

Appendix 5

APPROVED BY
the decision of the CCP NCC
dated «28» July 2023
№ 01-01/279

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

**Moscow
2023**

CONTENT

1. General provisions	3
2. Forms of the documents in paper form or in form of EDI document, provided by the Clearing Members	4
2.1. Application for position register opening.....	4
2.2. Application for position register registration.....	5
2.3. Application for position register annulment / registration change.....	6
2.4. Application for position register closure.....	7
2.5. Application for changing terms of the Standardised Derivative Contract	8
2.6. Application for changing in recording of obligations under Standardised Derivative Contracts.....	9
2.7. Letter on familiarization with the Declaration.....	10
2.8. Application for indication in the Clearing Report party under the Related Central Counterparty Agreement.....	11
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)	12
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).....	13
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)	14
3. Forms and formats of reports provided to Clearing Members.....	15
3.1. Clearing Report.....	16

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:

Position register type*	Position register code	Settlement Account**

Trading Member ID***	Trading Member name***

(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):

Position register type*	Position register code	Settlement Account*	Trading Member ID	Trading Member name

(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	
---	--

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 in the accounting 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>
----------------	---

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.

Settlement Account of the Program Member on the Standardised Derivatives market

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>
----------------	---

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 Report

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

Paper form of the Clearing Report:

Standardised Derivatives market Clearing Report for <date>
--

Message number:
Sender:
Recipient:
Clearing date:
Clearing session:
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	

Free funds valuation	
-----------------------------	--

Settlements / <Currency ID>	
Balance after clearing	
Input/output after clearing	
Start of the day	
Input/output during trading	
Before clearing	
Net Obligations	
Payments	
After clearing	

Net Obligations under types / <Currency ID>	
Exchange of nominals (FX Swap)	
Interest on accumulated deposit margin	
Interest payment	
Deposit margin	
Accumulated deposit margin return	
Interest on Collateral	
Term	
Calculation base	
Rate	

Quick navigation under trades

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

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	
CSA	
Additional payment	
Exchange fee	
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
--

Flow with fixed rate		Flow with floating rate	
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

Registers

ID code	Name

Code	Name

List of clearing ID codes

Fixing and rates

Fixing	Value

Rate	Value

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.