

Appendix 1

APPROVED BY  
the decision of the CCP NCC  
dated «27» April 2024  
№ NCC-P-2024-79

**FORMS AND FORMATS OF THE DOCUMENTS AND REPORTS  
ON THE STANDARDISED DERIVATIVES MARKET  
PART VI.**

**Moscow  
2024**

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## **1. General provisions**

- 1.1. This document «Forms and formats of the documents and reports on the Standardised Derivatives Market. Part VI» together with «Forms and formats of the documents and reports. Part I. Common part» describe the forms and formats of the documents and reports, providing by the Clearing Members to the NCC (hereinafter referred to as the Clearing House), as well as providing by the Clearing House to these persons in accordance with the Clearing Rules of the Central Counterparty National Clearing Centre, approved by the authorized body of the Clearing House and registered by the Bank of Russia, taking into account the requirements of the legislation of the Russian Federation (hereinafter referred to as the Clearing Rules).

**2. Forms of the documents in paper form or in form of EDI document, provided by the Clearing Members**

**2.1. Application for position register opening**

*To CCP NCC*

**APPLICATION FOR POSITION REGISTER OPENING**

\_\_\_\_\_ (full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please open the following position registers:

<b>Position register type*</b>	<b>Position register code</b>	<b>Settlement Account**</b>

<b>Trading Member ID***</b>	<b>Trading Member name***</b>

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Field «Position register type» can take one of the following values:

- additional proprietary position register;
- client position register;
- trust management position register.

\*\* Settlement Account type previously opened to the Clearing Member must correspond to the position register type. To one Settlement Account several position registers may correspond.

\*\*\* The indicated information is filled in if it is necessary to open position registers and determine the Trading Member which is entitled to submit orders on behalf of the Clearing Member with the indication of such position register. In addition to this application, also Application for position register registration must be submitted, the form of which is defined in paragraph 2.2 of the Forms and formats.

2.2. Application for position register registration

To CCP NCC

**APPLICATION FOR POSITION REGISTER REGISTRATION**

\_\_\_\_\_  
*(full name of the Clearing Member)*

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please open position registers for the Trading Member(s) which is(are) entitled to submit Orders to conclude Standardised Derivative Contracts with the indication of such position register(s):

<b>Position register type*</b>	<b>Position register code</b>	<b>Settlement Account*</b>	<b>Trading Member ID</b>	<b>Trading Member name</b>

*(Position of the Head)* \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Fields «Position register type» and «Settlement Account» are not mandatory to complete in case if the position register has been previously registered on the basis of the Application for position register open.

Field «Position register type» can take one of the following values:

- client position register;
- trust management position register.

Settlement Account type previously opened to the Clearing Member must correspond to the position register type.

2.3. Application for position register annulment / registration change

To CCP NCC

**APPLICATION FOR POSITION REGISTER ANNULMENT / REGISTRATION CHANGE**

\_\_\_\_\_ (full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please:

- annul the correspondence between the position register and the Trading Member which is entitled to submit Orders to conclude Standardised Derivative Contracts with the indication of such position register;
- change the Trading Member which is entitled to submit Orders to conclude Standardised Derivative Contracts with the indication of such position register to:

Position register code	Trading Member ID	Trading Member name

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

2.4. Application for position register closure

To CCP NCC

**APPLICATION FOR POSITION REGISTER CLOSURE**

\_\_\_\_\_  
*(full name of the Clearing Member)*

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please close\* the following position registers:

Position register code

*(Position of the Head)* \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20 \_\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Position register is closed under the condition that the Clearing Member does not have Standardised Derivative Contracts, swap trades and buy/sell trades in foreign currency, recorded under such position register.

2.5. Application for changing terms of the Standardised Derivative Contract

To CCP NCC

**APPLICATION FOR CHANGING TERMS OF THE STANDARDISED DERIVATIVE CONTRACT**

\_\_\_\_\_  
(full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please change the following terms of the Standardised Derivative Contract:

Identification number of the Standardised Derivative Contract	
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Terms of the Standardised Derivative Contract to be changed:

Term of the Standardised Derivative Contract to be changed*	Old value of the term of the Standardised Derivative Contract**	New value of the term of the Standardised Derivative Contract**

Payment under change of the term of the Standardised Derivative Contract:

Currency	
Amount or amount calculation procedure	

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* If several terms of the Standardised Derivative Contract are changed, each term is indicated in a separate line. The wording of the terms is in accordance with the current specifications of OTC Contracts.

\*\* Both columns are filled in for each term. If the old value is absent, «-» is indicated. To cancel the old value without replacing with new one, the old value is filled in, «-» is indicated in the new one.



