

COUNTRY REPORT 2017

Status of ISIN, CFI, FISN, LEI and Standardization

Please complete/tick all relevant fields/boxes

NNA's name National Settlement Depository (NSD)
Country RU

1. DO YOU ALLOCATE ISINS? (please tick)

- | | |
|---|-------------------------------------|
| ⇒ Associated with official listings | <input checked="" type="checkbox"/> |
| ⇒ Proactive for <u>all</u> instruments in your area of responsibility | <input type="checkbox"/> |
| ⇒ Upon request | |
| - by issuer | <input checked="" type="checkbox"/> |
| - by institutions | <input checked="" type="checkbox"/> |
| ⇒ Within 24 hours | <input type="checkbox"/> |

2. HOW IS ISIN USED BY YOUR SECURITIES INDUSTRY? (please tick)

- | | |
|----------------|-------------------------------------|
| ⇒ Domestically | <input checked="" type="checkbox"/> |
| ⇒ Cross border | <input checked="" type="checkbox"/> |

3. ISINS ALLOCATION FOR FINANCIAL INSTRUMENTS (please tick)

For which types of instruments do you allocate ISINs based on the actual version of ISO 6166 for:

- | | Listed* | Unlisted |
|--|-------------------------------------|-------------------------------------|
| ⇒ Equities | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |
| ⇒ Debt Instruments (e.g. Bonds, MTNs, ABS) | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |
| ⇒ Rights (e.g. Warrants, Subscription Rights) | <input type="checkbox"/> | <input type="checkbox"/> |
| ⇒ Collective Investment Vehicles
(e.g. Investment/Mutual Funds) | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |
| ⇒ Structured Instruments | <input type="checkbox"/> | <input type="checkbox"/> |

* Traded on an exchange

What are the reasons in case you do not allocate ISINs to specific types?

ISINs for Rights and all related as well as for Structured products are not requested by market participants because these instruments are not distributed at the Russian Market

4. NUMBER OF ACTIVE ISINS

- How many active ISINs allocated by you exist as of December 31, 2017 (or today):

Please **double click** to activate the table hereafter

Instrument Type	Listed*	Unlisted	Total
Equities	278	6 968	7 246
Debt Instruments (e.g. Bonds, MTNs, ABS)	1 375	303	1 678
Rights (e.g. Warrants, Subscription Rights)	0	0	0
Collective Investment Vehicles (e.g. Investment/Mutual Funds)	137	660	797
Structured Instruments	0	0	0

*Traded on an exchange

5. ISINS FOR DERIVED FINANCIAL INSTRUMENTS

- Do you allocate ISINs based on the actual version of ISO 6166 for:

⇒ Listed options and futures:

⇒ Commodities

⇒ Indices

⇒ Interest rates (e.g. LIBOR)

⇒ Currencies

⇒ Swaps

- What are the reasons in case you do not allocate ISINs for specific types?

ISINs for listed options, futures and commodities have not required by the Russian financial market yet

- If you have not started yet, please indicate when you will start:

As soon as it will be required by the market or legislation

6. NUMBER OF ACTIVE ISINS

- How many active ISINs exist as of December 31, 2017 (or today) for:

⇒ Listed options and futures: **0**

⇒ Commodities **0**

⇒ Indices **131**

⇒ Interest rates (e.g. LIBOR) **44**

⇒ Currencies **7**

⇒ Swaps

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7. ISIN GUIDELINES (actual version on ANNA website under “ISINs & ISO 6166”)

- Do you follow the latest version of the ISIN Guidelines completely Yes No
- If no, please indicate which guideline you don't follow (item no.) and reason:

8. ISIN QUALITY MANAGEMENT CONCEPT (IQM)

Please refer to “ANNA Quality Management” on the ANNA website (ANNA/Formal Documents)

- Do you follow the IQM concept completely? Yes No

If no, please indicate which exception and reason

9. CFI (CLASSIFICATION OF FINANCIAL INSTRUMENTS) - CODE

- Do you allocate the revised CFI:2015 for those instruments for which you are the responsible numbering agency? Yes No
 - If yes, since when? May 2, 2017
 - If no, please indicate when you will start:

10. FISN (FINANCIAL INSTRUMENT SHORT NAME) - CODE

- Do you allocate the FISN for those instruments for which you are the responsible numbering agency? Yes No
 - If yes, since when? December 27, 2017
 - If no, please indicate when you will start:
- Do you provide the FISN to the ASB? Yes No

- If yes, since when? December 27, 2017
- If no, please indicate when you will start:

