**Risk Parameters on Equity Market** **from December 17, 2014**

The following risk parameters for shares will be applied starting from December 17, 2014:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **№** | **Security** | **Minimum initial margin rates, %** | | |
| **Level 1, *S\_1\_min*** | **Level 2, *S\_2\_min*** | **Level 3, *S\_3\_min*** |
| 1 | ALRS | 40% | 60% | 80% |
| 2 | TRNFP | 20% | 25% | 35% |
| 3 | AKRN | 55% | 85% | 95% |
| 4 | BANE | 35% | 75% | 95% |
| 5 | BANEP | 40% | 80% | 95% |
| 6 | AFKS | 35% | 60% | 95% |
| 7 | AFLT | 35% | 50% | 80% |
| 8 | VTBR | 20% | 25% | 30% |
| 9 | GAZP | 20% | 25% | 30% |
| 10 | GMKN | 20% | 25% | 30% |
| 11 | PIKK | 60% | 85% | 95% |
| 12 | LSRG | 60% | 85% | 95% |
| 13 | DIXY | 60% | 75% | 95% |
| 14 | MVID | 60% | 75% | 95% |
| 15 | VSMO | 60% | 85% | 95% |
| 16 | MGNT | 20% | 25% | 30% |
| 17 | MFON | 25% | 35% | 45% |
| 18 | MAGN | 35% | 59% | 95% |
| 19 | MOEX | 20% | 25% | 40% |
| 20 | MSTT | 50% | 75% | 95% |
| 21 | MTSS | 20% | 25% | 30% |
| 22 | LKOH | 20% | 25% | 30% |
| 23 | ROSN | 20% | 25% | 30% |
| 24 | NLMK | 25% | 35% | 45% |
| 25 | NMTP | 50% | 75% | 95% |
| 26 | NVTK | 20% | 25% | 30% |
| 27 | RSTI | 35% | 55% | 75% |
| 28 | RTKM | 25% | 35% | 45% |
| 29 | RTKMP | 35% | 55% | 95% |
| 30 | HYDR | 20% | 25% | 35% |
| 31 | SBER | 20% | 25% | 30% |
| 32 | SBERP | 20% | 25% | 30% |
| 33 | CHMF | 20% | 30% | 40% |
| 34 | SVAV | 60% | 85% | 95% |
| 35 | SNGS | 20% | 25% | 30% |
| 36 | SNGSP | 20% | 25% | 30% |
| 37 | TATN | 20% | 25% | 35% |
| 38 | TATNP | 55% | 85% | 95% |
| 39 | TRMK | 50% | 75% | 95% |
| 40 | IRAO | 35% | 54% | 78% |
| 41 | URKA | 28% | 45% | 70% |
| 42 | PHST | 60% | 85% | 95% |
| 43 | PHOR | 60% | 85% | 95% |
| 44 | FEES | 35% | 55% | 75% |
| 45 | EONR | 35% | 65% | 95% |
| 46 | POLY | 30% | 40% | 50% |
| 47 | YNDX | 20% | 25% | 35% |

The following risk parameters for bonds will be applied starting from December 17, 2014:

|  |  |  |  |
| --- | --- | --- | --- |
| **ISIN** | **Минимальные ограничительные уровни Ставок рыночного риска, %** | | |
| **1-ый уровень,  *S\_1\_min*** | **2-ой уровень,  *S\_2\_min*** | **3-ий уровень,  *S\_3\_min*** |
| RU000A0JQYN4 | 4.0% | 5.5% | 8.5% |
