Approved by Moscow Exchange

On February 21 2019, Order No.316-оd

**The FX and Precious Metals Market order parameters, reporting documents and trading modes**

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) in XML format.**

**Format:** files in the XML format (ED – a document signed 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 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 (electronic document) ED shall be formed and sent at the request of the Trading member through the SEDC.

* + 1. *THE FORM*

**Extract from Orders Register**

Registration date of the orders; <Date>

Exchange: **Moscow Exchange**

Trading Member: **< Identifier>, <Name of Trading Member>**

Clearing Member: **<Clearing code>, <Name of Clearing Member>**

Settlement code of Clearing Member**: <settlement code 1>…<settlement code N>**

Settlement code of Trading Member: **<settlement code 1>…<settlement code N>**

Settlement code of Trading Member Client: **<settlement code 1>…<settlement code N>**

Session name: **<Session type>**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Spot trade also fix trade/deliverable futures: |  | **<Spot trade/ fix trade / deliverable futures code>** | Base currency | **<Name>** |  |  |  |  |
| Settlement date: |  | **<Date>** | Quote currency | **<Name>** | Quotes for: |  | Base currency unit |  |
| Order No. | User ID /SMA ID | Trading Participant's EHS | Time of order registration | Direction | Board ID | Type | Size in base currency, currency units | Maximum allowed order price | Status | Cancellation time | Unfilled quantity | Counterparty | TCA code | Short Client code |
| Total | Hidden |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

*Orders for conclusion of swap trades/swap contracts*

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Swap trade/swap contract: | **<Swap trade/swap contract code>** |  | Base currency | **<Name>** |  |  |  |
|  | Quote currency | **<Name>** | Quotes for: |  | Base currency unit |  |
| Order No. | User ID / SMA ID | Trading Participant's EHS | Time of order registration  | Direction | Board ID | Type | Base rate | Size in base currency, currency units | Maximum allowed order price  | Status | Cancellation time | Unfilled quantity | Counterparty | TCA code | Short Client code |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

