Appendix 4

APPROVED BY
the decision of the CCP NCC
dated «15» March 2024
№ NCC-P-2024-36

FORMS AND FORMATS OF THE DOCUMENTS AND REPORTS ON THE DERIVATIVES MARKET.
PART IV

Moscow
2024

CONTENT

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1.   General provisions

This document «Forms and formats of the documents and reports on the Derivatives market. Part IV» (hereinafter referred to as Forms and formats of the documents and reports on the Derivatives market) 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 Clearing Members, clients of Clearing Members, Authorized Accounts Owners and other legal entities or individuals 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.

Provision of documents to the Clearing House in accordance with Forms and formats of the documents and reports on the Derivatives market through Sub-system EDI NCC (Universal file gateway) is made in the format of Microsoft Word electronic document, signed by electronic-digital signature of the sender, unless otherwise explicitly established by the Forms and formats of the documents and reports on the Derivatives market.

Provision of documents by the Clearing House in accordance with the Forms and formats of the documents and reports on the Derivatives market is made by default through Sub-system EDI NCC (User Account Service; Universal file gateway), signed by electronic-digital signature, unless otherwise explicitly established by the Forms and formats of the documents and reports on the Derivatives market.

Terms, used in this Forms and formats of the documents and reports on the Derivatives market, are used with the meanings ascribed to them by the Clearing Rules of the Central Counterparty National Clearing Centre and the Moscow Exchange Derivatives Trading Rules.

2. Forms (formats) of the documents, providing by Clearing Members, Authorized Accounts Owners in paper form or in form of EDI document

2.1.   Application for opening Sub-accounts Cluster

To CCP NCC

APPLICATION FOR OPENING SUB-ACCOUNTS CLUSTER

_____,
(*full name of the Clearing Member*)

Clearing   Member   Unicode: [|] Clearing Member INN:_____,

Please open Sub-accounts Cluster with the code of the clearing registers section № XXYY000:

Type (mark the required one):

☐   **Proprietary Sub-accounts Cluster (for the Clearing Member)**

☐   **Client Sub-accounts Cluster (for client of the Clearing Member):**

Type (mark the required one):

☐   _____ **INN** _____
(the Clearing Member's client which is a broker)

☐   _____ **INN** _____
(the Clearing Member's client which is a trustee)

☐   _____ **#**_____[1]
(the Clearing Member's client-foreign legal entity which is a broker)[2]

☐   **Client Sub-accounts Cluster**

☐   the Clearing Member is entitled to use in his own interests the funds of the trustor(s), transferred to him by the client acting as a trustee and (or) use the defined funds in order to secure fulfillment of its own obligations or obligations of third parties.[3]

☐   **Sub-accounts Cluster in trust (for the Clearing Member)**

☐   the Clearing Member is entitled to use in his own interests the funds of the trustor(s) transferred to him and (or) use the defined funds in order to secure fulfillment of its own obligations or obligations of third parties.[3]

Please charge the fee for generation of reports in respect of the clearing registers section from the Collateral cash funds recorded on the cash collateral register section № XXYYZZZ.

Connect Sub-accounts Cluster:
☐   with the Settlement Account _____
☐   with new Settlement Account (open new Settlement Account)

---

[1] **Completion order:** The code is indicated which consist of the symbol «#», then without a space 3-valued digital country code of the foreign legal entity corresponding to the All-Russian classifier of countries of the world, a space, symbol "U" for foreign legal entity, a space and code of foreign legal entity assigned by the Clearing Member.

[2] Client-foreign legal entity established in one of the countries stated in p.p. 1,2 p.2 art.51.1 of the Federal Law № 39-FZ dated 1996 April, 22 «On the Securities Market» and is entitled to perform brokerage activity in accordance with the personal law.

[3] Information is used when executing by the Clearing House the Request for changing the scope of application of Unified Pool Settlement Account.

Contact person: _____ (Full Name)

Contact phone: _____

2.2. Application for opening Sub-accounts Cluster (for the Trading Member)

To CCP NCC

APPLICATION FOR OPENING SUB-ACCOUNTS CLUSTER
(FOR THE TRADING MEMBER)

_____,
(full name of the Clearing Member)

Clearing Member Unicode:

INN (or code replacing INN) of the Clearing Member: _____,

Please open Sub-accounts Cluster with the code of the clearing registers section № XXYY000 for:

☐ Trading Member, which is entitled to submit orders to conclude Derivative Contracts on behalf of and in the interests of the Clearing Member

☐ Trading Member, in orders to conclude Derivative Contracts of which, the Clearing Member will be indicated as a Clearing Broker

Trading Member ID	Trading Member name	Trading Member INN

Type (mark the required one):

☐ **Proprietary Sub-accounts Cluster**
☐ **Client Sub-accounts Cluster**

☐ **Sub-accounts Cluster in trust (for the Clearing Member)**

Please charge the fee for generation of reports in respect of the clearing registers section from the Collateral cash funds recorded on the cash collateral register section № XXYYZZZ.

Connect Sub-accounts Cluster:
☐ with the Settlement Account _____
☐ with new Settlement Account (open new Settlement Account)

Contact person: _____ (Full Name)

Contact phone: _____

2.3.   Application for opening Segregated Sub-accounts Cluster

To CCP NCC

APPLICATION[1] FOR OPENING SEGREGATED SUB-ACCOUNTS CLUSTER

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

_____,
(*full name of the Authorized Accounts Owner*)

Please open the Segregated Sub-accounts Cluster with the code of the clearing registers section № XXYY000 (mark the required one):

☐   for _____ INN _____
(the Clearing Member's client which is a broker)

☐   for _____ # _____[2]
(the Clearing Member's client-foreign legal entity which is a broker)

☐   for _____ INN _____
(the Clearing Member's client which is a trustee)

☐   Client Sub-accounts Cluster

☐   Sub-accounts Cluster in trust (for the Clearing Member)

Please charge the fee for generation of reports in respect of the clearing registers section from the Collateral cash funds recorded on the cash collateral register section № XXYYZZZ.

Connect Sub-account Cluster with new Settlement Account (open new Settlement Account).

Fix the following Authorized Accounts Owner to this Segregated Sub-account Cluster:
_____

_____
(Authorized Accounts Owner name, INN (or code replacing INN))

On behalf of the Clearing Member:	**On behalf of the Authorized Accounts Owner:**
_____/_____/	_____/_____/____
seal	seal
«____» _____ 20___.	«____» _____ 20___.
Contact person: _____(Full name)	Contact person: _____(Full name)
Contact phone: _____	Contact phone: _____

---

[1] **Handling procedure:** The Application should be submitted in accordance with the Clearing Rules of the Clearing House.

[2] **Completion order:** The code is indicated which consist of the symbol «#», then without a space 3-valued digital country code of the foreign legal entity corresponding to the All-Russian classifier of countries of the world, a space, symbol "U" for foreign legal entity, a space and code of foreign legal entity assigned by the Clearing Member.

Client-foreign legal entity established in one of the countries stated in p.p. 1,2 p.2 art.51.1 of the Federal Law № 39-FZ dated 1996 April, 22 «On the Securities Market» and is entitled to perform brokerage activity in accordance with the personal law.

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2.4.   Application for Sub-accounts Cluster type change

To CCP NCC

APPLICATION FOR SUB-ACCOUNTS CLUSTER TYPE CHANGE

_____,
(*full name of the Clearing Member*)

Cleating Member Unicode:

_____,
(*full name of the Authorized Accounts Owner*)

Please change the type of the Sub-accounts Cluster with the code (codes) of the clearing registers section № XXYY000 to the following type (mark the required one):

☐   **Client Sub-accounts Cluster**

☐   **Sub-accounts Cluster in trust (for the Clearing Member)**

☐   **Segregated Sub-accounts Cluster**

   Fix the following Authorized Accounts Owner to this Segregated Sub-accounts Cluster:

_____
_____
(Authorized Accounts Owner name, INN (or code replacing INN))

On behalf of the Clearing Member: **On behalf of the Authorized Accounts Owner:**

_____/_____/   _____/_____/
           seal   seal

«____» _____ 20___.   «____» _____ 20___.

Contact person: _____(Full name)   Contact person: _____(Full name)
Contact phone: _____   Contact phone: _____

2.5.   Application for fixation of the Authorized Accounts Owner

To CCPN NCC

APPLICATION FOR FIXATION OF THE AUTHORIZED ACCOUNTS OWNER

_____,
(full name of the Clearing Member)

Clearing Member Unicode: ☐☐

Please fix the following Authorized Accounts Owner to the Segregated Sub-accounts Cluster with the code of the clearing registers section № XXYY000:

_____

_____
(Authorized Accounts Owner name, INN (or code replacing INN))

On behalf of the Clearing Member:	**On behalf of the Authorized Accounts Owner [1]:**
_____/_____/ seal	_____/_____/ seal
«____» _____ 20___.	«____» _____ 20___.
Contact person: _____(Full name) Contact phone: _____	Contact person: _____(Full name) Contact phone: _____

_____

[1] Application is signed by the Authorized Accounts Owner indicated in the application.

2.6.   Request for Collateral return in russian rubles of the Segregated Sub-accounts Cluster

To CCP NCC

REQUEST FOR COLLATERAL RETURN IN RUSSIAN RUBLES OF THE SEGREGATED SUB-ACCOUNTS CLUSTER

_____,
(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode: | | |

Please return free Collateral cash funds of the Segregated Sub-accounts Cluster with the code of the clearing registers section № XXYY000:

Section code	Amount[1], rubles
XXYYZZZ	
XXYYZZZ	
TOTAL:	

according to the following details[2] (**mark the required one**):

☐   Clearing Member[3]
☐   Authorized Accounts Owner[4]

_____
(recipient's name – Clearing Member/Authorized Accounts Owner)

INN/KIO_____   current account _____

in **_____**
(Bank's full name)

correspondent account_____ BIC _____

On behalf of the Clearing Member:	**On behalf of the Authorized Accounts Owner:**
_____/_____/	_____/_____/
seal	seal
«___» _____ 20___.	«___» _____ 20___.
Contact person: _____(Full name)	Contact person: _____(Full name)
Contact phone: _____	Contact phone: _____

---

[1] Amount is indicated solid and without spaces, kopeks are separated by comma or point.

[2] Details should be registered with the Clearing House. In order to register it's necessary to submit the Request for registration of Account for Collateral Return details to the Segregated Sub-account Cluster.

[3] In case of cash funds return to the details of the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

[4] In case of cash funds return to the details of the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

2.7. Request for registration of Account for Collateral return details to the Segregated Sub-accounts Cluster

TO CCP NCC

REQUEST FOR REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS TO THE SEGREGATED SUB-ACCOUNTS CLUSTER

_____,

(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode:

Please register the following details of the bank account for Collateral cash funds return in russian rubles to the Segregated Sub-accounts Cluster XXYY000:

Name of the recipient's bank	
Current account	
Correspondent account	
BIC	
Recipient's name[1]	
INN/KIO of the recipient	

Submission of the Request for Collateral return by the Clearing Member:

☐ is possible

☐ is not possible

On behalf of the Clearing Member:

_____/_____/
　　　　　　　　seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:

_____/_____/
　　　　　　　　seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

---

[1] In case if the Recipient (account owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

2.8. Request for change of registration of Account for Collateral return details to the Segregated Sub-accounts Cluster

To CCP NCC

REQUEST FOR CHANGE OF REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS TO THE SEGREGATED SUB-ACCOUNTS CLUSTER

_____,
(*full name of the Clearing Member and/or Authorized Accounts Owner*)

Clearing Member Unicode: ☐ ☐

Please change previously registered details of the bank account for Collateral cash funds return in russian rubles to the Segregated Sub-accounts Cluster XXYY000:

Name of the recipient's bank	
Current account	
Correspondent account	
BIC	
Recipient's name[1]	
INN/KIO of the recipient	

On behalf of the Clearing Member:

_____/_____/
seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:

_____/_____/
seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

---

[1] In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

2.9.   Request for annulment of registration of Account for Collateral return details to the Segregated Sub-account Cluster

To CCP NCC

REQUEST FOR ANNULMENT OF REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS TO THE SEGREGATED SUB-ACCOUNT CLUSTER

_____,
(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode:

Please annul the registration of previously registered details of the bank account for Collateral cash funds return in russian rubles to the Segregated Sub-accounts Cluster XXYY000:

Name of the recipient's bank	
Current account	
Correspondent account	
BIC	
Recipient's name[1]	
INN/KIO of the recipient	

On behalf of the Clearing Member:

_____/_____/
                     seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:

_____/_____/
                     seal
«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

---

[1] In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

2.10.   Letter for clarification of payment purpose

To CCP NCC

LETTER

_____,
(full name of the Clearing Member)

Clearing Member Unicode:

Due to inaccurate indication of the payment purpose in the payment order:
№ _____ dated «___» _____ 20___.
for amount of: _____ (_____) rub. ____ kop.
Name/Full name of the Payer: _____
Current account of the Payer: _____

please consider the following payment purpose as correct:

«Transfer of Collateral under the agreement N DKU/_____/__ dated ___.___.20___. Code of the clearing registers section **XXYYZZZ**. VAT free»

Director   _____

General Accountant   _____

Date «____» _____ 20___.

Contact person: _____ (Full name)

Contact phone: _____

2.11. Request for registration of Account for Collateral return details in foreign currency to the Segregated Sub-accounts Cluster

To CCP NCC

REQUEST FOR REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS IN FOREIGN CURRENCY TO THE SEGREGATED SUB-ACCOUNTS CLUSTER

_____,

(*full name of the Clearing Member and/or Authorized Accounts Owner*)

Clearing Member Unicode`: ☐☐

Please register the following details of the _____ bank account[1] for Collateral cash funds return in foreign currency to the Segregated Sub-accounts Cluster № XXYY000 (mark the required one):

☐ **to account of the Clearing Member, section № XXYYZZZ**
☐ **to account of the Authorized Accounts Owner, section № XXYYZZZ**

	USA dollar, USD ☐	Euro, EUR ☐
Currency for return (**mark the required one**)	Chinese yuan, CNY ☐	
Name of correspondent bank (57D)		
Beneficiary's account number in correspondent bank (58A)*		
Account number of correspondent bank in intermediary bank (57A)*		
SWIFT-code of correspondent bank (57A)*		
SWIFT-code of intermediary bank (56A)*		
Beneficiary's name (58D)[2]		
SWIFT-code of Beneficiary (58A)[3]		

Submission of the Request for Collateral return by the Clearing Member:

☐ is possible

☐ is not possible

On behalf of the Clearing Member:
_____/_____/
seal
«___» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:
_____/_____/
seal
«___» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

_____

* Is filled in without spaces

[1] All details should be filled in in English

[2] In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

Field is filled in with indication of location of the registered office via space.

