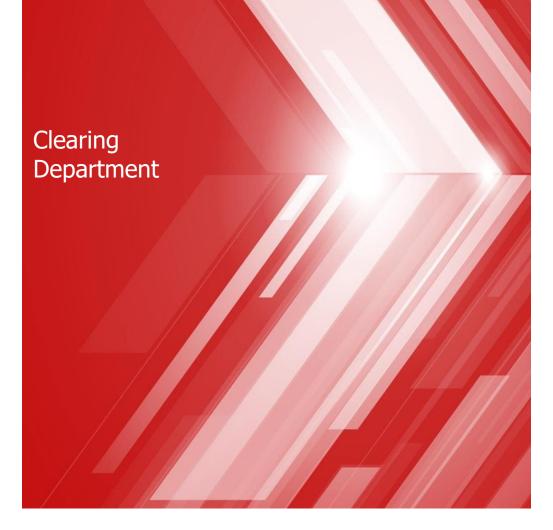


НАЦИОНАЛЬНЫЙ КЛИРИНГОВЫЙ ЦЕНТР группа московская биржа



Changing status of the Collateral in the foreign currency on the Derivatives Market With the aim to standardize procedure for recording collateral in the foreign currency on all markets, foreign currency on the Derivatives Market will be recorded as the "other collateral" (under 47405 accounts)

Target date for status changing is the end of May 2020.

Main changes:	Before	After
1. Status of the collateral in foreign currency:	Individual clearing collateral	"Other collateral"
2. Crediting cash funds in foreign currency	NCC clearing banking accounts opened with NSD	NCC correspondent accounts opened with foreign correspondent banks Account details for funds crediting are given on slides 3 and 4
3. Recording collateral in foreign currency in the NCC internal accounting	Under balance accounts #30420	Under balance accounts #47405



Account details for crediting funds in foreign currency

US dollars

JPMorgan Chase Bank

400759950 with JPMorgan Chase Bank, New York, USA **(SWIFT: CHASUS33)** Beneficiary: CENTRAL COUNTERPARTY NATIONAL CLEARING CENTRE **(SWIFT: NCCBRUMM)**

Purpose of payment:

72:/BNF/FORTSRRRRRRR UNDER AGR DKU/XXX //XX/XX FROM DD.MM.YYYY

where DKU/XXXX/XX is the number of the clearing membership agreement DD.MM.YYYY is the day, month and the year of the clearing membership agreement conclusion RRRRRR is the code of the clearing register section upon which collateral shall be credited

Bank of New York Mellon

8900647310 with The Bank of New York Mellon, New York, USA (SWIFT:IRVTUS3N) Beneficiary: CENTRAL COUNTERPARTY NATIONAL CLEARING CENTRE (SWIFT: NCCBRUMM)

Purpose of payment:

72:/BNF/FORTSRRRRRRR UNDER AGR DKU/XXX //XX/XX FROM DD.MM.YYYY

where DKU/XXXX/XX is the number of the clearing membership agreement DD.MM.YYYY is the day, month and the year of the clearing membership agreement conclusion RRRRRR is the code of the clearing register section upon which collateral shall be credited



Account details for crediting funds in foreign currency

Euro

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JPMorgan

6231606713 with JPMorgan AG, Frankfurt am Main, Germany (SWIFT: CHASDEFX) IBAN: DE13501108006231606713

Beneficiary: CENTRAL COUNTERPARTY NATIONAL CLEARING CENTRE (SWIFT: NCCBRUMM)

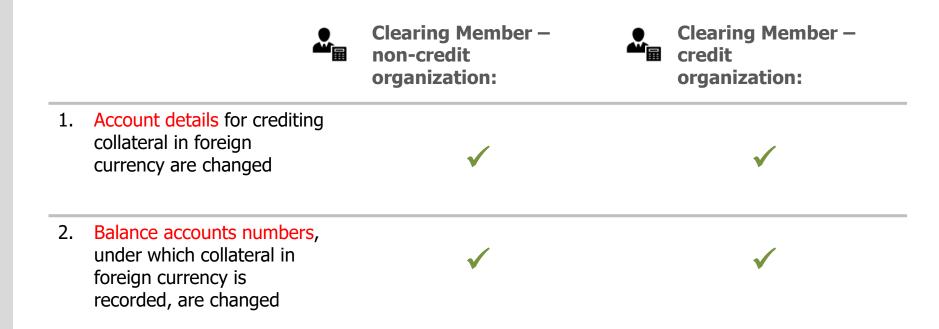
Purpose of payment:

:72:/BNF/FORTS**RRRRRR** UNDER AGR **DKU/XXX** //**XX/XX** FROM **DD.MM.YYYY**

where DKU/XXXX/XX is the number of the clearing membership agreement DD.MM.YYYY is the day, month and the year of the clearing membership agreement conclusion RRRRRR is the code of the clearing register section upon which collateral shall be credited



Required changes on the side of the Clearing Member





Contact details



General questions



Questions regarding Webclearing

Your personal manager

phone: +7 (495) 363-32-32

<u>Узнать, кто является Вашим персональным</u> <u>менеджером</u>



Questions regarding Derivatives Market **Products and Services Development Division**

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Questions regarding improvement and modification of clearing services and Webclearing

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