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|  | **APPROVED**By the Moscow Exchange Executive Board17 April 2025, Minutes No. 32Chairman of the Executive BoardMoscow Exchange\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ V. Zhidkov |

**Calculation Methodology for the MOEX Bond Indices**

MOSCOW EXCHANGE 2025

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1. **Overview**
	1. Terms and definitions
		1. The following terms and definitions shall apply in this Methodology of Calculation of the MOEX Bond Indices by Public Joint-Stock Company Moscow Exchange MICEX-RTS (the "Methodology"):
* Index Constituents means the list of Bonds used for the calculation of the Index, approved by the Exchange in accordance with the procedure laid down in this Methodology;
* The Exchange, Moscow Exchange means Public Joint-Stock Company Moscow Exchange MICEX-RTS;
* Maturity Date means the maturity date of the Bond issue or the date of the nearest put option, if a put option is provided for by the terms of the Bond issue;
* Review Date means 1 February, 1 May, 1 August and 1 November; If any of these dates is a non-working day, the Index Review Date shall be the nearest following working day.
* Additional Factors means the Index's Weighted Average Return and Weighted Average Duration;
* Replacement Bonds means Russian-law bonds issued by Russian Issuers to replace substitutable Eurobonds (except for perpetual bonds and variable interest bonds);
* Total Return Index means the Index calculated on the basis of the value of the Bonds, determined as the sum of the price and the Accrued Coupon Income on the Bond, subject to coupon reinvestment.
* Debt Market Benchmarks Committee means a permanent advisory body of the Exchange;
* Corporate Bonds means corporate and exchange-registered bonds of Russian issuers, including Bonds issued by state corporations (excluding Eurobonds, Replacement Bonds, subordinated and perpetual bonds);
* Quotation List means a section of the List of Securities admitted to trading on the Exchange, including Bonds;
* Credit Rating means the national level of trustworthiness given to the Issuer or the Bond Issue by the National Rating Agency;
* Municipal Bonds means bonds issued by the constituent entities of the Russian Federation and local authorities (excluding Eurobonds and perpetual bonds);
* Accrued Coupon Income or ACI means the accrued interest on the Bond in a currency unit.
* National Rating Agencies means Russian rating agencies included in the Register of Credit Rating Agencies accredited by the Bank of Russia as of the date of the Index Review or the date of the Extraordinary Review of the Index;
* Bonds means OFZ-PD, OFZ-IN, OFZ-PK, Corporate Bonds, Municipal Bonds, Replacement Bonds;
* Sustainable Development Sector Bonds means Corporate Bonds and Municipal Bonds included in the Sustainability Sector of Moscow Exchange;
* Variable Rate Bonds are corporate bonds that have coupon payments tied to the Bank of Russia's key rate or the RUONIA indicator;
* Call Option means the possibility of early redemption of the Bonds at the initiative of the Bond Issuer;
* Put Option, Offer means an option to redeem the issue early at the initiative of the Bondholders;
* OFZ-PD means Russian Government Bonds (OFZ) with constant coupon;
* OFZ-IN means Russian Government Bonds (OFZ) with inflation-indexed nominal;
* OFZ-PK means Russian Government Bonds (OFZ) with variable coupon rate which have been launched at the earliest in 2019;
* Weighted Average Return of the Index means an indicator of the weighted average return of the Bond issues included in the Index, in per cent per annum;
* Weighted Average Duration of the Index means an indicator of the weighted average duration of the Bond issues included in the Index, in per cent per annum;
* Weighted Average Price is the price (in percent) of a bond of an issue included in the Index, defined as the ratio of the sum of the products of the prices of each of the trades in bonds of this issue, executed during the Main Trading Session in the Central Order Book T+ (excluding opening auction), in the Negotiated Trades mode and Negotiated Trades with the CCP mode by the number of bonds in the trade in question, to the total number of bonds that are the subject of these trades, executed up to the moment of calculation of the Index;
* Weight means the percentage of the Bond issue value in the total value of all Bonds in the Index;
* Price Index means the Index calculated on the basis of the prices of the Bonds net of ACI or coupon reinvestment;
* Issuer means the issuer of the Bonds.

 Terms and definitions used in the Methodology shall be used in accordance with their meanings given in internal documents of the Exchange, as well as the laws of the Russian Federation, the Bank of Russia regulations and other legal acts of the Russian Federation.

* 1. This Bond Index Calculation Methodology sets out the procedure for calculating the Bond Indices for bonds admitted to trading on Moscow Exchange, as well as the procedure for selecting the Bonds whose trading prices are used to calculate the Indices and additional factors.
	2. The names of the indices calculated according to the Methodology:

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| **Name in Russian** | **Name in English** |
| Индекс МосБиржи Корпоративных Облигаций | MOEX Corporate Bond Index |
| Индекс МосБиржи Муниципальных Облигаций | MOEX Municipal Bond Index |
| Индекс МосБиржи Государственных Облигаций | MOEX Government Bond Index |
| Композитный Индекс МосБиржи Облигаций  | MOEX Aggregate Bond Index |
| Индекс МосБиржи Облигаций, номинированных в китайских юанях | MOEX CNY Bond Index |
| Индекс МосБиржи Замещающих Облигаций | MOEX Replacement Bond Index |
| Индекс МосБиржи Облигаций Сектора устойчивого развития | MOEX ESG Bond Index |

The full name of each Index consists of two parts: the type of the Index and the short name of the Index. Example: MOEX Corporate Bond Index RUCBTRNS.