11. LEI (LEGAL ENTITY IDENTIFIER) - CODE

- Do you request a LEI during ISIN allocation? Yes No
 - If yes, since when?
 - If no, please indicate when you will start: It will be considered and defined later
- Do you provide the LEI to the ASB? Yes No
 - If yes, since when? November 15, 2014
 - If no, please indicate when you will start:

12. PROVISION OF STANDARD RELATED CODES TO THE ANNA SERVICE BUREAU (ASB)

- Do you provide MIC (Market Identifier Code - ISO 10383) to the ASB? Yes No
 - If yes, since when?
 - If no, please indicate when you will start: It will be defined later

13. WHICH OTHER ISO STANDARDS (STANDARDS NUMBER AND NAME) ARE USED IN YOUR COUNTRY?

ISO 15022 (SWIFT Data Field), ISO 20022 (Financial services — Universal financial industry message scheme), ISO 10962 (CFI), ISO 17442 (LEI), ISO 9362 (BIC), ISO 9 (Transliteration), ISO 3166 (Country codes), ISO 4217 (Currency codes), ISO 18774 (Securities and related financial instruments - Financial Instrument Short Name (FISN)), ISO 20275:2017 Financial services - Entity legal forms (ELF).

14. WHICH ARE THE MAJOR CHANGES IN FINANCIAL SERVICES IN YOUR COUNTRY AND WHICH CHANGES ARE EXPECTED IN THE NEXT TWO YEARS?

KEY EVENTS 2017

SECURITIES DEPOSITORY:

- Launch of new cash & securities settlement services:
- Prioritization service (DVP and FOP)
- Linked Transactions service
- DVP 1 transactions via the correspondent account with the Bank of Russia

- NSD's UIT Unit Centralized Platform
- Tajikistan's CSD link with NSD
- First results of corporate actions reform: high season of 2017 AGMs successfully completed
- Launch of E-voting service: AGM of Sberbank and EGM of MOEX
- NSD has operated emission and initial placement of the first blockchain-based commercial bonds
- Start of issuing new CFIs in compliance with ISO 10962:2015
- Launch of assigning new codes - FISNs (ISO 18774) required by MiFiD II/MiFiR

PAYMENT SYSTEM:

- Mandatory RTGS settlement for trades more than 100 mln RUB leads to growth of cash transfers via RTGS
- Start of open source API solution project for cash settlement participants

COLLATERAL MANAGEMENT:

- Collateral management system (CMS) services for on-exchange repo with the Bank of Russia
- CMS for inter-dealer repos. Integration of CMS platform with Bloomberg

TRADE REPOSITORY:

- Format and logical control service: establishing additional checks of the reported transactions' parameters
- Master Agreement with Global LEI Foundation (GLEIF) and passing through all stages of GLEIF's accreditation process with a target to get LOU status

INFORMATION CENTER:

- Nsddata.ru – single point of access to corporate information (API NSD)
- Bank of Russia accredits NSD's Valuation Center. Its product is distributed via Bloomberg, Cbonds, Thomson Reuters, Interfax, and the Moscow Exchange
- New option for corporate information disclosure via authorized agencies
- NSD Valuation center adopts new methodology on bond valuations

TECHNOLOGICAL SERVICES:

- Adoption of the new ambitious IT-services strategy
- Development of a product concept for exchanging financial messages via the NSD's local network

15. PLEASE PROVIDE INFORMATION ON THE GENERAL USE OF ISIN AND CFI CODES (AND OTHER STANDARDS) BY MARKET PARTICIPANTS IN YOUR COUNTRY

ISINs are widely used as a unique identifier of a securities in trading, settlement and depository systems of the Russian market participants as well as for reporting to the Regulating Authority. According to the Russian legislation ISIN and CFI codes of non-Russian financial instruments are used to recognize them as securities for any operations on the Russian market. This legislation covers only several types of non-Russian securities, such as: shares, bonds, units of collective investment vehicles and depository receipts on shares/bonds/units. These securities can be admitted to the Russian market if they have ISIN and CFI allocated in accordance with the relevant ISO standards.

**16. IDENTIFY ANY ISSUES / CONCERNS YOU HAVE FROM YOUR COUNTRY WITH
RESPECT TO ISIN / CFI OR OTHER SECURITY IDENTIFICATION RELATED MATTERS**

17. COMMENTS ON ANY OF THE QUESTIONS ABOVE: COMMENT ON QUESTION N° 3

The figures provided in columns 'Listed' and 'Unlisted' were specified in accordance with the data of the Moscow Exchange, whose information is available for NSD

Country Report completed by

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