



August 29, 2011

Weekly statement

**Weekly statement**  
**The City of Moscow domestic bonds**

**Total domestic bonds placed - 21 6,512 RUB, mln.**

**The City of Moscow bonds as of August 26, 2011**

Registration number	Placement date	Maturity date	Coupon date	Coupon rate	Issue size, RUB, mln.	Duration, years
Moscow-25050	12/18/06	12/18/11	12/18/11	8.00%	15,000	0.3
Moscow-32045	6/27/05	6/27/12	12/27/11	8.00%	15,000	0.8
Moscow-31054	9/5/08	9/5/12	9/5/11	8.00%	15,000	1.0
Moscow-25061	6/3/09	6/3/13	9/3/11	15.00%	30,000	1.6
Moscow-31053	9/1/08	9/1/13	9/1/11	8.00%	15,000	1.9
Moscow-25063	6/10/09	12/10/13	9/10/11	15.00%	15,000	2.0
Moscow-31062	6/8/09	6/8/14	9/8/11	14.00%	35,000	2.4
Moscow-27039	7/21/04	7/21/14	1/21/12	8.00%	10,000	2.7
Moscow-32044	6/24/05	6/24/15	12/24/11	8.00%	20,000	-
Moscow-32056	11/16/09	11/16/15	11/16/11	14.00%	40,000	-
Moscow-32049	9/22/08	9/22/16	9/22/11	8.00%	20,000	4.3
Moscow-27066	12/14/06	6/14/17	12/14/11	8.00%	25,000	4.8
Moscow-32064	11/23/09	11/23/18	11/23/11	8.75%	30,000	-
Moscow-32048	12/11/06	6/11/22	12/11/11	8.00%	30,000	7.5

**Activity statement for the period August 22, 2011 - August 26, 2011\***

Registration number	WA Price	WA Yield	Last Yield**	No of trades	Volume, REPO trades	Value, RUB
Moscow-25050	100.92	5.02%	5.09%	9	432,000	87,194,875
Moscow-32045	101.54	6.16%	6.09%	11	3,753,600	272,814,978
Moscow-31054	101.62	5.95%	5.84%	6	474,100	17,036,730
Moscow-25061	115.00	6.15%	-	1	193,800	366,850
Moscow-31053	101.93	6.33%	-	7	1,797,800	611,600,000
Moscow-25063	118.95	6.22%	-	4	1,037,300	642,487,501
Moscow-31062	115.86	6.85%	6.85%	16	14,553,800	140,843,016
Moscow-27039	100.61	7.22%	-	2	336,900	805,893
Moscow-32044	-	-	-	-	2,399,100	-
Moscow-32056	-	-	-	-	3,812,900	-
Moscow-32049	97.77	7.82%	-	4	42,108,700	34,589,220
Moscow-27066	97.29	7.90%	7.85%	6	25,446,100	16,082,374
Moscow-32064	-	-	-	-	261,500	-
Moscow-32048	90.36	8.26%	8.28%	7	22,868,300	131,481,404
<b>Total</b>				<b>73</b>	<b>119,475,900</b>	<b>1,955,302,840</b>

\* - MICEX weekly data (including OTC trades)

