Approved by Moscow Exchange
On 10.02.2021, Order No. МБ-П-2021-263

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

1. Parameters of orders

1.1. Average allowed number of actions* performed per second in the trading system with the use of an individual trader's code during a 5-minute period – 150.

1.2. 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.

1.3. Orders from the algorithmic package of orders are submitted to the Trading System with a minimum frequency of 1 sec. The maximum number of orders in the algorithmic package of orders is 9,999.

1.4. Minimum allowed number of lots specified in a hidden order as lots to be displayed in the current quotes window – 1,000.

1.5. Maximum allowed ratio of hidden lots to lots displayed in the current quotes window for a hidden order – 100:1.

1.6. An artificial delay determined randomly may occur for an order in USDRUB_TDB, USDRUB_TMB, EURRUB_TDB and EURRUB_TMB in the period from the moment the order is entered into the MOEX's facility to its registration in the trading system. The delay may be from 1 to 100 milliseconds as determined by the competent body of Moscow Exchange.

An artificial delay determined randomly may occur for an order in TRYRUB_TOD, TRYRUB_TOM in the period from the moment the order is entered into the MOEX's facility to its registration in the trading system. The delay may be from 1 to 1000 milliseconds as determined by the competent body of Moscow Exchange.

1.6.1. The message to cancel an order ('cancel' transaction) may be send to the MOEX's facility only after the order is registered in the trading system. Randomly determined artificial delays are not applied to 'cancel' transactions.

1.7. The volume of the order (in lots) from the algorithmic package of orders is determined in accordance with the following order:

1.7.1. Functions used:

- Round – function of mathematical rounding to a given rounding order;
- Floor (Ceil) - functions of rounding down (up) to the specified rounding order;
- Random - function of sampling a random variable from a range;
- Min (Max) – minimum (maximum) value sampling functions.

1.7.2. Remaining volume of the algorithmic package of applications for the i-th iteration:

$$Vrem_i = V - \sum_{j=1}^{i-1} Vfact_J ,$$

where $Vfact_j$ – the volume actually executed when placing a related order at the j-th iteration. At iteration i=1 $Vrem_i = V$.

1.7.3. Planned number of iterations remaining until the completion of the algorithm (including the current iteration i):

$$M_i = Min\left(N - i + 1, Floor\left(\frac{Vrem_i}{Vmin}\right)\right)$$

1.7.4. Average order volume from the algorithmic package of orders:

* Action performed in the trading system with the use of an individual trader's code shall mean submission, withdrawal and modification of orders.

$$Vav_i = Floor\left(\begin{cases} M_i = 0 : Vrem_i \\ M_i \neq 0 : \dfrac{Vrem_i}{M_i} \end{cases}\right)$$

1.7.5. The minimum order volume from the algorithmic package of orders:

$$Vmin_i = \begin{cases} Vav_i = 0 : 0 \\ Vav_i \neq 0 : Max\left(Floor\left(Vav_i \times \left(1 - \dfrac{K_r exp}{2}\right)\right), Vmin\right) \end{cases},$$

where $K_r exp = \frac{e^{K_r - 1}}{e - 1}$ - the amount of random rejection of an application from an algorithmic package of orders.

1.7.6. Maximum order volume from the algorithmic package of orders:

$$Vmax_i = Ceil\left(Vav_i \times \left(1 + \frac{K_r exp}{2}\right)\right)$$

1.7.7. Random order volume from the algorithmic package of orders:

$$Vrand_i = Random(Vmin_i, Vmax_i)$$

Range boundaries are included.
With a uniform distribution ($K_r = K_r exp = 0$) $Vrand_i = Vav_i$ always.

1.7.8. Normalization by the minimum balance (it is guaranteed to leave the volume Vmin for each subsequent iteration of the algorithmic package - provided that all orders from it will be fully executed in the Trading System):

$$Vmin\,rem_i = Min\big(Vrand_i, Vrem_i - Vmin \times Max(M_i - 1, 0)\big)$$

1.7.9. Addition of the remainder (if, as a result of the execution of the i-th iteration (subject to the complete execution of the order in the Trading System), the volume <Vmin remains in the algorithmic package, then the remainder is added to the volume of the current iteration):

$$Vadd_i = \begin{cases} Vrem_i - Vmin\,rem_i \geq Vmin : Vmin\,rem_i \\ Vrem_i - Vmin\,rem_i < Vmin : Vrem_i \end{cases}$$

1.7.10. The final calculation of the order volume from the algorithmic package of orders, scheduled for input at the i-th iteration:

$$Vplan_i = \begin{cases} Vadd_i \geq Vmin : Vadd_i \\ Vadd_i < Vmin : 0 \end{cases}$$

1.8. When entering the parameters of the algorithmic package, the trading participant has the right to indicate the coefficient of random rejection of orders from the algorithmic package of orders by the time of their entry and volume – $K_r = 0, \dots, 1$ with step 0,1, where

- 0 – no deviations (even distribution of applications by time of entry and volume);
- 1 – maximum deviation (± 50% of the calculated mean time interval and the calculated mean volume - Vav_i).

