

Concentration limits per issuer change on Securities market

CCP NCC is establishing new concentration limits per issuer on Securities market from November 07, 2022

1. Concentration limits per issuer

Issuer name	Asset group	Concentration limits per issuer RUB
RZD	RZD_BOND	51 500 000 000
DOMRF	DOMRF_BOND	29 910 000 000
VEB	VEB_BOND	73 100 000 000
ROSBANK	ROSBANK_BOND	7 200 000 000
EDB	EDB_BOND	7 870 000 000
FGC_UES	FGC_UES_BOND	12 100 000 000
Rosneft	Rosneft_BOND	188 000 000 000
MetalloInvest	MetalloInvest_BOND	6 250 000 000
Bashneft	Bashneft_BOND	10 500 000 000
Rosselhoz	Rosselhoz_BOND	14 790 000 000
VTB	VTB_BOND	5 670 000 000
GPB	GPB_BOND	24 790 000 000
AlfaBank	AlfaBank_BOND	14 400 000 000
RusHydro	RusHydro_BOND	4 500 000 000
Rostelecom	Rostelecom_BOND	3 000 000 000
MOESK	MOESK_BOND	2 800 000 000
GazpromNeft	GazpromNeft_BOND	16 500 000 000
Transneft	Transneft_BOND	11 700 000 000
Yamalo	Yamalo_BOND	300 000 000
HMAO	HMAO_BOND	730 000 000
Gazprom	Gazprom_BOND	16 440 000 000
Saint-Petersburg	Saint-Petersburg_BOND	8 500 000 000
Sberbank	Sberbank_BOND	48 800 000 000
Severstal	Severstal_BOND	2 500 000 000
NorNickel	NorNickel_BOND	13 630 000 000
Polus	Polus_BOND	12 500 000 000

Tatneft	Tatneft_BOND	1 500 000 000
SOPF	SOPF_BOND	1 000 000 000
LenEnergy	LenEnergy_BOND	1 000 000 000
Rosseti	Rosseti_BOND	1 000 000 000
Alrosa	Alrosa_BOND	2 500 000 000
SIBUR	SIBUR_BOND	29 030 000 000
OGK2	OGK2_BOND	2 410 000 000
Moscow	Moscow_BOND	11 550 000 000
Atomenergo	Atomenergo_BOND	1 000 000 000
SOPFinf	SOPFinf_BOND	2 000 000 000
Lukoil	Lukoil_BOND	17 540 000 000
NLMK	NLMK_BOND	8 180 000 000

2. Composition of assets groups

Instrument	Asset group
RU000A0JQ7Z2	RZD_BOND
RU000A0JQAL8	DOMRF_BOND
RU000A0JQAM6	DOMRF_BOND
RU000A0JQRD9	RZD_BOND
RU000A0JR DY3	DOMRF_BOND
RU000A0JS4Z7	VEB_BOND
RU000A0JS6M0	ROSBANK_BOND
RU000A0JS934	EDB_BOND
RU000A0JSGV0	RZD_BOND
RU000A0JSQ58	FGC_UES_BOND
RU000A0JT403	VEB_BOND
RU000A0JT6B2	VEB_BOND
RU000A0JT7T2	FGC_UES_BOND
RU000A0JT940	Rosneft_BOND
RU000A0JT965	Rosneft_BOND
RU000A0JTDX1	DOMRF_BOND
RU000A0JTLJ3	MetalloInvest_BOND