* + 1. The short names of the Indices calculated according to the Methodology contain an indication of the calculation method defined in Clause 2.2 of the Methodology and the principles of the Index construction used for the calculation of the Indices and defined in Section 3 of the Methodology. The short names of the Indices are given in Appendix 1 of the Methodology.
		2. The word mark "MOEX Index" is a trademark of Moscow Exchange registered by the State Register of Trademarks and Service Marks of the Russian Federation on 18 September 2017 (Trademark Certificate No. 630519). The word mark "MOEX" is a trademark of Moscow Exchange registered by the Federal Service for Intellectual Property in the State Register of Trademarks and Service Marks of the Russian Federation on 29 August 2014 (Trademark Certificate No. 521450).
	1. This Methodology, as well as all amendments and additions thereto, shall be approved by the Exchange and shall come into effect on a date determined by the Exchange. It may be amended and supplemented no more frequently than once a quarter.
	2. The Methodology as approved (with amendments and supplements thereto) shall be published on the official website of Moscow Exchange not later than three working days prior to its effective date, unless the Exchange resolves otherwise.
1. **General Indices calculation overview**
	1. The Indices are calculated at a frequency specified in Appendix 1 to the Methodology, on the basis of information relating to trades in the Bonds executed on the Exchange. The Additional Factors are calculated every trading day after closing of the main trading session. The Exchange is entitled to set other frequency of calculation of the Indices and Additional Factors.
	2. This Methodology provides for the following procedure for calculation of the Indices:
		1. The Price Indices are calculated using the following formula:

$$PI\_{n}=PI\_{n-1} ∙\frac{\sum\_{i=1}^{N}\frac{P\_{i,n}}{100}∙FV\_{i,n}∙ N\_{i,n}∙ W\_{i,n},}{\sum\_{i=1}^{N}\frac{P\_{i,n-1}}{100}∙FV\_{i,n-1}∙ N\_{i,n},∙ W\_{i,n}}$$

where:

PI n – the Price Index value at time n;

Pi,n - the weighted average price of the Bond of the ith issue at time n, expressed as a percentage of the principal value;

FVi,n - the principal value of the Bonds of the ith issue at time n, in currency units;

Ni,n is the volume of the ith issue of Bonds available for trading on the Index Review Date or the Extraordinary Review Date, expressed in units of securities;

Wi,n – a coefficient restricting the proportion of capitalisation of the ith Issuer (the Weighting Factor). It equals one unless otherwise set out in Clauses 5.1 and 5.2 below. For all issues of OFZ-PD, OFZ-PK and OFZ-IN the Weighting Factor is 1.

* + 1. The Total Return Indices shall be calculated using the following formula:

$$CI\_{n}=CI\_{n-1} ∙\frac{\sum\_{i=1}^{N}(\frac{P\_{i,n}}{100}∙FV\_{i,n}+A\_{i,n}+G\_{i,n})∙ N\_{i,n}∙ W\_{i,n},}{\sum\_{i=1}^{N}(\frac{P\_{i,n-1}}{100}∙FV\_{i,n-1}+A\_{i,n-1})∙ N\_{i,n},∙ W\_{i,n}}$$

where:

CIn – the value of the Total Return Index at time n;

Pi,n - the weighted average price of the Bond of the ith issue at time n, expressed as a percentage of the principal value;

FVi,n - the principal value of the Bonds of the ith issue at time n, in currency units;

Ai,n - the accrued coupon interest of the Bonds of the ith issue at time n, in currency units;

Gi,n - the amount of coupon interest paid on the Bonds of the ith issue at time n, expressed in currency units;

Ni,n is the volume of the ith issue of Bonds available for trading on the Index Review Date or the Extraordinary Review Date, expressed in units of securities;

Wi,n – a coefficient restricting the proportion of capitalisation of the ith Issuer (the Weighting Factor). It equals one unless otherwise set out in Clauses 5.1 and 5.2 below. For all issues of OFZ-PD, OFZ-PK and OFZ-IN the Weighting Factor is 1.

* + 1. Additional Factors are calculated according to the following formulas:
			1. The Weighted Average Duration is calculated using the following formula:

$$D\_{n}=\frac{\sum\_{i=1}^{N}D\_{i,n}(\frac{P\_{i,n}}{100}∙FV\_{i,n}+A\_{i,n})∙ N\_{i,n}∙ W\_{i,n},}{\sum\_{i=1}^{N}(\frac{P\_{i,n}}{100}∙FV\_{i,n}+A\_{i,n})∙ N\_{i,n},∙ W\_{i,n}}$$

where:

D n – the value of the Weighted Average Duration at time n;

Di,n - the duration of the Bond of the ith issue at time n, expressed in roubles;

Pi,n - the weighted average price of the Bond of the ith issue at time n, expressed as a percentage of the principal value;

FVi,n - the principal value of the Bonds of the ith issue at time n, in currency units;

Ai,n - the accrued coupon interest of the Bond at time n, expressed in currency units;

Gi,n - the amount of coupon interest paid on the Bonds of the ith issue at time n, expressed in currency units;

Ni,n is the volume of the ith issue of Bonds available for trading on the Index Review Date or the Extraordinary Review Date, expressed in units of securities;

Wi,n – a coefficient restricting the proportion of capitalisation of the ith Issuer (the Weighting Factor). It equals one unless otherwise set out in Clauses 5.1 and 5.2 below. For all issues of OFZ-PD, OFZ-PK and OFZ-IN the Weighting Factor is 1.