The amount of random rejection of orders is calculated as follows:

$$K_r exp = \frac{e^{K_r - 1}}{e - 1},$$

where $K_r exp$ – random rejection of applications,
K_r – coefficient of random rejection of orders set by the Trading Member (0, …, 1),
e^x – exponent of a given number.

1.9. From 7:00 to 10:00 of the main trading session for CETS and SDBP Codes of trading modes for market orders types of "fill or kill" and "withdraw balance", sets a maximum control value deviation from allowable counter order, standing in line at the time of the filing of such market bids for instruments:

Instrument	Maximum deviation
USDRUB_TOD, USDRUB_TDB, USDRUB_TOM, USDRUB_TMB, USDRUB_SPT EURRUB_TOD, EURRUB_TDB, EURRUB_TOM, EURRUB_TMB, EURRUB_SPT EURUSD_TOD, EURUSD_TOM, EURUSD_SPT GBPUSD_TOD, GBPUSD_TOM, GBPUSD_SPT USDCNY_TOD, USDCNY_TOM, USDCNY_SPT CNYRUB_TOD, CNYRUB_TOM, CNYRUB_SPT USDCHF_TOD, USDCHF_TOM, USDCHF_SPT	0,50%
BYNRUB_TOD, BYNRUB_TOM GBPRUB_TOD, GBPRUB_TOM HKDRUB_TOD, HKDRUB_TOM USDKZT_TOD, USDKZT_TOM, USDKZT_SPT USDTRY_TOD, USDTRY_TOM, USDTRY_SPT USDJPY_TOD, USDJPY_TOM, USDJPY_SPT KZTRUB_TOD, KZTRUB_TOM, KZTRUB_SPT TRYRUB_TOD, TRYRUB_TOM CHFRUB_TOD, CHFRUB_TOM JPYRUB_TOD, JPYRUB_TOM	1,00%

2. The reporting documents

2.1. 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.zip.p7e 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, “zip” is a standard extension of the archived file, “p7e” is a standard extension of the encrypted file.

2.2. 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.

2.2.1. 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 or weighted average trade/deliverable futures:	**<Spot trade/ fix trade /weighted average 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	Algorithmic package number	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 Quote currency	**<Name>** **<Name>**	Quotes for:	Base currency unit

Order No.	User ID / SMA ID	Trading Participant's EHS	Time of order registration	Direction	Algorithmic package number	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/

2.2.2. 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/weighted average price calculation date	No	Date		
GROUP		Element with data per order type				
	TradeGroup	Order type: T – spot trade order also fix trade order/weighted average 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
	AlgoOrderNo	Algorithmic package number	No	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.

2.3. Extract from the trade register

The file’s name example: ***MB12345_CUX23_D01_031011_12345678.xml***

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.

2.3.1. 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/weighted average trade/deliverable futures: **<Spot trade/fix trade/weighted average 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	Direct ion.	Exchan ge rate of the trade	Size in base currency, currency units	Size in quote currency, currency units	Order No.	Algorithmic package number	Derivative trade	Counterpart y	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

Base currency: **<Name>**
Swap trade/swap contract: **<Swap trade / swap contract code>** Quote currency: **<Name>** Quotes for: Base currency unit

Trade No.	Trade execution time	Board ID	Direct ion	Exchan ge rate of the trade	Size in base currency,	Size in quote currency,	Order No.	Algorithmic package number	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

					currency units	currency units										

Total Buy trades: Total fee:
Total Sell trades:

Authorized representative of the Exchange: ________________________________/Name/

2.3.2. *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/weighted average	Yes	Character	1	

		trade/deliverable futures; S – swap trade/swap contract;				
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
	AlgoOrderNo	Algorithmic package number	No	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						

2.4. 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.

2.4.1. 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	Algorithmic package number	Counter party	TCA code	Short Client code

Total buy trades:
Total sell trades

Fix/weighted average trades

Fix/weighted average trade: **<Fix/weighted average trade code>** Base currency: **<Name>** Quote currency: **<Name>** Quotes for: Base currency unit

Trade number	Trade execution time	Quote currency:	**<Name>**	Fixing/weighted average price 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*

2.4.2. 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/weighted average 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
	AlgoOrderNo	Algorithmic package number	No	Number	20	0
	TradeTime	Trade conclusion time	Yes	Time		

	FixingDate	The settlement date of fixing/weighted average price	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						

2.5. “Extract from the transaction register”

A) For trading members without sponsored access IDs

The file’s name example: **MB12345_CUX24_000_031011_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 at the request to the Trading member through the EDI.

2.5.1. 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	Algorithmic package number	Time	Status	Reason of order rejection

Authorized representative of the Exchange: ________________________________/Name/

2.5.2. 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
	AlgoOrderNo	Algorithmic package number	No	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						

B) For trading members with sponsored access IDs

The file’s name example: **MB12345_CUX34_000_031011_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.