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

* + 1. *THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) “EXTRACT FROM THE ORDER REGISTER” CUX22*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node** | **Attribute** | **Description** | **Required** | **Type** | **Length** | **Decimals** |
| MICEX\_DOC |  | Document root element |  |  |  |  |
|  DOC\_REQUISITES |  | Document metadata |  |  |  |  |
|  | DOC\_DATE | Date of the document | No | Date |  |  |
|  | DOC\_TIME | File generation time | No | Time |  |  |
|  | DOC\_NO | Document unique number in the electronic document exchange system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Document type ID in the electronic document exchange system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender ID | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Recipient ID | No | Character | 1-12 |  |
|  | REMARKS | Additional remarks | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the electronic signature author | No | Character |  |  |
|  /DOC\_REQUISITES |  |  |  |  |  |  |
|  CUX22 |  | Element with report data |  |  |  |  |
|  | ReportDate | Trading date | Yes | Date |  |  |
|  | FirmId | Firm ID | Yes | Character | 0-12 |  |
|  | FirmName | Firm name (rus) | Yes | Character | 0-120 |  |
|  | FirmNameEN | Firm name (eng) | No | Character | 0-120 |  |
|  CLEARPART |  | Element with data per clearing participant |  |  |  |  |
|  | ClearingFirmId | Clearing Firm ID | Yes | Character | 0-12 |  |
|  | ClearingFirmName | Clearing Firm Name (rus) | Yes | Character | 0-120 |  |
|  | ClearingFirmNameEN | Clearing Firm Name (eng) | No | Character | 0-120 |  |
|  SETTLE |  | Element with data per settlement code |  |  |  |  |
|  | ExtSettleCode | Clearing member settlement code | Yes | Character | 20 |  |
|  TRADEACC |  | Element with data per Settlement code of Trading Member / Trading Member Client |  |  |  |  |
|  | ExtTradeCode | Settlement code of Trading Member / Settlement code of Trading Member Client | Yes | Character | 20 |  |
|  | ExtTradeCodeType | Type of Trading Member Settlement code: TRADE – Settlement code of Trading Member, CLIENT – Settlement code of Trading Member Client | Yes | Character | 10 |  |
|  SESSION |  | Element with data per session type |  |  |  |  |
|  | AddSession | Session type (N – main Trading session) | Yes | Character | 1 |  |
|  | SessionName | Session name (rus) | Yes | Character |  |  |
|  | SessionNameEN | Session name (eng) | Yes | Character |  |  |
|  CURRPAIR |  | Element with data per currency pair |  |  |  |  |
|  | CurrencyId | Currency ID | Yes | Character | 4 |  |
|  | CurrencyName | Currency name (rus) | Yes | Character | 30 |  |
|  | CurrencyNameEN | Currency name (eng) | No | Character | 30 |  |
|  | CoCurrencyId | Related currency ID | Yes | Character | 4 |  |
|  | CoCurrencyName | Related currency name (rus) | Yes | Character | 30 |  |
|  | CoCurrencyNameEN | Related currency name (eng) | No | Character | 30 |  |
|  SECURITY |  | Element with data per security |  |  |  |  |
|  | SecurityId | Security ID | Yes | Character | 12 |  |
|  | SecShortName | Short security name | Yes | Character | 10 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
|  SETTLEDATE |  | Element with data per settlement date |  |  |  |  |
|  | SettleDate | Settlement date | Yes | Date |  |  |
|  | FixingDate | Fixing calculation date | No | Date |  |  |
|  GROUP |  | Element with data per order type |  |  |  |  |
|  | TradeGroup | Order type: T – spot trade order also fix trade order/deliverable futures order; S - swap order/swap contract order;  | Yes | Character | 1 |  |
|  RECORDS |  | Element with data per each order |  |  |  |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | UserId | User ID / Sponsored market access ID (SMA ID) | Yes | Character | 0-12 |  |
|  | ASP | Trading Participant's EHS (Equivalent of Handwritten Signature) | Yes | Character | 0-12 |  |
|  | EntryTime | Order registration time | Yes | Time |  |  |
|  | BuySell | Order direction: B - buy S - sell | Yes | Character | 1 |  |
|  | OrderType | Order type | Yes | Character | 3 |  |
|  | BasePrice | Base rate | No | Number | 20 | 6 |
|  | Quantity | Value expressed in the currency of the lot, in units of currency | Yes | Number | 20 | 0 |
|  | QuantityHidden | Hidden value expressed in the currency of the lot, in units of currency | No | Number | 20 | 0 |
|  | Decimals | Number of decimals in the exchange rate (price field) | Yes | Number |  |  |
|  | Price | Price | No | Number | 20 | 6 |
|  | Status | Status | Yes | Character | 1 |  |
|  | AmendTime | Order withdrawal time | No | Time |  |  |
|  | Balance | Non-filled remainder | Yes | Number | 20 | 2 |
|  | CPFirmId | Counterparty Firm ID | No | Character | 0-12 |  |
|  | TrdAccId | Trading-clearing account code | Yes | Character | 0-12 |  |
|  | ClientCode | Client code | No | Character | 12 |  |
|  | Details | Client taxpayer number or passport number | No | Character | 20 |  |
|  | SubDetails | Subbroker taxpayer number or passport number | No | Character | 20 |  |
|  | BoardId | Trading board ID | Yes | Character | 4 |  |
|  | BoardName | Trading board name | Yes | Character | 30 |  |
|  | BoardNameEN | Trading board name (eng) | No | Character | 30 |  |
|  /RECORDS |  |  |  |  |  |  |
|  /GROUP |  |  |  |  |  |  |
|  /SETTLEDATE |  |  |  |  |  |  |
|  /SECURITY |  |  |  |  |  |  |
|  /CURRPAIR |  |  |  |  |  |  |
|  /SESSION |  |  |  |  |  |  |
|  /TRADEACC |  |  |  |  |  |  |
|  /SETTLE |  |  |  |  |  |  |
|  /CLEARPART |  |  |  |  |  |  |
|  /CUX22 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

|  |  |
| --- | --- |
| **Order type**  |  **“OrderType” field values in the “CUX22” report**  |
| Order book limit order type "place in queue", execution at different rates | **LS** |
| Order book limit order type "withdraw balance", filling at different rates | **LSW** |
| Order book limit order type "fill or kill", filling at different rates | **LSN** |
| Order book market order type "place in queue", filling at different rates | **MS** |
| Order book market order type "fill or kill", filling at different rates  | **MSN** |
| Off book order to execute negotiated trades; order to execute an order book trade of the “To all” type; order to execute a trade of the “auction” type  | **NO** |
| VWAP order "withdraw balance", filling at different rates | **WSW** |
| VWAP order "fill or kill", filling at different rates | **WSN** |

The “hide amount” type is eligible for order book limit orders.

