***Approved by the Moscow Exchange Executive Board***

***on 21 November 2014, Minutes No.76***

**The FX and Precious Metals Market order parameters and reporting documents**

1. **Parameters of orders**
   1. Average allowed number of actions[[1]](#footnote-1)\* performed per second in the trading system with the use of an individual trader’s code during a 5 minute period – 150.
   2. Average allowed number of error messages generated per second in the trading system in case of erroneous actions performed with the use of an individual trader’s code during a 5 minute period – 10.
   3. Minimum allowed number of lots specified in a hidden order as lots to be displayed in the current quotes window – 5,000.
   4. Maximum allowed ratio of hidden lots to lots displayed in the current quotes window for a hidden order – 100:1.
2. **The reporting documents**
   1. **Name of files with electronic documents (ED) and electronic messages (EM) in XML format.**

**Format:** files in the XML format (ED – a document signed by the digital signature, EM – a message unsigned by the digital signature);

**Name**: *MMNNNNN\_TTTTT\_SSS\_DDMMYY\_NNNNNNNNN.xml.p7s* with the following parameters:

*MMNNNNN* – the Trading member code in the electronic document circulation system (the SEDC) – the first 7 symbols of the Trading Member registration code.

*TTTTT* – the ED type consisting of 5 symbols (it can take on values specified in the text below);

*SSS* – the session code consisting of 3 symbols or an ordinal number of the session;

*DDMMYY* – a reporting date of the document;

*NNNNNNNNN* – a unique number of an ED or an EM consisting of 8 symbols.

“Xml” shall mean a standard extension of an XML file, «p7s» shall mean a standard extension of a file signed with a digital signature in the SEDC

* 1. **Extract from Orders Register**

Example of a file’s name: ***MB12345\_CUX22\_000\_031011\_12345678.xml***

The session code (parameter ***SSS*** in the file’s name) shall always take the value ***000*.**

Files in the form of EM shall be formed and sent at the request of the Trading member through the electronic communication channels.

* + 1. *THE FORM*

**Extract from Orders Register**

Registration date of the orders; <Date>

Exchange: **Moscow Exchange**

Trading Member: **<Registration Code>, <Name of Trading Member>**

Settlement code**: <settlement code 1>…<settlement code N>**

Session name:Main session

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Instrument: | | | **<Instrument code>** | | | Base currency | | | **<Name>** | | |  | |  | |  | |
| Settlement date: | | | **<Date>** | | | Quote currency | | | **<Name>** | | | Quotes for: | |  | | Base currency unit | |
| Order No. | Trading member DAHS | Time of order registration | | Direction | Type | Size in base currency, currency units | | Maximum allowed order price | | Status | Cancellation time | | Unfilled quantity | | Code of end  counterparty | | Short Client code | |
| Total | Hidden |
|  |  |  | |  |  |  |  |  | |  |  | |  | |  | |  | |
|  |  |  | |  |  |  |  |  | |  |  | |  | |  | |  | |

*Orders for conclusion of swap trades*

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Swap trade: | | **<Swap trade code>** | | |  | | | Base currency | | | **<Name>** | | |  | | |  |  |  | | |
|  | |  | | |  | | | Quote currency | | | **<Name>** | | | Quotes for: | | |  |  | Base currency unit | | |
| Order No. | | Trading member DAHS | | Time of order registration | Direction | | Type | Base rate | | Size in base currency, currency units | Maximum allowed order price | | Status | Cancellation time | | Unfilled quantity | Code of end counterparty | | | | Short Client code |
|  | |  | |  |  | |  |  | |  |  | |  |  | |  |  | | | |  |
|  | |  | |  |  | |  |  | |  |  | |  |  | |  |  | | | |  |

*Orders for conclusion of trades in DCB instrument*

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Instrument: | | **<Instrument code>** | | | Base currency | | | | **<Name>**  **<Name>** | | |  | | |  | |  |  | | |
|  | |  | | | Quote currency | | | | **<Name>** | | | Quotes for: | | |  | |  | Base currency unit | | |
| Order No. | Trading member DAHS | | Time of order registration | Direction | | Type | Size in base currency, currency units | | | Maximum allowed order price | Status | | Cancellation time | Unfilled quantity | | Code of end counterparty | | | Short Client code |
| Total | Hidden | |
|  |  | |  |  | |  |  |  | |  |  | |  |  | |  | | |  |
|  |  | |  |  | |  |  |  | |  |  | |  |  | |  | | |  |