[3] Is filled in if the recipient is a bank.

2.12.   Request for Collateral return in foreign currency to the Segregated Sub-account Cluster

To CCP NCC

REQUEST FOR COLLATERAL RETURN IN FOREIGN CURRENCY TO THE SEGREGATED SUB-ACCOUNT CLUSTER

_____,
(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode:

Please return free Collateral cash funds in   foreign currency to the Segregated Sub-account Cluster № XXYY000 (mark the required one):

☐ **USA dollar**   ☐ **Euro**   ☐ **Chinese yuan**

Section code	Amount
XXYYZZZ	
TOTAL:	

☐ **to account of the Clearing Member**

☐ **to account of the Authorized Accounts Owner**

According to the following details[1]:
_____
(Beneficiary's name and location of the registered office in English)

Beneficiary's account number _____

in _____
(Correspondent bank's name in English)

SWIFT-code of correspondent bank _____

Correspondent bank's account number in intermediary bank _____

SWIFT-code of intermediary bank _____

On behalf of the Clearing Member:	**On behalf of the Authorized Accounts Owner:**
_____/_____/	_____/_____/
seal	seal
«____» _____ 20___.	«____» _____ 20___.
Contact person: _____(Full name)	Contact person: _____(Full name)
Contact phone: _____	Contact phone: _____

---

[1] Details should be registered with the Clearing House. In order to register it's necessary to submit the Request for registration of Account for Collateral Return details in foreign currency to the Segregated Sub-account Cluster via EDI system.

In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

2.13. Request for annulment of registration of Account for Collateral return details in foreign currency to the Segregated Sub-account Cluster

To CCP NCC

REQUEST FOR ANNULMENT OF REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS IN FOREIGN CURENCY TO THE SEREGATED SUB-ACCOUNTS CLUSTER

_____,
(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode: ☐☐

Please annul the registration of previously registered details of the bank account[1] for Collateral cash funds return in foreign currency to the Segregated Sub-account Cluster № XXYY000 (mark the required one):

☐ **to account of the Clearing Member, section № XXYYZZZ**

☐ **to account of the Authorized Accounts Owner, section № XXYYZZZ**

	USA dollar, USD ☐	Euro, EUR ☐
Currency for return (**mark the required one**)	Chinese yuan, CNY ☐	
Name of correspondent bank (57D)		
Beneficiary's account number in correspondent bank (58A)*		
Account number of correspondent bank in intermediary bank (57A)*		
SWIFT-code of correspondent bank (57A)*		
SWIFT-code of intermediary bank (56A)*		
Beneficiary's name (58D)[2]		
SWIFT-code of beneficiary (58A)[3]		

On behalf of the Clearing Member:
_____/_____/
seal
«___» _____ 20___ .
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:
_____/_____/
seal
«___» _____ 20___ .
Contact person: _____(Full name)
Contact phone: _____

---

* Is filled in without spaces

[1] All details should be filled in in English

[2] In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

Field is filled in with indication of location of the registered office via space.

[3] Is filled in if the recipient is a bank.

2.14. Request for change of registration of Account for Collateral return details in foreign currency to the Segregated Sub-account Cluster

To CCP NCC

REQUEST FOR CHANGE OF REGISTRATION OF ACCOUNT FOR COLLATERAL RETURN DETAILS IN FOREIGN CURRENCY TO THE SEGREGATED SUB-ACCOUNTS CLUSTER

_____,
(full name of the Clearing Member and/or Authorized Accounts Owner)

Clearing Member Unicode:

Please change previously registered details   of the bank account[1] for Collateral cash funds return in foreign currency to the Segregated Sub-accounts Cluster № XXYY000 (mark the required one):

☐   **to account of the Clearing Member, section № XXYYZZZ**

☐   **to account of the Authorized Accounts Owner, section № XXYYZZZ**

	USA dollar, USD ☐	**Euro, EUR** ☐
Currency for return (**mark the required one**)	**Chinese yuan, CNY** ☐	
Name of correspondent bank (57D)		
Beneficiary's account number in correspondent bank (58A)*		
Account number of correspondent bank in intermediary bank (57A)*		
SWIFT-code of correspondent bank (57A)*		
SWIFT-code of intermediary bank (56A)*		
Beneficiary's name (58D)[2]		
SWIFT-code of beneficiary[3]		

On behalf of the Clearing Member:

_____/_____/
seal

«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

On behalf of the Authorized Accounts Owner:

_____/_____/
seal

«____» _____ 20___.
Contact person: _____(Full name)
Contact phone: _____

* Is filled in without spaces

[1] All details should be filled in in English

[2] In case if the Recipient (account's owner) is the Clearing Member, the request is signed by two parties: Clearing Member and Authorized Accounts Owner.

In case if the Recipient (account's owner) is the Authorized Accounts Owner, the request is signed by one party: Authorized Accounts Owner.

Field is filled in with indication of location of the registered office via space.

[3] Is filled in if the recipient is a bank

2.15.   Application for generation of reports in respect of the clearing registers section

To CCP NCC

APPLICATION FOR GENERATION OF REPORTS IN RESPECT OF THE CLEARING REGISTERS SECTION

_____,

(*full name of the Clearing Member*)

Clearing Member Unicode: | | |

Please (mark the required one):

☐   **Set** generation of reports in respect of the clearing registers section:

Section code	Generation period		Section code for fee charge
	Start date	**End date**	
XXYYZZZ			XXYYZZZ

☐   **Prolong** period of generation of reports in respect of the clearing registers section:

Section code	End date
XXYYZZZ	

☐   **Suspend** generation of reports in respect of the clearing registers section:

Section code	Suspension date
XXYYZZZ	

☐   **Redirect** fee for generation of reports in respect of the clearing registers section:

From section	To section
XXYYZZZ	XXYYZZZ

Contact person: _____ (Full name)

Contact phone: _____

2.16.   Application for closing clearing registers sections

To CCP NCC

APPLICATION FOR CLOSING CLEARING REGISTERS SECTIONS

_____,
(full name of the Clearing Member)

Clearing Member Unicode: [ ][ ]

Please close[1] the following clearing registers sections from «__» _____ 20____:

   № XXYYZZZ

   № XXYYZZZ

   № XXYYZZZ

Contact person: _____ (Full name)

Contact phone: _____

---

[1] Closure of indicated clearing registers sections is possible only if there are no opened positions under Derivative Contracts and if there are zero balances in cash funds and securities recorded under indicated clearing registers sections and depo collateral register**.**

2.17.　　Request for provision of reports

To CCP NCC

REQUEST FOR PROVISION OF REPORTS

_____,

(*fill name of the Clearing Member*)

Clearing Member Unicode: ⬜⬜

Please provide the following clearing reports (indicate name and file type[1]):

　　　1._____

　　　2._____

　　　3._____

　　Mark the required one:

☐　　for dates in the period from DD/MM/YYYY to DD/MM/YYYY

☐　　for date DD/MM/YYYY

☐　　in electronic form using NCC EDI Sub-system

☐　　in paper form signed and sealed

Please charge the fee for provision of reports on request from the cash collateral register section № XXYYZZZ.

Contact person: _____ (Full name)

Contact phone: _____

---

[1] For example: **F14_XX00.xls** or **f04_XXYY.csv**

2.18.　Notification on change of defined information under the clearing registers section

To CCP NCC

NOTIFICATION ON CHANGE OF DEFINED INFORMATION UNDER THE CLEARING REGISTER SECTION

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode: ▢▢

Due to change of information under the clearing registers section please make the following changes[1] under the following clearing registers section № XXYYZZZ:

	Section name
1.	

	Identification data
2.	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] Select for change only those items in which it's necessary to enter new information.

2.19.   Application for obtaining the Authorized Accounts Owner status

To CCP NCC

APPLICATION FOR OBTAINING THE AUTHORIZED ACCOUNTS OWNER STATUS

_____,
<p align="center">(*full name of the Clearing Member*)</p>

Clearing Member Unicode: |___|___|

Please assign to the Clearing Member _____
<p align="center">(full name of the Clearing Member)</p>

the Authorized Accounts Owner status and include into the list of the Authorized Accounts Owners of the Clearing House.

Contact person: _____ (Full name)

Contact phone: _____

2.20.   Application for annulment of the Authorized Accounts Owner status

To CCP NCC

APPLICATION FOR ANNULMENT OF THE AUTHORIZED ACCOUNTS OWNER STATUS

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode: _____

Please annul for the Clearing Member _____
(full name of the Clearing Member)

the Authorized Accounts Owner status, assigned to the Segregated Sub-accounts Cluster with code
№ XXYY000

Contact person: _____ (Full name)

Contact phone: _____

2.21.   Application from the Principal Clearing Member for positions and Collateral transfer

To CCP NCC

APPLICATION FROM THE PRINCIPAL CLEARING MEMBER FOR POSITIONS AND COLLATERAL TRANSFER

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

Please execute positions and Collateral transfer of the Segregated Sub-accounts Cluster with the code № XXYY000 from the Clearing Member
_____
(Principal Clearing Member name, INN, Unicode)

To the other Clearing Member _____.
(Receiving Clearing Member name, INN, Unicode)

On behalf of the Principal Clearing Member:

_____/_____/
                    seal

«____» _____ 20___.

Contact person: _____(Full name)

Contact phone: _____

2.22.   Application for positions and Collateral transfer

To CCP NCC

APPLICATION FOR POSITIONS AND COLLATERAL TRANSFER

_____,
(*full name of the Authorized Accounts Owner*)

Please execute positions and Collateral transfer of the Segregated Sub-accounts Cluster with the code № XXYY000 from the Clearing Member
_____
(Principal Clearing Member name, INN, Unicode)

to the other Clearing Member _____.
(Receiving Clearing Member name, INN, Unicode)

  Reasons for positions and Collateral transfer:
_____
 (indicate at least one reason in respect of the Principal Clearing Member according to the Clearing Rules of the Clearing House)

On behalf of the Authorized Accounts Owner:

_____/_____/
                                seal

«____» _____ 20___.
Contact person: _____ (Full name)

Contact phone: _____

2.23.   Application for revocation

To CCP NCC

APPLICATION FOR REVOCATION

_____,
(*full name of the Authorized Accounts Owner*)

Please revoke previously submitted Application for positions and Collateral transfer of the Segregated Sub-accounts Cluster with the code № XXYY000 from the Clearing Member
_____
(Principal Clearing Member name, INN, Unicode)

to the other Clearing Member _____.
(Receiving Clearing Member name, INN, Unicode)

On behalf of the Authorized Accounts Owner:

_____/_____/
                    seal
«____» _____ 20___.
Contact person: _____(Full name)

Contact phone: _____

2.24.   Consent upon acceptance

To CCP NCC

CONSENT UPON ACCEPTANCE

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode: ⬚⬚

Hereby express our consent to accept positions under Derivative Contracts and Collateral recorded under clearing registers sections which have the code of the Segregated Sub-accounts Cluster № XXYY000 to which the Authorized Accounts Owner is fixed _____.
   (Authorized Accounts Owner name, INN (or code replacing INN))

Contact person: _____ (Full name)

Contact phone: _____

2.25.   Application for the delivery Trade Account registration (on the securities market)

To CCP NCC

APPLICATION FOR THE DELIVERY TRADE ACCOUNT REGISTRATION
(ON THE SECURITIES MARKET)

_____,
(*full name of the Clearing Member*)

Trading Member ID[1] on the securities market: _____

Please register for the Clearing Member, Unicode on the Derivatives ⬚ market delivery Trade Accounts[2] on the Securities market:

Delivery Trade Account on the Securities market corresponding to Proprietary Settlement Accounts	
Delivery Trade Account on the Securities market corresponding to Client Settlement Accounts	
Delivery Trade Account on the Securities market corresponding to Trust Settlement Accounts	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Excluding Sub-accounts Clusters/ positions register sections, opened within the Clearing Member Unicode and connected to the Unified Pool Settlement Account.

2.26. Application on correspondence of the delivery Trade Account to the Sub-accounts Cluster (on the Securities market)

To CCP NCC

APPLICATION ON CORRESPONDENCE OF THE DELIVERY TRADE ACCOUNT TO THE SUB-ACCOUNTS CLUSTER (ON THE SECURITIES MARKET)

_____,

(*full name of the Clearing Member*)

Clearing Member Unicode:

Trading Member ID[1] on the securities market: _____

Please register the correspondence of the delivery Trade Accounts on the Securities market to the Sub-Accounts Clusters:

Sub-accounts Cluster code[2]	Type of the Settlement Account with which the Sub-accounts Cluster is connected	Code of the delivery Trade Account on the Securities market	Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market
XXYY000			

and correspondence of codes of Clients to the positions register sections:

Code of the positions register section	Short code of the Client
XXYYZZZ	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Section code of the special Sub-accounts Cluster is not indicated.

Completion order:

The order to fill in the field **«Type of the Settlement Account with which the Sub-accounts Cluster is connected»:**
- **Proprietary** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Proprietary Settlement Account which is included into the structure of the delivery Trade Account on the Securities market;
- **Client** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Client Settlement Account which is included into the structure of the delivery Trade Account on the Securities market;
- **Trust** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Trust Settlement Account which is included into the structure of the delivery Trade Account on the Securities market.