Book orders of the 'To all' type are not permitted for execution of fix trades.

VWAP orders are possible to use only for USDRUD\_TOM instrument.

* 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 following:

**DNN**: the report is delivered to Trading members after the end of the trading 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 **Clearing rules** (NN – an ordinal number of the session),

**MNN:** the report is delivered to Trading members after 19:00 (after 18:00 to Trading members who sent an Early Settlement Standing Instruction or an Early Settlement Request to the Clearing Centre) upon the end of the trading 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 **Clearing rules** (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 ED shall be formed and sent to the Trading member daily through the EDI.

* + 1. *THE FORM*

**Extract from Trades Register**

Trades execution date: <Date>

Exchnage: **Moscow Exchange**

Trading Member: **< Identifier>, <Name of Trading Member>**

Clearing Member: **<Clearing Code>, <Name of Clearing Member>**

Settlement code of Clearing Member**: <settlement code 1>…<settlement code N>**

Settlement code of Trading Member: **<settlement code 1>…<settlement code N>**

Settlement code of Trading Member Client: **<settlement code 1>…<settlement code N>**

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

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Spot trade also fix trade/deliverable futures: | **<Spot trade/fix trade/deliverable futures code>** | Base currency: | **<Name>** |  |  |  |
| Settlement date: | **<Date>** | Quote currency: | **<Name>** | Quotes for: | Base currency unit |  |
| Trade No. | Trade execution time | Board ID | Direction. | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, currency units | Order No. | Derivative trade | 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 | TCA code | Short Client code |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Total Buy trades: |  |  | Total fee: |  |  |  |  |  |
|  | Total Sell trades: |  |  |  |

