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 150.
- 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 59,999.
- 1.4. Minimum allowed number of lots specified in a hidden order as lots to be displayed in the current quotes window for spot deals -1,000, for swap deals:

quotes window for spot deals 1,000, for swap deals.	Minimum allowed number of lots
Instrument	specified in a hidden order as lots
	to be displayed in the current
Van Torton	quotes window
USD_TODTOM	100
USD_TOMSPT	100
EUR_TODTOM	100
EUR_TOMSPT	100
EURUSDTDTM	100
EURUSDTMSP	100
GBP_TOMSPT	100
CHF_TOMSPT	100
CNY_TODTOM	1,000
CNY_TOMSPT	1,000
USDCNYTDTM	100
USDCNYTMSP	100
HKD_TODTOM	1,000
BYN_TODTOM	100
KZT_TODTOM	1,000
KZT_TOMSPT	1,000
USDKZTTDTM	100
USDKZTTMSP	100
TRY_TODTOM	1,000
USDTRYTDTM	100
USDTRYTMSP	100
JPY_TOMSPT	1 000
ZAR_TODTOM	100
USDZARTDTM	100

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

1

UZS_TODTOM	100,000
AMD_TODTOM	1 000
USDAMDTDTM	100
KGS_TODTOM	10,000
TJS_TODTOM	100
GLD_TODTOM	100
GLD_TOMSPT	100
SLV_TODTOM	100
SLV_TOMSPT	100
PLT_TODTOM	100
PLT_TOMSPT	100
PLD_TODTOM	100
PLD_TOMSPT	100
AED_TOMSPT	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.
- 1.6.1. The message to cancel an order ('cancel' transaction) may be sent 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:

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

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:

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

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

$$Vmin_{i} = \begin{cases} Vav_{i} = 0:0 \\ Vav_{i} \neq 0:Max\left(Floor\left(Vav_{i} \times \left(1 - \frac{K_{r}exp}{2}\right)\right),Vmin\right), \end{cases}$$

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:

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

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):

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

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):

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

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

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

- 1.9. 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 $-K_r = 0, ..., 1$ with step 0,1, where
 - 0 no deviations (even distribution of applications by time of entry and volume);

• 1 – maximum deviation (\pm 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.

- 1.10. Control of the volume of the algorithmic package and the volume of applications (both market and limited) contained in this algorithmic package:
 - the maximum volume of an algorithmic package entered without additional confirmation is 1,000,000 lots. If this volume is exceeded, the algorithmic package is entered into the Trading System only with additional confirmation by the trading participant of the message issued by the Trading System;
 - if while entering an algorithmic package, the calculated volume of at least one application contained in this algorithmic package exceeds 1,000 lots, the trading participant is given a message (which does not require additional confirmation) about the presence of an application with such volume in the algorithmic package. The verification specified in this paragraph is not carried out if, in accordance with the internal documents of Moscow Exchange, a minimum order size (in lots) is set for the instrument exceeding the established threshold value of the volume of one application contained in this algorithmic package (1,000 lots);
 - if while entering an algorithmic package, the calculated volume of at least one application contained in this algorithmic package exceeds 10,000 lots, such an algorithmic package of applications is completely rejected by the Trading System with the issuance of an information message to the trading participant about the rejection of the entire algorithmic package and the need to correct its parameters. If further, while executing the algorithmic package and recalculating its remainder, the volume of the application during any of the iterations exceeds 10,000 lots, such an application is executed without prior notification of the trading participant. The verification specified in this paragraph is not carried out if, in accordance with the internal documents of Moscow Exchange, a minimum order size (in lots) is set for the instrument exceeding the maximum allowable volume of one application contained in this algorithmic package (10,000 lots).
- 1.11. From 7:00 to 23:50 of the trading period of the main trading session for CETS and SDBP Codes of trading modes for market and limit orders types of "fill or kill", "withdraw balance", "place in queue", "hide quantity" sets a maximum control value deviation of deals from allowable counter order, standing in line at the time of the filing of such market bids for instruments:

Instrument	Maximum deviation
EURUSD_TOD, EURUSD_TOM, EURUSD_SPT	
USDCNY_TOD, USDCNY_TOM, USDCNY_SPT	
CNYRUB_TOD, CNYRUB_TOM, CNYRUB_TMS, CNYRUB_SPT	
BYNRUB_TOD, BYNRUB_TOM, BYNRUB_TMS	
GBPRUB_TOM, GBPRUB_SPT	1 000/
HKDRUB_TOD, HKDRUB_TOM, HKDRUB_TMS	1,00%
USDKZT_TOD, USDKZT_TOM, USDKZT_SPT	
USDTRY_TOD, USDTRY_TOM, USDTRY_SPT	
KZTRUB_TOD, KZTRUB_TOM, KZTRUB_TMS, KZTRUB_SPT	

