

FIX.

In order to fulfill quoting obligation, a Market-maker should mark their orders with specific flag. When making a New Order message use the following tags to mark an order as “market-maker order”

Tag	Field name	Type	Valid values	Comment
528	OrderCapacity	char	'P' (Principal)	Designates the capacity of the firm placing the order. Pair of OrderCapacity (528) = 'P' and OrderRestrictions (529) = '5' fields is used to represent market maker's order (Equities market only). Note: trader must have market maker permissions in the trading system, otherwise the order with this flag set will be rejected.
529	OrderRestrictions	MultipleValueString	'5' (Acting as Market Maker or Specialist in the security)	Restrictions associated with an order. Can contain multiple instructions separated by space. Pair of OrderCapacity (528) = 'P' and OrderRestrictions (529) = '5' fields is used to represent market maker's order (only for equities market).

A trading member must have a permission (i.e. a valid market-making agreement with Moscow Exchange) to submit market-maker order.



ASTS Bridge.

In order to fulfill Market-making obligation, a trading member should mark their orders as "Market-maker order".

When submitting a New Order use Input field "MMORDER" to mark an order as "Market-maker order".

MMORDER field type: TMMOrder - Order target flag (size: 1, type: ekCombo)
Applied values: M – for market maker order
S – for stabilization order

To monitor your current performance and compliance with a Market-making obligation use

EXT MMSTATS table.

This table is updatable and have no input field.

A trading member must have a permission (i.e. a valid market-making agreement with Moscow Exchange) to submit market-maker order.



MICEX TRADE SE.

To submit a new market-maker order, mark a "Market-maker order" in an "Enter Order" frame

A trading member must have a permission (i.e. a valid market-making agreement with Moscow Exchange) to submit market-maker order.

To monitor your current performance and compliance with Market-making obligation use a "Market Maker Stats" table:

TABLE -> Market-makers ->Market Maker Stats