*Trades included in the swap trade/swap contract*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Swap trade/swap contract: | **<Swap trade / swap contract code>** | Base currency: | **<Name>** |  |  |  |
| Quote currency: | **<Name>** | Quotes for: | Base currency unit |  |
| Trade No. | Trade execution time | Board ID | Direction | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, currency units | Order No. | Derivative trade | 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 | TCA code | 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” CUX23*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node** | **Attribute** | **Description** | **Required** | **Type** | **Length** | **Decimals** |
| MICEX\_DOC |  | Document root element |  |  |  |  |
|  DOC\_REQUISITES |  | Document metadata |  |  |  |  |
|  | DOC\_DATE | Date of the document | No | Date |  |  |
|  | DOC\_TIME | File generation time | No | Time |  |  |
|  | DOC\_NO | Document unique number in the electronic document exchange system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Document type ID in the electronic document exchange system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender ID | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Recipient ID | No | Character | 1-12 |  |
|  | REMARKS | Additional remarks | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the electronic signature author | No | Character |  |  |
|  /DOC\_REQUISITES |  |  |  |  |  |  |
|  CUX23 |  | Element with report data |  |  |  |  |
|  | ReportDate | Trading date | Yes | Date |  |  |
|  | FirmId | Firm ID | Yes | Character | 0-12 |  |
|  | FirmName | Firm name | Yes | Character | 0-120 |  |
|  | FirmNameEN | Firm name (eng) | No | Character | 0-120 |  |
|  CLEARPART |  | Element with data per clearing participant |  |  |  |  |
|  | ClearingFirmId | Clearing Firm ID | Yes | Character | 0-12 |  |
|  | ClearingFirmName | Clearing Firm Name (rus) | Yes | Character | 0-120 |  |
|  | ClearingFirmNameEN | Clearing Firm Name (eng) | No | Character | 0-120 |  |
|  SETTLE |  | Element with data per settlement code |  |  |  |  |
|  | ExtSettleCode | Clearing member settlement code | Yes | Character | 20 |  |
|  TRADEACC |  | Element with data per Settlement code of Trading Member / Trading Member Client |  |  |  |  |
|  | ExtTradeCode | Settlement code of Trading Member / Settlement code of Trading Member Client | Yes | Character | 20 |  |
|  | ExtTradeCodeType | Type of Trading Member Settlement code: TRADE – Settlement code of Trading Member, CLIENT – Settlement code of Trading Member Client | Yes | Character | 10 |  |
|  SESSION |  | Element with data per session type |  |  |  |  |
|  | AddSession | Session type (N – Main trading session, Y –Main trading session (default obligations settlement)) | Yes | Character | 1 |  |
|  | SessionName | Session name (rus) | Yes | Character |  |  |
|  | SessionNameEN | Session name (eng) | Yes | Character |  |  |
|  CURRPAIR |  | Element with data per currency pair |  |  |  |  |
|  | CurrencyId | Currency ID | Yes | Character | 4 |  |
|  | CurrencyName | Currency name (rus) | Yes | Character | 30 |  |
|  | CurrencyNameEN | Currency name (eng) | No | Character | 30 |  |
|  | CoCurrencyId | Related currency ID | Yes | Character | 4 |  |
|  | CoCurrencyName | Related currency name (rus) | Yes | Character | 30 |  |
|  | CoCurrencyNameEN | Related currency name (eng) | No | Character | 30 |  |
|  SECURITY |  | Element with data per security |  |  |  |  |
|  | SecurityId | Security ID | Yes | Character | 12 |  |
