Appendix No. 5

to the Clearing Rules of CJSC JSCB National

Clearing Centre for the Derivatives Market

**Reports submitted by the Clearing Members to the Clearing Centre**

* + 1. The Credit Organizations shall submit to the Clearing Centre:
* turnover balance sheet on accounts of the Credit Organization (form 0409101) - monthly;
* information on obligatory standards and other performance indicators of the Credit Organization (form 0409135) - monthly;
* calculation of own funds (capital) (Basle III) (form 0409123) - monthly;
* financial statement of the Credit Organization (form 0409102) - quarterly;
* certificate of numerical value of the standard of maximum risk for each borrower or a group of connected borrowers (N6) (under form 0409118) - monthly;
* Credit Organizations that are professional participants of the securities market - quarterly report of the professional participant of the securities market (form No.1100) - quarterly;
* Credit Organizations that are not professional participants of the securities market - list of affiliated persons (form 0409051) - quarterly.
  + 1. The Non-Credit Organizations shall submit to the Clearing Centre:
* balance sheet (form 0710001) - quarterly;
* financial statement (form 0710002) - quarterly;
* calculation of own funds (capital) for professional participants of the securities market - monthly;
* non-credit organizations being the professional securities market participants - quarterly report of the professional participant of the securities market (form No.1100) - quarterly.
  + 1. The Clearing Members shall be obliged to submit the reports listed in paragraphs 1)-2) of this Appendix to the Clearing Rules within the following terms:
* calculation of own funds (capital) (Basle III) (form 0409123) - not later than on the 15th business day of a month following the reporting month (for Credit Organizations);
* own funds calculation:
* not later than on the 15th business day of a month following a reporting month (credit organizations);
* not later than one calendar month following a reporting month (non-credit organizations);
* turnover balance sheet on accounts (form 0409101) - not later than on the 15th business day of a month following a reporting month;
* financial statement (form 0409102) - not later than on the 15th business day of a month following a reporting quarter;
* balance sheet of the Non-Credit Organization (form 0710001), financial statement of the Non-Credit Organization (form 0710002) - not later than within 45 (forty five) calendar days following a reporting quarter, except for the reports as of January 1st submitted not later than on April 15th of a year following a reporting one;
* information on obligatory standards and other performance indicators of the Credit Organization (form 0409135), certificate of numerical value of the standard of maximum risk for each borrower or a group of connected borrowers (N6) of the Credit Organization (under form 0409118) - not later than on the 15th business day of a month following a reporting month;
* quarterly report of the professional participant of the securities market (form No.1100) - for the 1st quarter - not later than on May 25 of the running year; for the 2nd quarter - not later than on August 25 of the running year; for the 3rd quarter - not later than on November 25 of the running year; for 4th quarter - not later than on April 25th of the next year;
* list of affiliated persons (form 0409051) - not later than on the 15th business day of a month following a reporting quarter[[1]](#footnote-1).
  + 1. The forms of submission of the reports set forth in paragraphs 1)-2) Appendix to the Clearing Rules are determined by the Procedure for Presentation of Information and Reports.
    2. Non-Residents – Non-Credit Organizations provide the following to the Clearing Centre not later than 15 (fifteen) business days from the date of submission of quarterly reporting or from the date determined by the competent body of the country of registration of the Non-Resident as the date of submission of the reporting (in case if reporting timelines are set by the competent body of the country of registration of the Non-Resident):
* financial statements under IFRS or US GAAP in Russian and English – on a quarterly basis;
* document containing information about financial performance, data on the size and structure of assets and liabilities, financial performance results, size of equity (capital), reflected in the Non-Resident’s reporting – on a quarterly basis (in accordance with the form set by the internal document of the Clearing Centre placed at the website of the Clearing Centre);
* document confirming information about actual and acceptable values of mandatory operating indicators, established by the competent body of the country of registration of the Non-Resident – on a quarterly basis (in case if such mandatory operating indicators are established in accordance with the national law of the country of registration of the Non-Resident).

The Non-Residents, not later than 15 (fifteen) business days from the date of endorsement of the reporting by the auditing organization, provide the following to the Clearing Centre:

* audited financial statements under IFRS or US GAAP in Russian or English – on an annual basis.
  + 1. The forms of submission of the reports set forth in this Appendix to the Clearing Rules are determined by the Procedure for Presentation of Information and Reports.
    2. The documents mentioned in paragraphs 5)-6) shall be apostilled or legalized in accordance with the established procedure and translated into Russian. The accuracy of translation or authenticity of the translator’s signature shall be notarized.

1. As of the date of submission of the list of affiliated persons, any information contained in it shall comply with last actual information on affiliated persons provided to the Bank of Russia. [↑](#footnote-ref-1)