TRYRUB_TOD, TRYRUB_TOM, TRYRUB_TMS	
CHFRUB_TOM, CHFRUB_SPT	
JPYRUB_TOM, JPYRUB_SPT	
ZARRUB_TOD, ZARRUB_TOM, ZARRUB_TMS	
USDZAR_TOD, USDZAR_TOM	
UZSRUB_TOD, UZSRUB_TOM	
AMDRUB_TOD, AMDRUB_TOM	
USDAMD_TOD, USDAMD_TOM	
KGSRUB_TOD, KGSRUB_TOM	
TJSRUB_TOD, TJSRUB_TOM	
AEDRUB_TOM, AEDRUB_TMS, AEDRUB_SPT	
USDRUB_TOD, USDRUB_TDB, USDRUB_TOM, USDRUB_TMB, USDRUB_TMS,	
USDRUB_SPT	0,50%
EURRUB_TOD, EURRUB_TDB, EURRUB_TOM, EURRUB_TMB, EURRUB_TMS,	0,5070
EURRUB_SPT	

1.12. From 7:00 to 23:50 of the trading period 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 spread relative to the best bid order with which market orders are accepted by the Trading System

Instrument	Maximum spread
USDRUB_TOD, USDRUB_TDB, USDRUB_TOM, USDRUB_TMB,	
USDRUB_TMS, USDRUB_SPT	
EURRUB_TOD, EURRUB_TDB, EURRUB_TOM, EURRUB_TMB,	
EURRUB_TMS, EURRUB_SPT	
EURUSD_TOD, EURUSD_TOM, EURUSD_SPT	
USDCNY_TOD, USDCNY_TOM, USDCNY_SPT	
CNYRUB_TOD, CNYRUB_TOM, CNYRUB_TMS, CNYRUB_SPT	
BYNRUB_TOD, BYNRUB_TOM, BYNRUB_TMS	
GBPRUB_TOM, GBPRUB_SPT	
HKDRUB_TOD, HKDRUB_TOM, HKDRUB_TMS	
USDKZT_TOD, USDKZT_TOM, USDKZT_SPT	
USDTRY_TOD, USDTRY_TOM, USDTRY_SPT	
KZTRUB_TOD, KZTRUB_TOM, KZTRUB_TMS, KZTRUB_SPT	0,50%
TRYRUB_TOD, TRYRUB_TOM, TRYRUB_TMS	·
CHFRUB_TOM, CHFRUB_SPT	
JPYRUB_TOM, JPYRUB_SPT	
ZARRUB_TOD, ZARRUB_TOM, ZARRUB_TMS	
USDZAR_TOD, USDZAR_TOM	
UZSRUB_TOD, UZSRUB_TOM	
AMDRUB_TOD, AMDRUB_TOM	
USDAMD_TOD, USDAMD_TOM	
KGSRUB_TOD, KGSRUB_TOM	
TJSRUB_TOD, TJSRUB_TOM	
AEDRUB_TOM, AEDRUB_TMS, AEDRUB_SPT	

1.13. Order types:

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 "enqueue-or-kill", execution at different rates	LSB
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 (except for fix trades and instruments with small amounts).

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.

In the one trading period of the Main trading session for SDBP limit orders "enqueue-or-kill" are banned.

1.14. 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			
Fix deals	FIXS	FIXN		
Average weighted deals	WAPS	WAPN		
Swap deals	Auctio	n CBR		
	AU	ICB		
Transfers Instruments	TR	AN		
NCC Transfers Instruments	TR	AD		

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

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_NNNNNNNNNNNNnnnl.p7s.zip.p7e* with the following parameters:

MMNNNNN – the Trading member code in the electronic document circulation system (the EDI) – 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;

NNNNNNNN – 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 EDI, "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 in accordance with EDI rules.

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 fix="" trade="" trade<br="">/weighted average trade deliverable futures code></spot>	Base currency	<name></name>
Settlement date:	∠Date>	Quote currency	<name></name>

Settleme	ent date:	<dat< th=""><th>e></th><th></th><th>Quo</th><th>te currer</th><th>псу</th><th><name:< th=""><th>></th><th>Quotes fo</th><th>or:</th><th>Base current</th><th>cy unit</th><th></th><th></th><th></th></name:<></th></dat<>	e>		Quo	te currer	псу	<name:< th=""><th>></th><th>Quotes fo</th><th>or:</th><th>Base current</th><th>cy unit</th><th></th><th></th><th></th></name:<>	>	Quotes fo	or:	Base current	cy unit			
Order No.	User ID / SMA ID	Trading Participant's ID for SES	Time of order registration	Direction	Algorithmic package number	Board ID	Туре		n base , currency nits Hidden	Maximum allowed order price	Status	Cancellation time	Unfilled quantity	Counterparty	TCA code	Short Client code

