

CORPORATE BOND INDICES

December 2020

Corporate bond indices are capitalization weighted indicators of the Moscow Exchange corporate bonds market. The indices are segmented by duration and credit ratings of constituents issues. Indices are calculated simultaneously using "total return" and "clean price" formulas. Moscow exchange calculates also government and municipal bonds indices.

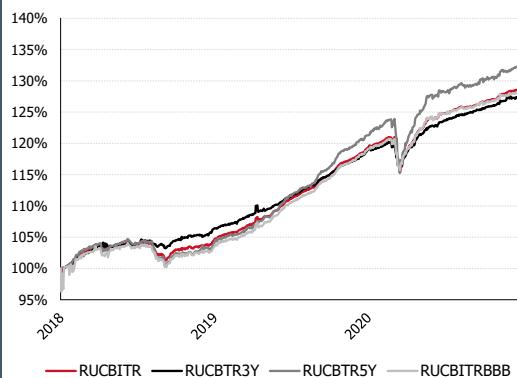
MAIN CHARACTERISTICS

Indices	Issues	Total Mcap, bn RUB	Market share, %	Duration, years	Constituents yield	Yield for this year	Yield for pr. year	Yields for pr. 3 year
RUCBITR	111	1,338.42	11.31%	2.79	6.02%	8.25%	14.30%	34.01%
RUCBTR3Y	73	764.01	6.45%	1.84	5.75%	7.78%	11.76%	30.96%
RUCBTR5Y	31	456.56	3.86%	3.61	6.12%	9.25%	17.17%	39.36%
RUCBITR1Y	37	371.98	3.14%	0.58	4.93%	5.59%	8.80%	29.41%
RUCBITRBBB	49	725.72	6.13%	3.10	5.68%	8.13%	15.33%	33.25%
RUCBITRBBB3Y	24	322.84	2.73%	1.77	5.23%	7.66%	11.92%	31.02%
RUCBITRBBB5Y	19	300.44	2.54%	3.60	5.95%	8.77%	17.15%	35.85%
RUCBITRBBB3+	25	402.88	3.40%	4.18	6.05%	9.23%	17.85%	36.22%
RUCBITRBB	53	552.06	4.66%	2.46	6.06%	9.00%	13.75%	36.77%
RUCBITRBB3Y	40	380.53	3.22%	1.88	5.90%	8.76%	12.65%	32.61%
RUCBITRBB5Y	12	156.13	1.32%	3.62	6.41%	9.92%	18.56%	45.12%
RUCBITRBB3+	13	171.53	1.45%	3.75	6.40%	9.80%	18.42%	44.59%
RUCBITRB	9	60.63	0.51%	2.01	6.86%	10.48%	12.51%	45.49%
RUCBITRB3Y	9	60.63	0.51%	2.01	6.86%	10.05%	12.52%	45.42%