|  | SecShortName | Short security name | Yes | Character | 10 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
|  SETTLEDATE |  | Element with data per settlement date |  |  |  |  |
|  | SettleDate | Settlement date | Yes | Date |  |  |
|  GROUP |  | Element with data per trade type |  |  |  |  |
|  | TradeGroup | Trade type: T - spot trade also fix trade/deliverable futures; S – swap trade/swap contract;  | Yes | Character | 1 |  |
|  MAINSEC |  | Element with data per main trades types |  |  |  |  |
|  | MainSecurityId | Main SWAP trade security ID/ main SWAP contract security ID | Yes | Character | 12 |  |
|  | MainSecShortName | Main SWAP trade security short name/ main SWAP contract security short name | Yes | Character | 10 |  |
|  RECORDS |  | Element with data per each trade |  |  |  |  |
|  | TradeNo | Trade number | Yes | Number | 20 | 0 |
|  | BuySell | Trade direction: B - buy S - sell | Yes | Character | 1 |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | TradeDeriv  | Derivative trade: Y – Yes; N – No | Yes | Character | 1 |  |
|  | TradeTime | Trade conclusion time | Yes | Time |  |  |
|  | TradeType | Trade type: T – anonymous trade; N - negotiated trade; S – swap trade/swap contract; W - negotiated swap trade/swap contract | Yes | Character | 1 |  |
|  | Decimals | Number of decimals in the exchange rate (price field) | Yes | Number |  |  |
|  | Price | Exchange rate | Yes | Number | 20 | 6 |
|  | Quantity | Volume expressed in the currency of the lot, in units of currency | Yes | Number | 20 | 0 |
|  | Value | Value expressed in the related currency, in units of currency | Yes | Number | 20 | 2 |
|  | CPFirmId | Counterparty Firm ID | No | Character | 0-12 |  |
|  | Period | Trading period: O - open period; N - normal trading; C - close period; | Yes | Character | 1 |  |
|  | SettleCode | Settlement code | Yes | Character | 12 |  |
|  | UserId | User ID/ Sponsored market access ID (SMA ID) | Yes | Character | 0-12 |  |
|  | UserExchangeId | Exchange ID | Yes | Character | 4 |  |
|  | BrokerRef | Additional notes (broker reference) | No | Character | 20 |  |
|  | ExtRef | Notes of the external order management system | No | Character | 12 |  |
|  | ExchComm | Trading commission, in rubles | No | Number | 20 | 2 |
|  | ITSComm | Technical access commission, in rubles | No | Number | 20 | 2 |
|  | ClrComm | Clearing commission, in rubles | No | Number | 20 | 2 |
|  | SumComm | Total commission | No | Number | 20 | 2 |
|  | TrdAccId | Trading-clearing account code | Yes | Character | 0-12 |  |
|  | ClientCode | Client code | No | Character | 12 |  |
|  | Details | Client taxpayer number or passport number | No | Character | 20 |  |
|  | SubDetails | Subbroker taxpayer number or passport number | No | Character | 20 |  |
|  | RepoTradeNo | Main SWAP trade number/ main SWAP contract deal number | No | Number | 20 | 0 |
|  | BoardId | Trading board ID | Yes | Character | 4 |  |
|  | BoardName | Trading board name | Yes | Character | 30 |  |
|  | BoardNameEN | Trading board name (eng) | No | Character | 30 |  |
|  /RECORDS |  |  |  |  |  |  |
|  /MAINSEC |  |  |  |  |  |  |
|  /GROUP |  |  |  |  |  |  |
|  /SETTLEDATE |  |  |  |  |  |  |
|  /SECURITY |  |  |  |  |  |  |
|  /CURRPAIR |  |  |  |  |  |  |
|  /SESSION |  |  |  |  |  |  |
|  /TRADEACC |  |  |  |  |  |  |
|  /SETTLE |  |  |  |  |  |  |
|  /CLEARPART |  |  |  |  |  |  |
|  /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 ED shall be formed and sent at the request to the Trading member through the EDI.