| RU000A0JR7G1 | 4.0% | 5.5% | 8.5% |
| RU000A0JRHZ1 | 4.0% | 5.5% | 8.5% |
| RU000A0JS751 | 9.0% | 12.0% | 16.0% |
| RU000A0JTKZ1 | 9.0% | 12.0% | 16.0% |
| RU000A0JTWW3 | 7.0% | 8.5% | 11.5% |
| RU000A0JQCL4 | 4.0% | 5.5% | 8.5% |
| RU000A0JQZ18 | 9.0% | 12.0% | 16.0% |
| RU000A0JRCJ6 | 9.0% | 12.0% | 16.0% |
| RU000A0JREQ7 | 13.0% | 17.0% | 22.5% |
| RU000A0JRJU8 | 9.0% | 12.0% | 16.0% |
| RU000A0JS3W6 | 14.0% | 18.0% | 23.5% |
| RU000A0JS4M5 | 11.0% | 14.0% | 18.0% |
| RU000A0JSMA2 | 15.0% | 20.0% | 25.0% |
| RU000A0JTG59 | 13.0% | 17.0% | 22.5% |
| RU000A0JTJL3 | 14.0% | 18.0% | 23.5% |
| RU000A0JTK38 | 14.0% | 18.0% | 23.5% |
| RU000A0JTYA5 | 11.0% | 14.0% | 18.0% |
| RU000A0JU4L3 | 14.0% | 18.0% | 23.5% |
| RU000A0JU9V1 | 11.0% | 14.0% | 18.0% |
| RU0002867631 | 11.0% | 15.0% | 20.5% |
| RU0002867839 | 14.0% | 18.0% | 23.5% |
| RU0002867854 | 14.0% | 18.0% | 23.5% |
| RU0002868001 | 16.0% | 21.0% | 26.0% |
| RU0002868076 | 9.0% | 12.0% | 16.0% |
| RU000A0DY8K8 | 4.0% | 5.5% | 8.5% |
| RU000A0D0G29 | 13.0% | 17.0% | 22.5% |
| RU000A0JNHJ4 | 9.0% | 12.0% | 16.0% |
| RU000A0GN9A7 | 16.0% | 21.0% | 26.0% |
| RU000A0JP2S9 | 9.0% | 12.0% | 16.0% |
| RU000A0JPLH5 | 14.0% | 18.0% | 23.5% |
| RU000A0JRTL6 | 13.0% | 17.0% | 22.5% |
| RU000A0DGJ32 | 9.0% | 12.0% | 16.0% |
| RU000A0JR5F7 | 15.0% | 20.0% | 30.0% |
| RU000A0JRF37 | 10.0% | 15.0% | 25.0% |
| RU000A0JPJE6 | 20.0% | 25.0% | 35.0% |
| RU000A0JRDY3 | 20.0% | 25.0% | 35.0% |
| RU000A0JPLU8 | 20.0% | 25.0% | 35.0% |
| RU000A0JTW83 | 20.0% | 25.0% | 35.0% |
| RU000A0JS488 | 20.0% | 25.0% | 35.0% |
| RU000A0JTDX1 | 17.0% | 22.0% | 32.0% |
| RU000A0JQXG0 | 34.0% | 39.0% | 49.0% |
| RU000A0JU5T3 | 20.0% | 25.0% | 35.0% |
| RU000A0JT213 | 10.0% | 15.0% | 25.0% |
| RU000A0JR7S6 | 10.0% | 15.0% | 25.0% |
| RU000A0JRZB4 | 13.0% | 18.0% | 28.0% |
| RU000A0JSW35 | 10.0% | 15.0% | 25.0% |
| RU000A0JU2T0 | 20.0% | 25.0% | 35.0% |
| RU000A0JU849 | 20.0% | 25.0% | 35.0% |
| RU000A0JTP41 | 17.0% | 22.0% | 32.0% |
| RU000A0JS4Z7 | 10.0% | 15.0% | 25.0% |
| RU000A0JR3G0 | 13.0% | 18.0% | 28.0% |
| RU000A0JRTN2 | 20.0% | 25.0% | 35.0% |
| RU000A0JR3H8 | 20.0% | 25.0% | 35.0% |
| RU000A0JRCX7 | 20.0% | 25.0% | 35.0% |
| RU000A0JT403 | 17.0% | 22.0% | 32.0% |