* + - 1. The Weighted Average Return is calculated according to the following formula:

$$Y\_{n}=\frac{\sum\_{i=1}^{N}Y\_{i,n}(\frac{P\_{i,n}}{100}∙FV\_{i,n}+A\_{i,n})∙ N\_{i,n}∙ W\_{i,n},}{\sum\_{i=1}^{N}(\frac{P\_{i,n}}{100}∙FV\_{i,n}+A\_{i,n})∙ N\_{i,n},∙ W\_{i,n}}$$

where:

D n – the value of the Weighted Average Return at time n;

Yi,n - the duration of the Bond of the ith issue at time n, expressed in percent;

Pi,n - the weighted average price of the Bond of the ith issue at time n, expressed as a percentage of the principal value;

FVi,n - the principal value of the Bonds of the ith issue at time n, in currency units;

Ai,n - the accrued coupon interest of the Bond at time n, expressed in currency units;

Gi,n - the amount of coupon interest paid on the Bonds of the ith issue at time n, expressed in currency units;

Ni,n is the volume of the ith issue of Bonds available for trading on the Index Review Date or the Extraordinary Review Date, expressed in units of securities;

Wi,n – a coefficient restricting the proportion of capitalisation of the ith Issuer (the Weighting Factor). It equals one unless otherwise set out in Clauses 5.1 and 5.2 below. For all issues of OFZ-PD, OFZ-PK and OFZ-IN the Weighting Factor is 1.

* + 1. Index values and Weighted Average Return are calculated to two decimal places, except for those indices whose constituents include OFZ-PK and/or Variable Coupon Bonds for which Weighted Average Yield is not calculated. The Weighted Average Duration is calculated to the nearest whole number, except for those indices whose constituents include OFZ-PK and/or Floating Coupon Bonds for which the Weighted Average Duration is not calculated.
		2. The inception dates and initial values of the Indices are given in Appendix 1 of the Methodology.
		3. In the event of suspension (termination) of trading in a Bond issue in the Indices, the last value of the weighted average price of the issue during the period of suspension of trading in the issue (until the resumption of trading or the date of exclusion of the issue from the Index) will be used for the calculation of the Index.
1. **Index construction principles**
	1. A Bond may be included in the Indices if it meets the following requirements:
		1. The Issuer has fully discharged its obligations to pay coupon income, redeem on Offer, and repay all Bond issues admitted to trading on MOEX. If the Issuer has an outstanding obligation on the previously admitted technical default and/or default on the Bond issue admitted to trading on the Exchange, Bonds may be included in the Indices provided that the Issuer fully settles its outstanding obligations under the technical default and/or default on all issues of Bonds admitted to trading on the Exchange, and the Issuer discloses the relevant notice of corporate action in accordance with the procedure and within the terms established by the regulations of the Bank of Russia.
		2. As at the Index Review Date, all coupon rates are fixed for the entire term to the Maturity Date in accordance with the Issue Documents[[1]](#footnote-1).
		3. The terms and conditions of the Bond Issue do not provide for a Call Option to be exercised within a period of less than one year from the Index Review Date.[[2]](#footnote-2).
		4. The Bonds will mature no earlier than 3 months after the date the Index Constituents come into effect.
		5. The nominal volume of the outstanding Bond issue on the Index Review Date is at least RUB 5 billion for Corporate Bonds, at least RUB 2 billion for Municipal Bonds and at least RUB 500 million for Sustainability Sector Bonds.
		6. If trading in the issue of Bonds in the Main and Additional Trading Sessions in the Central Order Book T+ (the "Trading Session") started earlier than 3 months prior to the Index Review Date, the number of trading days[[3]](#footnote-3) over the 3 months prior to the Index Review Date on which there were trades in the issue in the Trading Session is at least 50% for OFZ-PD, OFZ-PK and OFZ-IN, at least 30% for Corporate Bonds, and at least 10% for Municipal Bonds of the total number of days on which the Trading Session was open for trading. In this case, the number of trading days in the month preceding the Index Review Date, during which there were trades in the issue, is not less than 50% for OFZ-PD, OFZ-PK and OFZ-IN, not less than 30% for Corporate Bonds, not less than 10% for Municipal Bonds, of the total number of days in the month when the Trading Session was open, or the number of trading days in the 10 trading days preceding the Index Review Date when the Trading Session was open is not less than 1.

