

CORPORATE BOND INDICES

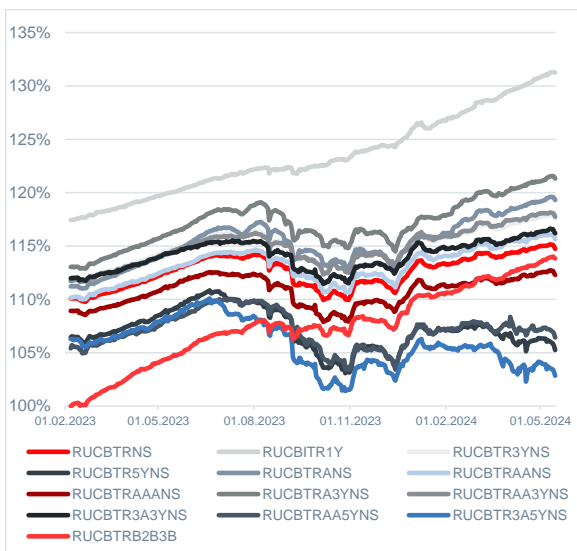
June-24

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.

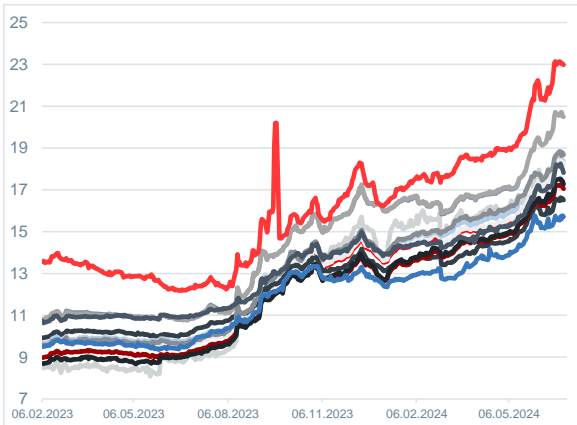
MAIN CHARACTERISTICS

Indices	Issues	Total Mcap, bn RUB	Duration, years	Constituents yield	Yield for this year	Yield for pr. year	Yields for 3 year
RUCBTRNS	40	2224,21	1,85	18,01%	1,00%	1,04%	1,19%
RUCBITR1Y	20	1166,80	0,50	18,39%	1,06%	1,04%	1,24%
RUCBTR3YNS	40	1998,01	1,67	18,20%	1,01%	1,05%	1,21%
RUCBTR5YNS	8	50,16	3,20	17,82%	0,96%	1,05%	1,13%
RUCBTRANS	20	198,18	1,47	20,43%	1,02%	1,06%	1,23%
RUCBTRAAANS	20	741,54	1,92	18,62%	1,00%	1,05%	1,17%
RUCBTRAAANS	20	1049,40	1,87	17,05%	1,00%	1,04%	1,16%
RUCBTRA3YNS	20	192,84	1,41	20,49%	1,02%	1,06%	1,25%
RUCBTRAA3YNS	20	644,72	1,78	18,68%	1,00%	1,05%	1,19%
RUCBTR3A3YNS	20	926,02	1,64	17,28%	1,00%	1,04%	1,20%
RUCBTRAA5YNS	8	50,16	3,20	17,82%	0,96%	1,05%	1,13%
RUCBTR3A5YNS	5	61,58	3,62	15,71%	0,94%	1,03%	1,13%
RUCBTRB2B3B	20	72,78	1,27	22,98%	1,02%	-	-

CORPORATE BOND INDICES DYNAMICS



WEIGHTED AVERAGE CONSTITUENTS YIELD BASE, %



KEY IDs

Ticker	ISIN	Ticker	ISIN
RUCBTRNS	RU000A105DJ8	RUCBTRA3YNS	RU000A105JC0
RUCBITR1Y	RU000A0JV6S2	RUCBTRAA3YNS	RU000A105DB5
RUCBTR3YNS	RU000A105JA4	RUCBTR3A3YNS	RU000A105J88
RUCBTR5YNS	RU000A105JB2	RUCBTRAA5YNS	RU000A105DC3
RUCBTRANS	RU000A105DG4	RUCBTR3A5YNS	RU000A105J96
RUCBTRAAANS	RU000A105DF6	RUCBTRB2B3B	RU000A107NW6
RUCBTRAAANS	RU000A105DE9		

TOP 15 BONDS IN INDEX RUCBTRNS

No	Ticker	Name	Issue size	Weight, %
1	RU000A104Z48	ВЭБ2P-33	50 000 000	1,93%
2	RU000A0ZYL65	Роснфт2P3	30 000 000	1,18%
3	RU000A104XR2	Автодор3P2	30 513 100	1,17%
4	RU000A0ZYDD9	ТрнфБО1P8	25 000 000	1,01%
5	RU000A1057P8	РусГидрБП6	20 000 000	0,74%
6	RU000A1055Y4	ПочтаР2P04	20 000 000	0,72%
7	RU000A104YT6	СамолетP12	15 000 000	0,62%
8	RU000A104VS4	Ростел2P8R	15 000 000	0,61%
9	RU000A0JXN05	РЖД Б01P1R	15 000 000	0,60%
10	RU000A0JXR84	РЖД Б01P3R	15 000 000	0,60%
11	RU000A0JXQ44	РЖД Б01P2R	15 000 000	0,59%
12	RU000A104XW2	СибурХ1P01	15 000 000	0,59%
13	RU000A1051E5	Ростел2P9R	15 000 000	0,58%
14	RU000A0JXN21	СистемБ1P6	15 000 000	0,58%
15	RU000A0JXZB2	РЖД Б01P4R	15 000 000	0,58%

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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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