RU000A0JTLL9	MetalloInvest_BOND
RU000A0JTM28	Bashneft_BOND
RU000A0JTM36	Bashneft_BOND
RU000A0JTM44	Bashneft_BOND
RU000A0JTM51	Bashneft_BOND
RU000A0JTS06	Rosneft_BOND
RU000A0JTS22	Rosneft_BOND
RU000A0JTU85	RZD_BOND
RU000A0JTVJ2	Rosselhoz_BOND
RU000A0JTW83	DOMRF_BOND
RU000A0JTYL2	Rosneft_BOND
RU000A0JTYM0	Rosneft_BOND
RU000A0JTYN8	Rosneft_BOND
RU000A0JTZF1	DOMRF_BOND
RU000A0JU1Q8	Rosselhoz_BOND
RU000A0JU6A1	Rosselhoz_BOND
RU000A0JU773	VTB_BOND
RU000A0JU7Y9	GPB_BOND
RU000A0JUAD7	Rosselhoz_BOND
RU000A0JUAH8	RZD_BOND
RU000A0JUCR3	Rosneft_BOND
RU000A0JUCS1	Rosneft_BOND
RU000A0JUFU0	Rosneft_BOND
RU000A0JUFV8	Rosneft_BOND
RU000A0JUKX4	DOMRF_BOND
RU000A0JUMH3	GPB_BOND
RU000A0JUML5	Bashneft_BOND
RU000A0JUQ39	GPB_BOND
RU000A0JUU90	AlfaBank_BOND
RU000A0JUV08	GPB_BOND
RU000A0JUW31	Rosselhoz_BOND
RU000A0JUW72	Rosselhoz_BOND
RU000A0JV0U1	AlfaBank_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
RU000A0JV3Q3	VTB_BOND
RU000A0JV3R1	Rosselhoz_BOND
RU000A0JV4R9	DOMRF_BOND
RU000A0JV805	Rosselhoz_BOND
RU000A0JV987	Rosselhoz_BOND
RU000A0JVD25	RusHydro_BOND
RU000A0JVEQ9	Bashneft_BOND
RU000A0JVFC6	Rostelecom_BOND
RU000A0JVFD4	Bashneft_BOND
RU000A0JVHF5	Bashneft_BOND
RU000A0JVW71	RZD_BOND
RU000A0JVWB3	Rosselhoz_BOND
RU000A0JW5H6	MetalloInvest_BOND
RU000A0JW6P7	VEB_BOND
RU000A0JWC82	RZD_BOND
RU000A0JWD57	RZD_BOND
RU000A0JWGD0	Bashneft_BOND
RU000A0JWH87	Bashneft_BOND
RU000A0JWHU2	RZD_BOND
RU000A0JWJX2	MOESK_BOND
RU000A0JWK41	GazpromNeft_BOND
RU000A0JWK90	Transneft_BOND
RU000A0JWLU4	RZD_BOND
RU000A0JWMS6	Transneft_BOND
RU000A0JWNB0	ROSBANK_BOND

RU000A0JWPW1	Transneft_BOND
RU000A0JWLN2	Rostelecom_BOND
RU000A0JWUX9	AlfaBank_BOND
RU000A0JWX04	Bashneft_BOND
RU000A0JX090	FGC_UES_BOND
RU000A0JX0Z8	Yamalo_BOND
RU000A0JX132	Rosneft_BOND
RU000A0JX1S1	RZD_BOND
RU000A0JX215	HMAO_BOND
RU000A0JX2D1	ROSBANK_BOND
RU000A0JX2F6	ROSBANK_BOND
RU000A0JX2P5	Bashneft_BOND
RU000A0JX2Q3	Bashneft_BOND
RU000A0JX2R1	DOMRF_BOND
RU000A0JX2X9	Bashneft_BOND
RU000A0JX355	Rosneft_BOND
RU000A0JX413	Rosneft_BOND
RU000A0JX5W4	AlfaBank_BOND
RU000A0JX9X4	Bashneft_BOND
RU000A0JXC24	Transneft_BOND
RU000A0JXFS8	Gazprom_BOND
RU000A0JXFY6	Gazprom_BOND
RU000A0JXJK7	RZD_BOND
RU000A0JXN05	RZD_BOND
RU000A0JXP45	GPB_BOND
RU000A0JXPK4	Transneft_BOND
RU000A0JXPN8	Rostelecom_BOND
RU000A0JXQ44	RZD_BOND
RU000A0JXQK2	Rosneft_BOND
RU000A0JXR68	Rosneft_BOND
RU000A0JXR84	RZD_BOND
RU000A0JXRV7	AlfaBank_BOND
RU000A0JXU48	VEB_BOND
RU000A0JXXD3	Rosneft_BOND