\*\* - weighted average yield as of August 26, 2011



Activity statement for the period January 1, 2011 - August 26, 2011

in Rubles

Registration number	Issue size	Bonds in circulation at the period-start	Bonds placed in the period	Bonds bought back in the period	Bonds repaid in the period	Bonds in circulation at the period-end
Moscow-25058	15,000,000,000	15,000,000,000	0	0	15,000,000,000	0
Moscow-25050	15,000,000,000	15,000,000,000	0	2,379,354,000	0	12,620,646,000
Moscow-32045	15,000,000,000	15,000,000,000	0	0	0	15,000,000,000
Moscow-31054	15,000,000,000	15,000,000,000	0	0	0	15,000,000,000
Moscow-25061	30,000,000,000	11,936,710,000	0	0	0	11,936,710,000
Moscow-31053	15,000,000,000	11,166,156,000	0	0	0	11,166,156,000
Moscow-25063	15,000,000,000	5,803,905,000	0	0	0	5,803,905,000
Moscow-31062	35,000,000,000	31,990,892,000	0	0	0	31,990,892,000
Moscow-27039	10,000,000,000	10,000,000,000	0	0	0	10,000,000,000
Moscow-32044	20,000,000,000	20,000,000,000	0	0	0	20,000,000,000
Moscow-32056	20,000,000,000	18,142,568,000	0	0	0	18,142,568,000
Moscow-32049	25,000,000,000	23,163,314,000	0	0	0	23,163,314,000
Moscow-27066	30,000,000,000	4,347,558,000	0	0	0	4,347,558,000
Moscow-32064	40,000,000,000	7,340,698,000	0	0	0	7,340,698,000
Moscow-32048	30,000,000,000	30,000,000,000	0	0	0	30,000,000,000
<b>Total</b>		<b>233,891,801,000</b>	<b>0</b>	<b>2,379,354,000</b>	<b>15,000,000,000</b>	<b>216,512,447,000</b>

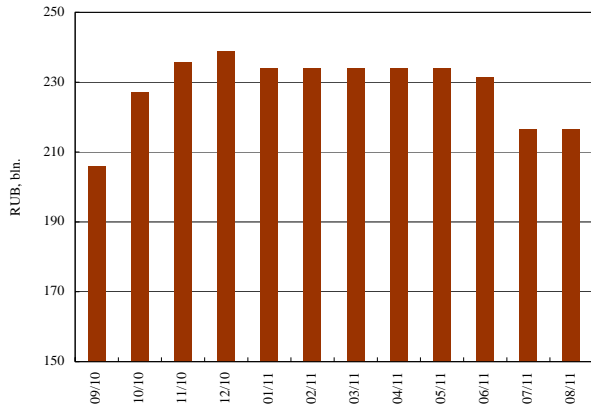
Activity statement for the period August 19, 2011 - August 26, 2011

in Rubles

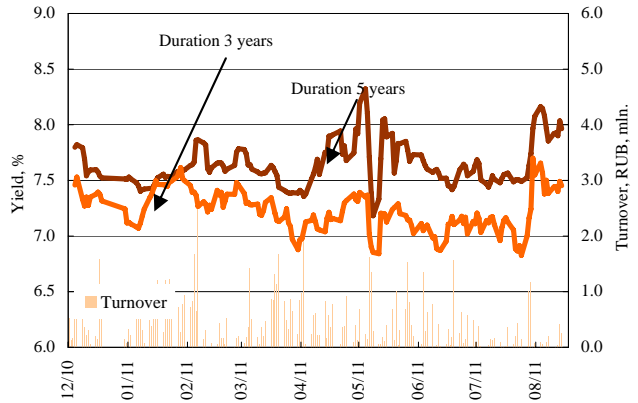
Registration number	Issue size	Bonds in circulation at the period-start	Bonds placed in the period	Bonds bought back in the period	Bonds repaid in the period	Bonds in circulation at the period-end
Moscow-25050	15,000,000,000	12,620,646,000	0	0	0	12,620,646,000
Moscow-32045	15,000,000,000	15,000,000,000	0	0	0	15,000,000,000
Moscow-31054	15,000,000,000	15,000,000,000	0	0	0	15,000,000,000
Moscow-25061	30,000,000,000	11,936,710,000	0	0	0	11,936,710,000
Moscow-31053	15,000,000,000	11,166,156,000	0	0	0	11,166,156,000
Moscow-25063	15,000,000,000	5,803,905,000	0	0	0	5,803,905,000
Moscow-31062	35,000,000,000	31,990,892,000	0	0	0	31,990,892,000
Moscow-27039	10,000,000,000	10,000,000,000	0	0	0	10,000,000,000
Moscow-32044	20,000,000,000	20,000,000,000	0	0	0	20,000,000,000
Moscow-32056	20,000,000,000	18,142,568,000	0	0	0	18,142,568,000
Moscow-32049	25,000,000,000	23,163,314,000	0	0	0	23,163,314,000
Moscow-27066	30,000,000,000	4,347,558,000	0	0	0	4,347,558,000
Moscow-32064	40,000,000,000	7,340,698,000	0	0	0	7,340,698,000
Moscow-32048	30,000,000,000	30,000,000,000	0	0	0	30,000,000,000
<b>Total</b>		<b>216,512,447,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>216,512,447,000</b>