If trading in the issue started within 3 months before the Index Review Date, the number of trading days on which the issue was traded during the trading session is not less than 50% for OFZ-PD, OFZ-PK and OFZ-IN, not less than 30% for Corporate Bonds, not less than 10% for Municipal Bonds of the total number of days from the date of the start of trading in the issue on which the Trading Session was open, with the total number of trading days on which there were trades in the issue during the Trading Session being not less than 10.

* 1. For the composition of the Index Constituents, Bonds fulfilling the requirements of Clause 3.1 of the Methodology are segmented by duration or term to maturity. Duration is calculated from the Maturity Date of the Bond. Corporate Bonds and Municipal Bonds are also segmented by Rating positions and Quotation List.
		1. The maximum Credit Rating assigned by the National Rating Agencies is taken into account to include a Bond Issue in the Index.
	2. The requirements for the rating grade, the currency of the Bond issue, the duration, the Quotation List, the types of Bonds being included in the Index and the index denomination are set out in Appendix 1 to the Methodology.
	3. If the number of Issuers with Bonds that meet the requirements of Clauses 3.1.3-3.1.5 of the Methodology is less than 12, the Exchange may decide to include in the Index those Bonds that do not meet these requirements.
	 The total number of Issuers in the Index may not exceed 12.
	4. The maximum number of Bond issues in the Index Constituents is not limited. If, at the time of the Index Review, the number of bond issues that meet the requirements of Clauses 3.1.3-3.1.5 of the Methodology is less than 2, the Exchange may decide to suspend the calculation of the Index for the period until the next Index Review and the introduction of the updated Index Constituents. In this case, the Index value calculated on the last day of the previous Index Constituents will remain unchanged until the next Index Review and the introduction of the updated Index Constituents.
1. **Index review**
	1. Bonds are added to and removed from the Index at the time of the Index Review by decision of the Exchange.
	2. Regular Index Reviews shall be carried out no more frequently than once a quarter, except as provided for in this Methodology. Regular Index Reviews and approval of Index Constituents take place on 15 February, 15 May, 15 August and 15 November. If this date falls on a non-working day, the next Index Review shall take place on the next working day following the above date.
	3. The revised Index Constituents are implemented from the beginning of the main trading session of the first trading day of March, June, September, December. The Exchange may decide to set other dates for the entry into force of the reconstituted Index.
	4. Extraordinary revision of the Index may occur on the date determined by the Exchange's decision in case of the following events:

- delisting of the Bond issue from MOEX (termination of trading in the relevant Bond issue on MOEX);

- in the event that the Issuer of the Bonds included in the Index defaults in full on its obligation to pay the coupon interest, the redemption under the Offer, the redemption of the issue or issues of Bonds of such Issuer admitted to trading on the Exchange;

- in the event that the Issuer and/or the Bond Issue is assigned a Credit Rating that does not comply with the requirements set out in Appendix 1 of the Methodology, the Exchange may decide to exclude such Bonds from the Index on the date determined by the Exchange;

- in case of a change in the grade of the Quotation List in which the Bond Issue is included;

 - in other cases that may have a material impact on the calculation of the Indices.

* + 1. From the date of revision of the Index, the calculation of the Index is made using the new values of the weighting factors of the Bonds included in the Index, calculated on the basis of information on the Bonds as of the date preceding the date the new Index Constituents are implemented. The procedure for calculating the weighting factors is defined in section 5 of the Methodology.
		2. In case of suspension (termination) of trading in a Bond included in the relevant Index, the last value of the weighted average price of the issue shall be used to calculate the Index during the period of suspension of trading (until resumption of trading or until the date of exclusion of the issue from the Index).
	1. The Exchange may make a decision on the extraordinary inclusion of the Bonds in the Index provided that the Bonds meet the requirements set out in Clauses 3.1.1-3.1.4 of the Methodology and the total number of days of trading in these Bonds in the Central Order Book T+ prior to the date of the extraordinary inclusion of the Bonds in the Index is not less than 10 days.
	2. The Exchange is entitled to make a decision on inclusion in the Index of Bonds that do not meet requirements specified in clause 3.1 and in a manner different from that set out in this clause of the Methodology.

1. **Limitation of the Bond contribution to the Index**
	1. If the number of Issuers included in the relevant Index is at least 12, the maximum share of the capitalisation of the Issuer's Bonds (total capitalisation of different issues of Bonds of this issuer, if different issues of the Issuer's Bonds are included in the Index) in the aggregate capitalisation of the Bonds included in the Index is limited to 15% (S=15%). If the number of Issuers included in the relevant Index is between 7 and 11 inclusive, the maximum share of the capitalisation of the Issuer's Bonds (total capitalisation of different issues of Bonds of this issuer, if different issues of the Issuer's Bonds are included in the Index) in the aggregate capitalisation of the Bonds included in the Index is limited to 15% (S=15%). If the number of Issuers included in the relevant Index is between 4 and 6 inclusive, the maximum share of the capitalisation of the Issuer's Bonds (total capitalisation of different issues of Bonds of this issuer, if different issues of the Issuer's Bonds are included in the Index) in the aggregate capitalisation of the Bonds included in the Index is limited to 30% (S=30%). If the number of Issuers included in the relevant Index is 3, the maximum share of the capitalisation of the Issuer's Bonds (total capitalisation of different issues of Bonds of this issuer, if different issues of the Issuer's Bonds are included in the Index) in the aggregate capitalisation of the Bonds included in the Index is limited to 40% (S=40%).
	2. If the relevant Index includes Bonds issued by credit institutions (the "Credit Institution Bonds") and the total number of Bond Issuers included in the Index is at least 20, the maximum share of Credit Institution Bonds in the total capitalisation of the Bonds included in the Index is limited to 30% (C=30%).
	3. The Weight of the ith Bond in the Index is calculated according to the following formula:

$$Wght\_{i}=\frac{MC\_{i}}{\sum\_{i=1}^{N}MC\_{i} }∙100\%,$$

where:

Wghti – the weight of the ith Bond;

MCi – capitalisation of the ith Bond, determined according to the formula:

$$MC\_{i}=(\frac{P\_{i}}{100}∙FV\_{i}+A\_{i})∙ N\_{i}∙ W\_{i}$$

N – the volume of the ith issue of Bonds available for trading on the Index Review Date or the Extraordinary Review Date, expressed in units of securities;

The Weight of Bonds of one Issuer is calculated as the sum of Weights of Bonds of all issues of such Issuer.

* 1. To effect the restrictions set out in Clauses 5.1 and 5.2, the Weights of Issuers are adjusted as follows[[4]](#footnote-4):
		+ - * If the Issuer's Weight in the Index exceeds S, the relevant Weight shall be set equal to this value.
				* The difference between limited and unlimited Weights is divided between Issuers with an unlimited Weight on a pro rata basis.
				* If the Weight of Credit Institutions Bonds in the Index is more than K, the respective weight of the relevant issuers of is set equal to this value.
				* The difference between limited and unlimited Weights is divided between Issuers with an unlimited Weight on a pro rata basis.
				* The above actions are repeated until there are Issuers with the Weight exceeding S, and the Weight of Bonds of credit organisations exceeds the value of K.
	2. Weighting factors Wi can be anything between 0 and 1, with accuracy to seven decimal places according to the rounding rule. Weighting factors Wi are set as of the Index Review Date or Extraordinary Index Review Date.
	3. In the event that it is impossible to comply simultaneously with the limits set out in Clauses 5.1 and 5.2, the limit for the weight of an Issuer shall take precedence.
	4. If, at the time of Index Review, the share of the Bond issue in the Index does not meet the requirements of Clauses 5.1 and 5.2, the Exchange is entitled to adjust volume Ni,t-1 of the Bond issue used for the calculation of the Index in accordance with Clause 2 of the Methodology, so that the share of the Bond issue in the Index does not exceed the value set by Clauses 5.1 and 5.2.
1. **Control Over Calculation of the Indices**
	1. Debt Market Benchmarks Committee
		1. The Debt Market Benchmarks Committee performs the following functions:
			1. Providing expert judgement, making proposals and recommendations to the authorised body of the Exchange on issues related to the development of the Index management system;
			2. Elaborating proposals to improve the Indices Calculation Methodology;
			3. Elaborating proposals for the introduction by the Exchange of new technologies, calculations and adopting recommendations thereon;
			4. Developing recommendations for the disclosure of information on Indices and other indicators;
			5. Considering claims and proposals of Index users and where reasonable material claims occur, takes measures to develop and implement the relevant solutions in coordination with the Exchange;
			6. Developing proposals to improve the efficiency of the management system for the Indices, reviewing relevant issues and adopting recommendations.
	2. Formation, calculation, review and update of Indices and this Methodology is based on the total of management principles and rules described in the Moscow Exchange Index Management Policy.
	3. In case of technical failure upon calculation of the Indices or technical failure in the course of securities trading on the Exchange, which resulted in distortion of data used for calculation of the Indices, recalculation of previously calculated index values is allowed. This recalculation shall be carried out within the shortest possible time from the moment of detection of the technical failure. Upon recalculation of the Indices, the Exchange posts the relevant announcement on its website.
	4. In the event of circumstances that may adversely affect the adequacy of the Indices in representing the real state of the Russian fixed income market, the Exchange may take any actions necessary to ensure adequacy of the Indices, including exclusion of a Bond from the Index, etc.
	5. The set of principles guiding the Exchange in the development, calculation and distribution of the Indices in case of Index value errors is specified in the Moscow Exchange Regulations on Recalculation of Index Values.
2. **Publication**
	1. Index values calculated more frequently than once a day are published within 5 minutes of their calculation. The end-of-day values of the Index and the Additional Factors for the previous trading day are published each trading day not later than 12:00 (noon) Moscow time.
	2. Notifications on scheduled Index Reviews are disclosed within three working days from the date of the Exchange's decision to approve the new Index Constituents, but not later than one week before the date of coming into effect of such Exchange's decision.
	3. Notification on extraordinary Index Reviews are disclosed not later than the day preceding the effective date of the Exchange's decision on approval of the new Index Constituents.
	4. Information subject to disclosure in accordance with this Methodology shall be disclosed on the Exchange's official website. Such information may be disseminated in other ways, including through news agencies that distribute MOEX market data.

