

Changes in Securities market clearing reports:

1. Trades included into clearing (EQM06)

- Changes in the Type field filling procedure.
- Type field can be filled with 2, 6, 7, 9 values for defaulting Clearing Member only.

Current Value	New Value	Remarks
1 – REPO/SWAP trade, unsettled on Clearing Participant side	1 - REPO/SWAP trade or buy-sell trade, unsettled on Clearing Participant side	Types 1 and 2 are consolidated to type 1 (TADM, NADM, SADM boards on Securities market, AETS board on FX market)
2 – buy-sell trade, unsettled on Clearing Participant side		
-	2 - Closing trade concluded with defaulting Clearing member based on NCC's order	New
3 - REPO trade, unsettled on Central Counterparty side	3 - REPO trade or buy-sell trade, unsettled on Central Counterparty side	Types 3 and 4 are consolidated to type 3 TADM, NADM, SADM boards on Securities market, AETS board on FX market)
4 - buy-sell trade, unsettled on Central Counterparty side		
-	4 – Balancing trade concluded with Bona-fide clearing member (without order placing)	New
5 – REPO trade concluded by Clearing Center	5 – REPO trade concluded by Clearing Center (REPO donor trade)	No changes
-	6 - Closing trade concluded with Defaulting Clearing Member in the Cross-default procedure	New
-	7 - Closing trade concluded with Defaulting Clearing Member due to the Unsettled Margin Call	New
	9 - Closing trade concluding with Defaulting Clearing Member without order placing	New

- In case of trades' conclusion in additional trading session, these trades will be represented in extra EQM06/ EQM6D/ EQM6C reports, after 23:50.

2. Trades included into clearing (for holders) (EQM6D)

- Information about trades with depositary non-recordable securities (i.e. reconciliation SWAP trades) is excluded from the report for nominal holders.

3. Clearing participant's liabilities on commission fee (EQM15)

- The RECORDS node is supplemented with the SettleDate field – “Commission fee liabilities fulfillment date”. Date in the SettleDate field is similar to ReportDate field date value, except TRANTYPE=191 (Penalty for closing trades conclusion). For TRANTYPE=191 SettleDate field is filled with Settlement date next to the ReportDate field date value. On payment date, TRANTYPE=191 is not re-included in the EQM15 report.
- EQM15 Submitting time changes from 20:30 to 23:50. (Now, at 20:30 EQM15 represents commission fee for trades concluded after 19:00, i.e. NCC's reconciliation trades). As before, on 19:00 Clearing Member receives EQM15 report with information on trades concluded until 19:00. EQM15 submitted at 23:50 will be represent commission fee for trades concluded after 19:00, during additional trading session.
- NCC cancels reconciliation trades commission fee from release date.

4. Report on asset profiles transfer on equity market (EQM49)

- The TCS node is supplemented with the MainTrdAcclId field, which represents asset profiles transfer activity for TCS = EQ in the context of Trading-Clearing Accounts (MAINTRDACCID field in the TRDACC table).

5. Report on principle liabilities payment / claims receipt (EQM98)

- The RECORDS node is supplemented with the required SettleDate field: “Principle payment date”. The field will be filled started from the date when principle payment trades is initiated to the date of payment. For the Settlement day in foreign currency and for the settlement in rubles the SettleDate value is current date. For the non-settlement day in foreign currency, the SettleDate value is the next settlement date in currency of principle payment trade.

6. Report on T+ trades (EQM23)

- Submitting time of the EQM23 report rescheduled for after 23:50. If the Settlement Code quits trading session on 19:00, the EQM23 report will be submitted on 20:30 (according to the current schedule).

7. Report on collateral (EQM99)

- Information about Level 1 Settlement code collateral is excluded from the report.
- Submitting time of the EQM99 report rescheduled for 20:30 (current schedule is 23:50).
- This report has the EQM99_001 code.
- The EQM99 report is submitted after 23:50 with information about “virtual” collateral accounted on Settlement Code and Trading-Clearing Account of Level 2 and 3. In this case, the report has the EQM99_002 code.

8. Report on premium (EQM97)

- Submitting time of the EQM97 reports rescheduled for 23:50.

Changes in FX market clearing reports:

1. Extract from the register of trades accepted to the clearing (CCX43)

- RECORDS node is supplemented with the Type field similar to the Type field in the EQM06 report for Securities market, to represent the type of trades concluded to fulfill unsettled liabilities. The field has the following values:
1 – REPO/SWAP trade, unsettled on Clearing Participant side;

- 2 – Closing trade concluded with defaulting Clearing Member based on NCC's order;
- 3 – SWAP trade, unsettled on Central Counterparty side;
- 4 – Balancing trade concluded with Bona-fide clearing member (without order placing);
- 6 – Closing trade concluded with Defaulting Clearing Member in the Cross-default procedure;
- 7 – Closing trade concluded with Defaulting Clearing Member due to the Unsettled Margin Call;
- 9 – Closing trade concluding with Defaulting Clearing Member without order placing.

2. Report on fees (CCX10)

- RECORDS node is supplemented with SettleDate field – “Liabilities of commission fee fulfillment date”. Date in SettleDate field is similar to the ReportDate field date value, except TRANTYPE=191 (Penalty for closing trades conclusion). For TRANTYPE=191 SettleDate field is filled with Settlement date next to the ReportDate field date value. On payment date, TRANTYPE=191 is not re-included in the CCX10 report;
- The NccRealAccount field is deleted from the SETTLE1 node.