2.6. Application for changing in recording of obligations under Standardised Derivative Contracts

To CCP NCC

**APPLICATION FOR CHANGING IN RECORDING OF OBLIGATIONS UNDER STANDARDISED DERIVATIVE CONTRACTS**

\_\_\_\_\_  
*(full name of the Clearing Member)*

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please change the recording of obligations under Standardised Derivative Contracts and start recording indicated obligations under position registers in accordance with below table:

Identification number of the Standardised Derivative Contract	Position register code

*(Position of the Head)* \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

2.7. Letter on familiarization with the Declaration

To CCP NCC

**LETTER ON FAMILIARIZATION WITH THE DECLARATION**

\_\_\_\_\_  
(full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre we confirm the fact of our familiarization with previously signed Declaration on Risks which emerge due to execution of contracts, which are derivatives, with the central counterparty on the OTC market.

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

Prepared by full name, phone number \_\_\_\_\_

2.8. Application for indication in the Clearing Report party under the Related Central Counterparty Agreement

*To CCP NCC*

**APPLICATION FOR INDICATION IN THE CLEARING REPORT PARTY UNDER  
THE RELATED CENTRAL COUNTERPARTY AGREEMENT**

\_\_\_\_\_  
*(full name of the Clearing Member)*

Clearing Member Unicode: \_\_\_\_\_

We hereby ask

- to complete in the Clearing Report data on party of the Related Central Counterparty Agreement concluded on the basis of the Offer with indication of the Clearing Member whose Offer is the counter one;
  
- to cancel completion in the Clearing Report data on party of the Related Central Counterparty Agreement concluded on the basis of the Offer with indication of the Clearing Member whose Offer is the counter one.

*(Position of the Head)* \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

Prepared by full name, phone number \_\_\_\_\_

2.9. Application for participation in the Marketing program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY)

Ref. № \_\_\_\_\_

To CCP NCC

« \_\_\_ » \_\_\_\_\_ 20\_\_

**APPLICATION FOR PARTICIPATION IN THE MARKETING PROGRAM UNDER OTC STANDARDISED DERIVATIVE CONTRACTS IN RELATION TO INTEREST RATE SWAPS (IRS, OIS) AND CROSS CURRENCY INTEREST RATE SWAPS (XCCY)**

Program Member	<i>Full name of the Program Member is indicated</i>
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Hereby declare that, in accordance with Article 428 of the Civil Code of the Russian Federation, have read and fully agree with the terms of the Marketing Program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY) (hereinafter referred to as the Program).

The signing and transfer of this Application to the CCP NCC is an accession to the Program, and confirmation of the agreement conclusion by the Program Member (hereinafter referred to as the Agreement) on the terms defined by the Program.

<b>Settlement Account of the Program Member on the Standardised Derivatives market</b>

All disputes and disagreements, which have arisen because of the fulfillment of obligations under the Program are subject to consideration and resolution in the order of arbitration (arbitration proceedings) administered by the Arbitration Centre within the Russian Union of Industrialists and Entrepreneurs (hereinafter referred to as the Arbitration Centre) in accordance with its regulation act and rules, which are valid at the moment of submission of the statement of claim.

The transfer of disputes to the Arbitration Centre for resolution is possible only after compliance with the preliminary pre-court dispute resolution procedure. In case of full or partial refusal to satisfy the claim or failure to receive response within 7 (seven) workdays from the date of receipt of the claim, the applicant is entitled to enter a lawsuit with the Arbitration Centre.

The judgement of the Arbitration Centre is final and binding.

Non-fulfilled on the voluntary basis judgement of the Arbitration Centre shall be fulfilled in the forced manner in accordance with the legislation of the Russian Federation or with the legislation of the state of enforced fulfillment and/or with international treaties.

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

2.10. Application for changing the Settlement Account of the Member of the Marketing Program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY)

Ref. № \_\_\_\_\_

*To CCP NCC*

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

**APPLICATION FOR CHANGING THE SETTLEMENT ACCOUNT OF THE MEMBER OF THE MARKETING PROGRAM UNDER OTC STANDARDISED DERIVATIVE CONTRACTS IN RELATION TO INTEREST RATE SWAPS (IRS, OIS) AND CROSS CURRENCY INTEREST RATE SWAPS (XCCY)**

Program Member	<i>Full name of the Program Member is indicated</i>
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Hereby notify of changing the Settlement Account of the Member of the Marketing program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY) (hereinafter referred to as the Program) to: [*new Settlement Account of the Program Member on the Standardised Derivatives market is indicated*].

