

ZETBI Fixed Income Markets Indexes description



ZETBI-Corp

Composite corporate ruble bonds index is a benchmark for the investment portfolio comprising liquid and illiquid instruments, which is most widespread with domestic market participants. It is destined at investors buying blue chips as well as third-tier bonds.

ZETBI-Corp 10

In distinction to ZETBI Corp, ZETBI Corp 10 index is used to operatively valuation market conjuncture. It is more sensitive to price fluctuations as it only includes 10 most liquid market instruments.

ZETBI-Muni

Sub federal bond market index ZETBI Muni was created in analogy to ZETBI Corp, as it reflects general segment movements rather than smallest operative fluctuations of the market.

ZETBI-OFZ

Basic for ZETBI indexes is the government bonds portfolio. Government bond market indicators as well as corporate and municipal segment spreads are calculated on its back.