**Trading and clearing xml reports on Deposit Contracts market**

This document contains a brief description of trading and clearing xml reports that will be delivered to Corporate Participants (Clearing members - non-credit organizations that are not professional Securities market participants) admitted to Deposit Contracts market.

Full description of XML reports and other technical details (XSD schemas, XSLT stylesheets and sample XML reports) are available at:

- <http://moex.com/s2008> (trading reports)

- <http://moex.com/s2009> (clearing reports)

**Trading reports**

The following trading reports will be delivered to all the participants having "Deponent" status in the end of each trading day:

1. SEM02D: "Orders for Deposit Contracts Conclusion Register".

2. SEM03D: "Offers Register". This report is generated and delivered after the orders matching.

3. SEM04D: "Deposit Contracts Trades". Includes only trades which 1st parts were successfully settled on the day of report generation.

**Clearing reports:**

1. EQM4D: Report on liabilities and claims on deposit contracts.

The report is generated according to the results of the 20:00 clearing session.

EQM4D report contains the following information:

- at dates of deposit contracts conclusion the report contains Liabilities value (Debit, negative value) that is treated as an obligation for deposit placement;

- at all settlement dates the report displays Claims on deposit return (Credit).

2. EQM35: Notification on liabilities per fee for deposit contracts.

In case of arise of liabilities per fee (payoff for unfulfilled order) for deposit contracts – the notification is delivered at the date of Fee (payoff) accruing before 19:15. Liabilities are displayed per each unfulfilled "technical" order / order with Y0/Y1 settlement code. "Systemref" field contains the number of the order for deposit contract that were not fulfilled.

3. EQM06 (6B, 6C, 6D): Trades included into clearing:

Please refer to full clearing xml reports description for the details on "InfType" field contents.

4. EQM99: Report on Collateral:

The following operation codes (possible values of the "OperationCode" field) are available for Deposit Contracts market participants:

- "1" - accrual / return of Collateral through NSD or NCC;

- "2" - accrual / return of Collateral through Clearing System by a Participant;

- "10" - liabilities fulfillment on commission fee for organization of trading;

- "11" - liabilities fulfillment on Clearing commission;

- "12" - liabilities fulfillment on Commission fee for the integrated technological service;

- "13" - liabilities on forfeit for unsettled debt;

- "26" - money deposition/return to/from deposit;

- "27" - commission fee for clearing services for deposit contracts;

- "28" - Fee (payoff) for deposit contract cancellation.

5. EQM15: Clearing participant’s liabilities on commission fee.

6. EQM14: Report on Margin Requirements.

7. EQM20: Report on Trading/clearing accounts:

This report contains data on money position – Bank Account ("BankAccType" field always contains "S" value) and Trading/Clearing accounts.

8. EQM92: Report on Guarantee Funds:

- The report is delivered to participants of Category "B" and displays the needed amount of contribution to Equities market Guarantee Fund and data on Collateral in Guarantee Fund (rubles, foreign currencies).

9. EQM93: Report on Stress Collateral:

- The report is delivered to participants of Category "B" in case of arise of liabilities on Stress Collateral.

10. Report on Cash Flow.