

CCP NCC is establishing new concentration limits per issuer on Securities market from June 1, 2020

Concentration limits per issuer

Issuer name	Asset group	Concentration limits (RUB)
Aeroflot	Aeroflot_SHARE	2 100 000 000
Alrosa	Alrosa_SHARE	1 800 000 000
Severstal	Severstal_SHARE	1 300 000 000
FSK EES	FGC_UES_SHARE	800 000 000
Gazprom	Gazprom_SHARE	13 800 000 000
Norilsk nickel	NorNickel_SHARE	7 800 000 000
RusHydro	RusHydro_SHARE	1 100 000 000
INTER RAO	InterRAO_SHARE	1 500 000 000
Lukoil	Lukoil_SHARE	11 800 000 000
MMK	MMK_SHARE	700 000 000
Magnit	Magnit_SHARE	2 300 000 000
Moscow exchange	MOEX_SHARE	2 300 000 000
MTS	MTS_SHARE	1 700 000 000
NLMK	NLMK_SHARE	1 100 000 000
Novatek	Novatek_SHARE	2 700 000 000
Phosagro	FosAgro_SHARE	300 000 000
Polyus	Polus_SHARE	2 600 000 000
Polymetal International	Polymetal_SHARE	1 300 000 000
Rosneft	Rosneft_SHARE	6 300 000 000
Rostelecom	Rostelecom_SHARE	300 000 000
Sberbank	Sberbank_SHARE	12 300 000 000
Sberbank	Sberbank_SHAREP	1 500 000 000
Surgutneftegas	Surgutneftegaz_SHARE	3 500 000 000
Surgutneftegas	Surgutneftegaz_SHAREP	1 600 000 000
Tatneft	Tatneft_SHARE	3 400 000 000
Tatneft	Tatneft_SHAREP	1 000 000 000
Transneft	Transneft_SHAREP	500 000 000
Unipro	Unipro_SHARE	300 000 000
Bank VTB	VTB_SHARE	2 200 000 000
YANDEX NV	Yandex_SHARE	2 400 000 000
Gazprom	Gazprom_BOND	106 000 000 000
Moscow	Moscow_BOND	3 000 000 000
RZD	RZD_BOND	65 000 000 000
DOM.RF	DOMRF_BOND	18 000 000 000
FSK EES	FGC_UES_BOND	14 000 000 000
VEB.RF	VEB_BOND	47 000 000 000
Gazprom neft	GazpromNeft_BOND	39 000 000 000
EABR	EDB_BOND	5 000 000 000
Rosneft	Rosneft_BOND	120 000 000 000
Bashneft	Bashneft_BOND	2 000 000 000
ING Wholesale Banking Russia	INGBank_BOND	1 000 000 000
Transneft	Transneft_BOND	28 000 000 000

Sberbank	Sberbank_BOND	55 000 000 000
ROSBANK	ROSBANK_BOND	7 000 000 000
Bank VTB	VTB_BOND	18 000 000 000
Lukoil	Lukoil_BOND	29 000 000 000
Novatek	Novatek_BOND	12 000 000 000
Severstal	Severstal_BOND	15 000 000 000
Norilsk nickel	NorNickel_BOND	33 000 000 000
NLMK	NLMK_BOND	12 000 000 000
MMK	MMK_BOND	4 000 000 000
Alrosa	Alrosa_BOND	7 000 000 000
MOESK	MOESK_BOND	3 000 000 000
Rosseti	Rosseti_BOND	1 000 000 000
RusHydro	RusHydro_BOND	7 000 000 000
Sankt-Peterburg	Saint-Petersburg_BOND	3 000 000 000
SIBUR Holding	SIBUR_BOND	7 000 000 000
HMAO-Yugra ob	HMAO_BOND	1 000 000 000
Yamal-Nenets AO	Yamalo_BOND	1 000 000 000

