.	118 b.p.

The Russian Government Bond Index RGBITR (total return) was up 0.01% to 316.39 last week (316.37 points as of August 30, 2013). The yield to maturity of the securities being the part of the calculation formula was up 6 basis points to 7.41%.

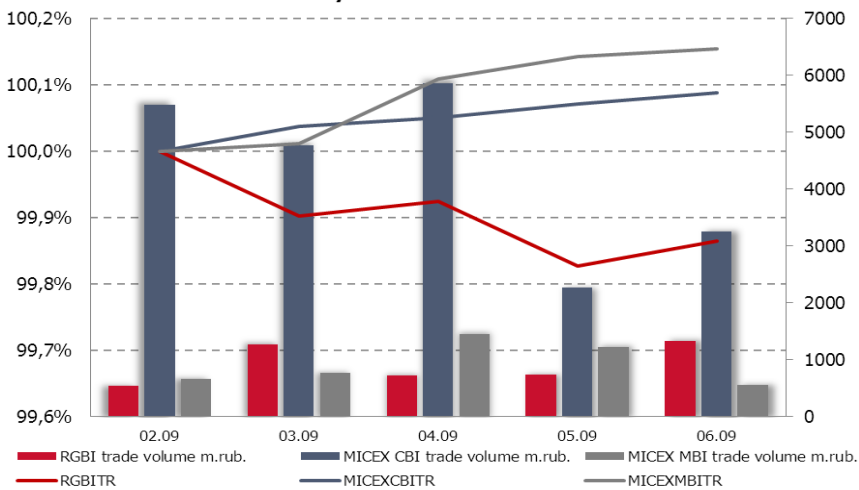
The Municipal Bond Index MICEXMBITR (total return) showed the positive trend and reached 175.68 points growing by 0.30% (175.15 as of August 30, 2013).

The total return value of the MICEX Corporate Bond Index (MICEXCBITR) was up 0.10% to 237.91 points.

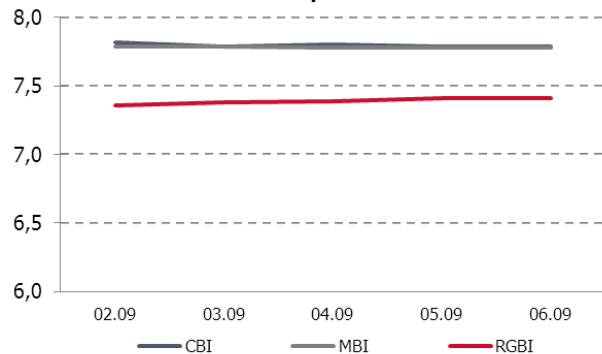
The conservative investment strategy tracking the last week's pension index could have resulted in a gain of 0.01% per week. The aggressive investment strategy based on the pension index could have brought a profit of 1.57% per week.

The bond overnight repo rate was down 2 basis points (from 6.11% to 6.09%). The equity overnight repo rate was equaled 6.02%.