* + 1. *THE STRUCTURE OF ELECTRONIC MESSAGE (XML-FILE) “EXTRACT FROM THE ORDER REGISTER”*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node name** | **Attribute name** | **Description** | **Required** | **Type** | **Size** | **Decimal places** |
| MICEX\_DOC |  | The root element of the XML document |  |  |  |  |
| DOC\_REQUISITES |  | Block of information about the document |  |  |  |  |
|  | DOC\_DATE | File composition date | No | Date |  |  |
|  | DOC\_TIME | File composition time | No | Time |  |  |
|  | DOC\_NO | Unique reference number of the document in the electronic document circulation system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Identifier of the document type in the electronic document circulation system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender identifier | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Receiver identifier | No | Character | 1-12 |  |
|  | REMARKS | Remarks to the document | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the digital signature owner | No | Character |  |  |
| /DOC\_REQUISITES |  |  |  |  |  |  |
| CUX22 |  | Block of information about the report |  |  |  |  |
|  | ReportDate | Trade date | Yes | Date |  |  |
|  | FirmId | Trading member registration code | Yes | Character | 0-12 |  |
|  | FirmName | Trading member name | Yes | Character | 0-120 |  |
| SETTLE |  | Block of information about the settlement code |  |  |  |  |
|  | ExtSettleCode | Trading member’s settlement code | Yes | Character | 20 |  |
| SESSION |  | Block of information about the session type |  |  |  |  |
|  | AddSession | Session type (N-the main session) | Yes | Character | 1 |  |
|  | SessionName | Session name | Yes | Character |  |  |
| CURRPAIR |  | Block of information about the currency pair |  |  |  |  |
|  | CurrencyId | Identifier of the currency lot | Yes | Character | 4 |  |
|  | CurrencyName | Name of the currency lot | Yes | Character | 30 |  |
|  | CoCurrencyId | Identifier of the quote currency | Yes | Character | 4 |  |
|  | CoCurrencyName | Name of the quote currency | Yes | Character | 30 |  |
| SECURITY |  | Block of information about the instrument |  |  |  |  |
|  | SecurityId | Identifier of the instrument | Yes | Character | 12 |  |
|  | SecShortName | Short name of the instrument | Yes | Character | 10 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
| SETTLEDATE |  | Block of information about the settlement date |  |  |  |  |
|  | SettleDate | Settlement date | Yes | Date |  |  |
| GROUP |  | Block of information about the order type |  |  |  |  |
|  | TradeGroup | Order type: T - regulay order; S - order to execute a swap trade; B - order to execute a trade in the dual currency basket; | Yes | Character | 1 |  |
| RECORDS |  | Block of information about the order |  |  |  |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | UserId | Trading member’s DAHS | Yes | Character | 0-12 |  |
|  | EntryTime | Order registration time | Yes | Time |  |  |
|  | BuySell | Order direction B - Buy S - Sale | Yes | Character | 1 |  |
|  | OrderType | Order type | Yes | Character | 3 |  |
|  | LotQuantity | Total value in base currency, lot | Yes | Number | 20 | 0 |
|  | BasePrice | Base rate | No | Number | 20 | 6 |
|  | Quantity | Total value in base currency, in currency units | Yes | Number | 20 | 0 |
|  | QuantityHidden | Hidden value in base currency, in currency units | Yes | Number | 20 | 0 |
|  | Decimals | Number of significant decimal places in the maximum allowed order price (the attribute Price) | Yes | Number |  |  |
|  | Price | Maximum allowed order price | Yes | Number | 20 | 6 |
|  | Status | Status | Yes | Character | 1 |  |
|  | AmendTime | Order cancellation time | No | Time |  |  |
|  | Balance | Unfilled quantity | Yes | Number | 20 | 2 |
|  | CPFirmId | Code of end counterparty | No | Character | 0-12 |  |
|  | ClientCode | Short Client code | No | Character | 12 |  |
|  | Details | Client’s taxpayer or passport ID | No | Character | 20 |  |
|  | SubDetails | Sub-broker client’s taxpayer or passport ID | No | Character | 20 |  |
|  | BoardId | Identifier of the trading rules | Yes | Character | 4 |  |
|  | BoardName | Name of the trading rules | Yes | Character | 30 |  |
| /RECORDS |  |  |  |  |  |  |
| /GROUP |  |  |  |  |  |  |
| /SETTLEDATE |  |  |  |  |  |  |
| /SECURITY |  |  |  |  |  |  |
| /CURRPAIR |  |  |  |  |  |  |
| /SESSION |  |  |  |  |  |  |
| /SETTLE |  |  |  |  |  |  |
| /CUX22 |  |  |  |  |  |  |