Appendix 1

**Corporate Bond Indices**

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Rating\*** | **Calculation method** | **Constituents** | **Coupon Rate** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUCBTRNS | RUB | > 1 | ≥ A-(RU) | Total return | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBCPNS | RUB | > 1 | ≥ A-(RU) | Price | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBITR1Y | RUB | ≤ 1 | ≥ A-(RU) | Total return | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 30.12.2010 |
| RUCBICP1Y | RUB | ≤ 1 | ≥ A-(RU) | Price | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 30.12.2010 |
| RUCBTR3YNS | RUB | 1 < … ≤ 3 | ≥ A-(RU) | Total return | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBCP3YNS | RUB | 1 < … ≤ 3 | ≥ A-(RU) | Price | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBTR5YNS | RUB | 3 < … ≤ 5 | ≥ A-(RU) | Total return | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBCP5YNS | RUB | 3 < … ≤ 5 | ≥ A-(RU) | Price | Corporate bonds | Flat | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUCBTRBBBNS | RUB | > 0.5 | BBB-(RU) ≤… ≤ BBB+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPBBBNS | RUB | > 0.5 | BBB-(RU) ≤…≤ BBB+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRANS | RUB | > 1 | A-(RU) ≤…≤ A+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPANS | RUB | > 1 | A-(RU) ≤…≤ A+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRAANS | RUB | > 1 | AA-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPAANS | RUB | > 1 | AA-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRAAANS | RUB | > 1 | AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPAAANS | RUB | > 1 | AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRA3YNS | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ A+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPA3YNS | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ A+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRAA3YNS | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPAA3YNS | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTR3A3YNS | RUB | 1 < … ≤ 3 | AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCP3A3YNS | RUB | 1 < … ≤ 3 | AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRA5YNS | RUB | 3 < … ≤ 5 | A-(RU) ≤…≤ A+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPA5YNS | RUB | 3 < … ≤ 5 | A-(RU) ≤…≤ A+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRAA5YNS | RUB | 3 < … ≤ 5 | AA-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCPAA5YNS | RUB | 3 < … ≤ 5 | AA-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTR3A5YNS | RUB | 3 < … ≤ 5 | AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBCP3A5YNS | RUB | 3 < … ≤ 5 | AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 29.12.2018 |
| RUCBTRA2A | RUB | > 1 | A-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCPA2A | RUB | > 1 | A-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTRA2A3Y | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCPA2A3Y | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTRA2A5Y | RUB | 3 < … ≤ 5 | A-(RU) ≤…≤ AA+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCPA2A5Y | RUB | 3 < … ≤ 5 | A-(RU) ≤…≤ AA+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTR2A3A | RUB | > 1 | AA-(RU) ≤…≤ AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCP2A3A | RUB | > 1 | AA-(RU) ≤…≤ AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTR2A3A3Y | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCP2A3A3Y | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTR2A3A5Y | RUB | 3 < … ≤ 5 | AA-(RU) ≤…≤ AAA(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCP2A3A5Y | RUB | 3 < … ≤ 5 | AA-(RU) ≤…≤ AAA(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTRB2B3B | RUB | > 0.5 | B-(RU) ≤… ≤ BBB+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCPB2B3B | RUB | > 0.5 | B-(RU) ≤…≤ BBB+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTRB2B | RUB | > 0.5 | B-(RU) ≤… ≤ BB(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCPB2B | RUB | > 0.5 | B-(RU) ≤…≤ BB(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBTR2B3B | RUB | > 0.5 | BB+(RU) ≤… ≤ BBB+(RU) | Total return | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUCBCP2B3B | RUB | > 0.5 | BB+(RU) ≤…≤ BBB+(RU) | Price | Corporate bonds | Flat | Once a day | 100 | RUB | 30.12.2020 |
| RUFLCBTR | RUB | > 1 | ≥ A-(RU) | Total return | Floating interest bonds | Key rate or RUONIA | Once in 15 sec | 100 | RUB | 30.12.2023 |
| RUFLCBCP | RUB | > 1 | ≥ A-(RU) | Price | Floating interest bonds | Key rate or RUONIA | Once in 15 sec | 100 | RUB | 30.12.2023 |
| RUCBKEYTR | RUB | > 1 | ≥ A-(RU) | Total return | Floating interest bonds | Key rate | Once a day | 100 | RUB | 30.12.2023 |
| RUCBKEYCP | RUB | > 1 | ≥ A-(RU) | Price | Floating interest bonds | Key rate | Once a day | 100 | RUB | 30.12.2023 |
| RUCBRNTR | RUB | > 1 | ≥ A-(RU) | Total return | Floating interest bonds | RUONIA | Once a day | 100 | RUB | 30.12.2023 |
| RUCBRNCP | RUB | > 1 | ≥ A-(RU) | Price | Floating interest bonds | RUONIA | Once a day | 100 | RUB | 30.12.2023 |