(*Position of the Head*) \_\_\_\_\_ / *Full name* /

seal

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

Prepared by full name, phone number \_\_\_\_\_

2.11. Notification on refusal to participate in the Marketing program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY)

Ref. № \_\_\_\_\_

*To CCP NCC*

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

**NOTIFICATION  
ON REFUSAL TO PARTICIPATE IN THE MARKETING PROGRAM  
UNDER OTC STANDARDISED DERIVATIVE CONTRACTS  
IN RELATION TO INTEREST RATE SWAPS (IRS, OIS) AND CROSS CURRENCY  
INTEREST RATE SWAPS (XCCY)**

Program Member	<i>Full name of the Program Member is indicated</i>
Settlement Account of the Program Member on the Standardised Derivatives market	<i>Settlement Account of the Program Member is indicated</i>

Hereby notify on refusal to participate in the Marketing program under OTC Standardised Derivative Contracts in relation to interest rate swaps (IRS, OIS) and cross currency interest rate swaps (XCCY) from (date) due to [*reason of refusal to participate in the Program is indicated*].

(*Position of the Head*) \_\_\_\_\_ / *Full name* /

seal

« \_\_\_\_ » \_\_\_\_\_ 20 \_\_\_\_

Prepared by full name, phone number \_\_\_\_\_

### **3. Forms and formats of reports provided to Clearing Members**

Reporting documents are formed in the Clearing System in accordance with the Clearing Rules and sent to Clearing Members in form of electronic documents of the category «B».

These electronic documents are the documents formed in accordance with the requirements of the XML language version 1.0. and also in accordance with standards of XML version FpML 5.6.

The full specification of XML language version 1.0 is given in the document Extensible Markup Language (XML) 1.0 (Second Edition), developed by W3C and published in Internet on web-site <http://www.w3.org/TR/REC-xml>.

Description of version FpML 5.6 is published in Internet on web-site <http://www.fpml.org/spec/fpml-5-6-8-rec-3/>.

Each electronic document contains the title in form of text lines and context part, which is lines with the data.

Each line with the data is the sequence of the fields separated by the tab symbol (hexadecimal code 09). The lines must end with the combination of symbols «carriage return – line feed» (hexadecimal codes 0D,0A).

The reporting document in XML format can be converted into any format convenient for the recipient (including TXT format with separators) by processing with own back-office software and/or standard software (MS Excel).

The reporting document in XML format including version FpML 5.6 can be converted into printed form by opening in Microsoft Internet Explorer.

Forms of documents converted for printing (in paper form) are given as examples for reporting documents in XML format.

### 3.1. Clearing reports

Description of xml-file of Clearing reports is indicated in XSD-scheme, posted on the Clearing House's web-site at <https://www.nationalclearingcentre.ru/catalog/021005>.

#### 3.1.1. Paper form of Report on results of settlement clearing session:

<b>Standardised Derivatives market</b> Report on results of settlement clearing session for <date>
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Message number:  
Sender:  
Recipient:  
Report date:  
Report time:

<b>Collateral</b>
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Settlement Account \_\_\_\_\_  
Unified Pool Settlement Account

#### Collateral valuation

Code of asset/ Asset Profile	Balance after clearing	Valuation rate	Valuation in russian rubles	Available for return*

\* maximum amount for each asset is indicated under the condition of maintenance of balances in other assets

Collateral valuation without Risk-netting	
Collateral valuation (including Risk-Netting)	
Collateral requirements	

<b>Free funds valuation</b>	
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<b>Settlements / &lt;Currency ID&gt;</b>	
Start of the day	
Before clearing	
Net Obligations	
Payments	
After clearing	

<b>Quick navigation under trades</b>
--------------------------------------

<trade number>	<date>	<instrument code>	<regime>	<currency code>
<b>Currency</b>	<b>NPV amount under all trades</b>		<b>Future payments sum</b>	
RUB				
USD				
EUR				



CHF		
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**Trade №****Main parameters**

Trade number	
Counterparty	
Party of Related Central Counterparty Trade*	
Trade type	
Clearing ID code	
Trade time	

**Additional parameters**

Instrument type	
Settlement Account	
Settlement currency (CSA)	
Comments	
Additional payment	
Clearing fee	

NPV today:

**Deposit margin for today:**

Interest on deposit margin for today:

Date	NPV	Deposit margin	%

**Deliverable currency forward contracts parameters**

Payment date:	
Convention:	
Workdays:	
First payment amount:	
Second payment amount:	
Currency rate:	