* 1. **Extract from the trade register**

The file’s name example: ***MB12345\_CUX23\_D01\_031011\_12345678.xml.p7s***

The session code (the parameter ***SSS*** in the file’s name) shall take the following values: **DNN/MNN/ADD** depending on a session:

**DNN**: the report is delivered to Trading members after the end of the main session for instruments with settlement date coinciding with the trade execution date, and /or to Trading members who sent an Early Settlement Standing Instruction or an Early Settlement Request to the Clearing Centre pursuant to the **FX and Precious Metals Trading Sessions Trading Schedule** (NN – an ordinal number of the session),

**MNN:** the report is delivered to Trading members after 19:00 upon the end of the main session for instruments with settlement date following the trade execution date, and/or to Trading members who sent a Request for early completion of trading with the Clearing Center or a Standing instruction for early completion of trading with the Clearing Center to the Clearing Centre pursuant to the **FX and Precious Metals Trading Schedule** (NN – an ordinal number of the session),

**ADD**: the report is delivered to Trading members after the end of the additional session of the second type.

Files in the form of EM shall be formed and sent at the request of the Trading member through the electronic communication channels.

* + 1. *THE FORM*

**Extract from Trades Register**

Trades execution date: <Date>

Exchnage: **Moscow Exchange**

Trading Member: **<Registration Code>, <Name of Trading Member>**

Settlement code**: <settlement code 1>…<settlement code N>**

Session name: **Main session / Additional session**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Instrument | | **<Instrument code>** | | | Base currency | | **<Name>** | |  | | | | |  | |  | |  |
| Settlement date | | **<Date>** | | | Quote currency | | **<Name>** | |  | | | | | Quotes for | |  | | Base currency unit |
| Trade number | Trade execution time | | Direction | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur.unit | | Order No. | | Code of end  counterparty | | Fee for organization of trading, RUB | | | Fee for provision of the integrated technological service, RUB | | Clearing services fee, RUB | | | Total fee per trade, RUB | Short Client code |
|  |  | |  |  |  |  | |  | |  | |  | | |  | |  | | |  |  |
|  |  | |  |  |  |  | |  | |  | |  | | |  | |  | | |  |  |
| *Total buy trades:* | | | | |  | Total fee: | |  | | |  | |
| *Total sell trades :* | | | | |  |  | |  | | |  | |

*Trades included in the swap trade*

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Trade number | Trade execution time | Direction | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur.unit | Order No. | Code of end  counterparty | | Fee for organization of trading, RUB | Fee for provision of the integrated technological. service, in RUB | | Clearing services fee, RUB | Total fee, per trade, RUB | Short Client code |
|  |  |  |  |  |  |  |  | |  |  | |  |  |  |
|  |  |  |  |  |  |  |  | |  |  | |  |  |  |
| *Total buy trades:* | | | |  | Total fee: |  |  |  | | |
| *Total sell trades:* | | | |  |  |  |  |  | | |

*Trades included in the trade in the DCB instrument*

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Trade number | Trade execution time | Direction | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur.unit | Order No. | Code of end  counterparty | | Fee for organization of trading, RUB | Fee for provision of the integrated technological. service, in RUB | | Clearing services fee, RUB | Total fee, per trade, RUB | Short Client code |
|  |  |  |  |  |  |  |  | |  |  | |  |  |  |
|  |  |  |  |  |  |  |  | |  |  | |  |  |  |
| *Total buy trades:* | | | |  | Total fee: |  |  |  | | |
| *Total sell trades:* | | | |  |  |  |  |  | | |