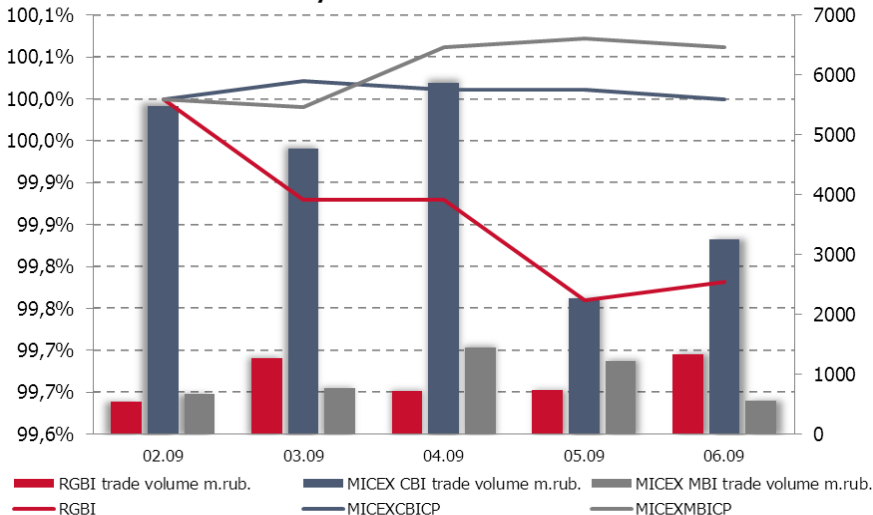
Total Return Indices dynamics



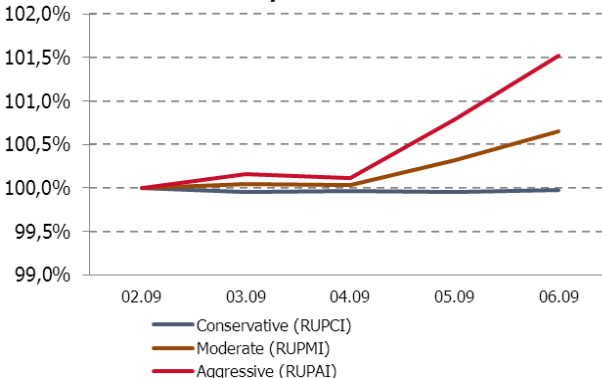
Indices Yield to maturity



Clean Price indices dynamics



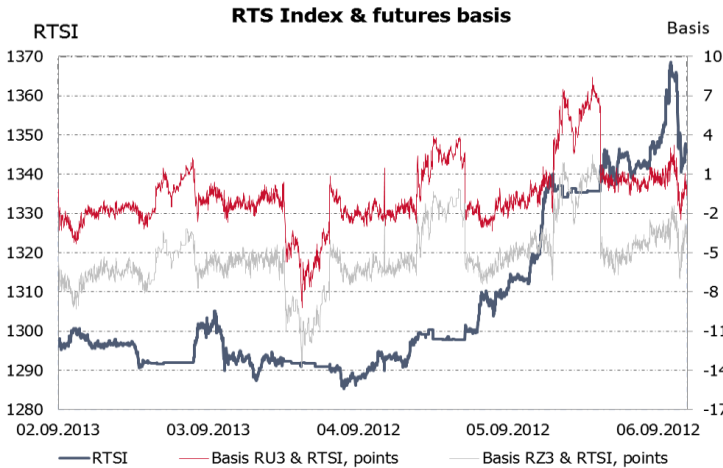
Pension indices dynamics



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Index Derivatives



For the week of September 2 - 6, 2013 the total trading volume in index futures and options on the Moscow Exchange Derivatives Market equaled RUB 524.48 billion or 5.94 million contracts.

Last week's trading volume for the most liquid contract on FORTS, futures contract on the RTS Index, amounted to RUB 438.18 billion or 4.99 million contracts.