Orders for conclusion of swap trades/swap contracts

Swap tra	ade/swap :	<swap t<="" th=""><th>trade/swap t code></th><th></th><th></th><th>se curre</th><th>-</th><th><name:< th=""><th></th><th>Ouotes for</th><th>r:</th><th>Base curre</th><th>ency unit</th><th></th><th></th><th></th></name:<></th></swap>	trade/swap t code>			se curre	-	<name:< th=""><th></th><th>Ouotes for</th><th>r:</th><th>Base curre</th><th>ency unit</th><th></th><th></th><th></th></name:<>		Ouotes for	r:	Base curre	ency unit			
Order No.	User ID / SMA ID	Trading Participant's ID for SES	Time of order registration	Direction	Algorith	Board ID		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	Decim als
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	No	Character	1-12	
	DOC TWDE ID	electronic document exchange system	N.T.	CI.	1 10	
	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	İ
	FirmNameEN	Firm name (eng)	No	Character	0-120	1
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				
S S S S S S S S S S S S S S S S S S S	AddSession	Session type (N – main Trading session)	Yes	Character	1	
	SessionName	Session name (rus)	Yes	Character		
	SessionNameEN	Session name (eng)	Yes	Character		
CURRPAIR	Sessionivameerv	Element with data per currency pair	168	Character		
CURREAIR	CurronavId	Currency ID	Voc	Character	4	
	CurrencyId	•	Yes	Character Character	30	
	CurrencyName CurrencyNameEN	Currency name (rus)	Yes No		30	1
		Currency name (eng)	Yes	Character	4	-
	CoCurrencyId CoCurrencyName	Related currency ID Related currency name (rus)	Yes	Character Character	30	-
CECLIDITY	CoCurrencyNameEN	Related currency name (eng)	No	Character	30	
SECURITY	CommitteeId	Element with data per security	V	Chora -t	12	
	SecurityId SeeShortName	Security ID	Yes	Character	10	-
	SecShortName FaceValue	Short security name Ouote	Yes Yes	Character Number	20	6
CETTI EDATE	race value		168	runner	20	U
SETTLEDATE	SattleDate	Element with data per settlement date Settlement date	Vas	Doto		
	SettleDate		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	Yes	Character	1	
		trade order/weighted average				

		order/deliverable futures order;				
		S - swap order/swap contract order;				
RECORDS		Element with data per each order				
	OrderNo	Order number	Yes	Number	20	0
	AlgoOrderNo	Algorithmic package number	No	Number	20	0
	IsActualMM	Market-maker's order corresponds to the market-maker's agreement (Y – Yes, M - No)	No	string	1-1	
	UserId	User ID / Sponsored market access ID (SMA ID)	Yes	Character	0-12	
	ASP	Trading Participant's ID for SES (Simple electronic 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	2
	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						

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** 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).

Files in the form of (electronic document) ED shall be formed and sent to the Trading member every day after trading session in accordance with EDI rules.

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 <Spot trade/fix trade/weighted average</p> trade/weighted average Base currency: <Name> trade/deliverable futures code> trade/deliverable futures:

Settlement date: <Date> Quote currency: <Name> Ouotes 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 to Total Sell tr						-	Total fee	e:							
Trades in	icluded in	the swa	ap trad	e/swap o	contract											
								Ва	ase currency:	<name< th=""><th>></th><th></th><th></th><th></th><th></th><th></th></name<>	>					
Swap tra	ade/swap co	ntract:	<sw< td=""><td>ap trade</td><td>/ swap cont</td><td>ract code></td><td></td><td></td><td>uote currency:</td><td></td><td></td><td>otes for: Base unit</td><td>currency</td><td></td><td></td><td></td></sw<>	ap trade	/ swap cont	ract code>			uote currency:			otes for: Base unit	currency			
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	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 ti Total Sell tr			<u> </u>			<u> </u>	Total fee	e: -							<u> </u>
Authoriz	zed repres	sentativ	e of th	e Exch	ange:				/Nam	e/						

2.3.2. THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "EXTRACT FROM THE TRADE REGISTER" CUX23

Node	Attribute	Description	Required	Туре	Length	Decim als
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	No	Character	1-12	
		electronic document exchange system				
	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	Cicaring IIIII (anich)	Element with data per settlement code	110	Character	0 120	
DETTEE	ExtSettleCode	Clearing member settlement code	Yes	Character	20	
TRADEACC	Embettie Code	Element with data per Settlement code of Trading Member / Trading Member Client		Character	20	
	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	1
	CurrencyNameEN	Currency name (eng)	No	Character	30	İ
	CoCurrencyId	Related currency ID	Yes	Character	4	İ
	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 trade/deliverable futures; S - swap trade/swap contract;	Yes	Character	1	