* + 1. *THE FORM*

Exchange: **Moscow Exchange**

Trading Member: **<Identifier>, <Name of Trading Member>**

Clearing Member: **<Clearing Code>, <Name of Clearing Member>**

Settlement code of Clearing Member**: <settlement code 1>…<settlement code N>**

Settlement code of Trading Member: **<settlement code 1>…<settlement code N>**

Settlement code of Trading Member Client: **<settlement code 1>…<settlement code N>**

Session name:<**Session type**>

*Swap trades*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Swap trade/swap contract: | **<Swap trade/****swap contract code>** | Base currency: | **<Name>** |  |  |  |
| Quote currency: | **<Name>** | Quotes for: |  | Base currency unit |
| Trade number | Trade execution time | Board ID | Direction | Base rate | Exchange rate of the trade | Size in base currency, currency units | Size in quote currency, cur. units\* | Order number | Counterparty  | TCA code | Short Client code |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  |  | Total buy trades: |  |  |  |
|  |  | Total sell trades |  |  |  |

*Fix trades*

|  |  |  |
| --- | --- | --- |
| Fix trade: |  |  |
| **<Fix trade code>** | Base currency:Quote currency: | **<Name>****<Name>** | Quotes for: | Base currency unit |
| Trade number | Trade execution time | Quote currency: | **<Name>** | Fixing calculation date | Size in base currency, currency units | Order number | Counterparty  | TCA 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 (ANALYTICAL ACCOUNTING OF TRADES)” CUX33*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node** | **Attribute** | **Description** | **Required** | **Type** | **Length** | **Decimals** |
| MICEX\_DOC |  | Document root element |  |  |  |  |
|  DOC\_REQUISITES |  | Document metadata |  |  |  |  |
|  | DOC\_DATE | Date of the document | No | Date |  |  |
|  | DOC\_TIME | File generation time | No | Time |  |  |
|  | DOC\_NO | Document unique number in the electronic document exchange system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Document type ID in the electronic document exchange system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender ID | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Recipient ID | No | Character | 1-12 |  |
|  | REMARKS | Additional remarks | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the electronic signature author | No | Character |  |  |
|  /DOC\_REQUISITES |  |  |  |  |  |  |
|  CUX33 |  | Element with report data |  |  |  |  |
|  | ReportDate | Report generation date | Yes | Date |  |  |
|  | FirmId | Firm ID | Yes | Character | 0-12 |  |
|  | FirmName | Firm name | Yes | Character | 0-120 |  |
|  | FirmNameEN | Firm name (eng) | No | Character | 0-120 |  |
|  CLEARPART |  | Element with data per clearing participant |  |  |  |  |
|  | ClearingFirmId | Clearing Firm ID | Yes | Character | 0-12 |  |
|  | ClearingFirmName | Clearing Firm Name (rus) | Yes | Character | 0-120 |  |
|  | ClearingFirmNameEN | Clearing Firm Name (eng) | No | Character | 0-120 |  |
|  SETTLE |  | Element with data per settlement code |  |  |  |  |
|  | ExtSettleCode | Clearing member settlement code | Yes | Character | 20 |  |
|  TRADEACC |  | Element with data per Settlement code of Trading Member / Trading Member Client |  |  |  |  |
|  | ExtTradeCode | Settlement code of Trading Member / Settlement code of Trading Member Client | Yes | Character | 20 |  |
|  | ExtTradeCodeType | Type of Trading Member Settlement code: TRADE – Settlement code of Trading Member, CLIENT – Settlement code of Trading Member Client | Yes | Character | 10 |  |
|  SESSION |  | Element with data per session type |  |  |  |  |
|  | AddSession | Session type (N – Main trading session, Y – Main trading session (default obligations settlement)) | Yes | Character | 1 |  |
|  | SessionName | Session name (rus) | Yes | Character |  |  |
|  | SessionNameEN | Session name (eng) | Yes | Character |  |  |
|  GROUP |  | Element with data per trade type |  |  |  |  |
|  | TradeGroup | Trade type: S - swap trade/swap contract; F – fix trade | Yes | Character | 1 |  |
|  CURRPAIR |  | Element with data per currency pair |  |  |  |  |
|  | CurrencyId | Currency ID | Yes | Character | 4 |  |
|  | CurrencyName | Currency name | Yes | Character | 30 |  |
|  | CurrencyNameEN | Currency name (eng) | No | Character | 30 |  |
|  | CoCurrencyId | Related currency ID | Yes | Character | 4 |  |
|  | CoCurrencyName | Related currency name | Yes | Character | 30 |  |
|  | CoCurrencyNameEN | Related currency name (eng) | No | Character | 30 |  |
|  | FaceValue | Quote | Yes | Number | 20 | 6 |
|  SECURITY |  | Element with data per security |  |  |  |  |
|  | SecurityId | Security ID | Yes | Character | 12 |  |
|  | SecShortName | Short security name | Yes | Character | 10 |  |
|  RECORDS |  | Element with data per trade |  |  |  |  |
|  | TradeNo | Trade number | Yes | Number | 20 | 0 |
|  | BuySell | Trade direction: B - buy S - sell | Yes | Character | 1 |  |
|  | OrderNo | Order number | Yes | Number | 20 | 0 |
|  | TradeTime | Trade conclusion time | Yes | Time |  |  |
|  | FixingDate | The settlement date of fixing | No | Date |  |  |
|  | TradeType | Trade type: T - anonymous trade; N - negotiated trade; S – swap trade/swap contract; W - negotiated swap trade/swap contract. | Yes | Character | 1 |  |
|  | BasePrice | Base rate | No | Number | 20 | 6 |
|  | Decimals | Number of decimals in the exchange rate (price field) | Yes | Number |  |  |
|  | Price | Exchange rate | No | Number | 20 | 6 |
|  | Quantity | Volume expressed in the currency of the lot, in units of currency | Yes | Number | 20 | 0 |
|  | Value | Value expressed in the related currency, in units of currency | No | Number | 20 | 2 |
|  | CPFirmId | Counterparty Firm ID | No | Character | 0-12 |  |
|  | TrdAccId | Trading-clearing account code | Yes | Character | 0-12 |  |
|  | ClientCode | Client code | No | Character | 12 |  |
|  | Details | Client taxpayer number or passport number | No | Character | 20 |  |
|  | SubDetails | Subbroker taxpayer number or passport number | No | Character | 20 |  |
|  | RepoTradeNo | Main SWAP trade number/ main SWAP contract number | No | Number | 20 | 0 |
|  | BoardId | Trading board ID | Yes | Character | 4 |  |
|  | BoardNameEN | Trading board name (eng) | No | Character | 30 |  |
|  /RECORDS |  |  |  |  |  |  |
|  /SECURITY |  |  |  |  |  |  |
|  /CURRPAIR |  |  |  |  |  |  |
|  /GROUP |  |  |  |  |  |  |
|  /SESSION |  |  |  |  |  |  |
|  /TRADEACC |  |  |  |  |  |  |
|  /SETTLE |  |  |  |  |  |  |
|  /CLEARPART |  |  |  |  |  |  |
|  /CUX33 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

* 1. **“Extract from the transaction register”**

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

Files in the form of ED shall be formed and sent at the request to the Trading member through the EDI.