Composition of assets groups

Instrument	Asset group
MOEX	MOEX_SHARE
XS0588433267	Novatek_BOND
XS0864383723	Novatek_BOND
NVTK	Novatek_SHARE
RU000A0JWBK6	SIBUR_BOND
XS1693971043	SIBUR_BOND
XS2010044621	SIBUR_BOND
RU000A0ZZH84	VTB_BOND
RU000A0ZZYR2	VTB_BOND
RU000A100089	VTB_BOND
RU000A100EJ7	VTB_BOND
RU000A100SS8	VTB_BOND
XS0548633659	VTB_BOND
RU000A0JU773	VTB_BOND
RU000A0JV3Q3	VTB_BOND
RU000A100TY4	VTB_BOND
RU000A100Y01	VTB_BOND
RU000A1012L2	VTB_BOND
RU000A101C22	VTB_BOND
VTBR	VTB_SHARE
POLY	Polymetal_SHARE
AFLT	Aeroflot_SHARE
UPRO	Unipro_SHARE
RU000A0JWC74	INGBank_BOND
RU000A0JNYN1	Moscow_BOND
RU000A0JS8Y1	EDB_BOND
RU000A0JS8Z8	EDB_BOND
RU000A0JS918	EDB_BOND
RU000A0JS900	EDB_BOND
RU000A0ZZDB0	EDB_BOND
RU000A0ZZRR6	EDB_BOND
RU000A1004X4	EDB_BOND
RU000A100JC1	EDB_BOND
RU000A101574	EDB_BOND
RU000A0ZYHX8	Saint-Petersburg_BOND
RU000A0JX215	HMAO_BOND
RU000A0ZYKW4	HMAO_BOND
RU000A0JX0Z8	Yamalo_BOND
XS0555493203	Alrosa_BOND
XS1843441731	Alrosa_BOND
ALRS	Alrosa_SHARE
XS0304274599	Lukoil_BOND
XS0554659671	Lukoil_BOND
XS0919504562	Lukoil_BOND
XS1514045886	Lukoil_BOND
LKOH	Lukoil_SHARE

XS0841671000	Severstal_BOND
XS1567051443	Severstal_BOND
RU000A1008W7	Severstal_BOND
XS2046736919	Severstal_BOND
CHMF	Severstal_SHARE
XS0982861287	NorNickel_BOND
XS1298447019	NorNickel_BOND
XS1589324075	NorNickel_BOND
XS1622146758	NorNickel_BOND
XS2069992258	NorNickel_BOND
RU000A100VQ6	NorNickel_BOND
GMKN	NorNickel_SHARE
RU000A0JT940	Rosneft_BOND
RU000A0JT965	Rosneft_BOND
RU000A0JTS06	Rosneft_BOND
RU000A0JTS22	Rosneft_BOND
RU000A0JUCR3	Rosneft_BOND
RU000A0JUCS1	Rosneft_BOND
RU000A0JUFU0	Rosneft_BOND
RU000A0JUFV8	Rosneft_BOND
RU000A0JV1W5	Rosneft_BOND
RU000A0JV1X3	Rosneft_BOND
RU000A0JV1Y1	Rosneft_BOND
RU000A0JV201	Rosneft_BOND
RU000A0JV219	Rosneft_BOND
RU000A0JV227	Rosneft_BOND
RU000A0JV235	Rosneft_BOND
RU000A0JV243	Rosneft_BOND
RU000A0JV250	Rosneft_BOND
RU000A0JV268	Rosneft_BOND
RU000A0JV276	Rosneft_BOND
RU000A0JV284	Rosneft_BOND
RU000A0JV292	Rosneft_BOND
RU000A0JV2A9	Rosneft_BOND
RU000A0JV763	Rosneft_BOND
RU000A0JV771	Rosneft_BOND
RU000A0JV789	Rosneft_BOND
RU000A0JV797	Rosneft_BOND
RU000A0JV7A8	Rosneft_BOND
RU000A0JV7B6	Rosneft_BOND
RU000A0JV7C4	Rosneft_BOND
RU000A0JV7D2	Rosneft_BOND
RU000A0JX132	Rosneft_BOND
RU000A0JX355	Rosneft_BOND
RU000A0JXQK2	Rosneft_BOND
RU000A0JXXD3	Rosneft_BOND
RU000A0JXXE1	Rosneft_BOND
RU000A0ZYCP5	Rosneft_BOND
RU000A0ZYJH7	Rosneft_BOND
RU000A0ZYJJ3	Rosneft_BOND