RU000A0JXE1	Rosneft_BOND
RU000A0JXL4	GazpromNeft_BOND
RU000A0JXZB2	RZD_BOND
RU000A0ZYBM4	AlfaBank_BOND
RU000A0ZYCP5	Rosneft_BOND
RU000A0ZYDD9	Transneft_BOND
RU000A0ZYDH0	FGC_UES_BOND
RU000A0ZYDS7	GazpromNeft_BOND
RU000A0ZYE5	GPB_BOND
RU000A0ZYF20	DOMRF_BOND
RU000A0ZYF38	DOMRF_BOND
RU000A0ZYFM5	DOMRF_BOND
RU000A0ZYFN3	DOMRF_BOND
RU000A0ZYGB6	AlfaBank_BOND
RU000A0ZYHX8	Saint-Petersburg_BOND
RU000A0ZYJ91	FGC_UES_BOND
RU000A0ZYJH7	Rosneft_BOND
RU000A0ZYJJ3	Rosneft_BOND
RU000A0ZYKJ1	Saint-Petersburg_BOND
RU000A0ZYKW4	HMAO_BOND
RU000A0ZYLC4	GazpromNeft_BOND
RU000A0ZYL5	Rosneft_BOND
RU000A0ZYL9	VEB_BOND
RU000A0ZYLQ4	GazpromNeft_BOND
RU000A0ZYL6	DOMRF_BOND
RU000A0ZYQU5	DOMRF_BOND
RU000A0ZYRX7	GPB_BOND
RU000A0ZYRY5	GPB_BOND
RU000A0ZYT40	Rosneft_BOND
RU000A0ZYU05	RZD_BOND
RU000A0ZYU21	AlfaBank_BOND
RU000A0ZYUV5	Gazprom_BOND
RU000A0ZYUW3	Gazprom_BOND
RU000A0ZYUY9	Gazprom_BOND

RU000A0ZYV04	Gazprom_BOND
RU000A0ZYVU5	Rosneft_BOND
RU000A0ZYWB3	AlfaBank_BOND
RU000A0ZYXV9	GazpromNeft_BOND
RU000A0ZZ117	Sberbank_BOND
RU000A0ZZ1N0	DOMRF_BOND
RU000A0ZZ4P9	RZD_BOND
RU000A0ZZ7C0	DOMRF_BOND
RU000A0ZZ9R4	RZD_BOND
RU000A0ZZDB0	EDB_BOND
RU000A0ZZE20	Sberbank_BOND
RU000A0ZZER4	Gazprom_BOND
RU000A0ZZES2	Gazprom_BOND
RU000A0ZZET0	Gazprom_BOND
RU000A0ZZGT5	RZD_BOND
RU000A0ZZPZ3	Rosselhoz_BOND
RU000A0ZZQN7	FGC_UES_BOND
RU000A0ZZQU2	GPB_BOND
RU000A0ZZRY2	RZD_BOND
RU000A0ZZUL3	GPB_BOND
RU000A0ZZXS2	Sberbank_BOND
RU000A1001V4	VEB_BOND
RU000A1002C2	RZD_BOND
RU000A1002E8	GPB_BOND
RU000A1003R8	GPB_BOND
RU000A1003W8	VEB_BOND
RU000A1004W6	DOMRF_BOND
RU000A1007E7	GPB_BOND
RU000A1007Z2	RZD_BOND
RU000A100832	GPB_BOND
RU000A1008D7	RZD_BOND
RU000A1008L0	Severstal_BOND
RU000A1008P1	Rosneft_BOND
RU000A1008Q9	Rosneft_BOND