**Settlement currency forward contracts parameters**

Payment date:	
Convention:	
Workdays:	
Nominal amount in Base currency:	
Nominal amount in Settlement currency:	
Currency rate:	
Fixing date:	
Forward rate:	
Payment under settlement Agreement:	

**Currency swap agreements parameters**

for initial and final payments

Payment date	
First payment amount	
Second payment amount	
Currency rate	
Payment move	
Traded currency	

**Parameters of interest rate swap agreements, cross currency interest rate swap agreements**

<b>Flow with fixed rate</b>		<b>Flow with floating rate</b>	
Payer		Payer	
Recipient		Recipient	
Start of the period		Start of the period	
End of the period		End of the period	
Interest period		Interest period	
Frequency of payments		Frequency of payments	
Transfer of the end of the interest period		Transfer of the end of the interest period	
Move of payments		Move of payments	
Convention		Convention	
Nominal		Nominal	
Rate		Rate	
		Spread	
		Offset of fixing (workdays)	
		Rate change frequency	

**Payments schedule**

Type	Date	Amount	Interest period	Rate	Fixing	Rate change

**Option agreements parameters**

Purchaser	
Seller	
Type	
Settlement date and time	
Delivery date	
Sale amount	
Purchase amount	
Rate	
Date of Premium payment	
Premium amount	
Rule of Premium payment move	

**List of members and position registers**

**Members**

Code	Name

**Registers**

Code	Name

**List of clearing ID codes**

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**Fixing and rates**

ME Fixing	Value	Rate	Value

ME Central rate	Value

\* The data is filled in for the agreement concluded on the basis of the Offer with the indication of the Clearing Member whose Offer is the counter one, if the recipient of the report is submitted to the Clearing Center application for indication in the Clearing Report party under the Related Central Counterparty Agreement. The data is not filled in for the agreement concluded on the basis of the Offer without indication of the Clearing Member whose Offer is the counter one.

3.1.2. Paper form of Report on Collateral

**Standardised Derivatives market**  
Report on Collateral for <date>

Message number:  
Sender:  
Recipient:  
Report date:  
Report time:

**Collateral**

Settlement Account \_\_\_\_\_  
Unified Pool Settlement Account

**Collateral valuation**

Code of asset/ Asset Profile	Balance after clearing	Valuation rate	Valuation in russian rubles	Available for return*

\* maximum amount for each asset is indicated under the condition of maintenance of balances in other assets

Collateral valuation without Risk-netting	
Collateral valuation (including Risk-Netting)	
Collateral requirements *Preliminary value	

<b>Free funds valuation</b>	
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<b>Settlements / &lt;Currency ID&gt;</b>	
Start of the day	
Before clearing	
Net Obligations	
Payments	

After clearing	
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**List of members and position registers**

Members		Registers	
Code	Name	Code	Name

**List of clearing ID codes**


**Fixing and rates**

ME Fixing	Value	Rate	Value

ME Central rate	Value

\* The data is filled in for the agreement concluded on the basis of the Offer with the indication of the Clearing Member whose Offer is the counter one, if the recipient of the report is submitted to the Clearing Center application for indication in the Clearing Report party under the Related Central Counterparty Agreement. The data is not filled in for the agreement concluded on the basis of the Offer without indication of the Clearing Member whose Offer is the counter one.

3.1.3. Paper form of Report on Margin Calls

**Standardised Derivatives market**  
Report on Margin Calls for <date>

Message number:  
Sender:  
Recipient:  
Report date:  
Report time:

**Collateral**

Settlement Account \_\_\_\_\_  
Unified Pool Settlement Account

**Collateral valuation**

Code of asset/ Asset Profile	Balance after clearing	Valuation rate	Valuation in russian rubles	Available for return*

\* maximum amount for each asset is indicated under the condition of maintenance of balances in other assets

Collateral valuation without Risk-netting	
Collateral valuation (including Risk-Netting)	
Collateral requirements	
<b>Free funds valuation</b>	

<b>Settlements / &lt;Currency ID&gt;</b>	
Start of the day	
Before clearing	
Net Obligations	
Payments	
After clearing	

**List of members and position registers**

<b>Members</b>		<b>Registers</b>	
Code	Name	Code	Name

**List of clearing ID codes**


**Fixing and rates**

ME Fixing	Value	Rate	Value

ME Central rate	Value

\* The data is filled in for the agreement concluded on the basis of the Offer with the indication of the Clearing Member whose Offer is the counter one, if the recipient of the report is submitted to the Clearing Center application for indication in the Clearing Report party under the Related Central Counterparty Agreement. The data is not filled in for the agreement concluded on the basis of the Offer without indication of the Clearing Member whose Offer is the counter one.