**Authorized representative of the Exchange:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_/Name/

* + 1. *THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) “EXTRACT FROM THE TRADE REGISTER”*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node name** | **Attribute name** | **Description** | **Required** | **Type** | **Size** | **Decimal places** |
| MICEX\_DOC |  | The root element of the XML document |  |  |  |  |
| DOC\_REQUISITES |  | Block of information about the document |  |  |  |  |
|  | DOC\_DATE | File composition date | No | Date |  |  |
|  | DOC\_TIME | File composition time | No | Time |  |  |
|  | DOC\_NO | Unique reference number of the document in the electronic document circulation system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Identifier of the document type in the electronic document circulation system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender identifier | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Receiver identifier | No | Character | 1-12 |  |
|  | REMARKS | Remarks to the document | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the digital signature owner | No | Character |  |  |
| /DOC\_REQUISITES |  |  |  |  |  |  |
| CUX23 |  | Block of information about the report |  |  |  |  |
|  | ReportDate | Trade date | Yes | Date |  |  |
|  | FirmId | Trading member registration code | Yes | Character | 0-12 |  |
|  | FirmName | Trading member name | Yes | Character | 0-120 |  |
|  | ExchangeId | Identifier of the Exchange | Yes | Character | 4 |  |
|  | ExchangeName | Name of the Exchange | Yes | Character | 120 |  |
| SETTLE |  | Block of information about the settlement code |  |  |  |  |
|  | ExtSettleCode | Trading member’s settlement code | Yes | Character | 20 |  |
| SESSION |  | Block of information about the session type |  |  |  |  |
|  | AddSession | Session type (Y – the additional session, N – the main session) | Yes | Character | 1 |  |
|  | SessionName | Session name | Yes | Character |  |  |
| CURRPAIR |  | Block of information about the currency pair |  |  |  |  |
|  | CurrencyId | Identifier of the currency lot | Yes | Character | 4 |  |
|  | CurrencyName | Name of the currency lot | Yes | Character | 30 |  |
|  | CoCurrencyId | Identifier of the quote currency | Yes | Character | 4 |  |
|  | CoCurrencyName | Name of the quote currency | Yes | Character | 30 |  |
| SECURITY |  | Block of information about the instrument |  |  |  |  |
|  | SecurityId | Identifier of the instrument | Yes | Character | 12 |  |
|  | SecShortName | Short name of the instrument | Yes | Character | 10 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
| SETTLEDATE |  | Block of information about the settlement date |  |  |  |  |
|  | SettleDate | Settlement date | Yes | Date |  |  |
| GROUP |  | Block of information about the trade type |  |  |  |  |
|  | TradeGroup | Trade type: T – regular trade; S – swap trade; B – trade in the dual currency basket | Yes | Character | 1 |  |
| MAINSEC |  | Block of information about swap trade types |  |  |  |  |
|  | MainSecurityId | Identifier of the swap trade instrument | Yes | Character | 12 |  |
|  | MainSecShortName | Short name of the swap trade instrument | Yes | Character | 10 |  |
| RECORDS |  | Block of information about the trade |  |  |  |  |
|  | TradeNo | Number of the trade | Yes | Number | 20 | 0 |
|  | BuySell | Trade direction: B - Buy, S - Sell | Yes | Character | 1 |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | TradeTime | Trade execution time | Yes | Time |  |  |
|  | TradeType | Trade type: Т – order book; N – off-order book; S – order book trade involved in the swap trade; W – off-order book trade involved in the swap trade; E – involved in the trade in the dual currency basket; K – off-order book trade involved in the trade in the dual currency basket. | Yes | Character | 1 |  |
|  | Decimals | Number of significant decimal places in the exchange rate of the trade (the attribute Price) | Yes | Number |  |  |
|  | Price | Trade rate | Yes | Number | 20 | 6 |
|  | Quantity | Size in base currency, currency units | Yes | Number | 20 | 0 |
|  | Value | Size in quote currency, currency units | Yes | Number | 20 | 2 |
|  | CPFirmId | Code of end counterparty | No | Character | 0-12 |  |
|  | Period | Reading period: O – start of trading; N – regular trading; C – closing period | Yes | Character | 1 |  |
|  | SettleCode | Settlement code | Yes | Character | 12 |  |
|  | UserId | Trading identifier of the Trading member | Yes | Character | 0-12 |  |
|  | UserExchangeId | Identifier of a region the Trading member access trading from | Yes | Character | 4 |  |
|  | BrokerRef | Remarks, additional reference data | No | Character | 20 |  |
|  | ExtRef | Field for comments used for receiving feed backs from external systems | No | Character | 12 |  |
|  | ExchComm | Trading fee, RUB | No | Number | 20 | 2 |
|  | ITSComm | ITS service fee, RUB | No | Number | 20 | 2 |
|  | ClrComm | Clearing fee, RUB | No | Number | 20 | 2 |
|  | SumComm | Total fee | No | Number | 20 | 2 |
|  | ClientCode | Short Client code | No | Character | 12 |  |
|  | Details | Client’s taxpayer or passport ID | No | Character | 20 |  |
|  | SubDetails | Sub-broker client’s taxpayer or passport ID | No | Character | 20 |  |
|  | RepoTradeNo | Number of a swap trade | No | Number | 20 | 0 |
|  | BoardId | Identifier of the trading rules | Yes | Character | 4 |  |
|  | BoardName | Name of the trading rules | Yes | Character | 30 |  |
| /RECORDS |  |  |  |  |  |  |
| /MAINSEC |  |  |  |  |  |  |
| /GROUP |  |  |  |  |  |  |
| /SETTLEDATE |  |  |  |  |  |  |
| /SECURITY |  |  |  |  |  |  |
| /CURRPAIR |  |  |  |  |  |  |
| /SESSION |  |  |  |  |  |  |
| /SETTLE |  |  |  |  |  |  |
| /CUX23 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