| RU000A0JT6B2 | 17.0% | 22.0% | 32.0% |
| RU000A0JU6K0 | 32.0% | 37.0% | 47.0% |
| RU000A0JS1P4 | 10.0% | 15.0% | 25.0% |
| RU000A0JSX00 | 10.0% | 15.0% | 25.0% |
| RU000A0JS1M1 | 10.0% | 15.0% | 25.0% |
| RU000A0JS1T6 | 10.0% | 15.0% | 25.0% |
| RU000A0JTK20 | 10.0% | 15.0% | 25.0% |
| RU000A0JNGU3 | 10.0% | 15.0% | 25.0% |
| RU000A0JS1U4 | 10.0% | 15.0% | 25.0% |
| RU000A0JT3E3 | 17.0% | 22.0% | 32.0% |
| RU000A0JT3C7 | 17.0% | 22.0% | 32.0% |
| RU000A0JTN01 | 17.0% | 22.0% | 32.0% |
| RU000A0JRUY7 | 10.0% | 15.0% | 25.0% |
| RU000A0JREW5 | 10.0% | 15.0% | 25.0% |
| RU000A0JRV52 | 10.0% | 15.0% | 25.0% |
| RU000A0JREX3 | 20.0% | 25.0% | 35.0% |
| RU000A0JREZ8 | 20.0% | 25.0% | 35.0% |
| RU000A0JS389 | 17.0% | 22.0% | 32.0% |
| RU000A0JTQU9 | 20.0% | 25.0% | 35.0% |
| RU000A0JTQS3 | 20.0% | 25.0% | 35.0% |
| RU000A0JU9S7 | 20.0% | 25.0% | 35.0% |
| RU000A0JU9T5 | 20.0% | 25.0% | 35.0% |
| RU000A0JTNC4 | 20.0% | 25.0% | 35.0% |
| RU000A0JTND2 | 17.0% | 22.0% | 32.0% |
| RU000A0JTNB6 | 32.0% | 37.0% | 47.0% |
| RU000A0JS3B0 | 10.0% | 15.0% | 25.0% |
| RU000A0JTDY9 | 20.0% | 25.0% | 35.0% |
| RU000A0JR860 | 17.0% | 22.0% | 32.0% |
| RU000A0JR878 | 20.0% | 25.0% | 35.0% |
| RU000A0JR852 | 17.0% | 22.0% | 32.0% |
| RU000A0JQ557 | 32.0% | 37.0% | 47.0% |
| RU000A0JSD38 | 13.0% | 18.0% | 28.0% |
| RU000A0JS322 | 10.0% | 15.0% | 25.0% |
| RU000A0JS173 | 10.0% | 15.0% | 25.0% |
| RU000A0JUMH3 | 10.0% | 15.0% | 25.0% |
| RU000A0JUQ39 | 17.0% | 22.0% | 32.0% |
| RU000A0JUV08 | 17.0% | 22.0% | 32.0% |
| RU000A0JT6J5 | 17.0% | 22.0% | 32.0% |
| RU000A0JT6D8 | 17.0% | 22.0% | 32.0% |
| RU000A0JT6G1 | 17.0% | 22.0% | 32.0% |
| RU000A0JT767 | 17.0% | 22.0% | 32.0% |
| RU000A0JS8Y1 | 20.0% | 25.0% | 35.0% |
| RU000A0JS8Z8 | 20.0% | 25.0% | 35.0% |
| RU000A0E6TK0 | 10.0% | 15.0% | 25.0% |
| RU000A0JNYP6 | 20.0% | 25.0% | 35.0% |
| RU000A0JPZ50 | 20.0% | 25.0% | 35.0% |
| RU000A0JQHJ7 | 17.0% | 22.0% | 32.0% |
| RU000A0JNYN1 | 34.0% | 39.0% | 49.0% |
| RU000A0JTXW1 | 20.0% | 25.0% | 35.0% |
| RU000A0JSZU2 | 10.0% | 15.0% | 25.0% |
| RU000A0JTED1 | 17.0% | 22.0% | 32.0% |
| RU000A0JU7E1 | 20.0% | 25.0% | 35.0% |
| RU000A0JQ4U0 | 10.0% | 15.0% | 25.0% |
| RU000A0JQRD9 | 10.0% | 15.0% | 25.0% |
| RU000A0JQ7W9 | 10.0% | 15.0% | 25.0% |
