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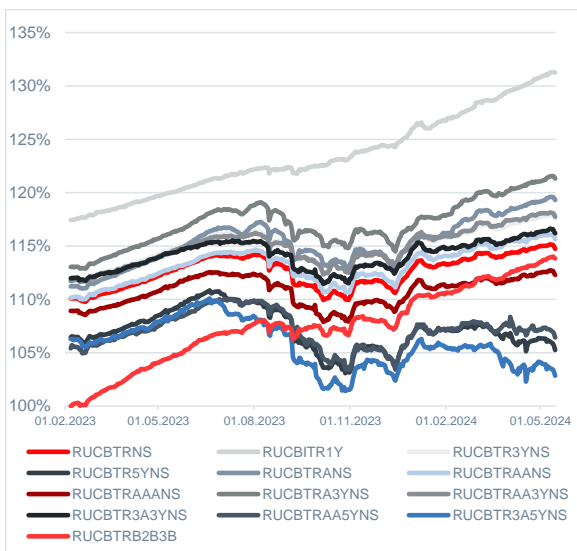
Corporate bond indices are capitalization weighted indicators of the Moscow Exchange corporate bonds market. The indices are segmented by duration and credit ratings of constituents issues. Indices are calculated simultaneously using "total return" and "clean price" formulas. Moscow exchange calculates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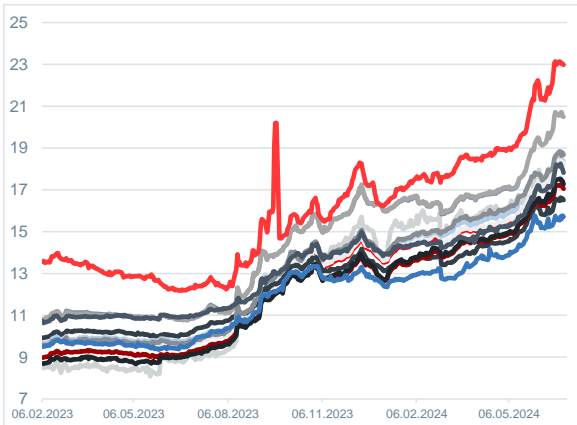
MAIN CHARACTERISTICS

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%
RUCBTRAANS	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

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
RUCBTRAANS	RU000A105DF6	RUCBTRB2B3B	RU000A107NW6
RUCBTRAAANS	RU000A105DE9		

WEIGHTED AVERAGE CONSTITUENTS YIELD BASE, %

TOP 15 BONDS IN INDEX RUCBTRNS

№	Ticker	Name	Issue size	Weight, %
1	RU000A104Z48	ВЭБ2Р-33	50 000 000	1,93%
2	RU000A0ZYLG5	Роснфт2Р3	30 000 000	1,18%
3	RU000A104XR2	Автодор3Р2	30 513 100	1,17%
4	RU000A0ZYDD9	ТрнфБО1Р8	25 000 000	1,01%
5	RU000A1057P8	РусГидрБП6	20 000 000	0,74%
6	RU000A1055Y4	ПочтаР2Р04	20 000 000	0,72%
7	RU000A104YT6	СамолетР12	15 000 000	0,62%
8	RU000A104VS4	Ростел2Р8R	15 000 000	0,61%
9	RU000A0JXN05	РЖД Б01Р1R	15 000 000	0,60%
10	RU000A0JXR84	РЖД Б01Р3R	15 000 000	0,60%
11	RU000A0JXQ44	РЖД Б01Р2R	15 000 000	0,59%
12	RU000A104XW2	СибурХ1P01	15 000 000	0,59%
13	RU000A1051E5	Ростел2P9R	15 000 000	0,58%
14	RU000A0JXN21	СистемБ1Р6	15 000 000	0,58%
15	RU000A0JXZB2	РЖД Б01Р4R	15 000 000	0,58%

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