

FX market

№	Currency pair	Initial margin rates			Concentration limit	
		1st level, S_1_min	2nd level, S_2_min	3rd level, S_3_min		
		1st level	2nd level			
1	USD/RUB	8%	9.5%	11%	1 000 000 000	5 000 000 000
2	EUR/RUB	8%	9.5%	11%	700 000 000	3 500 000 000
3	CNY/RUB	8%	9.5%	11%	20 000 000	100 000 000
4	GBP/RUB	8%	9.5%	11%	350 000 000	1 750 000 000
5	HKD/RUB	8%	9.5%	11%	20 000 000	100 000 000
6	BYR/RUB	20%	50%	100%	5 000 000 000	25 000 000 000
7	GLD/RUB	12%	18%	25%	1 000 000	5 000 000
8	SLV/RUB	12%	18%	25%	30 000 000	150 000 000