| RU000A0JQ5Q5 | 13.0% | 18.0% | 28.0% |
| RU000A0JQ6S9 | 20.0% | 25.0% | 35.0% |
| RU000A0JQ656 | 20.0% | 25.0% | 35.0% |
| RU000A0JQ177 | 17.0% | 22.0% | 32.0% |
| RU000A0JQ7Z2 | 32.0% | 37.0% | 47.0% |
| RU000A0JTU85 | 34.0% | 39.0% | 49.0% |
| RU000A0JSYR1 | 10.0% | 15.0% | 25.0% |
| RU000A0JRW93 | 17.0% | 22.0% | 32.0% |
| RU000A0JTKE6 | 17.0% | 22.0% | 32.0% |
| RU000A0JTQ32 | 20.0% | 25.0% | 35.0% |
| RU000A0JUCS1 | 32.0% | 37.0% | 47.0% |
| RU000A0JUCR3 | 34.0% | 39.0% | 49.0% |
| RU000A0JRMC0 | 10.0% | 15.0% | 25.0% |
| RU000A0JPMT8 | 10.0% | 15.0% | 25.0% |
| RU000A0JQK64 | 10.0% | 15.0% | 25.0% |
| RU000A0JPTE5 | 10.0% | 15.0% | 25.0% |
| RU000A0JS371 | 10.0% | 15.0% | 25.0% |
| RU000A0JT874 | 10.0% | 15.0% | 25.0% |
| RU000A0JT7M7 | 10.0% | 15.0% | 25.0% |
| RU000A0JQK72 | 10.0% | 15.0% | 25.0% |
| RU000A0JRMB2 | 10.0% | 15.0% | 25.0% |
| RU000A0JP2G4 | 10.0% | 15.0% | 25.0% |
| RU000A0JQS09 | 10.0% | 15.0% | 25.0% |
| RU000A0JQS74 | 10.0% | 15.0% | 25.0% |
| RU000A0JS3D6 | 10.0% | 15.0% | 25.0% |
| RU000A0JRLE8 | 10.0% | 15.0% | 25.0% |
| RU000A0JS6N8 | 10.0% | 15.0% | 25.0% |
| RU000A0JRVN8 | 10.0% | 15.0% | 25.0% |
| RU000A0JQ1H3 | 10.0% | 15.0% | 25.0% |
| RU000A0JTVJ2 | 20.0% | 25.0% | 35.0% |
| RU000A0JU1Q8 | 10.0% | 15.0% | 25.0% |
| RU000A0JU6A1 | 20.0% | 25.0% | 35.0% |
| RU000A0JR209 | 15.0% | 20.0% | 30.0% |
| RU000A0JR1Y7 | 15.0% | 20.0% | 30.0% |
| RU000A0JRUS9 | 13.0% | 18.0% | 28.0% |
| RU000A0JRZK5 | 15.0% | 20.0% | 30.0% |
| RU000A0JT7U0 | 10.0% | 15.0% | 25.0% |
| RU000A0JR1Z4 | 17.0% | 22.0% | 32.0% |
| RU000A0JR3M8 | 20.0% | 25.0% | 35.0% |
| RU000A0JR217 | 17.0% | 22.0% | 32.0% |
| RU000A0JT2K2 | 20.0% | 25.0% | 35.0% |
| RU000A0JS7H8 | 20.0% | 25.0% | 35.0% |
| RU000A0JR3L0 | 20.0% | 25.0% | 35.0% |
| RU000A0JT7T2 | 20.0% | 25.0% | 35.0% |
| RU000A0JRMX6 | 32.0% | 37.0% | 47.0% |
| RU000A0JRL96 | 34.0% | 39.0% | 49.0% |
| RU000A0JTKA4 | 34.0% | 39.0% | 49.0% |
| RU000A0JTP58 | 10.0% | 15.0% | 25.0% |
| RU000A0JTP33 | 10.0% | 15.0% | 25.0% |
| RU000A0JT8V6 | 10.0% | 15.0% | 25.0% |
| RU000A0JT9F7 | 10.0% | 15.0% | 25.0% |
| RU000A0JTMN3 | 17.0% | 22.0% | 32.0% |
| RU000A0JTMP8 | 17.0% | 22.0% | 32.0% |
| RU000A0JUAJ4 | 20.0% | 25.0% | 35.0% |