MAINSEC		Element with data per main trades types				
WI III VOLC	MainSecurityId	Main SWAP trade security ID/ main	Yes	Character	12	
	Trainiscourity Id	SWAP contract security ID	105	Character	12	
	MainSecShortName	Main SWAP trade security short name/	Yes	Character	10	
	Trainiscesiforti varie	main SWAP contract security short name	105	Character	10	
RECORDS		Element with data per each trade				
TESSIES	TradeNo	Trade number	Yes	Number	20	0
	BuySell	Trade direction: B - buy S - sell	Yes	Character	1	0
	OrderNo	Order number	Yes	Number	20	0
	AlgoOrderNo	Algorithmic package number	No	Number	20	0
	IsActualMM	Market-maker's order corresponds to the	No	string	1-1	0
	10110000111111	market-maker's agreement (Y – Yes, M -	1.0	Sumg	1 1	
		No)				
	TradeDeriv	Derivative trade: Y – Yes; N – No	Yes	Character	1	
	TradeTime	Trade conclusion time	Yes	Time		
	TradeType	Trade type: T – anonymous trade;	Yes	Character	1	
	J1 -	N - negotiated trade;				
		S – swap trade/swap contract;				
		W - negotiated swap trade/swap contract				
	Decimals	Number of decimals in the exchange rate	Yes	Number		
		(price field)		<u> </u>		
	Price	Exchange rate	Yes	Number	20	6
	Quantity	Volume expressed in the currency of the	Yes	Number	20	2
		lot, in units of currency				
	Value	Value expressed in the related currency,	Yes	Number	20	2
	<u> </u>	in units of currency			<u> </u>	
	CPFirmId	Counterparty Firm ID	No	Character	0-12	
	Period	Trading period: O - open period; N -	Yes	Character	1	
		normal trading; C - close period;				
	SettleCode	Settlement code	Yes	Character	12	
	UserId	User ID/ Sponsored market access ID	Yes	Character	0-12	
		(SMA ID)				
	UserExchangeId	Exchange ID	Yes	Character	4	
	BrokerRef	Additional notes (broker reference)	No	Character	20	
	ExtRef	Notes of the external order management	No	Character	12	
		system				
	ExchComm	Trading commission, in rubles	No	Number	20	2
	AddExchComm	Additional fee for the organization of	No	Number	20	2
		trading, in rubles				
	ITSComm	Technical access commission, in rubles	No	Number	20	2
	ClrComm	Clearing commission, in rubles	No	Number	20	2
	SumComm	Total commission, in rubles	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	No	Character	20	
		number				
	SubDetails	Subbroker taxpayer number or passport	No	Character	20	
		number				
	RepoTradeNo	Main SWAP trade number/ main SWAP	No	Number	20	0
		contract deal number				
	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						

2.4.1 THE FORM

Analytical report with compressed trades

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 <spot trade/fix trade/weighted average

trade/deliverable futures code>

Bettiement	uaic.	raic>			Quote cu	rency.	Quotes for.	Dasc currency un	1111	
Directi on.	Weighted-average price	Size in base currency, currency units	Size in quote currency, currency units	Total trades	Derivati ve trade	Fee for organization of trading, RUB	Clearing services fee, RUB	Total fee per trade, RUB.	TCA code	Short Client code

Base currency:

Trades included in the swap trade/swap contract

Spot trade also fix trade/weighted average trade/deliverable futures:

<Spot trade/fix trade/weighted average
trade/deliverable futures code>

Base currency:

<Name>

<Name>

Settlement	date: <da< th=""><th>nte></th><th></th><th>(</th><th>Quote curren</th><th>cy: <name></name></th><th>Quotes for: Ba</th><th>se currency unit</th><th></th><th></th></da<>	nte>		(Quote curren	cy: <name></name>	Quotes for: Ba	se currency unit		
Directi on.	Weighted-average price	Size in base currency, currency units	Size in quote currency, currency units	Total trades	Derivati ve trade	Fee for organization of trading, RUB	Clearing services fee RUB	Total fee per trade, RUB.	TCA code	Short Client code

^{*}The data of the analytical report with compressed trades may differ from the data in the register of trades of the exchange due to mathematical rounding. The report can only be used for informational purposes.

