

Appendix No. 5

to the Clearing Rules of CJSC JSCB National
Clearing Centre for the Derivatives Market

Reports submitted by the Clearing Participants to the Clearing Centre

- 1) The Credit Institutions shall submit to the Clearing Centre:
 2. turnover balance sheet of bookkeeping accounts of the Credit Institution (form 0409101) - monthly;
 3. information on obligatory standards and other settlement indicators of the Credit Institution (form 0409135) - monthly;
 4. calculation of own funds (capital) (form 0409134) - monthly;
 5. income and loss statement of the Credit Institution (form 0409102) - quarterly;
 6. certificate of numerical value of the standard of maximum risk for each borrower or a group of connected borrowers (N6) (under form 0409118) - monthly;
 7. Credit Institutions that are professional participants of the securities market - quarterly report of the professional participant of the securities market (form No.1100) - quarterly;
 - Credit Institutions that are not professional participants of the securities market - list of affiliated persons (form 0409051) - quarterly.
- 2) The Non-Credit Institutions shall submit to the Clearing Centre:
 8. balance sheet (form 0710001) - quarterly;
 9. statement of financial results (form 0710002) - quarterly;
 10. calculation of own funds (capital) for professional participants of the securities market - monthly;
 11. Non-Credit Institutions that are professional participants of the securities market - quarterly report of the professional participant of the securities market (form No.1100) - quarterly.
- 3) The Clearing Participants shall be obliged to submit the reports listed in paragraphs 1)-2) of this Appendix hereto within the following terms:
 - calculation of own funds:
 - not later than on the 15th business day of a month following a reporting month (by Credit Institutions);
 - not later than within one calendar month following a reporting month (by Non-Credit Institutions);
 - turnover balance sheet of bookkeeping accounts (form 0409101) - not later than on the 15th business day of a month following a reporting month;
 - income and loss statement (form 0409102) - not later than on the 15th business day of a month following a reporting quarter;
 - balance sheet of the Non-Credit Institution (form 0710001), statement of financial results of the Non-Credit Institution (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 year;
 - information on obligatory standards and other settlement indicators of the Credit Institution (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 Institution (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) - not later than within 55 (fifty five) calendar days following a reporting quarter, except for the reports as of January 1st submitted not later than on April 25th of a year following a reporting year;
 - list of affiliated persons (form 0409051) - not later than on the 15th business day of a

month following a reporting quarter¹.

- 4) The forms of submission of the reports listed in paragraphs 1)-2) of this Appendix hereto shall be defined in the Procedure for Presentation of Information and Reports.
- 5) The Non-Resident Clearing Participants shall submit to the Clearing Centre:
 - financial statements under the IFRS in Russian or English - not later than 15 (fifteen) business days from the date of submission of monthly or quarterly statements respectively or from the date fixed by the competent body of the state of incorporation of the Non-Resident Clearing Participant for submission of monthly or quarterly statements respectively (if statement submission terms are fixed by the competent body of the state of incorporation of the Non-Resident Clearing Participant);
 - document confirming information on financial indicators for a reporting month, data on amount and structure of assets and liabilities, financial results of activities, amount of own funds (capital) reflected in reports of the Non-Resident Clearing Participant - monthly (under the form specified by the internal document of the Clearing Centre placed on the Clearing Centre website);
 - document confirming data on actual and admissible values of compulsory standards of activities set by the competent body - monthly (if in conformity with the national legislation of the state of incorporation of the Non-Resident Clearing Participant such compulsory standards are set);
 - audited financial statements under the IFRS in Russian or English - annually, not later than 15 (fifteen) business days from the date of signing statements by an auditing organization.

¹ As of the date of submission of the list of affiliated persons, any information contained in it shall comply with the latest actual information on affiliated persons provided to the Bank of Russia.