RU000A0ZYL5	Rosneft_BOND
RU000A0ZYT40	Rosneft_BOND
RU000A0ZYVU5	Rosneft_BOND
RU000A1008P1	Rosneft_BOND
RU000A100KY3	Rosneft_BOND
RU000A100YQ0	Rosneft_BOND
XS0861981180	Rosneft_BOND
ROSN	Rosneft_SHARE
RU000A0JTM28	Bashneft_BOND
RU000A0JTM36	Bashneft_BOND
RU000A0JQ7Z2	RZD_BOND
RU000A0JQRD9	RZD_BOND
RU000A0JTU85	RZD_BOND
RU000A0JUAH8	RZD_BOND
RU000A0JVW71	RZD_BOND
RU000A0JWC82	RZD_BOND
RU000A0JX1S1	RZD_BOND
RU000A0JXN05	RZD_BOND
RU000A0JXQ44	RZD_BOND
RU000A0JXR84	RZD_BOND
RU000A0JXZB2	RZD_BOND
RU000A0ZYU05	RZD_BOND
RU000A0ZZ9R4	RZD_BOND
RU000A0ZZGT5	RZD_BOND
RU000A0ZZX19	RZD_BOND
RU000A1002C2	RZD_BOND
XS0609017917	RZD_BOND
XS0764220017	RZD_BOND
XS0919581982	RZD_BOND
XS1041815116	RZD_BOND
XS1501561739	RZD_BOND
XS1502188375	RZD_BOND
XS1574068844	RZD_BOND
XS1574787294	RZD_BOND
XS1843437036	RZD_BOND
CH0379268748	RZD_BOND
RU000A0ZZ4P9	RZD_BOND
RU000A1008D7	RZD_BOND
RU000A1010M4	RZD_BOND
RU000A0JWHU2	RZD_BOND
TATN	Tatneft_SHARE
TATNP	Tatneft_SHAREP
XS1405775617	NLMK_BOND
XS1577953174	NLMK_BOND
XS1843435337	NLMK_BOND
NLMK	NLMK_SHARE
CH0346828400	Gazprom_BOND
CH0374882816	Gazprom_BOND
CH0404311711	Gazprom_BOND
RU000A0JXFS8	Gazprom_BOND

RU000A0JXFY6	Gazprom_BOND
RU000A0ZYUV5	Gazprom_BOND
RU000A0ZYUW3	Gazprom_BOND
RU000A0ZYUY9	Gazprom_BOND
RU000A0ZV04	Gazprom_BOND
RU000A0ZZES2	Gazprom_BOND
RU000A0ZZET0	Gazprom_BOND
RU000A100EX8	Gazprom_BOND
XS0191754729	Gazprom_BOND
XS0290580595	Gazprom_BOND
XS0316524130	Gazprom_BOND
XS0708813810	Gazprom_BOND
XS0805570354	Gazprom_BOND
XS0885736925	Gazprom_BOND
XS0906949523	Gazprom_BOND
XS1038646078	Gazprom_BOND
XS1521039054	Gazprom_BOND
XS1585190389	Gazprom_BOND
XS1592279522	Gazprom_BOND
XS1721463500	Gazprom_BOND
XS1795409082	Gazprom_BOND
XS1911645049	Gazprom_BOND
RU000A0ZZER4	Gazprom_BOND
XS0974126186	Gazprom_BOND
XS1951084471	Gazprom_BOND
XS2124187571	Gazprom_BOND
GAZP	Gazprom_SHARE
SNGS	Surgutneftegaz_SHARE
SNGSP	Surgutneftegaz_SHAREP
XS1843434959	MMK_BOND
MAGN	MMK_SHARE
RU000A0JXVM8	Rosseti_BOND
RU000A0JR1Y7	FGC_UES_BOND
RU000A0JR1Z4	FGC_UES_BOND
RU000A0JR209	FGC_UES_BOND
RU000A0JR217	FGC_UES_BOND
RU000A0JR3L0	FGC_UES_BOND
RU000A0JR3M8	FGC_UES_BOND
RU000A0JRL96	FGC_UES_BOND
RU000A0JRZK5	FGC_UES_BOND
RU000A0JT2K2	FGC_UES_BOND
RU000A0JT7T2	FGC_UES_BOND
RU000A0JTKA4	FGC_UES_BOND
RU000A0ZYDH0	FGC_UES_BOND
RU000A0ZYJ91	FGC_UES_BOND
RU000A0ZZQN7	FGC_UES_BOND
FEES	FGC_UES_SHARE
RU000A0JU0U9	MOESK_BOND
RU000A0JW0K1	MOESK_BOND
RU000A0JXR50	MOESK_BOND