2.5.3. THE FORM

Extract from the register regarding transactions made by sponsored access ID

Trade date: <date>

Exchange: **Moscow Exchange**

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

Sponsored access ID: **<Identifier>**

No	Transaction (instruction) unique code	Time of the instruction submission	Direction	Order number for submission of algorithmic packet of orders	Board code	Instrument ID	Quantity in lot currency, currency units		Lot currency identifier	Limit price	Counterparty	Time of instruction cancellation	Trading account ID	Client short code	Instruction number given by the client	Transaction status	Reason for instruction/order rejection
							Total	Hidden									

Authorized representative of the Exchange: ____________________________________

2.5.4. ELECTRONIC DOCUMENT STRUCTURE (xml file) FOR EXTRACTS FROM TRADE REGISTER CUX34

Node	Attribute	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of the XML document				
DOC_REQUISITES		Section for document details				
	DOC_DATE	Date of the document	No	Date		
	DOC_TIME	File generation time	No	Time		
	DOC_NO	Document unique number in the EDI system	No	Character	1-12	
	DOC_TYPE_ID	Document type ID in the EDI 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						
CUX34		Section for report details				
	EntrytDate	Trade date	Yes	Date		
	FirmId	Trading member ID	Yes	Character	0-12	
	FirmName	Trading member name	Yes	Character	0-120	
	FirmNameEN	Trading member (eng)	No	Character	0-120	
	FirmINN	Trading member taxpayer ID	Yes	Character	12	
USER						
	UserId	Sponsored access ID	Yes	Character	12	
RECORDS		Section for transaction details				
	RecNo	Sequence number	Yes	Number	11	0
	TransNo	Transaction (instruction) unique code	Yes	Number	20	0
	AlgoOrderNo	Algorithmic package number	No	Number	20	0
	EntryTime	Time the instruction was submitted	Yes	Time		
	Status	Transaction status: Y – the instructed order is registered in trading system; N – the instructed order is not registered in trading system	Yes	Character	1	
	BuySell	Instruction direction: B – buy, S – sell	Yes	Character	1	
	BoardID	Trading mode ID	Yes	Character	4	
	SecurityId	Instrument ID	Yes	Character	12	
	BasePrice	Base rate	No	Number	20	
	Quantity	Total quantity in lot currency, in currency units	Yes	Number	20	
	QuantityHidden	Hidden quantity in lot currency, in currency units	No	Number	20	
	Decimals	Number of meaningful decimal places in the limit price of the instruction (Price attribute)	Yes	Number	x	
	Price	Limit price of the instruction	No	Number	20	
	AmendTime	Time to cancel the instruction	No	Time		
	CPFirmId	Counterparty	No	Character	12	
	ClientCode	Client short code	No	Character	12	
	TrdAccId	Code of the trading account of the relevant level	Yes	Character	12	
	BrokerRef	Instruction number given by the client (field ClOrdID if the instruction is submitted via FIX)	No	Character	20	
	Details	Details of the first level client	No	Character	12	
	SubDetails	Details of the second level client	No	Character	20	
	MisType	Reason for instruction/order rejection	No*	Character	256	
	MisTypeEN	Reason for instruction/order rejection (eng)	No*	Character	255	
	Message	Transaction content	Yes	Character	1000	
/RECORDS						
/USER						
/CUX34						
/MICEX_DOC						

* if the Status = N, the field is mandatory

2.6. Surcharge report

The file's name example: **MB12345_CUX16_000_031015_12345678.xml**
The session code (the parameter ***SSS*** in the file's name) is always 000**.**
Files in the form of an electronic document are be formed and sent through the EDI system only to trading members of the FX Market.

2.6.1. THE FORM

Surcharge report

Trading date: <date>

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

Highly active trading algorithm details	Trading member taxpayer ID	Short client code	Client TIN or passport number	Subbroker client taxpayer ID or passport number	Number of orders including market-making orders (rounded to L1 and L2 coefficients)	Fee for surcharge calculation (for information purpose), RUB*	Fee for surcharge calculation, RUB**	Estimated value of the surcharge (for information purpose), RUB	Total amount of surcharge, RUB	Bank account ID for surcharge payment

* - calculated for trades other than off order book trades and trades encompassed in swaps subject to the impact of orders size on the surcharge (K1 and K2 coefficients).
** - calculated for trades other than off order book trades and trades encompassed in swaps subject to the impact of orders size on the surcharge (K1 and K2 coefficients) as adjusted for F coefficient (to include the impact of the tariff schedule selected for that registration code).

Authorized representative of the Exchange: ____________________________________

2.6.2. 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						

2.7. Codes of trading modes in according of execution deals

Instruments	System board	Negotiated board
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*
Big spot deals on foreign currency	SDBP	
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
Fix deals	FIXS	FIXN
Average weighted deals	WAPS	WAPN
Swap deals	Auction CBR AUCB	
Transfers Instruments	TRAN	
NCC Transfers Instruments	TRAD	

* - Negotiated trades of "visible to all" type in the Settlement Procedures Regime