The order to fill in the field **«Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market»:**
- **Proprietary** – in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the Clearing Member;
- **Client** – in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the clients of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the clients of the Clearing Member;
- **Trust** – in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds which are in trust management of this Clearing Member and obligations of the Clearing Member under trades executed at the expense of the cash funds which are in trust management of this Clearing Member.

The order to fill in the field **«Short code of the Client»:**
- In the field **«Short code of the Client**» is indicated short code of the client of the Trading Member which is registered according to the Trading Rules on the Securities Market, Deposit Market and Credit Market.

2.27. Application on correspondence of the delivery Trade Account to the positions register section (on the Securities market)

To CCP NCC

APPLICATION ON CORRESPONDENCE OF THE DELIVERY TRADE ACCOUNT TO THE POSITIONS REGISTER SECTION (ON THE SECURITIES MARKET)

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode: ☐ ☐

Trading Member ID[1] on the Securities market: _____

Please register the correspondence of the delivery Trade Accounts on the Securities market to the positions register sections:

Positions register section code	Type of the Settlement Account with which the Sub-accounts Cluster is connected, within which the position register section is opened	Code of the delivery Trade Account on the Securities market	Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market	Short code of the Client	Comment to the delivery trade[2]
XXYYZZZ					

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Additional information is indicated. The field contains 20 digits and optional to fill in.

Completion order:

The order to fill in the field **«Type of the Settlement Account with which the Sub-accounts Cluster is connected, within which the position register section is opened»:**
- **Proprietary –** in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Proprietary Settlement Account which is included into the structure of the delivery Trade Account on the Securities market;
- **Client -** in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Client Settlement Account which is included into the structure of the delivery Trade Account on the Securities market;
- **Trust -** in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market» to the Trust Settlement Account which is included into the structure of the delivery Trade Account on the Securities market.

The order to fill in the field **«Type of the Settlement Account which is included into the structure of the delivery Trade Account on the Securities market»:**
- **Proprietary –** in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the Clearing Member;
- **Client -** in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the clients of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the clients of the Clearing Member;
- **Trust -** in case of indication in the field «Code of the delivery Trade Account on the Securities market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds which are in trust management of this Clearing Member and obligations of the Clearing Member under trades executed at the expense of the cash funds which are in trust management of this Clearing Member.

The order to fill in the field **«Short code of the Client»:**
- In the field **«Short code of the Client**» is indicated short code of the client of the Trading Member which is registered according to the Trading Rules on the Securities Market, Deposit Market and Credit Market.

2.28.   Notification of the seller on delivery intension (on the spot market of NAMEX)

To CCP NCC

NOTIFICATION OF THE SELLER ON DELIVERY INTENSTION
(ON THE SPOT MARKET OF NAMEX)

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

Notify on delivery intension of the commodity in respect of which we plan to fulfill the Delivery Obligations under the deliverable agricultural products futures contracts:

Positions register section code	Commodity quality[1]	Commodity quantity[2]	Basis code[3]
XXYYZZZ			

Contact person: _____ (Full name)

Contact phone: _____

---

[1] It's necessary to indicate mass content of protein on dry basis specified in appendix to the Parameters list of the deliverable agricultural products futures contracts «The amount of discount /premium to the estimated contract price for the quality of the underlying asset per 1 ton».

[2] Defined quantity should be more or equal to the minimum delivery batch, size of which is set out in the Specification of the deliverable agricultural products futures contracts.

[3] See Basis code in the NAMEX Basis List and the Parameters list of the deliverable agricultural products futures contracts to the Specification.

2.29. Application for the delivery Trade Account registration (on the FX market and Precious Metals market)

To CCP NCC

APPLICATION FOR THE DELIVERY TRADE ACCOUNTS REGISTRATION
(ON THE FX MARKET AND PRECIOUS METALS MARKET)

_____,
(*full name of the Clearing Member*)

Trading Member ID[1] on the FX market and Precious Metals market: _____

Please for the Clearing Member, Unicode on the Derivatives market

register the delivery Trade Accounts[2] on the FX market and Precious   Metals market:

Delivery Trade Account on the FX market and Precious Metals market corresponding to Proprietary Settlement Accounts	
Delivery Trade Account on the FX market and Precious Metals market corresponding to Client Settlement Accounts	
Delivery Trade Account on the FX market and Precious Metals market corresponding to Trust Settlement Accounts	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Excluding Sub-accounts Clusters/ positions register sections, opened within the Clearing Member Unicode and connected to the Unified Pool Settlement Account.

2.30. Application on correspondence of the delivery Trade Account to the Sub-accounts Cluster (on the FX market and Precious Metals market)

To CCP NCC

APPLICATION ON CORRESPONDENCE OF THE DELIVERY TRADE ACCOUNT TO THE SUB-ACCOUNTS CLUSTER (ON THE FX MARKET AND PRECIOUS METALS MARKET)

_____,
(full name of the Clearing Member)

Clearing Member Unicode:

Trading Member ID[1] on the FX market and Precious Metals market: _____

Pease register correspondence of the delivery Trade Accounts on the FX market and Precious Metals market to the Sub-accounts Clusters:

Sub-accounts Cluster code[2]	Type of the Settlement Account with which the Sub-accounts Cluster is connected	Code of the delivery Trade Account on the FX market and Precious Metals market	Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market
XXYY000			

and correspondence of codes of Clients to the positions register sections[3]:

Code of the positions register section	Short code of the Client
XXYYZZZ	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Section code of the special Sub-accounts Cluster is not indicated.
[3] Optional part of the application.

Completion order:

The order to fill in the field **«Type of the Settlement Account with which the Sub-accounts Cluster is connected»:**
- **Proprietary** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market» to the Proprietary Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market;
- **Client** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market» to the Client Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market;
- **Trust** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market » to the Trust Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market.

The order to fill in the field **«Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market»:**
- **Proprietary** – in case of indication in the field «Code of the delivery Trade Account on the FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the Clearing Member;
- **Client** – in case of indication in the field «Code of the delivery Trade Account on the FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the clients of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the clients of the Clearing Member;
- **Trust** – in case of indication in the field «Code of the delivery Trade Account on the FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds which are in trust management of this Clearing Member and obligations of the Clearing Member under trades executed at the expense of the cash funds which are in trust management of this Clearing Member.

The order to fill in the field **«Short code of the Client»:**
- In the field **«Short code of the Client**» is indicated short code of the client of the Trading Member which is registered according to the Trading Rules on the FX Market and Precious Metals Market.

2.31. Application on correspondence of the delivery Trade Account to the positions register section (on the FX market and Precious Metals market)

To CCP NCC

APPLICATION ON CORRESPONDENCE OF THE DELIVERY TRADE ACCOUNT
TO THE POSITIONS REGISTER SECTION
(ON THE FX MARKET AND PRECIOUS METALS MARKET)

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

Trading Member ID[1] on the FX market and Precious Metals market: _____

Please register correspondence of the delivery Trade Accounts on the FX market and Precious Metals market to the positions register sections:

Positions register section code	Type of the Settlement Account with which the Sub-accounts Cluster is connected, within which the position register section is opened	Code of the delivery Trade Account on the FX market and Precious Metals market	Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market	Short code of the Client	Comment to the delivery trade[2]
XXYYZZZ					

Contact person: _____ (Full name)

Contact phone: _____

---

[1] ID consists of 12 digits and contains only Latin letters and numbers.
[2] Additional information is indicated. The field contains 20 digits and optional to fill in.

Completion order:

The order to fill in the field **«Type of the Settlement Account with which the Sub-accounts Cluster is connected, within which the position register section is opened»:**
- **Proprietary** – in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market» to the Proprietary Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market;
- **Client -** in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market» to the Client Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market;
- **Trust -** in case of correspondence of the type indicated in the field «Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market» to the Trust Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market.

The order to fill in the field **«Type of the Settlement Account which is included into the structure of the delivery Trade Account on the FX market and Precious Metals market»:**
- **Proprietary** – in case of indication in the field «Code of the delivery Trade Account on the FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the Clearing Member;
- **Client -** in case of indication in the field «Code of the delivery Trade Account on FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds of the clients of the Clearing Member and obligations of the Clearing Member under trades executed at the expense of the clients of the Clearing Member;
- **Trust -** in case of indication in the field «Code of the delivery Trade Account on the FX market and Precious Metals market» of the Trade Account into the structure of which is included the Settlement Account used for recording cash funds which are in trust management of this Clearing Member and obligations of the Clearing Member under trades executed at the expense of the cash funds which are in trust management of this Clearing Member.

The order to fill in the field **«Short code of the Client»:**
- In the field **«Short code of the Client**» is indicated short code of the client of the Trading Member which is registered according to the Trading Rules on the FX Market and Precious Metals Market. The field is not filled in for the proprietary positions register sections.

2.32.   Application for opening Settlement Account for the Sub-accounts Cluster

To CCP NCC

APPLICATION FOR OPENING SETTLEMENT ACCOUNT FOR THE SUB-ACCOUNTS CLUSTER

_____,

(*full name of the Clearing Member*)

Clearing Member Unicode: ☐ ☐

Please open Settlement Account with the type (mark the required one):

☐   **Proprietary**

☐   **Client**

☐   **Trust**

and connect with it the Sub-accounts Cluster with the code:

XXYY000

Contact person: _____ (Full name)

Contact phone: _____

2.33.   Application on correspondence of the Sub-accounts Cluster to the Settlement Account

To CCP NCC

APPLICATION ON CORRESPONDENCE OF THE SUB-ACCOUNTS CLUSTER TO THE SETTLEMENT ACCOUNT

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode: | | |

Please connect the Sub-accounts Cluster with the code:

XXYY000

with the Settlement Account _____.

Contact person: _____ (Full name)

Contact phone: _____

2.34.   Application for setting parameters of recording risks of option contracts exercise

To CCP NCC

APPLICATION FOR SETTING PARAMETERS OF RECORDING RISKS OF OPTION CONTRACTS EXERCISE

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

Please set the following values of the parameters of recording risks of option contracts exercise, recording under positions registers sections within the Sub-accounts Cluster with the code XXYY000:

Parameter[1]	Parameter value[2]
D	
W	

Contact person: _____ (Full name)

Contact phone: _____

---

[1] Interpretation of the **field «Parameter»**:

D – number of clearing sessions for which the value W is applied.

W – weight of recording risks by taking into account scenarios of option contracts exercise.

[2] **The order to fill in the field «Parameter value»**:

For D value from 0 to 999 can be set up, an integer is indicated. Value «0» is set by default.

For W value from 0 to 1 can be set up, a non-integral number with two decimal places is indicated. Value «0» is set by default.

2.35.   Application for choosing parameters of the Sub-accounts Cluster

To CCP NCC

APPLICATION FOR CHOOSING
PARAMETERS OF THE SUB-ACCOUNTS CLUSTER

_____,
(*full name of the Clearing Member*)

Clearing Member Unicode:

Please set up the following parameters of the Sub-accounts Clusters:

Sub-accounts Cluster code	Type of the accounts aggregation rule when calculating the Total Required Margin Amount[1]	Type of the of the calendar spreads recording rule when calculating the Total Required Margin Amount[2]	Type of the inter-contracts spreads recording rule[3]	Check of the sufficiency of free Collateral when returning Collateral funds[4]	Set Limit for the Sub-accounts Cluster[5]	Check of the sufficiency of fee Collateral when submitting orders[6]
XXYY000						

Contact person: _____ (Full name)

Contact phone: _____

---

[1] Rule is being set: 3 – Half netting, 4 - Netting.

[2] Rule is being set in case of the accounts aggregation rule is set under the Sub-accounts Cluster with type «4 - Netting»: 3 – Half netting, 4 - Netting.

[3] Rule is being set: 3 – Half netting, 4 - Netting

[4] Is indicated: yes/no

[5] Is indicated: yes/no

[6] Is indicated: yes/no

2.36.   Instruction to impose the restriction on position opening / restriction on orders registration

To CCP NCC

INSTRUCTION TO IMPOSE / REMOVE THE RESTRICTION ON POSITION OPENING / RESTRICTION ON ORDERS REGISTRATION

_____,

(*full name of the Clearing Member*)

Clearing Member Unicode:

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please impose / remove the following restrictions within the Sub-accounts Clusters:

Sub-accounts Cluster code	Level of restrictions[1]	Impose/remove restrictions[2]	Value of ratio[3] Pr_coeff_B / Pr_coeff_R	Type of restrictions[4]	Necessity to delete Active orders[5]
XXYY000					
XXYY000					
XXYY000					

Contact person: _____ (Full name)

Contact phone: _____

---

[1] Restrictions are imposed: 1 – under the Sub-accounts Cluster, 0 – under the positions register sections

[2] 1 – impose restriction, 0 – remove restriction.

[3] Ratio value determines in how many times negative value of SZ_B / SZ_R in absolute value should be more than the Trade Restriction to impose restriction. The positive value can be set with accuracy of 2 decimal places.

[4] Determines what type of restriction is used: 1 – restriction on orders registration, 0 – restriction on position opening.

[5] Determines if necessary to delete Active order when imposing restrictions: 1 – delete, 0 – do not delete.

3. Formats of reports in form of electronic documents providing to the Clearing Members, Trading Members, Authorized Accounts Owners, Clients of the Clearing Members

The reporting documents are generated in the Clearing System in accordance with the Clearing Rules and sent to the Clearing Members, Trading Members, Authorized Accounts Owners, Clients of the Clearing Members in form of electronic documents of category «B».

The list of reports sent after clearing is established in accordance with the Clearing Rules.

Terms used in the List if reports are used with the meanings ascribed to them in the Clearing Rules.

In files name XX means the Clearing Member Unicode, XXYY means the Sub-accounts Cluster code, XXYYZZZ means the clearing registers section code.

Field type

char(n), varchar(n)	String value consisting of n symbols, including Latin letters and numbers
numeric(n, m)	Number with decimal point (if the size of the non-integral part of the field more than 0) or number without decimal point (if the size of the non-integral part of the field is absent or equal to 0) n – size of the integer part m – size of the non-integral part
date	Date in format: DD.MM.YYYY
time	Time in format: hh:mm:ss

For the purposes of this document:

Instrument is called a subject and terms of the trades determined by the instrument code.