RU000A100AD8	MOESK_BOND
RU000A0JR878	GazpromNeft_BOND
RU000A0JWK41	GazpromNeft_BOND
RU000A0JWRE5	GazpromNeft_BOND
RU000A0JWRF2	GazpromNeft_BOND
RU000A0JXNF9	GazpromNeft_BOND
RU000A0JXYL4	GazpromNeft_BOND
RU000A0ZYDS7	GazpromNeft_BOND
RU000A0ZYLC4	GazpromNeft_BOND
RU000A0ZYLQ4	GazpromNeft_BOND
RU000A0ZYXV9	GazpromNeft_BOND
XS0830192711	GazpromNeft_BOND
XS0997544860	GazpromNeft_BOND
RU000A101137	GazpromNeft_BOND
RU000A1017J5	GazpromNeft_BOND
RU000A0JQXG0	DOMRF_BOND
RU000A0JR5F7	DOMRF_BOND
RU000A0JRDY3	DOMRF_BOND
RU000A0JTDX1	DOMRF_BOND
RU000A0JTW83	DOMRF_BOND
RU000A0JQAL8	DOMRF_BOND
RU000A0JUKX4	DOMRF_BOND
RU000A0JX2R1	DOMRF_BOND
RU000A0ZYAR5	DOMRF_BOND
RU000A0ZYF20	DOMRF_BOND
RU000A0ZYF38	DOMRF_BOND
RU000A0ZYFM5	DOMRF_BOND
RU000A0ZYFN3	DOMRF_BOND
RU000A0ZYLU6	DOMRF_BOND
RU000A0ZYQU5	DOMRF_BOND
RU000A0ZZ1N0	DOMRF_BOND
RU000A0ZZ7C0	DOMRF_BOND
RU000A1004W6	DOMRF_BOND
RU000A100ET6	DOMRF_BOND
PHOR	FosAgro_SHARE
PLZL	Polus_SHARE
RU000A0JVD25	RusHydro_BOND
XS1691350455	RusHydro_BOND
XS1912654677	RusHydro_BOND
XS2082937967	RusHydro_BOND
HYDR	RusHydro_SHARE
RTKM	Rostelecom_SHARE
IRAO	InterRAO_SHARE
MGNT	Magnit_SHARE
YNDX	Yandex_SHARE
MTSS	MTS_SHARE
RU000A0JR3G0	VEB_BOND
RU000A0JR3H8	VEB_BOND
RU000A0JRCX7	VEB_BOND
RU000A0JRTN2	VEB_BOND

RU000A0JS4Z7	VEB_BOND
RU000A0JT403	VEB_BOND
RU000A0JT6B2	VEB_BOND
XS0524610812	VEB_BOND
XS0559915961	VEB_BOND
XS0800817073	VEB_BOND
XS0893212398	VEB_BOND
XS0993162683	VEB_BOND
RU000A0JX2D1	ROSBANK_BOND
RU000A0JX2F6	ROSBANK_BOND
RU000A100220	ROSBANK_BOND
RU000A100B16	ROSBANK_BOND
RU000A0JS6M0	ROSBANK_BOND
RU000A0JVNB2	ROSBANK_BOND
RU000A0JWNB0	ROSBANK_BOND
RU000A0ZYBG6	ROSBANK_BOND
RU000A100TH9	ROSBANK_BOND
RU000A0JWEB9	Transneft_BOND
RU000A0JWPW1	Transneft_BOND
RU000A0JWS92	Transneft_BOND
RU000A0JWVC1	Transneft_BOND
RU000A0JXC24	Transneft_BOND
RU000A0JXM97	Transneft_BOND
RU000A0JXQD7	Transneft_BOND
RU000A0ZYUS1	Transneft_BOND
RU000A0ZZ349	Transneft_BOND
RU000A0JWK90	Transneft_BOND
RU000A0JWMS6	Transneft_BOND
RU000A0JXPK4	Transneft_BOND
RU000A0ZYDD9	Transneft_BOND
RU000A100E39	Transneft_BOND
RU000A100JF4	Transneft_BOND
RU000A1010B7	Transneft_BOND
TRNFP	Transneft_SHAREP
RU000A0JWUE9	Sberbank_BOND
RU000A0JXRW5	Sberbank_BOND
RU000A0ZYBS1	Sberbank_BOND
RU000A0ZYUJ0	Sberbank_BOND
RU000A0ZZ117	Sberbank_BOND
RU000A0ZZBN9	Sberbank_BOND
RU000A0ZZE20	Sberbank_BOND
RU000A0ZZWZ9	Sberbank_BOND
RU000A100758	Sberbank_BOND
XS0638572973	Sberbank_BOND
XS0743596040	Sberbank_BOND
RU000A100VB8	Sberbank_BOND
RU000A1012R9	Sberbank_BOND
RU000A101C89	Sberbank_BOND
SBER	Sberbank_SHARE
SBERP	Sberbank_SHAREP