RU000A1008W7	Severstal_BOND
RU000A1009L8	RZD_BOND
RU000A100AD8	MOESK_BOND
RU000A100B73	MetalloInvest_BOND
RU000A100ET6	DOMRF_BOND
RU000A100GY1	VEB_BOND
RU000A100HH4	GPB_BOND
RU000A100HY9	RZD_BOND
RU000A100JB3	GPB_BOND
RU000A100JC1	EDB_BOND
RU000A100KY3	Rosneft_BOND
RU000A100LL8	Gazprom_BOND
RU000A100TH9	ROSBANK_BOND
RU000A100VQ6	NorNickel_BOND
RU000A100VR4	GPB_BOND
RU000A100XC2	Polus_BOND
RU000A100YF3	MetalloInvest_BOND
RU000A100YQ0	Rosneft_BOND
RU000A1010B7	Transneft_BOND
RU000A1010M4	RZD_BOND
RU000A101129	Rosselhoz_BOND
RU000A101137	GazpromNeft_BOND
RU000A1011R1	Rosselhoz_BOND
RU000A101350	GPB_BOND
RU000A1013P1	VEB_BOND
RU000A101574	EDB_BOND
RU000A101590	DOMRF_BOND
RU000A1017J5	GazpromNeft_BOND
RU000A1018K1	Tatneft_BOND
RU000A1018M7	SOPF_BOND
RU000A101C89	Sberbank_BOND
RU000A101CL5	FGC_UES_BOND
RU000A101DE8	LenEnergy_BOND
RU000A101DF5	LenEnergy_BOND

RU000A101EF3	MetalloInvest_BOND
RU000A101FY1	MOESK_BOND
RU000A101GJ0	GazpromNeft_BOND
RU000A101H84	RZD_BOND
RU000A101L54	EDB_BOND
RU000A101LS1	RZD_BOND
RU000A101LX1	FGC_UES_BOND
RU000A101M04	RZD_BOND
RU000A101MG4	Rosseti_BOND
RU000A101PB8	Alrosa_BOND
RU000A101PC6	Alrosa_BOND
RU000A101PD4	Alrosa_BOND
RU000A101PF9	Alrosa_BOND
RU000A101PG7	Alrosa_BOND
RU000A101PK9	EDB_BOND
RU000A101Q42	SIBUR_BOND
RU000A101Q59	SIBUR_BOND
RU000A101QM3	Gazprom_BOND
RU000A101QN1	Gazprom_BOND
RU000A101QW2	Sberbank_BOND
RU000A101R90	MetalloInvest_BOND
RU000A101SF3	Rosneft_BOND
RU000A101SQ0	DOMRF_BOND
RU000A101TB0	VEB_BOND
RU000A101WE8	VEB_BOND
RU000A101WF5	VEB_BOND
RU000A101WR0	OGK2_BOND
RU000A101XH9	MOESK_BOND
RU000A101Z74	GPB_BOND
RU000A1025U5	Sberbank_BOND
RU000A1028T1	FGC_UES_BOND
RU000A102A07	AlfaBank_BOND
RU000A102A15	Saint-Petersburg_BOND
RU000A102CU4	Sberbank_BOND

RU000A102DB2	GPB_BOND
RU000A102EE4	Rosneft_BOND
RU000A102EF1	Rosneft_BOND
RU000A102F28	ROSBANK_BOND
RU000A102FC5	VEB_BOND
RU000A102FQ5	Sberbank_BOND
RU000A102FR3	Sberbank_BOND
RU000A102GJ8	GPB_BOND
RU000A102JZ8	AlfaBank_BOND
RU000A102K96	VEB_BOND
RU000A102L95	GazpromNeft_BOND
RU000A102M94	OGK2_BOND
RU000A102QP4	RZD_BOND
RU000A102R40	RZD_BOND
RU000A102RQ0	Sberbank_BOND
RU000A102RR8	Sberbank_BOND
RU000A102RS6	Sberbank_BOND
RU000A102S80	AlfaBank_BOND
RU000A102UU6	VEB_BOND
RU000A102UX0	VEB_BOND
RU000A102UY8	VEB_BOND
RU000A102YG7	Sberbank_BOND
RU000A102YH5	Sberbank_BOND
RU000A1030S9	Moscow_BOND
RU000A1030T7	Moscow_BOND
RU000A1031S7	VEB_BOND
RU000A1031T5	VEB_BOND
RU000A1031U3	VEB_BOND
RU000A1031Y5	VEB_BOND
RU000A1031Z2	VEB_BOND
RU000A1033Z8	Moscow_BOND
RU000A103661	Sberbank_BOND
RU000A1036E6	AlfaBank_BOND
RU000A1036S6	FGC_UES_BOND