Trade is called a Derivative Contract.

Cluster is called several Derivative contracts concluded on the basis of one order.

For Cluster with number of Trades equal to two, Cluster Price is understood to be the interest rate, Cluster Price in points or rubles is understood to be the swap-price – difference between price of the first Trade in Cluster and the price of the second Trade in Cluster (possibly negative).

Exchange fee is understood to be the fee of Moscow Exchange (hereinafter referred to as the Exchange), charged for Derivative Contracts conclusion.

Amount of the exchange fee and fee of the Clearing House is established for each Cluster.

Cluster Settlement date means the nearest date from the settlement dates of the Trades included in Cluster.

Reporting day means the Trading Day in accordance with the Derivatives Trading Rules of the Moscow Exchange regulating the procedure of organized trading on the Derivatives Market of Moscow Exchange.

3.1.   Report on Trades accepted for clearing

Report is provided after evening clearing session.
When generating report under the Sub-accounts Cluster, file name is **f04_XXYY.csv.**
When generating report under positions register sections, under which the feature of reports generation is set up, file name is **f04clXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
id_deal	numeric(19)	Trade identification number
isin	char(25)	Instrument code (signification)
price	numeric(16,5)	Trade conclusion price (in points)
vol	numeric(10)	Number of Instruments in the Trade (in units)
kod_sell	char(7)	Positions register section code indicated in Order submitted by the Seller, on the basis of which Trade is concluded
kod_buy	char(7)	Positions register section code indicated in Order submitted by the Buyer, on the basis of which Trade is concluded
date	char(10)	Trade registration date
time	char(8)	Trade registration time
profit_usd	numeric(20,4)	Not used
type_buy	numeric(2)	Trade type of the Buyer: 0 – for Trades concluded on the basis of non-addressed Order, 1 – for obligations under futures contracts, which arising as the result of Option contract exercise, 2 – for Trades concluded on the basis of addressed Order or for the Instructions to transfer positions subject to availability in the gateway of bit mask 0x8 in the field signs_ buy, 3 – for Trades concluded under closing and balancing trades with the Non-Defaulting Clearing Member, 11 – it's not a Trade. Data is reflected information on obligation termination in indicated volume, 14 – first trade for futures contracts in the calendar spread, 15 – second trade for futures contracts in the calendar spread, 17 – it's not a trade, operation on position change under futures contract with current

		settlement date, underlying asset of which is foreign currency / security / precious metal, in quantity and direction corresponding to transferred / received the Asset Profile in foreign currency/ security / precious metal,
		18 – for Trades concluded on the basis of the Indicative orders,
		19 – first trade for futures contracts in the calendar spread concluded on the basis of Indicative orders,
		20 – second trade for futures contracts in the calendar spread concluded on the basis of Indicative orders,
		21 – for trades concluded when closing out of positions of the Clearing Member when executing cross-default procedure,
		22 – for trades concluded when closing out of positions of the Defaulting Clearing Member having non-fulfilled Margin Call,
		23 – for trades concluded when closing out of positions of the Clearing Member which did not fulfill the delivery obligations under the deliverable Derivative Contracts in respect of precious metals,
		24 – for Trades concluded by submission of application on execution of one-day futures contracts with auto-prolongation,
		25 – for Trades concluded as result of submission by the Clearing Member– Seller of application on execution of one-day futures contracts with auto-prolongation,
		26 – for execution of one-day futures contracts with auto-prolongation by conclusion of quarter futures contract,
		27 – for Trades concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent,
		28 – for Trades concluded on the basis of Order with indication of spread «TAS» (option Trade at Settlement)
type_sell	numeric(2)	Trade type of the Seller:
		0 – for Trades concluded on the basis of non-addressed Order,
		1 – for obligations under futures contracts, which arising as the result of the Option contact exercise,
		2 – for Trades concluded on the basis of addressed Order or for the Instructions to transfer positions subject to availability in the gateway of bit mask 0x8 in the field signs_ sell,
		3 – for Trades concluded under closing and balancing trades with the Non-Defaulting

		Clearing Member,
		    11 – it's not a Trade. Data is reflected information on obligation termination in indicated volume,
		    14 – first trade for futures contracts in the calendar spread,
		    15 – second trade for futures contracts in the calendar spread,
		    17 – it's not a trade, operation on position change under futures contract with current settlement date, underlying asset of which is foreign currency / security / precious metal, in quantity and direction corresponding to transferred / received the Asset Profile in foreign currency/ security / precious metal,
		    18 – for Trades concluded on the basis of the Indicative orders,
		    19 – first trade for futures contracts in the calendar spread concluded on the basis of Indicative orders,
		    20 – second trade for futures contracts in the calendar spread concluded on the basis of Indicative orders,
		    21 – for trades concluded when closing out of positions of the Clearing Member when executing cross-default procedure,
		    22 – for trades concluded when closing out of positions of the Defaulting Clearing Member having non-fulfilled Margin Call,
		    23 – for trades concluded when closing out of positions of the Clearing Member which did not fulfill the delivery obligations under the deliverable Derivative Contracts in respect of precious metals,
		    24 – for Trades concluded by submission of application on execution of one-day futures contracts with auto-prolongation,
		    25 – for Trades concluded as result of submission by the Clearing Member– Buyer of application on execution of one-day futures contracts with auto-prolongation,
		    26 – for execution of one-day futures contracts with auto-prolongation by conclusion of quarter futures contract
		    27 – for Trades concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent,
		    28 – for Trades concluded on the basis of Order with indication of spread «TAS» (option Trade at Settlement

var_marg_b	numeric(16,2)	Obligations of the Buyer to pay Variation Margin under futures contracts (in russian

		rubles)
var_marg_s	numeric(16,2)	Obligations of the Seller to pay Variation Margin under futures contracts (in russian rubles)
user_sell	char(20)	Login (Identifier) name of the Seller
user_buy	char(20)	Login (Identifier) name of the Buyer
no_buy	numeric(19)	Identification number of the Order submitted by the Buyer, on the basis of which the Trade is concluded
no_sell	numeric(19)	Identification number of the Order submitted by the Seller, on the basis of which the Trade is concluded
fee_buy	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House, subject to pay by the Buyer (in russian rubles)
fee_sell	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House, subject to pay by the Seller (in russian rubles)
date2	date	Trade registration date
comm_buy	char(20)	Comment in Order submitted by the Buyer
comm_sell	char(20)	Comment in Order submitted by the Seller
fee_ns_b	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House for the Trade concluded on the basis of the addressed Order, subject to pay by the Buyer (in russian rubles)
fee_ns_s	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House for the Trade concluded on the basis of addressed Order, subject to pay by the Seller (in russian rubles)
price_rur	numeric(16,5)	Trade conclusion price (in russian rubles)
ext_id_b	numeric(11)	Additional identification number indicated in the order submitted by the Buyer
ext_id_s	numeric(11)	Additional identification number indicated in the order submitted by the Seller
date_clr	date	Date for clearing procedure
repo_id	numeric(19)	Field contains id_deal of other part of the Trade for futures contracts in the calendar spread. In other cases – value is '0'
fee_ex_b	numeric(16,2)	Exchange fee subject to pay by the Buyer (in russian rubles)
vat_ex_b	numeric(16,2)	Not used
fee_cc_b	numeric(16,2)	Fee of the Clearing House subject to pay by the Buyer (in russian rubles)
vat_cc_b	numeric(16,2)	Not used
fee_ex_s	numeric(16,2)	Exchange fee subject to pay by the Seller (in russian rubles)

vat_ex_s	numeric(16,2)	Not used
fee_cc_s	numeric(16,2)	Fee of the Clearing House subject to pay by the Seller (in russian rubles)
vat_cc_s	numeric(16,2)	Not used
id_mult	numeric(19)	For Trade from the Cluster – identification number of the Cluster in which the Trade is included For Trade which is not included into the Cluster is always empty
signs_buy	numeric(20)	Bit mask of the features of the Buyer's Trade
signs_sell	numeric(20)	Bit mask of the features of the Seller's Trade
counterparty	char(7)	Counterparty code (Clearing Member Unicode or Sub-accounts Cluster code opened within Clearing Member Unicode) under the Trade, concluded on the basis of addressed Order For Trades with value '27' in the fields type_buy/ type_sell the code 'CCNC' of the Central Counterparty (the Clearing House) is indicated
ncc_request_buy	numeric(1)	Feature of Trade conclusion by the Clearing House upon the request from the Clearing Member (the Buyer): 0 – is absent, 1 – is present
ncc_request_sell	numeric(1)	Feature of Trade conclusion by the Clearing House upon the request from the Clearing Member (the Seller): 0 – is absent, 1 – is present
var_marg_b_settl_price	numeric(16,2)	Component part of the obligation of the Buyer to pay Variation Margin connected with Settlement price change under the futures contract (in russian rubles)
var_marg_b_swap_rate	numeric(16,2)	Component part of the obligation of the Buyer to pay Variation Margin, determined according to the specification and connected to the Collateral rate if the price under one-day futures contract with auto-prolongation deviates from the price of underlying asset more than set at the level of one-day futures contract with auto-prolongation (in russian rubles)
var_marg_s_settl_price	numeric(16,2)	Component part of the obligation of the Seller to pay Variation Margin connected with Settlement price change under the futures contract (in russian rubles)
var_marg_s_swap_rate	numeric(16,2)	Component part of the obligation of the Seller to pay Variation Margin determined according to the specification and connected to the Collateral rate if the price under one-day futures contract with auto-prolongation deviates from the price of underlying asset more than set at the level of one-day futures contract with auto-prolongation (in russian rubles)

var_marg_b_index_div	numeric(16,2)	Component part of the obligation of the Buyer to pay Variation margin taking into account dividend payments under securities which are included into the base for calculation of the Moscow Exchange Indices, for one-day futures contract with auto-prolongation on the Moscow Exchange Indices (in russian rubles)
var_marg_s_index_div	numeric(16,2)	Component part of the obligation of the Seller to pay Variation margin taking into account dividend payments under securities which are included into the base for calculation of the Moscow Exchange Indices, for one-day futures contract with auto-prolongation on the Moscow Exchange Indices (in russian rubles)

Comment:

For Trades including into the Cluster, the fields fee_buy, fee_sell, fee_ex_b, fee_cc_b, fee_ex_s, fee_cc_s are filled in a such way that the sum of each of the indicated fields under each trade included into the Cluster is equal to the value of the relevant field for the Cluster in the report multilegf04_XXYY.csv.

3.2.   Report on concluded option contracts

Report is provided after evening clearing session.
When generating report under the Sub-accounts Cluster, file name is **o04_XXYY.csv.**
When generating report under positions register sections, under which the feature of reports generation is set up, file name is **o04clXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
id_deal	numeric(19)	Trade identification number
isin	char(25)	Option contract code (signification)
price	numeric(16,5)	Option contracts conclusion price – Premium (in points)
vol	numeric(10)	Number of concluded option contracts (in units)
kod_sell	char(7)	Positions register section code indicated in Order submitted by the Seller, on the basis of which options contracts are concluded
kod_buy	char(7)	Positions register section code indicated in Order submitted by the Buyer, on the basis of which options contracts are concluded
date	char(10)	Option contracts registration date
time	char(8)	Option contracts registration time
profit_usd	numeric(20,4)	Not used
type_buy	numeric(2)	Trade type of the Buyer: 0 – for option contracts concluded on the basis of non-addressed Order, 1 – option contracts exercise, 2 – for option contracts concluded on the basis of addressed Order or for the Instructions to transfer positions subject to availability in the gateway of bit mask 0x8 in the field signs_ buy, 3 – for option contracts concluded under closing and balancing trades with the Non-Defaulting Clearing Member, 4 – for option contracts, removed from recording under the positions register section, due to fact that the rights on them are not claimed by the Holder, 5 – for option contracts concluded on the basis of Indicative Orders, 6 – for option contracts concluded when closing out of positions of the Clearing Member when executing cross-default procedure, 7 – for option contracts concluded when closing out of positions of the Defaulting Clearing Member

		having non-fulfilled Margin Call 8 – for Trades concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent
type_sell	numeric(2)	Trade types of the Seller: 0 – for option contracts concluded on the basis of non-addressed Order, 1 – option contracts exercise, 2 – for option contracts concluded on the basis of addressed Order or for the Instructions to transfer positions subject to availability in the gateway of bit mask 0x8 in the field signs_ sell, 3 – for option contracts concluded under closing and balancing trades with the Non-Defaulting Clearing Member, 4 – for option contracts removed from recording under the positions register section, due to fact that the rights on them are not claimed by the Holder, 5 – for option contracts concluded on the basis of Indicative Orders, 6 – for option contracts concluded when closing out of positions of the Clearing Member when executing cross-default procedure, 7 – for option contracts concluded when closing out of positions of the Defaulting Clearing Member having non-fulfilled Margin Call 8 – for Trades concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent
user_buy	char(20)	Login (Identifier) name of the Buyer
user_sell	char(20)	Login (Identifier) name of the Seller
no_buy	numeric(19)	Identification number of the Order submitted by the Buyer on the basis of which option contracts are concluded
no_sell	numeric(19)	Identification number of the Order submitted by the Seller on the basis of which option contracts are concluded
fee_buy	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House, subject to pay by the Buyer (in russian rubles)
fee_sell	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House, subject to pay by the Seller (in russian rubles)
date2	date	Option contracts registration date
comm_buy	char(20)	Comment in Order submitted by the Buyer
comm_sell	char(20)	Comment in Order submitted by the Seller
fee_ns_b	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House for option contracts concluded on the basis of addressed Order subject to pay by the Buyer (in russian rubles)

fee_ns_s	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House for option contracts concluded on the basis of addressed Order subject to pay by the Seller (in russian rubles)
prem_buy	numeric(16,2)	Obligations of the Buyer to pay Premium under option contracts (in russian rubles)
prem_sell	numeric(16,2)	Claims of the Seller to pay Premium under option contracts (in russian rubles)
price_rur	numeric(16,5)	Option contracts conclusion price - Premium (in russian rubles)
ext_id_b	numeric(11)	Additional identification number indicated in the order submitted by the Buyer
ext_id_s	numeric(11)	Additional identification number indicated in the order submitted by the Seller
date_clr	date	Date for clearing procedure
var_marg_b	numeric(16,5)	Obligations of the Buyer to pay Variation Margin under option contracts (in russian rubles)
var_marg_s	numeric(16,5)	Obligations of the Seller to pay Variation Margin under option contracts (in russian rubles)
fee_ex_b	numeric(16,2)	Exchange fee subject to pay by the Buyer (in russian rubles)
vat_ex_b	numeric(16,2)	Not used
fee_cc_b	numeric(16,2)	Fee of the Clearing House subject to pay by the Buyer (in russian rubles)
vat_cc_b	numeric(16,2)	Not used
fee_ex_s	numeric(16,2)	Exchange fee subject to pay by the Seller (in russian rubles)
vat_ex_s	numeric(16,2)	Not used
fee_cc_s	numeric(16,2)	Fee of the Clearing House subject to pay by the Seller (in russian rubles)
vat_cc_s	numeric(16,2)	Not used
signs_buy	numeric(20)	Bit mask of the features of the Buyer's Trade
signs_sell	numeric(20)	Bit mask of the features of the Seller's Trade
counterparty	char(7)	Counterparty code (Clearing Member Unicode or Sub-accounts Cluster code opened within Clearing Member Unicode) under the Trade, concluded on the basis of addressed Order For Trades with the value '8' in the fields type_buy/ type_sell the code 'CCNC' of the Central Counterparty (the Clearing House) is indicated
ncc_request_buy	numeric(1)	Feature of Trade conclusion by the Clearing House upon the request from the Clearing Member (the Buyer): 0 – is absent, 1 – is present
ncc_request_sell	numeric(1)	Feature of Trade conclusion by the Clearing House upon the request from the Clearing Member (the Seller): 0 – is absent,