Authorized re	presentative of the Exchange:	 /Name/

2.4.2 THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "ANALYTICAL REPORT WITH COMPRESSED TRADES" CUX23C

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	No	Character	1-12	
	_	exchange system				
	DOC_TYPE_ID	Document type ID in the electronic document exchange	No	Character	1-12	
		system				
	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	Yes	Character	20	
		Trading Member Client				
	ExtTradeCodeType	Type of Trading Member Settlement code: TRADE –	Yes	Character	10	
		Settlement code of Trading Member, CLIENT – Settlement				
		code of Trading Member Client				
SESSION		Element with data per session type				
	AddSession	Session type (N – Main trading session, Y – Main trading	Yes	Character	1	
		session (default obligations settlement))				
	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	
Security D		CoCurrencyNameEN	Related currency name (eng)	No		30	
Security D	SECURITY		Element with data per security				
SETTILEDATE		SecurityId		Yes	Character	12	
SETTLEDATE SettleDate Deliment with data per settlement date SettleDate SettleDate SettleDate Settlement date Yes Date SettleDate SettleDat		SecShortName	Short security name	Yes	Character	10	
SettleDate Element with data per settlement date Yes Date		FaceValue		Yes		20	6
SettleDate SettleDate Settlement date Settlement date Settlement with data per trade type SettleDat	SETTLEDATE		Element with data per settlement date				
Trade Group Trade Group Trade (Specific Proport trade also fix trade/weighted average trade/deliverable futures: S - swap trade/swap contract; Element with data per main trades types Main Securityld Main SwAP trade security D main SWAP contract security Main SecShortName Main SWAP trade security short name/ main SWAP contract security Main SwAP trade security short name/ main SWAP contract security Main SwAP trade security short name/ main SWAP contract security Main SwAP trade security short name/ main SWAP contract security short name/ main SWAP contract security short name/ main SWAP contract security short name/ main SWAP contract yes Character 10 RECORDS BUSSEI Trade direction: 8 - buy S - sell Yes Character 11 Aumber 20 6 Quantity Volume expressed in the currency of the lot, in units of yes Number 20 2 Value Value value expressed in the related currency, in units of currency Yes Number 20 2 Number-OfDeals Number-OfDeals Number of deals Number of deals Ves Number 20 0 Trade Deriv Derivative trade: Y - Yes; N - No Yes Character 1 ExchComm Trading commission, in rubles No Number 20 2 Clicromm Clearing commission, in rubles No Number 20 2 SumComm Total commission, in rubles Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 2 Tradectld Trading - clearing account code Yes Number 20 3 Tradectle Trad		SettleDate	Settlement date	Yes	Date		
Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Trade Group Main Security Id Main Security Id Main Security Id Main Security Id Main Seconthame Main SWAP trade security ID Main SWAP trade security ID Main SWAP trade security ID Main SWAP trade security ID Main SWAP trade security ID Main SWAP trade security SWAP contract security Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Character Tyes Number Tyes Tyes Number Tyes	GROUP		Element with data per trade type				
Main SWAP trade security ID/ main SWAP contract security ID/ main SWAP contract security ID/ main SWAP contract security ID/ main SWAP contract security ID/ main SWAP contract Security short name ID/ main SWAP contract Security short name ID/ main SWAP contract Security short name ID/ main SWAP contract Security short name ID/ main SWAP contract Security short name ID/ main SWAP contract Security Short name ID/ main SwaP contract Security Short name ID/ main SwaP contract Security Short name ID/ main SwaP contract Security Short name I		TradeGroup	Trade type: T - spot trade also fix trade/weighted average trade/deliverable futures;	Yes	Character	1	
MainSecShortName	MAINSEC		Element with data per main trades types				
Security short name		MainSecurityId	· · · · · · · · · · · · · · · · · · ·	Yes	Character	12	
BuySell Trade direction: B - buy S - sell Yes Character 1		MainSecShortName		Yes	Character	10	
WeightedAveragePrice	RECORDS		Element with data per each trade				
Quantity Volume expressed in the currency of the lot, in units of currency Yes Number 20 2		BuySell	Trade direction: B - buy S - sell	Yes	Character	1	
Currency		WeightedAveragePrice	Weighted-average price	Yes	Number	20	6
Value		Quantity	Volume expressed in the currency of the lot, in units of	Yes	Number	20	2
NumberOfDeals Number of deals Yes Number 20 0			currency				
TradeDeriv		Value	Value expressed in the related currency, in units of currency	Yes	Number	20	2
ExchComm		NumberOfDeals	Number of deals	Yes	Number	20	0
ExchComm Trading commission, in rubles No Number 20 2		TradeDeriv	Derivative trade: Y – Yes; N – No	Yes	Character	1	
ClrComm Clearing commission, in rubles No Number 20 2		ExchComm		No	Number	20	2
SumComm Total commission, in rubles Yes Number 20 2		ClrComm	Clearing commission, in rubles	No		20	2
TrdAccId Trading-clearing account code Yes Character 0-12		SumComm	Total commission, in rubles	Yes	Number	20	2
ClientCode Client code No Character 12		TrdAccId	Trading-clearing account code	Yes	Character	0-12	
/RECORDS <		ClientCode		No	Character	12	
/MAINSEC 6ROUP /SETTLEDATE 6 /SECURITY 6 /CURRPAIR 6 /SESSION 7TRADEACC /SETTLE 6 /CLEARPART 7CUX23	/RECORDS						
/SETTLEDATE	/MAINSEC						
/SECURITY (CURPAIR /SESSION (SESSION) /TRADEACC (SETTLE) /CLEARPART (CUX23)	/GROUP						
/CURRPAIR	/SETTLEDATE						
/CURRPAIR	/SECURITY						
/SESSION							
/SETTLE							
/SETTLE	/TRADEACC						
/CLEARPART //CUX23							
CUX23							
	/CUX23						
ALODA DOC	/MICEX_DOC						

2.5 Extract from the register with Additional fee accrual

Files in the form of an ED are formed and sent to trading members of the FX Market with the calculated Additional fee for the organization of trading before 10:00 of the next working day in accordance with EDI rules.