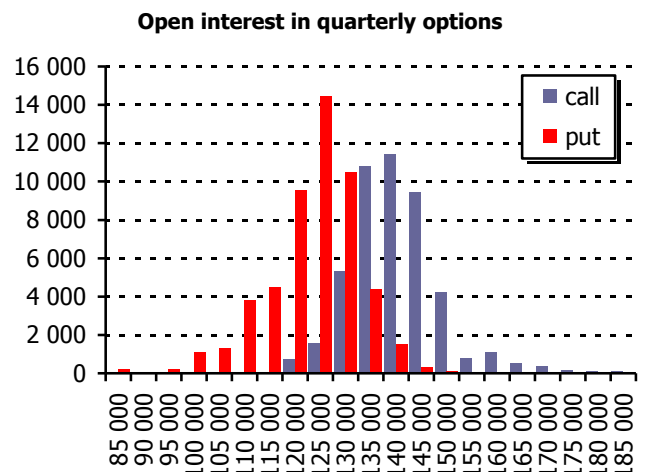
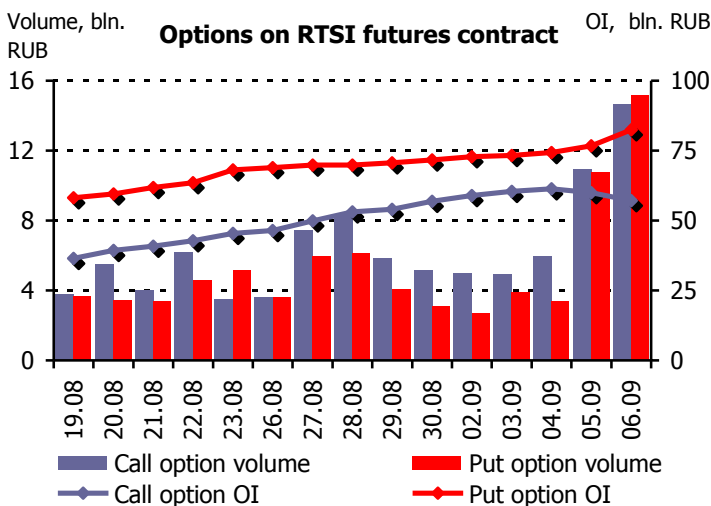
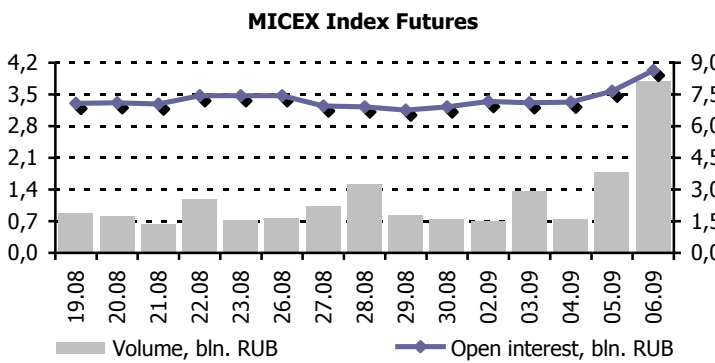
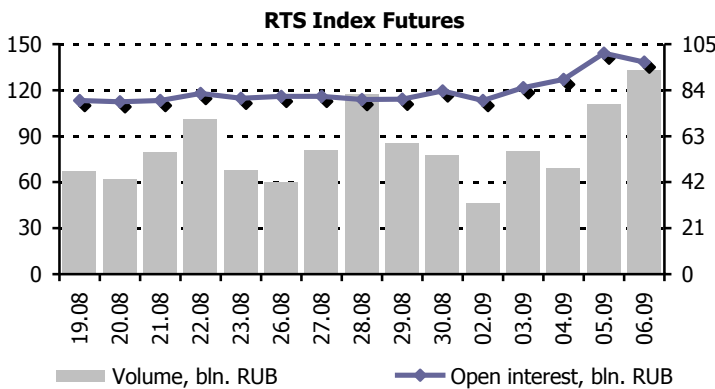
The RTS Index futures contract traded in backwardation last week. By the end of the week the RTS Index gained 4.23%, while the September and the December futures contracts up 5.01% and 5.16% respectively.

The total investor's open interest measured in RTS Index futures increased by 10.03%.

During the week the trading volume in futures contract on the MICEX Index was RUB 8.32 billion or 59.13 thousand contracts. Open interest in the MICEX Index futures increased by 19.53%.

Trading volume in options on RTS Index futures totaled RUB 77.40 billion or 881.52 thousand contracts last week. Open interest of RUB 139.58 billion or 1.61 billion contracts was fixed. Put options made up 59.08% of the total open interest for these contracts. The 140.000 strike calls and 125.000 strike puts had the highest open interest.

The total investors' open interest measured in options on the RTS index futures increased by 8.63%.



(September 2 - 6, 2013)

The Moscow Exchange Indices are key indicators of the Russian organized market of securities and derivatives. The Indices refer to the type of the capitalization-weighted equity indices. The Indices calculation formula is based on the ratio of the total market capitalization of stocks included into the Index to the same indicator as of the Index inception date.