RU000A1037F1	AlfaBank_BOND
RU000A1038U8	Sberbank_BOND
RU000A103AT8	Atomenergo_BOND
RU000A103BE8	VTB_BOND
RU000A103DS4	SIBUR_BOND
RU000A103DU0	ROSBANK_BOND
RU000A103EN3	RZD_BOND
RU000A103FC3	Rosneft_BOND
RU000A103FY7	VEB_BOND
RU000A103G59	Sberbank_BOND
RU000A103G75	Sberbank_BOND
RU000A103GX7	Rosselhoz_BOND
RU000A103H66	Sberbank_BOND
RU000A103N84	Rosselhoz_BOND
RU000A103RS4	AlfaBank_BOND
RU000A103T39	SIBUR_BOND
RU000A103T47	SIBUR_BOND
RU000A103T54	SIBUR_BOND
RU000A103T62	SIBUR_BOND
RU000A103T70	SIBUR_BOND
RU000A103T88	SIBUR_BOND
RU000A103T96	SIBUR_BOND
RU000A103TA8	SIBUR_BOND
RU000A103TB6	SIBUR_BOND
RU000A103TC4	SIBUR_BOND
RU000A103YE0	AlfaBank_BOND
RU000A103YM3	Sberbank_BOND
RU000A103YS0	VTB_BOND
RU000A1040J7	Sberbank_BOND
RU000A1040Y6	Sberbank_BOND
RU000A104123	DOMRF_BOND
RU000A1042W6	VEB_BOND
RU000A1046G0	VTB_BOND
RU000A104925	Rosselhoz_BOND

RU000A1049K6	AlfaBank_BOND
RU000A104B46	GPB_BOND
RU000A104HU9	VEB_BOND
RU000A104SX0	RZD_BOND
RU000A104SY8	RZD_BOND
RU000A104TQ2	EDB_BOND
RU000A104XW2	SIBUR_BOND
RU000A104Z48	VEB_BOND
RU000A104Z63	VEB_BOND
RU000A104ZA3	DOMRF_BOND
RU000A1050H0	EDB_BOND
RU000A1052E3	DOMRF_BOND
RU000A1054W1	Polus_BOND
RU000A105559	FGC_UES_BOND
RU000A1055Q0	DOMRF_BOND
RU000A1056S4	FGC_UES_BOND
RU000A1056U0	Gazprom_BOND
RU000A1057A0	MetalloInvest_BOND
RU000A1057D4	MetalloInvest_BOND
RU000A1057P8	RusHydro_BOND
RU000A1057S2	Rosneft_BOND
XS2082937967	RusHydro_BOND
XS2315951041	EDB_BOND
RU000A103RD6	SOPFinf_BOND
RU000A104AQ2	SOPFinf_BOND
RU000A0ZZVQ0	Rosselhoz_BOND
RU000A103KG4	Sberbank_BOND
RU000A1059N9	Lukoil_BOND
RU000A1059P4	Lukoil_BOND
RU000A1059Q2	Lukoil_BOND
XS0559915961	VEB_BOND
XS0993162683	VEB_BOND
XS1577953174	NLMK_BOND
XS1713474325	Polus_BOND

XS1843435337	NLMK_BOND
XS2010044621	SIBUR_BOND
XS2069992258	NorNickel_BOND
XS2134628069	NorNickel_BOND
XS2199713384	SIBUR_BOND
XS2346922755	NLMK_BOND
XS2393505008	NorNickel_BOND
XS2396900685	Polus_BOND