2.5.1 *THE FORM*

Extract from Trades Register with Additional fee accrual

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>

Settlemen	nt date:		<da< th=""><th>ite></th><th></th><th></th><th></th><th></th><th>Quote</th><th>currency:</th><th><name></name></th><th></th><th>Quotes for:</th><th>Base cui</th><th>rrency unit</th><th></th><th></th></da<>	ite>					Quote	currency:	<name></name>		Quotes for:	Base cui	rrency 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.	Algorith mic package number	Derivative trade	Counter party	Fee for organization of trading, RUB	Additio nal fee for organiza tion of trading, RUB	Fee for provision of the integrated technological service, RUB	Clearing services fee, RUB	Total fee per trade, including the Additional fee for organisation of trading RUB	TCA code	Short Client code

Total Buy trades: Total Sell trades: Total fee:

2.5.2 THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "EXTRACT FROM THE TRADE REGISTER WITH ADDITIONAL FEE ACCRUAL" CUX23B

Node	Attribute	Description	Requir ed	Туре	Length	Decima ls
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	No	Character	1-12	
	_	document exchange system				
	DOC_TYPE_ID	Document type ID in the electronic document	No	Character	1-12	
		exchange system				
	SENDER_ID	Sender ID	No	Character	1-12	
	SENDER_NAME	Sender short name	No	Character		
	RECEIVER_ID	Recipient ID	No	Character		
	REMARKS	Additional remarks	No	Character		
	SIGNAUTHOR	Name of the electronic signature author	No	Character	1-120	
/DOC_REQUISITES	SIGNAUTITOR	ivalie of the electronic signature author	110	Character		
		E1				
CUX23B	D (D)	Element with report data	3.7	D .		
	ReportDate	Trading date	Yes	Date	0.40	
	FirmId	Firm ID	Yes	Character		
	FirmName	Firm name	Yes	Character		
	FirmNameEN	Firm name (eng)	No	Character	0-120	
CLEARPART		Element with data per clearing participant				
	ClearingFirmId	Clearing Firm ID	Yes	Character		
	ClearingFirmName	Clearing Firm Name (rus)	Yes	Character	0-120	
	ClearingFirmNameE	Clearing Firm Name (eng)	No	Character	0-120	
	N					
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	Yes	Character	20	
		code of Trading Member Client			_ ~	
	ExtTradeCodeType	Type of Trading Member Settlement code:	Yes	Character	10	
	Extradecoderype	TRADE – Settlement code of Trading Member,	103	Character	10	
		CLIENT – Settlement code of Trading Member				
		Client				
SESSION		Element with data per session type				
BEBBION	AddSession	Session type (N – Main trading session, Y –Main	Yes	Character	1	
	AddSession	trading session (default obligations settlement))	1 68	Character	1	
	C: N		37	C1		
	SessionName	Session name (rus)	Yes	Character		
CLIDDDAID	SessionNameEN	Session name (eng)	Yes	Character		
CURRPAIR		Element with data per currency pair		G.		
	CurrencyId	Currency ID	Yes	Character		
	CurrencyName	Currency name (rus)	Yes	Character		
	CurrencyNameEN	Currency name (eng)	No	Character		
	CoCurrencyId	Related currency ID	Yes	Character		
	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		
	FaceValue	Quote	Yes	Number	20	6
SETTLEDATE		Element with data per settlement date	100	- 10111001		_
SETTEDATIE	SettleDate	Settlement date	Yes	Date		
GROUP	ScuicDate	Element with data per trade type	168	Date		
OROUI	TradeGroup	Trade type: T - spot trade also fix trade/weighted	Yes	Character	1	
	Traucoroup	average trade/deliverable futures;	168	Character	1	
MADICEC		S – swap trade/swap contract;				
MAINSEC	M. G	Element with data per main trades types	Yes	Character	10	
	MainSecurityId				12	
	1.5.1.0.05	contract security ID		G.	1.0	
	MainSecShortName	Main SWAP trade security short name/ main	Yes	Character	10	
		SWAP contract security short name				
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	0
	TradeTime	Trade conclusion time	Yes	Time	1	
	TradeType	Trade type: T – anonymous trade;	Yes	Character	1	
	11ade 1 ypc	N - negotiated trade;	103	Character	1	
		S – swap trade/swap contract;				
		W - negotiated swap trade/swap contract				
	Decimals	Number of decimals in the exchange rate (price	Yes	Number		
	Decimals	field)	103	rumoci		
	Price	Exchange rate	Yes	Number	20	6
	Quantity	Volume expressed in the currency of the lot, in	Yes	Number	20	2
	Quantity	units of currency	103	rumoci	20	2
	Value	Value expressed in the related currency, in units	Yes	Number	20	2
	v and c	of currency	103	rumoci	20	
	CPFirmId	Counterparty Firm ID	No	Character	0-12	
	Period	Trading period: O - open period; N - normal	Yes	Character		
	1 01100	trading; C - close period;	103	Character	1	
	SettleCode	Settlement code	Yes	Character	12	
	UserId	User ID/ Sponsored market access ID (SMA ID)	Yes	Character		
	UserExchangeId	Exchange ID	Yes	Character		
	BrokerRef	Additional notes (broker reference)	No	Character		
		Notes of the external order management system		Character		
	ExtRef		No		20	2
	ExchComm	Trading commission, in rubles	No No	Number Number	20	2
	AddExchComm	Additional fee for the organization of trading, 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, in rubles	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		
	SubDetails	Subbroker taxpayer number or passport number	No	Character		
	RepoTradeNo	Main SWAP trade number/ main SWAP contract	No	Number	20	0
	r	deal number				
	BoardId	Trading board ID	Yes	Character	4	
	BoardName	Trading board name	Yes	Character		
/RECORDS						
/MAINSEC						
/GROUP						
/SETTLEDATE						
/SECURITY						
/CURRPAIR						
/SESSION						
/TRADEACC						
/SETTLE						
/CLEARPART						
/CUX23B						
/MICEX_DOC						
THICLM_DOC						