		1 – is present
prem_buy_currency	numeric(16,2)	Obligations of the Buyer to pay Premium under option contracts (in foreign currency in which trading of the underlying asset is run)
prem_sell_currency	numeric(16,2)	Claims of the Seller to pay Premium under option contracts (in foreign currency in which trading of the underlying asset is run)

Comment:

1. For margin options in the fields «prem_buy» and «prem_sell» zero is always indicated.

2. For non-margin options in the fields «var_marg_b» and «var_marg_s» zero is always indicated.

3.3. Consolidated report on Trades accepted for clearing (Instruments and Clusters)

Report is provided after day clearing session and after evening clearing session.
When providing report after day clearing session, file name is **dayf07.csv.**
When providing report after evening clearing session, file name is **f07.csv.**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Trading Date
contract	char(25)	Instrument / Cluster code (signification)
execution	char(10)	Trades / Clusters Settlement Dates
volume	numeric(10)	Number of Instruments in concluded Trades (in units)
vol_rubl	numeric(17,2)	Obligations volume under concluded Trades (in russian rubles)
low	numeric(16,5)	Instrument / Cluster minimum price (in points)
high	numeric(16,5)	Instrument / Cluster maximum price (in points)
open	numeric(16,5)	Open price (in points)
close	numeric(16,5)	Close price (in points)
settl	numeric(16,5)	Instrument / Cluster Settlement Price, determined during current clearing session (in points)
trades	numeric(10)	Number of records included into the List of trades when registering concluded Trades / Clusters
interest	numeric(10)	Number of Instruments in concluded Trades, obligations on which are not terminated, recorded under the positions register sections (in units)
fee	numeric(16,5)	Sum of the exchange fee and fee of the Clearing House per one futures contract (in russian rubles) / exchange fee and fee of the Clearing House tariff for Trades / Clusters (in percentage of the trade amount)
tick_price	numeric(16,5)	Value of the minimum price increment of the Trade/Cluster, set in the Trading System (in russian rubles)
tick	numeric(16,5)	Minimum price increment of the Trade/Cluster, set in the Trading System (in points)
avrg	numeric(16,5)	Weighted average price of the Trade / Cluster (in points)
poses_rubl	numeric(17,2)	Volume of the non-terminated obligations under Trades recorded under the positions register sections (in russian rubles)
limit	numeric(16,5)	Not used, the value is always «0»
risk_wr	numeric(16,5)	Feature specified additional risk under option contracts for sell, underlying asset of which are futures contracts with Code (signification), indicated in the field «contract» (in russian rubles)
coffout	numeric(7,5)	Regional ratio, set out for option contracts underlying asset of which are futures contracts with Code

		(signification) indicated in the field «contract»
base_fut	char(25)	Code of the underlying asset of the futures contract which is the underlying asset of the option contract / security code
is_spread	numeric(1)	Feature of inclusion of the Instrument into the Instrument Group, determined in the Risk Parameters of the Derivatives Market Calculation Methodology: 1 – futures contract is included into the group, 0 – futures contract is not included into the group.
name	char(25)	Instrument / Cluster short code (signification)
date2	date	Trading Date
execution2	date	Trades /Clusters Settlement Dates
deposit	numeric(16,5)	Collateral rate under the Instrument (in russian rubles)
is_percent	numeric(1)	Futures contract feature: 0 – indicated not in percentage basis, 1 – indicated in percentage basis, 2 – electrical energy contract feature, 3 – eurobonds contract feature, 4 –RUONIA rate contract feature
settl_rur	numeric(16,5)	Instrument / Cluster Settlement Price determined during currency clearing session (in russian rubles)
lot_volume	numeric(10)	Lot
tick_pr_go	numeric(16,5)	Value of the price increment of the Instrument/Cluster, set in the Trading System used for Total Required Margin Amount calculation (in russian rubles)
limit_l1	numeric(16,5)	Not used
pr_setll	numeric(16,5)	Instrument / Cluster Settlement Price determined during day clearing session (in points)
pr_settl_r	numeric(16,5)	Instrument / Cluster Settlement Price determined during day clearing session (in russian rubles)
type_exec	numeric(1)	Trade type: empty – for the Cluster, 0 – for the settlement futures contract, 1 – for the deliverable futures contract
section	char(50)	Name of the Division of the Derivative market
spot	char(50)	Not used
base	char(50)	Not used

type_sbor	char(50)	Calculation method of the exchange fee and fee of the Clearing House indicated in the fields «fee» and «ns_fee»: "RUR" – in russian rubles per one futures contract; "PERCENT" – in percentage of the Trade amount
ns_volume	numeric(10)	Number of Instruments in Trades / Clusters concluded on the basis of addressed Orders (in units)
ns_trades	numeric(10)	Number of records included into the List of trades when registering Trades / Clusters concluded on the basis of addressed Orders
ns_fee	numeric(16,5)	Sum of the exchange fee and fee of the Clearing House per one futures contract concluded on the basis of addressed Order (in russian rubles) / tariff of the exchange fee and fee of the Clearing House for Trades/Clusters concluded on the basis of addressed Order (in percentage of the trade amount)
ns_volrubl	numeric(24,2)	Obligation volume under Trades / Clusters concluded on the basis of addressed Orders (in russian rubles)
l_tradeday	date	Date of the last Trading day during which Trade / Cluster can be concluded with the Code (signification) indicated in the field «contract»
multileg	numeric(1)	Feature: 0 – for Instruments 1 – for Clusters
deposit_buy	numeric(16,5)	Collateral rate under the Instrument calculated taking into account the direction of position for buy (in russian rubles)
deposit_sell	numeric(16,5)	Collateral rate under the Instrument calculated taking into account the direction of position for sell (in russian rubles)
swap_rate	numeric(16,5)	Collateral rate if the price under futures contract deviates from the price of underlying asset more than set at the level of futures contract (in russian rubles). Determined according to the contract specification (field in the report f07.csv)
index_div	numeric(18,4)	Value taking into account dividend payments under securities which are included into the base for calculation of the Moscow Exchange Indices, for one-day futures contracts with auto-prolongation on the Moscow Exchange Indices (in points). Field in the report f07.csv

Rmemark:
1. In the field interest, poses_rubl, limit, risk_wr, coffout, is_spread, is_percent, settl_rur, pr_settl_r is always zero for Clusters.
2. Fields base_fut, type_exec is always empty for Clusters.
3. Values calculated in the fields low, high, open, close, avrg are not taking into account trades prices with calendar spreads and trades concluded on the basis of indicative orders.

4. In the fields volume, vol_rubl the turnover under trades with calendar spreads and trades concluded on the basis of indicative orders is not taking into account.

3.4.   Report on Trading results of option contracts

Report is provided after day clearing session and after evening clearing session.
When providing report after day clearing session, file name is **dayo07.csv.**
When providing report after evening clearing session, file name is **o07.csv.**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Trading Date
contract	char(25)	Option contract code (signification)
execution	char(10)	End date of the option contract period
volume	numeric(10)	Number of concluded option contracts (in units)
vol_rubl	numeric(16,2)	Obligation volume under concluded option contracts (in russian rubles)
low	numeric(16,5)	Option contracts minimum price (in points)
high	numeric(16,5)	Option contracts maximum price (in points)
open	numeric(16,5)	Open price (in points)
close	numeric(16,5)	Close price (in points)
avrg	numeric(16,5)	Weighted average price of concluded option contracts (in points)
trades	numeric(10)	Number of records included into the List of trades when registering concluded option contracts
interest	numeric(10)	Number of option contracts obligations under which are not terminated recorded under the positions register sections (in units)
fee	numeric(16,5)	Sum of the exchange fee and fee of the Clearing House per one option contract (in russian rubles)
tick_price	numeric(16,5)	Value of the price increment of the option contract, set in the Trading System (in russian rubles)
tick	numeric(16,5)	Minimum price increment of the option contract set in the Trading System (in points)
poses_rubl	numeric(17,2)	Volume of the non-terminated obligations under the option contracts recorded under the positions register sections (in russian rubles)
depo_uncov	numeric(16,5)	Maximum / Minimum Value of the Price Range under option contract (under uncovered position) (in russian rubles)
depo_cov	numeric(16,5)	Maximum / Minimum Value of the Price Range under option contract and futures contract which is underlying asset of the option contract (under synthetic position) (in russian rubles)
fut_contr	char(25)	Code (signification) of underlying asset of the option contract
strike	numeric(16,5)	Option contract execution price (strike) (in points)

put	char(1)	Option contract type: 'P' – PUT; 'C' – CALL
evrop	char(1)	Option contract category: 'E' – european; 'A' – american
date2	date	Trading Date
execution2	date	End date of the option contract period (in date format)
name	char(25)	Option contract short code (signification)
close_time	char(8)	The time before which option contracts can be concluded on the end date of the option contract period
volat	numeric(16,5)	Option contract volatility determined during evening clearing session
theorprice	numeric(16,5)	Option contract theoretical price determined at the beginning of current clearing session (in points)
tick_pr_go	numeric(16,5)	Value of the price increment of the option contract for the Fluctuation Limit of trade prices calculation, set in the Trading system used for Total Required Margin Amount calculation (in russian rubles)
pr_volat	numeric(16,5)	Option contract volatility determined during day clearing session
pr_theorpr	numeric(16,5)	Option contract theoretical price determined at the beginning of day clearing session (in points)
fut_type	char(1)	Feature of option contract marginability: 0 – non-margin option contract; 1 – margin option contract
basegobuy	numeric(16,2)	Basic size of the Total Required Margin Amount for buy margin option contracts
settlement_currency	char(3)	Currency code in which cash settlement is performed
tick_price_currency	numeric(16,5)	Value of the price increment of the option contract set in the Trading System (in currency in which cash settlement is performed)

3.5.   Report on obligations under Trades

Report is provided after evening clearing session.
When generating report under the Sub-accounts Cluster, file name is **fposXXYY.csv.**
When generating report under positions register sections, under which the feature of reports generation is set up, file name is **fposclXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Reporting date (date of evening clearing session execution)
kod	char(7)	Sub-accounts Cluster code / positions register section code / Settlement Account
account	char(2)	Obligation feature: 'BF' – aggregate obligations recorded under the positions register sections, having Sub-accounts Cluster code indicated in the field «kod», 'CL' – obligations recorded under the positions register section, having code indicated in the field «kod», 'RK' – aggregate obligations recorded under the Settlement Account indicated in the field «kod».
isin	char(25)	Instrument code (signification)
pos_beg	numeric(11)	Number of Instruments in concluded Trades obligations under which are not terminated, recorded under the positions register sections (in units)
pos_end	numeric(11)	Number of Instruments in concluded Trades obligations under which are not terminated, recorded under the positions register sections as of the end of reporting date (in units)
var_marg_p	numeric(16,2)	Variation margin under Trades, obligations under which are not terminated at the beginning of reporting date (in russian rubles)
var_marg_d	numeric(16,2)	Variation margin under Trades concluded during reporting date (in russian rubles)
sbor	numeric(16,2)	Sum of the exchange fee and fee of the Clearing House under Trades concluded during reporting day (in russian rubles)
go_netto	numeric(16,2)	Not used
go_brutto	numeric(16,2)	Total Required Margin Amount calculated according to the gross principle (in russian rubles)
pos_exec	numeric(11)	Number of executed Instruments (greater that zero – sale is being executed; less than zero – purchase in being executed)
du	numeric(1)	Feature indicating that the cash register section, the code of which coincides with the code of the positions register section, is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management,