* 1. **Extract from the trade register (analytical accounting of trades)**

The file’s name example: ***MB12345\_CUX33\_000\_031011\_12345678.xml.p7s***

The session code (the parameter ***SSS*** in the file’s name) shall always take the value ***000*.**

Files in the form of EM shall be formed and sent at the request of the Trading member through the electronic communication channels.

* + 1. *THE FORM*

**Extract from the trade register (analytical accounting of trades)**

Trades execution date: <Date>

Exchange: **Moscow Exchange**

Trading Member: **<Registration Code>, <Name of Trading Member>**

Settlement code**: <settlement code 1>…<settlement code N>**

Session name: **Main session / Additional session**

*Swap trades*

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Swap trade: | **<Swap trade code>** | |  | Base currency: | **<Name>** |  |  |  | |  | |  |
|  |  |  | Quote currency: | **<Name>** |  |  | Quotes for: | |  | | Base currency unit |
| Trade number | Trade execution time | Direction | Base rate | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur. units\* | Order number | End counterparty code | Short Client code | |
|  |  |  |  |  |  |  |  |  |  | |
|  |  |  |  |  |  |  |  |  |  | |

Total buy trades:

Total sell trades:

*Trades in the DCB instrument*

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Instrument: | **<Instrument code>** | | Base currency: | **<Name>** |  |  |  | |  | |  |
| Quote currency: | **<Name>**  **<Name>** |  |  | Quotes for: | |  | | Base currency unit |
| Trade number | Trade execution time | Direction | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur. units | Order number | End counterparty code | Short Client code | |
|  |  |  |  |  |  |  |  |  | |
|  |  |  |  |  |  |  |  |  | |

Total buy trades:

Total sell trades:

**Authorized representative of the Exchange:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_/Name/

*\*Value of a trade with the latest settlement date shall be indicated*

* + 1. *THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) “EXTRACT FROM THE TRADE REGISTER (ANALYTICLA ACCOUNTING OF TRADES)”*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node name** | **Attribute name** | **Description** | **Required** | **Type** | **Size** | **Decimal places** |
| MICEX\_DOC |  | The root element of the XML document |  |  |  |  |
| DOC\_REQUISITES |  | Block of information about the document |  |  |  |  |
|  | DOC\_DATE | File composition date | No | Date |  |  |
|  | DOC\_TIME | File composition time | No | Time |  |  |
|  | DOC\_NO | Unique reference number of the document in the electronic document circulation system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Identifier of the document type in the electronic document circulation system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender identifier | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Receiver identifier | No | Character | 1-12 |  |
|  | REMARKS | Remarks to the document | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the digital signature owner | No | Character |  |  |
| /DOC\_REQUISITES |  |  |  |  |  |  |
| CUX33 |  | Block of information about the report |  |  |  |  |
|  | ReportDate | Trade date | Yes | Date |  |  |
|  | FirmId | Trading member registration code | Yes | Character | 0-12 |  |
|  | FirmName | Trading member name | Yes | Character | 0-120 |  |
|  | ExchangeId | Identifier of the Exchange | Yes | Character | 4 |  |
|  | ExchangeName | Name of the Exchange | Yes | Character | 120 |  |
| SETTLE |  | Block of information about the settlement code |  |  |  |  |
|  | ExtSettleCode | Trading member’s settlement code | Yes | Character | 20 |  |
| SESSION |  | Block of information about the session type |  |  |  |  |
|  | AddSession | Session type (Y –additional session, N –main session) | Yes | Character | 1 |  |
|  | SessionName | Session name | Yes | Character |  |  |
| GROUP |  | Block of information about the trade type |  |  |  |  |
|  | TradeGroup | Trade type: S – swap trade; B – trade in the dual currency basket | Yes | Character | 1 |  |
| CURRPAIR |  | Block of information about the currency pair |  |  |  |  |
|  | CurrencyId | Identifier of the currency lot | Yes | Character | 4 |  |
|  | CurrencyName | Name of the currency lot | Yes | Character | 30 |  |
|  | CoCurrencyId | Identifier of the quote currency | Yes | Character | 4 |  |
|  | CoCurrencyName | Name of the quote currency | Yes | Character | 30 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
| SECURITY |  | Block of information about the instrument |  |  |  |  |
|  | SecurityId | Identifier of the instrument | Yes | Character | 12 |  |
|  | SecShortName | Short name of the instrument | Yes | Character | 10 |  |
| RECORDS |  | Block of information about the trade |  |  |  |  |
|  | TradeNo | Number of the trade | Yes | Number | 20 | 0 |
|  | BuySell | Trade direction: B - Buy, S - Sell | Yes | Character | 1 |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | TradeTime | Trade execution time | Yes | Time |  |  |
|  | TradeType | Trade type: Т – order book; N – off-order book; S – order book trade involved in the swap trade; W – off-order book trade involved in the swap trade; E – involved in the trade in the dual currency basket; K – off-order book trade involved in the trade in the dual currency basket. | Yes | Character | 1 |  |
|  | BasePrice | Base rate | No | Number | 20 | 6 |
|  | Decimals | Number of significant decimal places in the exchange rate of the trade (the attribute Price) | Yes | Number |  |  |
|  | Price | Exchange rate of the trade | Yes | Number | 20 | 6 |
|  | Quantity | Size in base currency, currency units | Yes | Number | 20 | 0 |
|  | Value | Size in quote currency, currency units | Yes | Number | 20 | 2 |
|  | CPFirmId | Code of end counterparty | No | Character | 0-12 |  |
|  | ClientCode | Short Client code | No | Character | 12 |  |
|  | Details | Client’s taxpayer or passport ID | No | Character | 20 |  |
|  | SubDetails | Sub-broker client’s taxpayer or passport ID | No | Character | 20 |  |
|  | RepoTradeNo | Number of a swap trade | No | Number | 20 | 0 |
|  | BoardId | Identifier of the trading rules | Yes | Character | 4 |  |
|  | BoardName | Name of the trading rules | Yes | Character | 30 |  |
| /RECORDS |  |  |  |  |  |  |
| /SECURITY |  |  |  |  |  |  |
| /CURRPAIR |  |  |  |  |  |  |
| /GROUP |  |  |  |  |  |  |
| /SESSION |  |  |  |  |  |  |
| /SETTLE |  |  |  |  |  |  |
| /CUX33 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

1. **The form**

**Request for trading ID activation after software error**

I hereby notify you that on \_\_\_\_\_\_\_\_ *(date),* an error causing a breach of criteria set forth in clause 2.2.3, Section 2 “General provisions” of the Moscow Exchange Organized trading rules for FX and precious metals markets has been corrected for the software used with the trading identifier \_\_\_\_\_\_\_ *(No).*

The software has been tested and placed in operation from \_\_\_\_\_\_\_\_ *(time, date).*

Thus, I kindly request you to resume the trading identifier \_\_\_\_\_\_ *(No).*

\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

(position of the company head)

\_\_\_\_\_\_\_\_\_\_\_/\_\_\_\_\_\_\_\_\_\_\_\_

(signed) (name)

L.S.

1. \* Action performed in the trading system with the use of an individual trader’s code shall mean submission, withdrawal and modification of orders. [↑](#footnote-ref-1)