2.6 Report on the Additional fee for the organization of trading on transactions for the purchase of spot instruments over a month

Files in the form of an ED are formed and sent to trading members of the FX Market with the calculated Additional fee for the organization of trading no later than five working days of the month following the reporting one in accordance with EDI rules.

2.6.1 THE FORM

Report on the Additional fee for the organization of trading on transactions for the purchase of spot instruments over a month

Trades execution date: <Date 1> - <Date 2>

Exchnage: Moscow Exchange

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

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

Trade date	Trade No.	Trade executio n time	Board ID	Security ID	 Curr ency ID	te.	Order No.	Algorith mic order No.	Exchan ge rate of the trade	Size in lot currency, currency units	Size in related currency, currency units	The final quantity of the transaction for repayment under the contract, lot currency units	Additional fee (final value), RUB	Contract requsites	Utilized quantity of the trade, lot currency units	Change in Additional fee, RUB

Total buy trades: Total fee:

2.6.2 THE STRUCTURE OF THE ELECTRONIC DOCUMENT (XML-FILE) «REPORT ON THE ADDITIONAL FEE FOR THE ORGANIZATION OF TRADING ON TRANSACTIONS FOR THE PURCHASE OF SPOT INSTRUMENTS OVER A MONTH» CUX25

Node	Attribute	Description	Require d	Туре	Lengt h	Decimal s
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	No	Character	1-12	
	· ·	document exchange system				
	DOC_TYPE_ID	Document type ID in the electronic document	No	Character	1-12	
		exchange system				
	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		
	SIGNAUTHOR	Name of the electronic signature author	No	Character	1 120	
/DOC_REQUISITES	BIGINIC IIIGK	Traine of the electronic signature dutilor	110	Character		
CUX25		Element with report data				
COM23	ReportDate1	Start date of the period	Yes	Date		
	ReportDate2	End date of the period	Yes	Date		
	FirmId	Firm ID	Yes	Character	0-12	
	FirmName	Firm name	Yes	Character	0-12	
	FirmNameEN	Firm name (eng)	Нет	Character	0-120	
CLEADDADT	FIIIINAINEEN	Element with data per clearing participant	пет	Character	0-120	
CLEARPART	Classic Einstel	Clearing Firm ID	37	Character	0.12	
	ClearingFirmId		Yes	Character	0-12	
	ClearingFirmName	Clearing Firm Name (rus)	Yes	Character	0-120	
DECORDS	ClearingFirmNameEN	Clearing Firm Name (eng)	Нет	Character	0-120	
RECORDS	m 1 n	Element with data per each trade		-		
	TradeDate	Date of the trades	Yes	Date		_
	TradeNo	Trade number	Yes	Number	20	0
	TradeTime	Time of the trade	Yes	Time		
	BoardId	Identifier of the trading rules	Yes	Character	4	
	SecurityId	Identifier of the instrument	Yes	Character	12	
	SecShortName	Short name of the instrument	Yes	Character	10	
	BuySell	Trade direction: B – buy, S - sell	Yes	Character	1	
	CurrencyId	Identifier of the base currency	Yes	Character	4	
	CoCurrencyId	Identifier of the conjugate currency	Yes	Character	4	
	FaceValue	Quote	Yes	Number	20	6
	OrderNo	Order number	Yes	Number	20	0
	AlgoOrderNo	Algorithmic package order number	Нет	Number	20	0
	Price	Exchange rate		Number	20	6
	Quantity	Volume expressed in the currency of the lot, in units of currency	Yes	Number	20	2
	Value	Value expressed in the related currency, in units of currency	Yes	Number	20	2
	QuantityFinal	Final quantity of the trade, in units of lot currency	Yes	Number	20	2
	AddExchCommStart	Additional fee (initial value), in rubles	Yes	Number	20	2
	AddExchCommFinal	Additional fee (final value), in rubles	Yes	Number	20	2
CONTRACT_REQ		Element with contract data				
у детельного дете	ContractRequisites	Requisites of the contract	Yes	Character	0-120	
	QuantityUtilize	Utilized quantity of the trade, in units of lot	Yes	Number	20	2
	•	currency				
/CONTRD + CT DTC	AddExchCommChange	Change in Additional fee, in rubles	Yes	Number	20	2
/CONTRACT_REQ						
/RECORDS						
/CLEARPART						
/CUX25						