* + 1. *THE FORM*

*Extract from the transaction register*

*<Date>*

*Exchange: Moscow Exchange*

*Trading Member: <Identifier>, <Name of Trading Member>*

*Example of a file’s name: MB12345\_CUX24\_000\_031011\_12345678.xml*

| No  | Unique number of order | Time | Status | Reason of order rejection |
| --- | --- | --- | --- | --- |
|  |  |  |  |  |

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

* + 1. *The structure of Electronic data interchange (XML file) “Extract from the transaction register” CUX24*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Node** | **Attribute** | **Description** | **Required** | **Type** | **Length** | **Decimals** |
| MICEX\_DOC |  | Document root element |  |  |  |  |
|  DOC\_REQUISITES |  | Document metadata |  |  |  |  |
|  | DOC\_DATE | Date of the document | No | Date |  |  |
|  | DOC\_TIME | File generation time | No | Time |  |  |
|  | DOC\_NO | Document unique number in the electronic document exchange system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Document type ID in the electronic document exchange system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender ID | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Recipient ID | No | Character | 1-12 |  |
|  | REMARKS | Additional remarks | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the electronic signature author | No | Character |  |  |
|  /DOC\_REQUISITES |  |  |  |  |  |  |
|  CUX24 |  | Element with report data |  |  |  |  |
|  | EntrytDate | Report generation date | Yes | Date |  |  |
|  | FirmId | Firm ID | Yes | Character | 0-12 |  |
|  | FirmName | Firm name | Yes | Character | 0-120 |  |
|  | FirmNameEN | Firm name (eng) | No | Character | 0-120 |  |
|  RECORDS |  | Element with data per each order |  |  |  |  |
|  | RecNo | Number | Yes | Number | 11 | 0 |
|  | TransNo | Unique number of order (transaction number) | Yes | Number | 20 | 0 |
|  | EntryTime | Fix time in trade system | Yes | Time |  |  |
|  | Status | Order status: Y – registered in trade system; N – not registered in trade system | Yes | Character | 1 |  |
|  | MisType | Reason of order rejection | No | Character | 0-255 |  |
|  | MisTypeEN | Reason of order rejection (eng) | No | Character | 0-255 |  |
|  /RECORDS |  |  |  |  |  |  |
|  /CUX24 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

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

The file’s name example: ***MB12345\_CUX16\_000\_031015\_12345678.xml***

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

Files in the form of ED shall be formed and sent to the Trading members through the EDI (only for currency market).

* + 1. *THE FORM*

**Additional Commission Fee liabilities report (ACF)**

Trades execution date: <Date>

Exchnage: **Moscow Exchange**

Trading Member: **<Identifier>, <Name of Trading Member>**

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Giperactive trade automat details (GTA) | Trading member TIN | Short client code | Client TIN or passport number | Subbroker client TIN or passport number | Number of orders including market-makers orders (rounds in considering with L1 and L2 coefficients) | Total sum for AFC calculation (for information), rub.\* | Total sum for AFC calculation, rub.\*\* | Estimated value of the ACF (for information), rub. | Total sum of ACF, rub. | Bank account ID for ACF payment |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |

\* - calculates according to transactions (except Negotiated trades and SWAP) taking into account influence of order volume on ACF (coefficients K1, K2).

\*\* - calculates according to transactions (except Negotiated trades and SWAP) taking into account influence of order volume on ACF (coefficients K1, K2) and adjusted for the tariff plan coefficient (coefficient F).