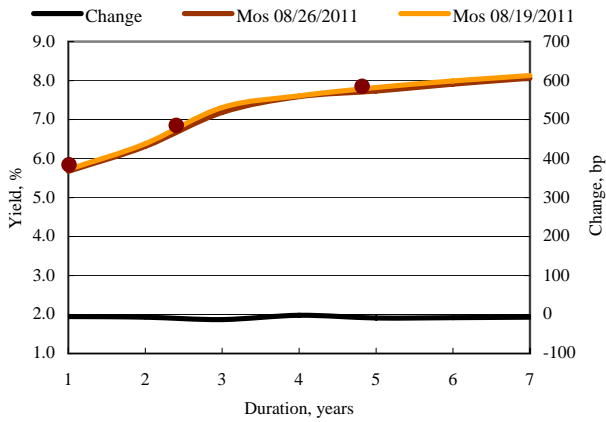
Moscow bonds in circulation



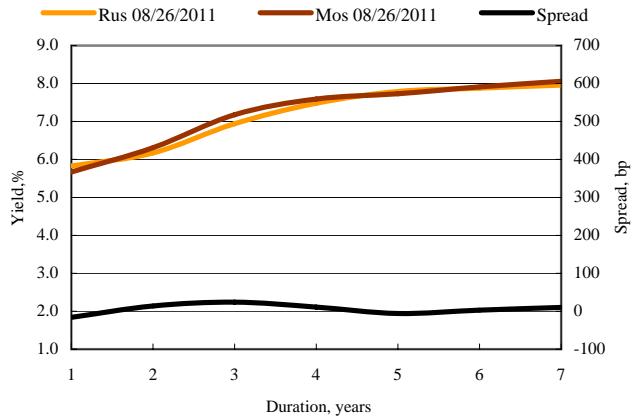
Moscow bonds: Yield index and Trade turnover



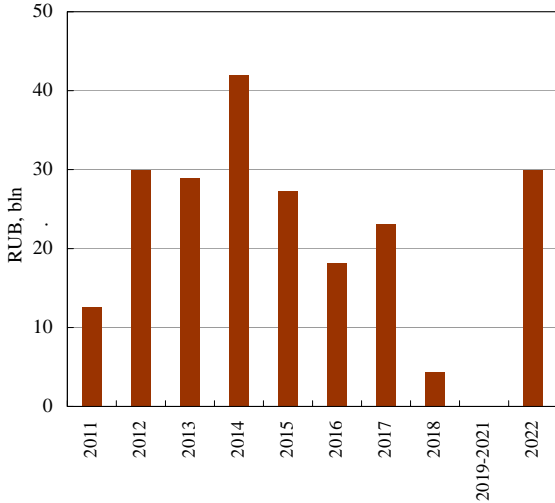
Moscow bonds: Yield dynamics



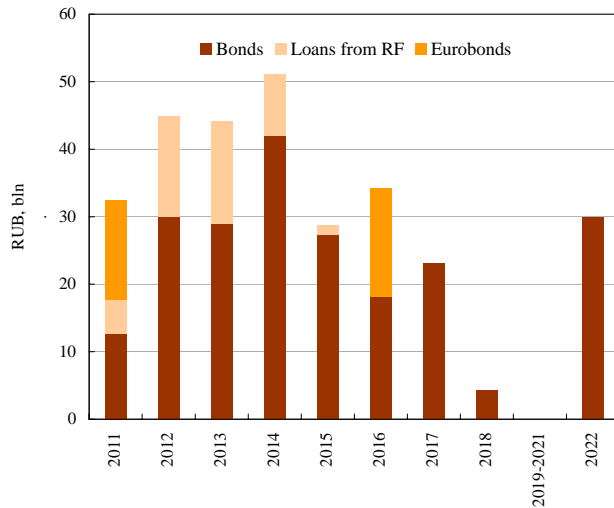
Yields: Federal bonds Vs Moscow bonds



Moscow bonds repayment schedule



Moscow debt repayment schedule





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