



ABLV

ABLV High Yield CIS RUB Bond Fund

Facts on 31.08.2017

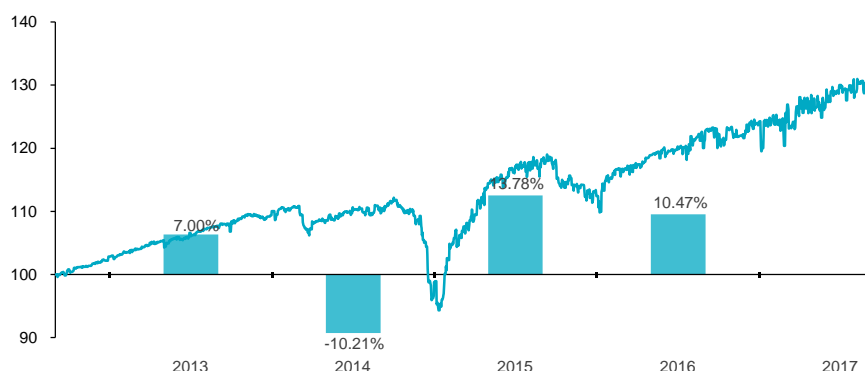
Investment policy

The corporate bond fund's investment objective is to achieve long-term capital growth by investing fund's assets in debt securities issued or guaranteed by commercial companies or credit institutions registered in CIS states.

Fund facts

Fund type	Corporate Bond Fund
ISIN	LV0000400778
Bloomberg ticker	ABLVHYR LR
Fund currency	RUB
Inception date	17.01.2012
Domicile	Latvia
Auditors	KPMG Latvia
Management Company	ABLV Asset Management, IPAS
Fund manager	Sergejs Gačenko
Min. investment	30 000 RUB
Distribution	Reinvestment
Subscription fee	1.50%
Management fee	1.25% (annually)

Annual performance and value of 100 RUB invested (31.08.2012 - 31.08.2017)



Risk profile¹



Cumulative performance

YTD	5.74%
1 month	0.31%
3 months	1.58%
1 year	6.97%
3 years	18.77%
5 years	31.35%
Since inception (annualized)	5.64%

Top 10 holdings

	Weight
Federal Grid Co OJS via Federal Grid Finance DAC 8.446 13/03/2019	4.76%
VimpelCom Holdings BV 9.000 13/02/2018	4.60%
O'Key OOO 11.600 12/12/2017	3.29%
Sibur Holding PAO 10.500 17/03/2026	2.54%
Irkutsk Government Bond 9.250 25/12/2021	2.45%
MegaFon PJSC 11.400 10/10/2025	2.39%
Irkut Corp PJSC 9.000 06/11/2023	2.30%
Metalloinvest Holding Co OAO 8.900 27/01/2023	2.29%
RUSAL Bratsk OJSC 12.850 07/04/2026	2.03%
TMK PJSC 13.000 01/04/2026	2.00%

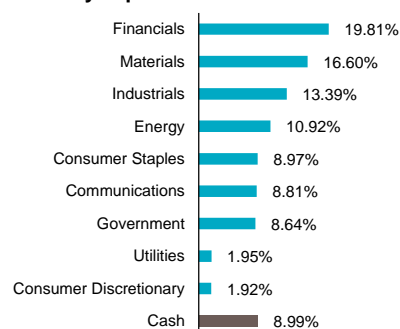
Fund characteristics

Fund assets	109 021 858 RUB
Fund share value	408.49 RUB
Average rating	BB
Yield to maturity (annualized)	9.36%
Current yield	9.14%
Average maturity (years)	3.41
Modified duration	2.16
Volatility (annualized)*	9.74%
Sharpe ratio*	-0.43
Maximum drawdown**	-15.89%
Number of holdings	50

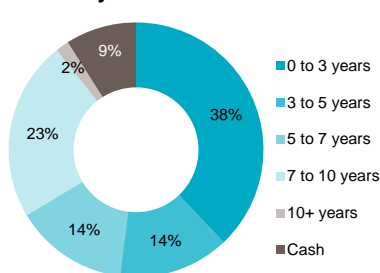
*Figures represent weekly calculations for last 3 years

**Most negative cumulative return over last 3 years

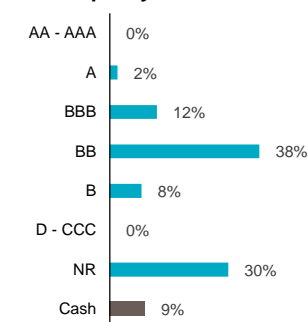
Industry exposure



Maturity distribution



Credit quality



¹The Fund's synthetic indicator provides indicative representation of potential fluctuations of the Fund's share value. See Basic Information for Investors for details.

The historical performance is no guarantee for the fund's future performance. This material is informative and it cannot be regarded as a proposal or recommendation to purchase or sell investment certificates mentioned herein.

General information on ABLV mutual funds and management company ABLV Asset Management, IPAS, as well as all additional information can be found on our home page:

<http://www.ablv.com/en/services/investments/mutual-funds>