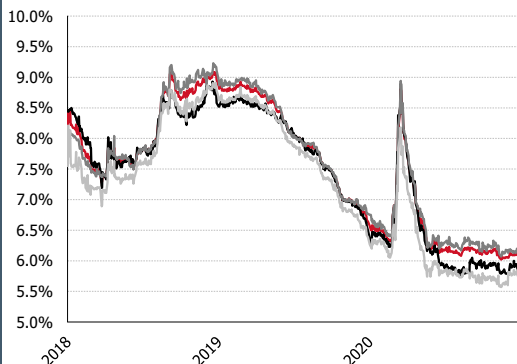
KEY IDS

Ticker	ISIN	Reuters	Bloomberg	Ticker	ISIN	Reuters	Bloomberg
RUCBITR	RU000A0JPT17	.RUCBITR	RUCBITR	RUCBITRBBB3+	RU000A0JV722	.RUCBITRBBB3+	RUCT3Bo3
RUCBTR3Y	RU000A0JPS22	.RUCBTR3Y	RUCBTR3Y	RUCBITRBB	RU000A0JV6W4	.RUCBITRBB	RUCT2B
RUCBTR5Y	RU000A0JPT09	.RUCBTR5Y	RUCBTR5Y	RUCBITRBB3Y	RU000A0JV6Y0	.RUCBITRBB3Y	RUCT2B3
RUCBITR1Y	RU000A0JV6S2	.RUCBITR1Y	RUCT1	RUCBITRBB5Y	RU000A0JV6Z7	.RUCBITRBB5Y	RUCT2B5
RUCBITRBBB	RU000A0JV706	.RUCBITRBBB	RUCT3B	RUCBITRBB3+	RU000A0JV6X2	.RUCBITRBB3+	RUCT2Bo3
RUCBITRBBB3Y	RU000A0JV714	.RUCBITRBBB3Y	RUCT3B3	RUCBITRB	RU000A0JV6U8	.RUCBITRB	RUCTB
RUCBITRBBB5Y	RU000A0JV730	.RUCBITRBBB5Y	RUCT3B5	RUCBITRB3Y	RU000A0JV6V6	.RUCBITRB3Y	RUCTB3

CORPORATE BOND INDICES DYNAMICS



WEIGHTED AVERAGE CONSTITUENTS YIELD BASE



TOP 30 BONDS IN INDEX RUCBITR

№	ISIN	Issues	Issue size	Weight, %
1	RU000A0ZYHX8	Сбер Sb15R	35,000,000	2.73%
2	RU000A100HY9	РЖД 1P-16R	30,000,000	2.51%
3	RU000A100K80	Сбер Sb12R	30,000,000	2.41%
4	RU000A101GZ6	УрКалПБО6P	30,000,000	2.33%
5	RU000A100VQ6	НорНикБ1P1	25,000,000	2.02%
6	RU000A100YQ0	Роснфт2P9	25,000,000	1.97%
7	RU000A100Z91	ГТЛК 1P-15	25,000,000	1.94%
8	RU000A101137	Газнф3P1R	25,000,000	1.92%
9	RU000A1007Z2	РЖД 1P-13R	20,000,000	1.81%
10	RU000A0JV219	РоснфтБО9	20,000,000	1.68%
11	RU000A100XC2	Полюс Б1P1	20,000,000	1.61%
12	RU000A100AF3	ГПБ001P09P	20,000,000	1.58%
13	RU000A1017J5	Газнф3P2R	20,000,000	1.58%
14	RU000A0ZZZ17	НКНХ 1P-01	15,000,000	1.29%
15	RU000A0JWPW1	ТрнфБО1P3	15,000,000	1.27%
16	RU000A100LL8	ГазпромКР2	15,000,000	1.26%
17	RU000A0JQRD9	РЖД-23 обл	15,000,000	1.24%
18	RU000A101M04	РЖД 1P-20R	15,000,000	1.20%
19	RU000A0JXN21	СистемБ1P6	15,000,000	1.19%
20	RU000A100VR4	ГПБ001P13P	15,000,000	1.19%
21	RU000A100TH9	Росбанк2P6	15,000,000	1.19%
22	RU000A101FC7	Ростел2P3R	15,000,000	1.18%
23	RU000A0ZYFC6	МТС 001P-3	15,000,000	1.18%
24	RU000A0ZZ9W4	УрКалПБО4P	15,000,000	1.18%
25	RU000A101FG8	Ростел2P2R	15,000,000	1.18%
26	RU000A1010B7	ТрнфБО1P13	15,000,000	1.17%
27	RU000A0JUAH8	РЖД-30 обл	15,000,000	1.17%
28	RU000A100ZK0	МТС 1P-12	15,000,000	1.17%
29	RU000A101HJ8	Магнит2P01	15,000,000	1.16%
30	RU000A1018K1	Татнфт1P1	15,000,000	1.16%

Moscow Exchange
Indices and Market Data
index@moex.com
+7 (495) 363 32 32

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 - 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
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 - 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
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 - The ability to increase the offer of products in foreign jurisdictions
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