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		0 – section is intended for recording funds not in trust management
sbor_exec	numeric(16,2)	Fee of the Clearing House for futures contracts execution (in russian rubles)
sbor_nosys	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House for Trades concluded during reporting day on the basis of addressed Orders (in russian rubles)
fee_exec	numeric(16,2)	Fines for late execution of the futures contracts (in russian rubles)
fine_exec	numeric(16,2)	Penalty for non-execution of the futures contracts (in russian rubles)
accum_go	numeric(16,2)	Not used
fee_trans	numeric(16,2)	Not used
sbor_ex	numeric(16,2)	Sum of the exchange fee under Trades concluded during reporting day (in russian rubles)
vat_ex	numeric(16,2)	Not used
sbor_cc	numeric(16,2)	Sum of the fee of the Clearing House under Trades concluded during reporting day (in russian rubles)
vat_cc	numeric(16,2)	Not used
pos_failed	numeric(11)	Number of positions obligation under which is not fulfilled on the Settlement date
var_marg_prom	numeric(16,2)	Variation margin under Trades after day clearing session (in russian rubles). The value is informative for Instruments with underlying asset on the foreign exchange rate
var_marg_p_settl_price	numeric(16,2)	Component part connected with change of the futures contract Settlement Price, Variation Margin under Trades obligations under which are not terminated at the beginning of the reporting day (in russian rubles)
var_marg_p_swap_rate	numeric(16,2)	Component part determined according to specification, connected with Collateral rate if the price under one-day futures contract with auto-prolongation deviates from the price of underlying asset more than set at the level of one-day futures contract with auto-prolongation, Variation Margin under Trades obligations under which are not terminated at the beginning of the reporting day (in russian rubles)
var_marg_d_settl_price	numeric(16,2)	Component part connected with the change of futures contract Settlement Price, Variation Margin under Trades concluded during reporting day (in russian rubles)
var_marg_d_swap_rate	numeric(16,2)	Component part determined according to specification and connected with Collateral rate if the price under one-day futures contract with auto-prolongation deviates from the price of underlying asset more than set at the level of one-day futures contract with auto-prolongation, Variation Margin under Trades concluded during reporting day (in russian rubles)
var_marg_p_index_div	numeric(16,2)	Component part of the Variation Margin taking into account dividend payments under securities included into the base for calculation of the Moscow Exchange Indices, under Trades for one-day futures contract with auto-prolongation on the Moscow Exchange Indices, obligations under which are not terminated as of the beginning of reporting day (in russian rubles)

var_marg_d_index_div	numeric(16,2)	Component part of the Variation Margin taking into account dividend payments under securities, included into the base for calculation of the Moscow Exchange Indices, under Trades for one-day futures contract with auto-prolongation on the Moscow Exchange Indices, concluded during reporting day (in russian rubles)

Comment:

In the field isin Instruments codes (significations) are filled in:

- futures contract,
- Instrument under change of the futures contract position with current Settlement Date, underlying asset of which is foreign currency / security / precious metal, in quantity and direction corresponding to transferred / received the Asset Profile in foreign currency/ security / precious metal (is not a Derivatives Contract).

3.6.   Report on obligations under option contracts

Report is provided after evening clearing session.
When generating report under the Sub-accounts Cluster, file name is **oposXXYY.csv.**
When generating report under positions register sections, under which the feature of reports generation is set up, file name is **oposclXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Reporting date (date of evening clearing session execution)
kod	char(7)	Sub-accounts Cluster code / positions register section code / Settlement Account
account	char(2)	Obligation feature: 'BF' – aggregate obligations recorded under the positions register sections, having the Sub-accounts Cluster code indicated in the field «kod», 'CL' – obligations recorded under the positions register section, having code indicated in the field «kod», 'RK' – aggregate obligations recorded under the Settlement Account indicated in the field «kod».
isin	char(25)	Option contract code (signification)
pos_beg	numeric(11)	Number of option contracts, obligations under which are not terminated, recorded under the positions register sections at the beginning of reporting date (in units)
pos_end	numeric(11)	Number of option contracts, obligations under which are not terminated, recorded under the positions register sections as of the end of reporting day (in units)
prem	numeric(16,2)	Sum of Premium under option contracts concluded during reporting day (in russian rubles)
sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House under option contracts concluded during reporting day (in russian rubles)
go	numeric(16,2)	Total Required Margin Amount calculated according to the gross principle (in russian rubles)
pos_exec	numeric(11)	Number of executed option contracts (greater that zero – option contracts for sell; less than zero – option contracts for buy)
pos_endcir	numeric(11)	Number of option contracts removed from recording under the positions register section, due to expiration of the option contracts, the rights on which are not claimed by the Holder (greater that zero – option contracts for sell; less than zero – option contracts for buy)
du	numeric(1)	Feature indicating that the cash register section is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management,

		0 – section is intended for recording funds not in trust management
sbor_exec	numeric(16,2)	Fee of the Clearing House for option contracts execution (in russian rubles)
sbor_nosys	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House for option contracts concluded during reporting day on the basis of addressed Orders (in russian rubles)
var_marg_p	numeric(16,2)	Variation Margin under option contracts, obligations under which are not terminated as of the beginning of reporting day (in russian rubles)
var_marg_d	numeric(16,2)	Variation Margin under option contracts concluded during reporting day (in russian rubles)
sbor_ex	numeric(16,2)	Sum of the exchange fee under option contracts concluded during reporting day (in russian rubles)
vat_ex	numeric(16,2)	Not used
sbor_cc	numeric(16,2)	Sum of the fee of the Clearing House fee under option contracts concluded during reporting day (in russian rubles)
vat_cc	numeric(16,2)	Not used
var_marg_prom	numeric(16,2)	Variation Margin under option contracts after day clearing session (in russian rubles). The value is informative for option contracts on Instruments with underlying asset on the foreign exchange rate.
prem_currency	numeric(16,2)	Sum of Premium under option contracts concluded during reporting day (in currency in which cash settlement is performed)
prem_prom	numeric(16,2)	Sum of Premium under option contracts after day clearing session (in russian rubles)
prem_prom_currency	numeric(16,2)	Sum of Premium under option contracts after day clearing session (in currency in which cash settlement is performed)
nov	numeric(16,2)	Estimated value of the option contracts positions volume, underlying asset of which is securities (in russian rubles)

3.7.   Report on cash funds in rubles and foreign currency accepted as Collateral

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **monXX00.csv.**
When generating report under the Sub-accounts Cluster, file name is **monXXYY.csv.**
When generating report under positions register sections, under which the feature of reports generation is set up, file name is **monclXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Reporting date (date of evening clearing session execution)
kod	char(12)	Sub-accounts Cluster code / cash collateral register section code / Settlement Account
account	char(2)	Collateral feature: 'BF' – aggregated funds recorded under the Sub-accounts Cluster, 'CL' – funds recorded under cash collateral register section, 'RK' – aggregated funds recorded under the Settlement Account.
type	char(2)	Collateral type (in russian rubles): 'MN' – cash funds in russian rubles and/or foreign currency/ Asset Profile in foreign currency, security, precious metal, 'PL' – Not used
amount_beg	numeric(16,2)	Sum of cash funds in russian rubles and/or estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal as of the beginning of reporting day (in russian rubles)
var_marg	numeric(16,2)	Sum of obligations to pay Variation Margin (in russian rubles)
prem	numeric(16,2)	Sum of obligations to pay Premium under option contracts (in russian rubles)
pay	numeric(16,2)	Change of sum of cash funds in russian rubles and/or estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal during the day (in russian rubles)
fut_sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House under Trades (in russian rubles)
opt_sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House under option contracts (in russian rubles)
nov	numeric(16,2)	Estimated value of option contracts position volume underlying asset of which is securities, as of the end of reporting day (in russian rubles)
go	numeric(16,2)	Total Required Margin Amount (in russian rubles)
amount_end	numeric(16,2)	Sum of cash funds in russian rubles and /or estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal as of the end of reporting day (in russian rubles)

free	numeric(16,2)	Sum of free cash funds in russian rubles and / or estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal (in russian rubles)
du	numeric(1)	Feature indicating that the cash register section is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management, 0 – section is intended for recording funds not in trust management
gowide	numeric(16,2)	Not used
freewide	numeric(16,2)	Not used
margincall	char(1)	Not used
sbor_ex	numeric(16,2)	Sum of the exchange fee (in russian rubles)
vat_ex	numeric(16,2)	Not used
sbor_cc	numeric(16,2)	Sum of the fee of the Clearing House (in russian rubles)
vat_cc	numeric(16,2)	Not used
rub_beg	numeric(16,2)	Sum of cash funds in russian rubles as of the beginning of reporting day
rub_pay	numeric(16,2)	Change of the cash funds sum in russian rubles during the day
rub_end	numeric(16,2)	Sum of cash funds in russian rubles as of the end of reporting day
com_pl_beg	numeric(16,2)	Estimated value of the foreign currency and / or Asset Profile in foreign currency, security, precious metal as of the beginning of reporting day (in russian rubles)
com_pl_pay	numeric(16,2)	Change of estimated value of the foreign currency and / or Asset Profile in foreign currency, security, precious metal during the day (in russian rubles)
com_pl_prem	numeric(16,2)	Change of estimated value of option contracts position volume underlying asset of which is securities, during the day (in russian rubles)
com_pl_end	numeric(16,2)	Estimated value of the foreign currency and / or Asset Profile in foreign currency, security, precious metal as of the end of reporting day (in russian rubles)
ext_rez	numeric(20,2)	Sum which was blocked at the evening clearing from the Clearing Members which have positions under contracts on RUONIA (in russian rubles). Reserved under the changes of RUONIA rate (used for calculation of variation margin under positions), published by the Bank of Russia

Comment:
1. Estimated value of the foreign currency indicated in the fields «amount_beg» and «amount_end», determined according to the Methodology for selecting currency acceptable as collateral approved by the Clearing House.
2. In the file **monXX00.csv** are reflected:

- Total amount of the relevant asset of the Collateral (defined in the filed «type») under the Settlement Account – in the field «amount_end» in record, in the field «account» of which feature 'RK' is indicated;

- Sum of the relevant asset of the Collateral (defined in the field «type») under each Sub-accounts Cluster – in the field «amount_end» in records, in the fields «account» of which feature 'BF is indicated'.

3. In the file monXX00.csv, generated for the Clearing Member in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, in the field account under feature 'CL' information under the cash collateral register section code opened within the Sub-accounts Cluster for the Trading Member is not provided.

4. In the file monXX00.csv in the fields go under feature 'RK' sum of the tax on income of foreign organizations from sources located in Russian Federation under Trades which are derivative instruments, subject to be withdrawn from the Non-resident Clearing Member accordance with Law of the Russian Federation is blocked.

3.8.   Preliminary report on cash funds in russian rubles and foreign currency accepted as Collateral

Report is provided after day clearing session.
When generating report under the Clearing Member Unicode, file name is **daymonXX00.csv.**
When generating report under the Sub-accounts Cluster, file name is **daymonXXYY.csv.**

CSV-file structure:

Field name	Field type	Field description
date	Date	Date for clearing procedure
kod	char(12)	Sub-accounts Cluster code / cash collateral register section code / Settlement Account
account	char(2)	Collateral feature: 'BF' – aggregated funds recorded under the Sub-accounts Cluster, 'CL' – funds recorded under cash collateral register section, 'RK' – aggregated funds recorded under the Settlement Account.
type	char(2)	Collateral type: 'MN' – cash funds in russian rubles and/or foreign currency, 'PL' – not used
amount_beg	numeric(16,2)	Sum of cash funds in russian rubles and / or estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal as of the beginning of reporting day (in russian rubles)
var_marg	numeric(16,2)	Sum of obligations to pay Variation margin after day clearing session (in russian rubles)
prem	numeric(16,2)	Sum of obligations to pay Premium under option contracts after day clearing session (in russian rubles)
pay	numeric(16,2)	Change of amount of cash funds in russian rubles and/or estimated value of the foreign currency and / Asset Profile in foreign currency, security, precious metal after day clearing session (in russian rubles)
fut_sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House under Trades after day clearing session (in russian rubles)
opt_sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House under option contracts after day clearing session (in russian rubles)
res_vm	numeric(16,2)	Value of negative Variation margin after day clearing session (in russian rubles)
exp_vm	numeric(16,2)	Not used
nov	numeric(16,2)	Estimated value of option contracts position volume underlying asset of which is securities after day clearing session (in russian rubles)
gol2	numeric(16,2)	Total Required Margin Amount after day clearing (in russian rubles)

gowide	numeric(16,2)	Not used
amountl2	numeric(16,2)	Sum of cash funds in russian rubles and / or estimated value of the foreign currency/ Asset Profile in foreign currency, security, precious metal after day clearing session (in russian rubles). Calculated as amount_beg + var_marg + prem + pay - fut_sbor - opt_sbor
amountwide	numeric(16,2)	Not used
freel2	numeric(16,2)	Sum of free cash funds in russian rubles and / or estimated value of the foreign currency/ Asset Profile in foreign currency, security, precious metal after day clearing session (in russian rubles) (amountl2 - gol2)
freewide	numeric(16,2)	Not used
margincall	char(1)	Not used
du	numeric(1)	Feature indicating that the cash register section is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management, 0 – section is intended for recording funds not in trust management
rub_beg	numeric(16,2)	Sum of cash funds in russian rubles as of the beginning of reporting day
rub_pay	numeric(16,2)	Change of sum of cash funds in russian rubles after day clearing session
rubl2	numeric(16,2)	Sum of cash funds in russian rubles after day clearing session
com_pl_beg	numeric(16,2)	Estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal as of the beginning of reporting day (in russian rubles)
com_pl_pay	numeric(16,2)	Change of estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal after day clearing session (in russian rubles)
com_pl_prem	numeric(16,2)	Change of estimated value of option contracts positions volume underlying asset of which is securities after day clearing session (in russian rubles)
com_pll2	numeric(16,2)	Estimated value of the foreign currency / Asset Profile in foreign currency, security, precious metal after day clearing session (in russian rubles)
ext_rez	numeric(20,2)	Sum which was blocked at the evening clearing from the Clearing Members which have positions under contracts on RUONIA (in russian rubles). Reserved under the changes of RUONIA rate (used for calculation of variation margin under positions), published by the Bank of Russia

Comment:
1. In the file daymonXX00.csv, generated for the Clearing Member, in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, in the field account under feature 'CL' information under the cash collateral register section code opened within the Sub-accounts Cluster for the Trading Member is not provided.

2. In the file daymonXX00.csv in the field gol2 under feature 'RK' sum of the tax on income of foreign organizations from sources located in Russian Federation under Trades which are derivatives subject to be withdrawn from the Non-resident Clearing Member according to the legislation of the Russian Federation is being blocked.

