

CORPORATE BOND INDICES

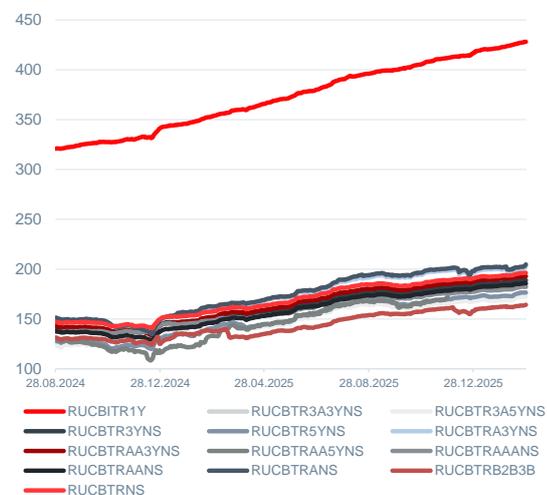
2026-02-27

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
RUCBITR1Y	99	1287.23	0.32	20.16%	2.31%	22.09%	24.91%
RUCBTR3A3YNS	57	939.91	1.60	15.08%	2.47%	22.74%	25.77%
RUCBTR3A5YNS	16	363.69	3.51	15.25%	2.64%	24.97%	28.27%
RUCBTR3YNS	122	1773.13	1.57	16.15%	2.47%	26.53%	29.66%
RUCBTR5YNS	16	363.69	3.51	15.25%	2.66%	31.02%	34.50%
RUCBTRA3YNS	10	57.11	1.65	21.94%	2.57%	31.55%	34.94%
RUCBTAA3YNS	55	573.10	1.47	16.79%	2.49%	30.10%	33.34%
RUCBTAAANS	73	1294.23	2.11	15.13%	2.53%	22.81%	25.92%
RUCBTAAANS	55	573.10	1.47	16.79%	2.48%	30.58%	33.82%
RUCBTRANS	10	57.11	1.65	21.94%	2.56%	32.17%	35.55%
RUCBTRB2B3B	52	48.60	1.12	26.35%	3.07%	25.41%	29.26%
RUCBTRNS	138	2143.08	1.91	15.99%	2.54%	26.50%	29.72%

CORPORATE BOND INDICES DYNAMICS



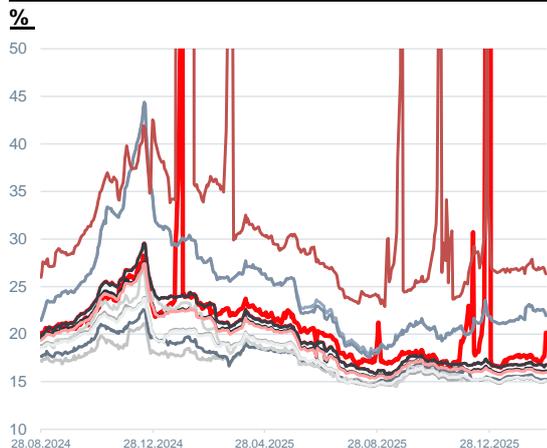
KEY IDs

Ticker	ISIN	Ticker	ISIN
RUCBTRNS	RU000A105DJ8	RUCBTRA3YNS	RU000A105JC0
RUCBITR1Y	RU000A0JV6S2	RUCBTAA3YNS	RU000A105DB5
RUCBTR3YNS	RU000A105JA4	RUCBTR3A3YNS	RU000A105J88
RUCBTR5YNS	RU000A105JB2	RUCBTAA5YNS	RU000A105DC3
RUCBTRANS	RU000A105DG4	RUCBTR3A5YNS	RU000A105J96
RUCBTAAANS	RU000A105DF6	RUCBTRB2B3B	RU000A107NW6
RUCBTAAANS	RU000A105DE9		

TOP 15 BONDS IN INDEX RUCBTRNS

Nº	Ticker	Name	Issue size	Weight, %
1	RU000A10C6L5	Atomenergoprom 001P-07	80 000 000	3.78
2	RU000A10C618	Magnit BO-004P-08	75 000 000	3.56
3	RU000A10BK17	Gazprom Neft 003P-15R	120 000 000	3.48
4	RU000A10CKZ0	EvrzHolding Finance 003P-04	60 000 000	2.76
5	RU000A10CC24	RusHydro BO-002P-07	50 000 000	2.33
6	RU000A104Z48	VEB.RF PBO-002P-33	50 000 000	2.22
7	RU000A10BFG2	Atomenergoprom 001P-05	40 000 000	2.08
8	RU000A106AT1	Gazprom capital BO-001P-06	45 000 000	1.94
9	RU000A10C8T4	SIBUR Holding 001P-07	40 000 000	1.87
10	RU000A0JXQK2	Rosneft 001P-04	40 000 000	1.82
11	RU000A104B46	Gazprombank BO 001P-21P	30 000 000	1.50
12	RU000A10CT33	Atomenergoprom 001P-08	30 000 000	1.46
13	RU000A10D3C0	RusHydro BO-002P-08	30 000 000	1.45
14	RU000A104XR2	Russian Highways BO-003P-02	30 513 100	1.36
15	RU000A106672	Gazprom capital BO-001P-05	30 000 000	1.34

WEIGHTED AVERAGE CONSTITUENTS YIELD BASE, %



*Yield spikes linked to bond market conditions

Moscow Exchange
index@moex.com
+7 (495) 363 32 32

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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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