

New securities on CCP OTC Clearing (CPCL)

Parameters of securities

OTC trade ID	Currency	Currency of settlement	Units of lot	Price step	Minimum base price step	Minimum final price step	Settlement date (T+n)
USD000TODTOM	USD	RUB	1 USD	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+0 / T+1
USDRUB_TOM1D	USD	RUB	1 USD	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+1 / T+2
EUR000TODTOM	EUR	RUB	1 EUR	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+0 / T+1
EURRUB_TOM1D	EUR	RUB	1 EUR	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+1 / T+2
CNYRUBTODTOM	CNY	RUB	1 CNY	0,000001 RUB	0,0001 RUB	0,000001 RUB	T+0 / T+1
CNYRUB_TOM1D	CNY	RUB	1 CNY	0,000001 RUB	0,0001 RUB	0,000001 RUB	T+1 / T+2
EURUSD0TODTOM	EUR	USD	1 EUR	0,000001 USD	0,000001 USD	0,000001 USD	T+0 / T+1
EURUSD_TOM1D	EUR	USD	1 EUR	0,000001 USD	0,000001 USD	0,000001 USD	T+1 / T+2
USDCNY_TOD	USD	CNY	1 USD	0,00001 CNY			T+0
USDCNY_TOM	USD	CNY	1 USD	0,00001 CNY			T+1
USDCNY_SPT	USD	CNY	1 USD	0,00001 CNY			T+2
USDCNYTODTOM	USD	CNY	1 USD	0,000001 CNY	0,000001 CNY	0,000001 CNY	T+0 / T+1
USDCNY_TOM1D	USD	CNY	1 USD	0,000001 CNY	0,000001 CNY	0,000001 CNY	T+1 / T+2

OTC trade ID	Currency	Currency of settlement	Units of lot	Price step	Minimum base price step	Minimum final price step	Settlement date (T+n)
GBPRUB_TOD	GBP	RUB	1 GBP	0,0001 RUB			T+0
GBPRUB_TOM	GBP	RUB	1 GBP	0,0001 RUB			T+1
GBPRUBTODTOM	GBP	RUB	1 GBP	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+0 / T+1
GBPUSD_TOD	GBP	USD	1 GBP	0,00001 USD			T+0
GBPUSD_TOM	GBP	USD	1 GBP	0,00001 USD			T+1
GBPUSD_SPT	GBP	USD	1 GBP	0,00001 USD			T+2
GBPUSDTODTOM	GBP	USD	1 GBP	0,000001 USD	0,000001 USD	0,000001 USD	T+0 / T+1
GBPUSD_TOM1D	GBP	USD	1 GBP	0,000001 USD	0,000001 USD	0,000001 USD	T+1 / T+2
CHFRUB_TOD	CHF	RUB	1 CHF	0,0001 RUB			T+0
CHFRUB_TOM	CHF	RUB	1 CHF	0,0001 RUB			T+1
CHFRUBTODTOM	CHF	RUB	1 CHF	0,0001 RUB	0,0001 RUB	0,0001 RUB	T+0 / T+1
USDCHF_TOD	USD	CHF	1 USD	0,00001 CHF			T+0
USDCHF_TOM	USD	CHF	1 USD	0,00001 CHF			T+1
USDCHF_SPT	USD	CHF	1 USD	0,00001 CHF			T+2
USDCHFTODTOM	USD	CHF	1 USD	0,000001 CHF	0,000001 CHF	0,000001 CHF	T+0 / T+1
USDCHF_TOM1D	USD	CHF	1 USD	0,000001 CHF	0,000001 CHF	0,000001 CHF	T+1 / T+2

Trading schedule for new instruments

Instruments	Trading hours on CPCL board	Extract from the register of OTC trades in foreign currency (CCX123)	Early settlement End of trading		Early end of trading with Clearing Center	Early settlement/early end of trading Extract from the register of OTC trades in foreign currency (CCX123)
			Standing instruction	One-time instruction		
CNY_TODTOM USDCNYTDTM CHFRUB_TOD CHF_TODTOM USDCHF_TOD USDCHFTDTM	07:00 – 12:00	from 12:15	11:00	11:00		
EUR_TODTOM EURUSD TDTM GBPRUB_TOD GBP_TODTOM GBPUSD_TOD GBPUSD TDTM	07:00 - 15:15	from 15:30	11:00, 12:00	11:00, 12:00 – 14:00		not earlier than 15 minutes after receiving the early settlement notice for a given trading member from the Clearing Center
USD_TODTOM	07:00 - 19:00	from 19:15	11:00, 12:00, 15:15, 18:00	11:00, from 12:00 to 14:00, from 15:15 to 16:30 and at 18:00	18:00, 19:00	not earlier than 15 minutes after receiving the early settlement notice for a given trading member from the Clearing Center from 18:15 (from 19:15) for Early end of trading with Clearing Center
USD_TOMSPT EUR_TOMSPT CNY_TOMSPT USDCNY_TOM USDCNY_SPT USDCNYTMSP CHFRUB_TOM USDCHF_TOM USDCHF_SPT USDCHFTMSP GBPRUB_TOM GBPUSD_TOM GBPUSD_SPT GBPUSD TMSP	07:00 - 23:50				18:00, 19:00	before 9:30 of business day next to the date of OTC orders or trades.

Fees for new securities

Fee schedule for SPOT trades	Volume-related rate
SPT_0	0,0010%
SPT_1000	0,0009%
SPT_2000	0,0008%

Fee schedule for SWAP trades	Volume-related rate
SWP_0	0,000600%
SWP_300	0,000360%
SWP_600	0,000240%
SWP_1000	0,000192%
SWP_1500	0,000168%
SWP_3500	0,000120%

Minimum clearing fee for CPCL trades is 0.43 RUB.