**Municipal Bond Indices**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Rating\*** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUMBTRNS | RUB | > 1 | ≥ A-(RU) | Total return | Municipal bonds | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUMBCPNS | RUB | > 1 | ≥ A-(RU) | Price | Municipal bonds | Once in 15 sec | 100 | RUB | 29.12.2018 |
| RUMBITR1Y | RUB | ≤ 1 | ≥ A-(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 30.12.2010 |
| RUMBICP1Y | RUB | ≤ 1 | ≥ A-(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 30.12.2010 |
| RUMBTR3YNS | RUB | 1 < … ≤ 3 | ≥ A-(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCP3YNS | RUB | 1 < … ≤ 3 | ≥ A-(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTR3+NS | RUB | 3 < … ≤ 5 | ≥ A-(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCP3+NS | RUB | 3 < … ≤ 5 | ≥ A-(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRBBBNS | RUB | > 0.5 | BBB-(RU) ≤…≤ BBB+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPBBBNS | RUB | > 0.5 | BBB-(RU) ≤…≤ BBB+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRANS | RUB | > 1 | A-(RU) ≤…≤ A+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPANS | RUB | > 1 | A-(RU) ≤…≤ A+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRAANS | RUB | > 1 | AA-(RU) ≤…≤ AA+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPAANS | RUB | > 1 | AA-(RU) ≤…≤ AA+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRAAANS | RUB | > 1 | AAA(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPAAANS | RUB | > 1 | AAA(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRA3YNS | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ A+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPA3YNS | RUB | 1 < … ≤ 3 | A-(RU) ≤…≤ A+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRAA3YNS | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AA+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPAA3YNS | RUB | 1 < … ≤ 3 | AA-(RU) ≤…≤ AA+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTR3A3YNS | RUB | 1 < … ≤ 3 | AAA(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCP3A3YNS | RUB | 1 < … ≤ 3 | AAA(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRA3+NS | RUB | > 3 | A-(RU) ≤…≤ A+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPA3+NS | RUB | > 3 | A-(RU) ≤…≤ A+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTRAA3+NS | RUB | > 3 | AA-(RU) ≤…≤ AA+(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCPAA3+NS | RUB | > 3 | AA-(RU) ≤…≤ AA+(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBTR3A3+NS | RUB | > 3 | AAA(RU) | Total return | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |
| RUMBCP3A3+NS | RUB | > 3 | AAA(RU) | Price | Municipal bonds | Once a day | 100 | RUB | 29.12.2018 |

**Government Bond Index**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RGBITR | RUB | > 1 | Total return | OFZ-PD | Once in 15 sec | 100 | RUB | 31.12.2002 |
| RGBI | RUB | > 1 | Price | OFZ-PD | Once in 15 sec | 100 | RUB | 31.12.2002 |
| RUGBITR1Y | RUB | ≤ 1 | Total return | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2010 |
| RUGBICP1Y | RUB | ≤ 1 | Price | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2010 |
| RUGBITR3Y | RUB | 1 ≤… <3 | Total return | OFZ-PD | Once in 15 sec | 257.84 | RUB | 30.12.2010 |
| RUGBICP3Y | RUB | 1 ≤… <3 | Price | OFZ-PD | Once in 15 sec | 130.64 | RUB | 30.12.2010 |
| RUGBITR5Y | RUB | 3 ≤ … < 5 | Total return | OFZ-PD | Once in 15 sec | 257.78 | RUB | 30.12.2010 |
| RUGBICP5Y | RUB | 3 ≤ … < 5 | Price | OFZ-PD | Once in 15 sec | 130.64 | RUB | 30.12.2010 |
| RUGBITR10Y | RUB | 5 ≤ … < 10 | Total return | OFZ-PD | Once in 15 sec | 257.78 | RUB | 30.12.2010 |
| RUGBICP10Y | RUB | 5 ≤ … < 10 | Price | OFZ-PD | Once in 15 sec | 130.64 | RUB | 30.12.2010 |
| RUGBTR5+ | RUB | ≥ 5 | Total return | OFZ-PD | Once in 15 sec | 257.78 | RUB | 30.12.2010 |
| RUGBICP5+ | RUB | ≥ 5 | Price | OFZ-PD | Once in 15 sec | 130.64 | RUB | 30.12.2010 |
| RUGBITR5Y7Y | RUB | 5 ≤ … < 7 | Total return | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2022 |
| RUGBICP5Y7Y | RUB | 5 ≤ … < 7 | Price | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2022 |
| RUGBITR7Y+ | RUB | ≥ 7 | Total return | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2022 |
| RUGBICP7Y+ | RUB | ≥ 7 | Price | OFZ-PD | Once in 15 sec | 100 | RUB | 30.12.2022 |
| RUGBINFTR | RUB | ≥ 0.25 | Total return | OFZ-IN | Once in 15 sec | 100 | RUB | 30.12.2020 |
| RUGBINFCP | RUB | ≥ 0.25 | Price | OFZ-IN | Once in 15 sec | 100 | RUB | 30.12.2020 |
| RUFLGBITR | RUB | > 1\* | Total return | OFZ-PK | Once in 15 sec | 100 | RUB | 30.12.2022 |
| RUFLGBICP | RUB | > 1\* | Price | OFZ-PK | Once in 15 sec | 100 | RUB | 30.12.2022 |