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

* + 1. *THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) “Additional Commission Fee liabilities report”*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag / Node** | **Attribute** | **Description** | **Required** | **Type** | **Length** | **Decimals** |
| MICEX\_DOC |  | Document root element |  |  |  |  |
|  DOC\_REQUISITES |  | Document metadata |  |  |  |  |
|  | DOC\_DATE | Date of the document | No | Date |  |  |
|  | DOC\_TIME | File generation time | No | Time |  |  |
|  | DOC\_NO | Document unique number in the electronic document exchange system | No | Character | 1-12 |  |
|  | DOC\_TYPE\_ID | Document type ID in the electronic document exchange system | No | Character | 1-12 |  |
|  | SENDER\_ID | Sender ID | No | Character | 1-12 |  |
|  | SENDER\_NAME | Sender short name | No | Character | 1-30 |  |
|  | RECEIVER\_ID | Recipient ID | No | Character | 1-12 |  |
|  | REMARKS | Additional remarks | No | Character | 1-120 |  |
|  | SIGNAUTHOR | Name of the electronic signature author | No | Character |  |  |
|  /DOC\_REQUISITES |  |  |  |  |  |  |
|  CUX16 |  | Element with report data |  |  |  |  |
|  | ReportDate | Trading date | Yes | Date |  |  |
|  | FirmId | Firm ID | Yes | Character | 0-12 |  |
|  | FirmName | Full firm name | Yes | Character | 0-120 |  |
|  RECORDS |  | Element with data per client |  |  |  |  |
|  | DetailsGTA | HFT details (Trading Participant taxpayer number / Client taxpayer number or passport number) | Yes | Character | 20 |  |
|  | NumOrdersGTA | Total number of orders for Additional Commission Fee calculation (consider witth coefficients L1, L2) | Yes | Number | 20 | 0 |
|  | InfoSumCommissionGTA | Total sum of commission, calculated on all HFT trades (consider witth coefficients K1, K2), except Negdeals and SWAP, RUB. (Informational field) | Yes | Number | 20 | 2 |
|  | SumCommissionGTA | Total sum of commission for Additional Commission Fee calculation, RUB. Calculated on all HFT trades(consider witth coefficients K1, K2), except Negdeals and SWAP, according to tariff, selected for the specific User ID (coefficient F). | Yes | Number | 20 | 2 |
|  | InfoGTACommission | Estimated value of the Additional Commission Fee for HFT, RUB. (Informational field) | Yes | Number | 20 | 2 |
|  | GTACommission | Total sum of Additional Commission Fee for HFT, RUB | Yes | Number | 20 | 2 |
|  | BankAccId | Bank account ID for Additional Commission Fee payment | No | Character | 12 |  |
|  DETAILS |  | Element with detailed data per client |  |  |  |  |
|  | FirmINN | Trading Participant taxpayer identification number | Yes | Character | 12 |  |
|  | ClientCode | Client code | No | Character | 12 |  |
|  | Details | Client taxpayer number or passport number | No | Character | 20 |  |
|  | SubDetails | Sub-broker client taxpayer number or passport number | No | Character | 20 |  |
|  | NumOrders | Number of orders (consider witth coefficients L1, L2) | Yes | Number | 20 | 0 |
|  | InfoSumCommission | Total sum of commission, calculated on all trades (consider witth coefficients K1, K2), except Negdeals and SWAP, RUB. (Informational field) | Yes | Number | 20 | 2 |
|  | SumCommission | Total sum of commission, RUB. Calculated on all trades (consider witth coefficients K1, K2), except Negdeals and SWAP, according to tariff, selected for the specific User ID (coefficient F). | Yes | Number | 20 | 2 |
|  /DETAILS |  |  |  |  |  |  |
|  /RECORDS |  |  |  |  |  |  |
|  /CUX16 |  |  |  |  |  |  |
| /MICEX\_DOC |  |  |  |  |  |  |

* 1. **Codes of trading modes in according of execution deals**

|  |  |
| --- | --- |
| **Instruments** |  |
| **System mode** | **Negotiated mode** |
| Spot deals, swap deals, deliverable swap contracts on foreign currency/precious metals, deliverable futures contracts on foreign currency/precious metals with an optional settlement date | CETS | CNGD, LICU\* |
| Deliverable swap contracts on foreign currency/precious metals with a fixed settlement date, deliverable futures contracts on foreign currency/precious metals with a fixed settlement date  | FUTS | FUTN |
| Fixing deals | FIXS | FIXN |
| Swap deals | Auction CBRAUCB |
| Transfers Instruments | TRAN |
| NCC Transfers Instruments | TRAD |

\* - Off-book deals in the Settlement Procedures Regime

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)