The MICEX and the RTS Indices are Russian stock market composite indices that include 50 most liquid stocks of the largest and most dynamically performing Russian issuers. The MICEX Index is calculated based on the stock prices denominated in RUB. The RTS Index is calculated based on the stock prices denominated in USD.

Sectoral Indices reflect the movements of prices in a given sector of the economy represented in the Russian stock market. They usually include 10 to 20 liquid shares of the most highly capitalized Russian issuers belonging to this sector.

MICEX O&G (RTSog) comprises stocks of oil & gas companies.

MICEX PWR (RTSeu) comprises stocks of utilities companies.

MICEX TLC (RTStl) comprises stocks of telecommunication companies.

MICEX M&M (RTSmm) comprises stocks of companies of metals and mining industry.

MICEX MNF (RTSin) comprises stocks of companies of manufacturing industry.

MICEX FNL (RTSfn) comprises stocks of banks and financial companies.

MICEX CGS (RTScr) comprises stocks of companies of consumer & retail sector.

MICEX CHM (RTSch) comprises stocks of companies of chemical industry.

Values of the sectoral indices are presented in rubles and in US dollars. Historical values of the MICEX sectoral indices are served as a history for ruble-denominated indices, whereas historical values of the RTS indices are used as a history for dollar-denominated indices.

The Blue Chip Index is an indicator that tracks performance of the blue chips. It is calculated from ruble-denominated prices and bids for 15 top liquid stocks of the Russian equity market.

The MICEX10 is a price equal-weighted index calculated as the average of price fluctuations of 10 most liquid stocks admitted to trading on the Exchange. The Index tracks the increase in the value of portfolio comprising 10 stocks with the same initial weights.

The Second-Tier Index is an indicator that tracks the performance of stocks issued by small cap and mid cap companies. The Index constituent list includes 50 securities ranked below the stocks with the largest capitalization (taking into account free-float) included into the MICEX Index and the RTS Index unified list of constituents. The Index is calculated based on the dollar-denominated and ruble-denominated stock prices.

The Broad Market Index includes the top 100 shares selected by the criteria of liquidity, capitalization and shares that are in free-float. The Index's list of securities is used as the basis for the constituent list of other indices of the Moscow Stock Exchange, e.g. where TOP-50 stock of the Broad Market Index list is an underlying for MICEX Index as well as for RTS Index and BOTTOM-50 of the Broad Market Index list is an underlying for the Second-Tier Index. Whole sectoral indices baskets compose the list of the Broad Market Index.

The MICEX Innovation Index is a capitalization-weighted price index comprised stocks of Russian companies traded on the Innovations and Investments Market.

Regional Indices are equity indices designed to include stocks admitted to trading in Moscow Exchange, selected on the basis of liquidity and capitalization with issuers operating primarily in the specific federal district of the Russian Federation. At the moment, the information on the RTS Siberia Index, with constituent stocks of companies from the Siberian Federal district, is available.

The Russian Volatility Index is an aggregated indicator which reflects the average value of implied volatility of the options on RTS Index futures contract. To calculate values of the Index the Black-Scholes option pricing formula is applied.

The Bond Indices are the family of MICEX Bond Indices consists of the Russian Government Bond Index (RGBI), MICEX Corporate Bond Index (MICEX CBI) and MICEX Municipal Bond Index (MICEX MBI). The Indices were designed to measure the performance of the various segments of the Russian bond market. The Bond Indices are calculated by three methods concurrently: "total return", "clean price" and "gross price" method. In addition, duration and yield to maturity are calculated based on the Indices constituent lists.

The repo rate indicators are calculated to evaluate Russian organized repo market condition. The Indicators are computed separately for the stock repo market and bond repo market. Trades in shares included in the MICEX Index constituent list and trades in bonds included in the Bank of Russia's Lombard list are used to calculate the Indicators. There are overnight, one-week and two-week repo rate indicators that are determined based on settlement periods of relevant repo transactions.

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RUSSIAN EQUITY AND BOND INDICES

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This report includes forward-looking statements. All statements other than statements of historical fact included in this report, including, without limitation, those regarding our 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:

- 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.