\* Term to maturity for RUFLGBITR and RUFLGBICP

**Composite Bond Index**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUABITR | RUB | > 1 | Total return | OFZ-PD, corporate bonds, municipal bonds | Once a day | 100 | RUB | 30.12.2010 |
| RUABICP | RUB | > 1 | Price | OFZ-PD, corporate bonds, municipal bonds | Once a day | 100 | RUB | 30.12.2010 |

**Quotation List Indices**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Section of the List of Securities** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUCBITRL1 | RUB | > 1 | Level 1 List | Total return | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUCBICPL1 | RUB | > 1 | Level 1 List | Price | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUCBITRL2 | RUB | > 1 | Level 2 List | Total return | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUCBICPL2 | RUB | > 1 | Level 2 List | Price | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUCBITRL3 | RUB | > 1 | Level 3 List | Total return | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUCBICPL3 | RUB | > 1 | Level 3 List | Price | Corporate bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUMBITRL1 | RUB | > 1 | Level 1 List | Total return | Municipal bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUMBICPL1 | RUB | > 1 | Level 1 List | Price | Municipal bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUMBITRL3 | RUB | > 1 | Level 3 List | Total return | Municipal bonds | Once a day | 100 | RUB | 28.12.2012 |
| RUMBICPL3 | RUB | > 1 | Level 3 List | Price | Municipal bonds | Once a day | 100 | RUB | 28.12.2012 |

**MOEX CNY Bond Index**

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Rating\*** | **Rating Agencies** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUCNYTR | CNY | > 0.25 | ≥ BBB+(RU) | National | Total return | Bonds | Once a day | 100 | CNY | 01.09.2022 |
| RUCNYCP | CNY | > 0.25 | ≥ BBB+(RU) | National | Price | Bonds | Once a day | 100 | CNY | 01.09.2022 |

**Replacement Bond Indices**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Rating\*** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RURPLTR | USD | > 0.25 | ≥ BBB+(RU) | Total return | Replacement Bonds of corporate issuers | Once a day | 100 | USD | 31.12.2022 |
| RURPLCP | USD | > 0.25 | ≥ BBB+(RU) | Price | Replacement Bonds of corporate issuers | Once a day | 100 | USD | 30.12.2022 |
| RURPLRUBTR | USD | > 0.25 | ≥ BBB+(RU) | Total return | Replacement Bonds of corporate issuers | Once a day | 100 | RUB | 30.12.2022 |
| RURPLRUBCP | USD | > 0.25 | ≥ BBB+(RU) | Price | Replacement Bonds of corporate issuers | Once a day | 100 | RUB | 30.12.2022 |
| RURPLGBTR | USD | > 0.25 |  | Total return | Replacement Bonds of the Russian Federation | Once a day | 100 | USD | 30.12.2024 |
| RURPLGBCP | USD | > 0.25 |  | Price | Replacement Bonds of the Russian Federation | Once a day | 100 | USD | 30.12.2024 |
| RURPLGBRUBTR | USD | > 0.25 |  | Total return | Replacement Bonds of the Russian Federation | Once a day | 100 | RUB | 30.12.2024 |
| RURPLGBRUBCP | USD | > 0.25 |  | Price | Replacement Bonds of the Russian Federation | Once a day | 100 | RUB | 30.12.2024 |

**MOEX ESG Bond Index**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Short name** | **Denomination** | **Duration (years)** | **Calculation method** | **Constituents** | **Calculation frequency** | **Initial value** | **Denomination** | **Inception date** |
| RUESGTR | RUB | > 0.25 | Total return | Sustainability Sector Bonds | Once a day | 100 | RUB | 30.12.2022 |
| RUESGCP | RUB | > 0.25 | Price | Sustainability Sector Bonds | Once a day | 100 | RUB | 30.12.2022 |

Designations used in abbreviations:

CBI, CB – Corporate Bond Index;

MBI, MB – Municipal Bond Index;

GBI– Government Bond Index;

ABI – Composite Index;

TR - calculated according to the Total Return Index formula;

CP - calculated according to the Price Index formula;

AAA/3A, AA/2A, A, BBB/3B, BB/2B, B - Credit Ratings levels the Credit Rating of the Issuer or the Bond issue from the National Rating Agency refers to;

1Y, 3Y, 5Y, 5Y+, 10Y, 7+, 5Y7Y - duration of the Bonds in the Index;

1L, 2L, 3L – Quotation List of the Bond issue;

CNY– MOEX CNY Bond Index.

\* National Scale Credit Rating from ACRA and corresponding credit ratings from Expert RA, National Rating Agency and National Credit Ratings.

1. Excluding OFZ-PK and Variable Rate Bonds. [↑](#footnote-ref-1)
2. Excluding Replacement Bonds. [↑](#footnote-ref-2)
3. A "trading day" in this paragraph refers to a day where the trading volume of the Bond issue is at least 100 thousand rubles during the Main Trading Session and the Additional Trading Session in the Central Order Book T+, excluding Bonds denominated in Chinese Yuan, Replacement Bonds, as well as the Sustainability Sector Bonds, for which this requirement of the minimum daily trading volume does not apply. [↑](#footnote-ref-3)
4. These restrictions do not apply to Government Bond Indices and Composite Bond Indices and Replacement Bond Indices with constituents including Replacement Bonds of the Russian Federation. [↑](#footnote-ref-4)