3.9. Report on operations under cash collateral register section

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **payXX00.csv.**
When generating report under the Sub-accounts Cluster, file name is **payXXYY.csv**.
When generating report under the positions register sections, under which the feature of reports generation is set up, file name is **payclXXYYZZZ.csv.**

CSV -files structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Cash collateral register section code
account	char(2)	Section feature: Always 'CL'
type	char(2)	Funds type: 'MN' – cash funds in russian rubles and /or in foreign currency / in Asset Profile in foreign currency, security, precious metal, 'PL' – Not used
id_pay	numeric(10)	Operation ID
type_pay	numeric(10)	Operation type
pay	numeric(16,2)	Operation amount (in russian rubles) takin into account the sign: <0 – value of the clearing register code decrease, >0 – value of the clearing register code increase
name	char(255)	Operation name
comment	char(50)	Comment
du	numeric(1)	Feature indicating that the cash register section is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management, 0 – section is intended for recording funds not in trust management
payer	char(200)	Not used
inn	char(12)	Not used
bik	char(9)	Not used
purpose	char(255)	Purpose of payment

Comment:

In the file payXX00.csv, generating for the Clearing Member in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, in the field account under feature 'CL' information under the cash collateral register section code opened within the Sub-accounts Cluster for the Trading Member is not provided.

3.10.   Report on operations in foreign currency, recorded as Collateral

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **paycbXX00.csv.**
When generating report under the Sub-accounts Cluster for the Trading Member, file name is **paycbXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Cash collateral register section code
account	char(2)	Section feature: Always 'CL'.
type	char(2)	Collateral type: 'MN' – cash funds in foreign currency and / or in Asset Profile in foreign currency, security, precious metal; 'PL' – Not used
id_pay	numeric(10)	Operation ID
type_pay	numeric(10)	Operation type
asset	char(60)	Code of the foreign currency/ Asset Profile in foreign currency, security, precious metal
pay	numeric(16,5)	Number of posted / withdrawn Collateral in foreign currency / Asset Profiles in foreign currency, security, precious metal
rub_equ	numeric(16,2)	Estimated value of the foreign currency/ Asset Profile in foreign currency, security, precious metal (in russian rubles)
purpose	char(255)	Purpose of payment

Comments:
   1. When posting Collateral, the field «pay» is positive, when withdrawing Collateral the field is negative.
   2. The field «purpose» is filled in when Collateral in foreign currency is posting as well as Asset Profile in foreign currency / security / precious metal.
   3. In the file paycbXX00.csv, generating for the Clearing Member in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, in the field account under feature 'CL' information under the cash collateral register section code opened within the Sub-accounts Cluster for the Trading Member is not provided.

3.11.   Report on clearing registers section

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **clientsXX00.csv.**
When generating report under the Sub-accounts Cluster for the Trading Member, file name is **clientsXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Clearing registers section code
account	char(2)	Section feature: Always 'CL'
name	char(200)	Clearing registers section name
id_code	char(50)	INN (code replacing INN)
date_open	date	Section registration date
reports	numeric(1)	Feature of reports generation under the section: 1 – reports are generated, 0 – reports are not generated
date_begin	date	Start date of reports generation under the section in case of providing the Application for the generation of reports in respect of the clearing registers section, excluding main section of the Sub-accounts Cluster with the code type XXYY000
date_end	date	End date of reports generation under the section in case of providing the Application for the generation of reports in respect of the clearing registers section, excluding main section of the Sub-accounts Cluster with the code type XXYY000
send_kod	char(7)	Code of the cash collateral register section for recording fee for reports generation after clearing in case of redirection to another cash collateral register section
code_adr	char(7)	Code for addressed trades conclusion
du	numeric(1)	Feature indicating that the cash register section is intended for recording funds in trust management or not: 1 – section is intended for recording funds in trust management
segr	numeric(1)	Segregated Sub-accounts Cluster feature 1 – it's Segregated Sub-accounts Cluster

isrepo	numeric(1)	Not used
rk	char(12)	Settlement Account corresponding to the Sub-accounts Cluster
rk_type	char(1)	Settlement Account type: «S» – Proprietary «L» – Client «D» – Trust
cross_trade	varchar(1)	Possibility feature: «Y» – cross trades are permitted, it's provided to remove only active cross orders, «N» – cross trades are prohibited, it's provided to remove only active cross orders, «P» – cross trades are prohibited, it's provided to remove passive cross orders, «X» – cross trades are permitted, it's provided to remove passive cross orders.
account_forts	char(30)	Not used
margin_type_rk	numeric(1)	Information on current calculation rules of the Total Required Margin Amount under each Settlement Account: 4 – Netting
sb	numeric(1)	Special Sub-accounts Cluster feature: 1 – Sub-accounts Cluster is special, 0 – Sub-accounts Cluster is not special
rk_uf	numeric(1)	Unified Pool Settlement Account feature: 1 – Settlement Account is Unified Pool Settlement Account, 0 – Settlement Account is not Unified Pool Settlement Account
margin_type_bf	numeric(1)	Information on current accounts aggregation rules under Sub-accounts Cluster: 3 – Half netting 4 – Netting
cal_spread_type	numeric(1)	Calendar spreads recording rule for Sub-accounts Cluster: 3 – Half netting 4 – Netting
clients_owner	numeric(1)	Sub-account Cluster feature opened to the Clearing Broker: 1 – Clearing House provides clearing services upon opening and keeping clearing registers opened to the Clearing Member within this Sub-accounts Cluster, 2 – Clearing House provides clearing services upon opening and keeping clearing registers, opened to the Trading Member within this Sub-accounts Cluster

lp_code	char(20)	Liquidity Provider code of the platform Request for stream (RFS)
ics_margin_type	numeric(1)	Inter-contracts spreads recording rule for the Sub-accounts Cluster: 3 – Half netting 4 – Netting
n_level	char(4000)	Data on INN (Code replacing INN) with separator '/' to display all levels of the registered persons allowing to identify them
category	varchar(20)	Value, including 20 symbols that is not mandatory to be filled in when registering in LKU «Unified Client Registration»
clients_type	varchar(2)	Type of registered in LKU «Unified Client Registration»

Comments:
1. In the file clientsXX00.csv, generating for the Clearing Member in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, information under the positions register section code opened within the Sub-accounts Cluster for the Trading Member is not provided, excluding the fields date, kod, cross_trade.
2. The field n_level reflects data from LKU « Unified Client Registration».

3.12.   Report on clearing registers section, having «Individual Investment Account» feature

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **persinvestXX00.csv.**
When generating report under the Sub-accounts Cluster for the Trading Member, file name is **persinvestXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Positions register section code
account	char(2)	Section feature: Always 'CL'

Comments:
In the file persinvestXX00.csv, generating for the Clearing Member in case if the Clearing House provides the clearing services upon keeping clearing registers to the Trading member which is not the Clearing Member, in the field account under the feature 'CL' information under the positions register section code opened within the Sub-accounts Cluster for the Trading Member is not provided.

3.13.   Report on transaction fees

Report is provided after evening clearing session.
File name is **tranfeeXXYY.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Date for clearing procedure
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Obligation feature: 'RF' – aggregated obligations under Clearing Member Unicode; 'BF' – aggregated obligations under Sub-accounts Cluster; 'CL' – obligations recorded under client position register section
futopt	numeric(1)	Value «0», field is not used
mm	numeric(1)	Value «0», field is not used
addtr	numeric(10)	Value «0», field is not used
fee	numeric(16,2)	Value «0», field is not used
sbortr	numeric(16,2)	Sum of the Technical Centre fee for transactions of the type trantype, which will be charged on next Settlement day from the clearing registers sections with 'CL' feature (rub.)
vat_sbortr	numeric(16,2)	Not used
trantype	Numeric(1)	Transaction type («1» - fee for error transactions, different from Flood Control errors, «2» - fee for Flood Control error transactions)

Comment:
1. Key fields: «date», «kod», «account», «sbortr», «trantype».
2. Fee for error transactions less than 1000 rubles is not charged, the field «sbortr» is not filled in.

3.14.   Report on fee for error transactions different from Flood Control errors under each client login (identifier), subject to be charged

Report is provided after evening clearing session under the condition that transaction fee is more than 1000 rubles.
File name is **usersXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Feature under Clearing Member Unicode / Sub-accounts Cluster / client ('RF' – Clearing Member Unicode; 'BF' – Sub-accounts Cluster; 'CL' - client)
login	char(50)	Login (identifier) name
maxmsg	numeric(10)	Login traffic capacity as of the end of trading session
sbor_err	numeric(16,2)	Fee for error transactions different form Flood Control errors (rub.)

3.15.   Report on number of error transactions different from Flood Control errors under each client login (identifier)

Report is provided after evening clearing session.
File name is **tranerrXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
moment	datetime	Settlement time of error transaction different from Flood Control errors (yyyy-mm-dd hh:mm:ss)
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Feature under Clearing Member Unicode / Sub-accounts Cluster / client ('RF' – Clearing Member Unicode; 'BF' – Sub-accounts Cluster; 'CL' - client)
login	char(50)	Login (identifier) name
tran_type	char(20)	Transaction type
err_code	numeric(10)	Error code
err_cnt	numeric(10)	Number of transactions of such type with such error

Comments:
1. Combinations (login, moment) under which the limit has been reached are included.
2. The fields «tran_type» and «err_code» are filled in according to Parameters for ineffective and error transactions fees calculation .

3.16.   Report on fees for error transactions different from Flood Control errors under each client login (identifier)

Report is provided after evening clearing session.
File name is **tranerrfeeXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
moment	datetime	Execution time of error transaction different from Flood Control errors (yyyy-mm-dd hh:mm:ss)
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Feature under Clearing Member Unicode / Sub-accounts Cluster / client ('RF' – Clearing Member Unicode; 'BF' – Sub-accounts Cluster; 'CL' - client)
login	char(50)	Login (identifier) name
err_count	numeric(10)	Number of error transactions different from Flood Control errors
points	numeric(10)	Sum of points under error transactions different from Flood Control errors
sbor_err	numeric(16,2)	Fee for number of error transactions different from Flood Control errors, executed at the point of time «moment»

Comments:

1. Combinations (login, moment) under which the limit has been reached are included.

2. The field «points» is filled in according to Parameters for ineffective and error transactions fees calculation.

3.17.   Report on fees for error transactions Flood Control under each client login (identifier), subject to be charged

Report is provided after previous evening clearing session under the condition that transaction fee is more than 1000 rubles.
File name is **usersfcXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Feature under Clearing Member Unicode /Sub-accounts Cluster/client ('RF' – Clearing Member Unicode; 'BF' – Sub-account Cluster; 'CL' - client)
login	char(50)	Login (identifier) name
maxmsg	numeric(10)	Login (identifier) traffic capacity as of the end of trading session
sbor_err	numeric(16,2)	Fee for error transaction Flood Control (rub.)

3.18.   Report on fees for error transactions Flood Control under each client login (identifier)

Report is provided after previous evening clearing session.
File name is **tranfcfeeXXYY.csv**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
moment	datetime	Execution time of error transaction Flood Control (yyyy-mm-dd hh:mm:ss)
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster / client
account	char(2)	Feature under Clearing Member Unicode /Sub-accounts Cluster/client ('RF' – Clearing Member Unicode; 'BF' – Sub-accounts Cluster; 'CL' - client)
login	char(50)	Login (identifier) name
fc_count	numeric(10)	Number of error transactions Flood Control
sbor_fc	numeric(16,2)	Fee for number of error transactions Flood Control, executed at the point of time «moment»

3.19.   Report on concluded Clusters

Report is provided after evening clearing session.
When generating report under the Sub-accounts Cluster, file name is **multilegf04_XXYY.csv.**
When generating report under the positions register sections, under which the feature of reports generation is set up, file name is **multilegf04clXXYYZZZ.csv.**

CSV-file structure:

Field name	Field type	Field description
id_deal	numeric(19)	Cluster identification number
isin	char(25)	Cluster code (signification)
price1	numeric(16,5)	Conclusion price of the first Trade in the Cluster (in points)
price	numeric(16,5)	Cluster conclusion price (in points)
vol	numeric(10)	Number of concluded Clusters (in units)
rate	numeric(16,2)	For Clusters with number of Trades equal to 2 – Cluster rate (in percentage per annum)
days	numeric(4)	For Clusters with number of Trades equal to 2 – Cluster term (in calendar days)
kod_sell	char(7)	Positions register section code indicated in Order under the Cluster submitted by the Seller on the basis of which Cluster is concluded
kod_rts_sell	char(7)	Code of the Seller as Trading Member
kod_buy	char(7)	Positions register section code indicated in Order under the Cluster submitted by the Byer on the basis of which Cluster is concluded
kod_rts_buy	char(7)	Code of the Byer as the Trading Member
date	char(10)	Cluster registration date
time	char(8)	Cluster registration time
type_buy	numeric(2)	Byer's Cluster type: 2 – for Clusters with number of the Trades equal to 2, concluded on the basis of addressed Order, 3 – for Clusters with number of the Trades equal to 2, concluded on the basis of non-addressed Order 4 – for Clusters with number of the Trades equal to 2, concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent
type_sell	numeric(2)	Seller's Cluster type: 2 – for Clusters with number of the Trades equal to 2, concluded on the basis of addressed Order, 3 – for Clusters with number of the Trades equal to 2, concluded on the basis of non-addressed Order

		4 – for Clusters with number of the Trades equal to 2, concluded on the basis of addressed Order without indication of counterparty but with indication of unique code expressing mutual consent
signs_buy	numeric(20)	Bit mask of the Buyer's trade feature
signs_sell	numeric(20)	Bit mask of the Seller's trade feature
var_marg_b	numeric(16,2)	Buyer's variation margin under the Cluster (in russian rubles)
var_marg_s	numeric(16,2)	Seller's variation margin under the Cluster (in russian rubles)
user_sell	char(20)	Seller's login (identifier) name under the Cluster
user_buy	char(20)	Buyer's login (identifier) name under the Cluster
no_buy	numeric(19)	Order identification number under the Cluster submitted by the Buyer on the basis of which the Cluster is concluded
no_sell	numeric(19)	Order identification number under the Cluster submitted by the Seller on the basis of which the Cluster is concluded
fee_buy	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House subject to pay by the Buyer (in russian rubles)
fee_sell	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House subject to pay by the Seller (in russian rubles)
date2	Date	Cluster registration date
comm_buy	char(20)	Comments in Order under the Cluster submitted by the Buyer
comm_sell	char(20)	Comments in Order under the Cluster submitted by the Seller
fee_ns_b	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House for Cluster, concluded on the basis of addressed Order subject to pay by the Buyer (in russian rubles)
fee_ns_s	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House for Cluster concluded on the basis of addressed Order subject to pay by the Seller (in russian rubles)
price_rur1	numeric(16,5)	Conclusion price of the first Trade in Cluster (in russian rubles)
price_rur	numeric(16,5)	Cluster conclusion price (in russian rubbles). For Cluster with number of Trades equal to 2 – swap price
ext_id_b	numeric(11)	Additional identification number indicated in Order submitted by the Buyer
ext_id_s	numeric(11)	Additional identification number indicated in Order submitted by the Seller
date_clr	Date	Date for clearing procedure
fee_ex_b	numeric(16,2)	Exchange fee subject to pay by the Buyer (in russian rubles)
vat_ex_b	numeric(16,2)	Not used
fee_cc_b	numeric(16,2)	Fee of the Clearing House subject to pay by the Buyer (in russian rubles)
vat_cc_b	numeric(16,2)	Not used
fee_ex_s	numeric(16,2)	Exchange fee subject to pay by the Seller (in russian rubles)

vat_ex_s	numeric(16,2)	Not used
fee_cc_s	numeric(16,2)	Fee of the Clearing House subject to pay by the Seller (in russian rubles)
vat_cc_s	numeric(16,2)	Not used
id_trade	numeric(19)	Identification number of the first Trade in Cluster
price_rur2	numeric(16,5)	Not used
ncc_request_buy	numeric(1)	Feature of trade conclusion by the Clearing House upon request from the Clearing Member (Buyer): 0 – is absent, 1 – is present
ncc_request_sell	numeric(1)	Feature of trade conclusion be the Clearing House upon request from the Clearing Member (Seller): 0 – is absent, 1 – is present

Comments:

Swap price means the difference between price of the first Trade in Cluster and price of the second Trade in Cluster (possibly negative).

3.20.   Information on Trades constituting Cluster

Report is provided after evening clearing session.
File name is **multileg_dict.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Date of trading day during which it's possible to conclude trades with this Cluster
isin	char(25)	Cluster code (signification)
num_legs	numeric(10)	Number of trades in Cluster
isin_leg	char(25)	Code (signification) of Instrument included into Cluster
vol	numeric(10)	Number of Instruments included into Cluster (in units)

Comments:
1. Report discloses information on Trades constituting this Cluster.
2. Number of fields «isin_leg» and «vol» corresponds number of trades in Cluster.
3. Field «vol» can have either positive value (in case of buy) or negative value (in case of sale).

3.21.   Report on foreign currency posted as Collateral

Report is provided after evening clearing session.
When generating report under the Clearing Member Unicode, file name is **moncbXX00.csv.**
When generating report under the Sub-accounts Cluster, file name is **moncbXXYY.csv.**

CSV-file structure:

Field name	Field type	Field description
date	date	Reporting date (evening clearing session date)
kod	char(7)	Sub-accounts Cluster code / Cash collateral register section code / Settlement Account
account	char(2)	Recording feature: 'BF' – foreign currency / Asset Profile in foreign currency, security, precious metal recorded under all cash collateral register sections of the Sub-accounts Cluster, 'CL' – foreign currency / Asset Profile in foreign currency, security, precious metal recorded under the cash collateral register section, 'RK' – foreign currency / Asset Profile in foreign currency, security, precious metal recorded under all cash collateral register sections under the Settlement Account
type	char(60)	Code of foreign currency / Asset Profile in foreign currency, security, precious metal
amount_beg	numeric(10)	Number of foreign currency / Asset Profile in foreign currency, security, precious metal as of the beginning of reporting day
amt_beg_cb	numeric(16,2)	Value of foreign currency / Asset Profile in foreign currency as of the beginning of reporting day (in russian rubles) according to the exchange rate of the Bank of Russian on previous reporting day. For Asset Profile in security, precious metal is equal to 0.
pay	numeric(16,2)	Change of foreign currency sum / Asset Profile in foreign currency, security, precious metal during the day
pay_rub	numeric(16,2)	Change of foreign currency value / Asset Profile in foreign currency during the day (in russian rubles). For Asset Profile in security, precious metal is equal to 0
prem	numeric(16,2)	Value change of foreign currency, in which cash settlements of option contract premium concluded during the day is performed (in russian rubles)
amount_end	numeric(10)	Number of foreign currency / Asset Profile in foreign currency, security, precious metal as of the end of reporting day
amt_end_cb	numeric(16,2)	Value of foreign currency / Asset Profile in foreign currency as of the end of reporting day (in russian rubles) according to the exchange rate of the Bank of Russian on reporting day. For Asset Profile in security, precious

		metal is equal to 0
rate_cb	numeric(16,5)	Exchange rate of the Bank of Russia of foreign currency / Asset Profile in foreign currency on the reporting day. For Asset Profile in security, precious metal is equal to 0
rate	numeric(16,5)	Estimated value of foreign currency unit / unit of Asset Profile in foreign currency, security, precious metal (in russian rubles)
go	numeric(16,2)	Estimated value of foreign currency / Asset Profile in foreign currency, security, precious metal (in russian rubles)
com_ensure	numeric(1)	Collateral type: 1 – cash funds in foreign currency/ Asset Profile in foreign currency, security, precious metal; 0 – not used

Comments:

1. Estimated value of foreign currency, indicated in the fields «rate» and «go», determines in accordance with the Methodology for selecting currency acceptable as Collateral, approved by the Clearing House.
2. Value in the field «go» is informative in nature, not equal to the value in the field «com_pl_end» in Report on cash funds in rubles and foreign currency accepted as Collateral.
3. In the file moncbXXYY.csv of Sub-accounts Cluster level in case if the Clearing Member or the Trading Member is not entitled to manage clients within this Sub-accounts Cluster, in the field account under feature 'CL' information on cash collateral register section codes of such clients is not provided.

3.22. Report on positions under instruments

Report is provided after evening clearing session.
File name is **riskposXXYY.csv.**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Sub-accounts Cluster / positions register section code / Settlement Account
account	char(2)	Obligations feature: 'BF' – aggregated obligations recorded under positions register sections, having Sub-accounts Cluster code indicated in the field «kod», 'CL' – obligations recorded under positions register sections, having code indicated in the field «kod», 'RK' – aggregated obligations recorded under the Settlement Account indicated in the field «kod».
isin	char(25)	Instrument unique code
type	char(1)	Instrument type: 'F' – futures contract, 'O' – option contract, 'K' – position under futures contract with current settlement date, underlying asset of which is foreign currency / security / precious metal, in quantity and direction corresponding to transferred / received the Asset Profile in foreign currency/ security / precious metal
pos_beg	numeric(11)	Quantity of instrument as of the beginning of the day
pos_end	numeric(11)	Quantity of instrument as of the end of the day
go_brutto	numeric(16,2)	Total Required Margin Amount calculated according to the gross principle (in russian rubles)
fee_risk	numeric(16,2)	Not used
sbor	numeric(16,2)	Sum of the exchange fee and the fee of the Clearing House, excluding positions under futures contract with current settlement date, underlying asset of which is foreign currency / security / precious metal, in quantity and direction corresponding to transferred / received the Asset Profile in foreign currency/ security / precious metal (in russian rubles)

Comments:
Key fields: «date», «kod», «account», «isin».

3.23.   Report on correspondence of Trade Account to the Clearing Member / Sub-accounts Cluster / positions register section

Report is provided after evening clearing session.
File name is **toeqXXYY.csv.**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Clearing registers section code under Clearing Member Unicode / Sub-accounts Cluster code / positions register section code
account	char(2)	Feature: 'RF' – Clearing Member, 'BF' – Sub-accounts Cluster, 'CL' – client.
kod_tks_fr	char(12)	Trade Account code on the Securities market
kod_client_fr	char(12)	Client short code on the Securities market
fav_tks_own_fr	char(12)	Trade Account corresponding to Proprietary Sub-accounts Clusters on the Securities market
fav_tks_client_fr	char(12)	Trade Account corresponding to Client Sub-accounts Clusters on the Securities market
fav_tks_du_fr	char(12)	Trade Account corresponding to Trust Sub-accounts Clusters on the Securities market
broker_ref_fr	char(20)	Comment to the delivery trade on the Securities market
kod_tks_vr	char(12)	Trade Account code on the FX market and Precious Metals market
kod_client_vr	char(12)	Client short code of the Trading Member on the FX market and Precious Metal market
fav_tks_own_vr	char(12)	Trade Account corresponding to Proprietary Sub-accounts Clusters on the FX market and Precious Metals market
fav_tks_client_vr	char(12)	Trade Account corresponding to Client Sub-accounts Clusters on the FX market and Precious Metals market
fav_tks_du_vr	char(12)	Trade Account corresponding to Trust Sub-accounts Clusters on the FX market and Precious Metals market
broker_ref_vr	char(20)	Comments to the delivery trade on the FX market and Precious Metals market

Comments:

The fields fav_tks_own_fr, fav_tks_client_fr, fav_tks_du_fr, fav_tks_own_vr, fav_tks_client_vr, fav_tks_du_vr are filled in only for account ='RF'.

3.24.   Information on volatility curve calculation under Trades concluded by option contracts

Report is provided after evening clearing session.
File name is **volat.csv.**

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
contract	char(25)	Underlying asset code of one option series
execution	char(10)	Expiration date of one option series (settlement date)
A	numeric(19,14)	Adjustment ratios of volatility curve for one option series
B	numeric(19,14)	
C	numeric(19,14)	
D	numeric(19,14)	
E	numeric(19,14)	
S	numeric(19,14)	
fut_type	int	Feature: 1 – one option series

3.25.   Report on setting parameters of the restriction on positions opening /restriction on orders registration

Report is provided after day clearing session and after evening clearing session.
When generating report after day clearing session, file name is **dayriskparamsXX00.csv**.
When generating report after evening clearing session, file name is **riskparamsXX00.csv**.

CSV-file structure:

Field name	Field type	Field description
date	char(10)	Date for clearing procedure
kod	char(7)	Sub-accounts Cluster code
prohibit_coeff	numeric(16,2)	Ratio set out by the Clearing House on the basis of the on the basis of the Instruction to impose restriction on position opening / restriction on orders registration, received from the Clearing Member for the positions register section opened within the Sub-accounts Cluster
state	int	Status of restriction on positions opening in respect of each positions register section or restriction on orders registration in respect of each positions register section: 0 – turned off, 1 – turned on
type	int	Type of restrictions on position opening in respect of each positions register section or restriction on orders registration in respect of each positions register section: 0 – on position opening, 1 – on orders registration
del_ord	int	Status of Active orders deletion in respect of each positions register section: 0 – do not delete, 1 – delete
prohibit_coeff_bf	numeric(16,2)	Ration set out by the Clearing House on the basis of the Instruction to impose restriction on position opening / restriction on orders registration received from the Clearing Member for the Sub-accounts Cluster.
state_bf	int	Status of restriction on positions opening in respect of each positions register section having the Sub-accounts Cluster code or restriction on orders registration in respect of each positions register section having the Sub-accounts Cluster code: 0 – turned off, 1 – turned on

type_bf	int	Type of restrictions on position opening in respect of all positions register sections having the Sub-accounts Cluster code or restriction on orders registration in respect of all positions register section having the Sub-accounts Cluster code: 0 – on positions opening, 1 – on orders registration
del_ord_bf	int	Status of Active orders deletion in respect of all positions register section having the Sub-accounts Cluster code: 0 – do not delete, 1 – delete

3.26.   Summary financial statement

Report is provided after evening clearing session.
File name is **F14_XX00.xls.**

XLS file structure:

<div align="center">

CCP NCC

Summary financial statement as of

Identifier N   __

_____

(Name of the Clearing Member)

</div>

Register name	Balance as of the beginning of the day		Turnover per day		Balance as of the end of the day	
	Debit	**Credit**	**Debit**	**Credit**	**Debit**	**Credit**
CASH COLLATERAL REGISTER in russian rubles and in foreign currency						
Proprietary sections						
Movement under sections in russian rubles						
Movement under sections in foreign currency						
Variation margin						
Options premium						
Exchange fee						
including VAT*						
Fee of the Clearing House						
including VAT*						
Total in russian rubles						
Total in foreign currency						
TOTAL for proprietary sections						
Client sections totally						
Movement under sections in russian rubles						
Movement under sections in foreign currency						
Variation margin						

Options premium **Exchange fee** **including VAT*** **Fee of the Clearing House** **including VAT*** **Total in russian rubles** **Total in foreign currency** **TOTAL for client sections**						
Trust sections totally **Movement under sections in russian rubles** **Movement under sections in foreign currency** **Variation margin** **Options premium** **Exchange fee** **including VAT*** **Fee of the Clearing House** **including VAT*** **Total in russian rubles** **Total in foreign currency** **Total for trust sections**						

Exchange fee
including VAT*
Fee of the Clearing House
including VAT*

Analysis "Account activity"

Section code	Debit	Credit	Reason	Comments

Comments:

* – In the report information on VAT sum is informative.

Collateral funds recorded under the Settlement Account with «Unified Pool» feature is not recorded under cash collateral register.

For cash register in foreign currency in the fields «Balance as of the beginning of the day» and «Balance as of the end of the day» estimated value of the foreign currency determined according to Methodology for selecting currency acceptable as collateral, approved by the Clearing House is indicated.