2.7 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 in accordance with EDI rules.

2.7.1 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 tra		<swap< th=""><th>trade/ ontract code</th><th>Ouc</th><th>e currency: ote currency:</th><th><nam <nam< th=""><th></th><th></th><th>Quo</th><th>tes for</th><th>Ba un</th><th>se currency</th></nam<></nam </th></swap<>	trade/ ontract code	Ouc	e currency: ote currency:	<nam <nam< th=""><th></th><th></th><th>Quo</th><th>tes for</th><th>Ba un</th><th>se currency</th></nam<></nam 			Quo	tes for	Ba un	se currency
Trade number	Trade execution time	Board ID	Direction	Base rate	Exchange rate of the trade		Size in quote currency, cur. units*	Order number	Algorith mic package number	Counter party	TCA code	Short Client code

-Nomes

Total buy trades: Total sell trades

Fix/weighted average trades

Base currency: <Name>
Quote currency: <Name>

Fix/weighted average trade:

Quote currency: <Name>

Rase
curren
cy
cy
unit

								un		
Trade number	Trade execution time	Quote curren cy:	Fixing/ weighted average price	Fixing rate/ weighted average price	Discount (-) /Premium (+) to the weighted	Size in base currenc y,	Order number	Counter	TCA code	Short Client code
	ume	<u> </u>	calculation date	average price	average price	currenc y units				

Total buy trades: Total sell trades

P	Authorized	representative of	f the Exchange:	\int_{Ω}	Nam	ıe/

^{*}Value of a trade with the latest settlement date shall be indicated

2.7.2 THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "EXTRACT FROM THE TRADE REGISTER (ANALYTICAL ACCOUNTING OF TRADES)" CUX33

Node	Attribute	Description	Required	Туре	Length	Decim als
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	No	Character	1-12	
		document exchange system				
	DOC_TYPE_ID	Document type ID in the electronic	No	Character	1-12	
		document exchange system				
	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	İ
	FirmName	Firm name	Yes	Character	0-120	
	FirmNameEN	Firm name (eng)	No	Character	0-120	
CLEARPART	T ITHE VEHICLE V	Element with data per clearing participant	110	Character	0 120	
CEET IN THE	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	ClearingrammvameEn	Element with data per settlement code	NO	Character	0-120	
SETTLE	ExtSettleCode	Clearing member settlement code	Yes	Character	20	
TRADEACC	ExtSettleCode	Element with data per Settlement code of	168	Character	20	
IKADEACC		Trading Member / Trading Member Client				
	ExtTradeCode	Settlement code of Trading Member /	Yes	Character	20	
	ExtiradeCode	Settlement code of Trading Member / Settlement code of Trading Member Client	res	Character	20	
	ExtTradeCodeType	Type of Trading Member Settlement code:	Yes	Character	10	
	ExtradeCodeType	TRADE – Settlement code of Trading	1 68	Character	10	
		Member, CLIENT – Settlement code of				
		Trading Member Client				
SESSION		Element with data per session type				
SESSIOIY	AddSession	Session type (N – Main trading session, Y –	Yes	Character	1	
	7 Idds Cssion	Main trading session (default obligations	1 03	Character	1	
		settlement))				
	SessionName	Session name (rus)	Yes	Character		
	SessionNameEN	Session name (eng)	Yes	Character		
GROUP	Sessionivanichiv	Element with data per trade type	103	Character		
OROUI	TradeGroup	Trade type: S - swap trade/swap contract; F	Yes	Character	1	
	11ade Group	- fix/weighted average trade	108	Character	1	
CURRPAIR		Element with data per currency pair				
CORRI AIR	CurrencyId	Currency ID	Yes	Character	4	
	CurrencyName	Currency name	Yes	Character	30	<u> </u>
	CurrencyNameEN	Currency name (eng)	No	Character	30	
	CoCurrencyId	Related currency ID	Yes	Character	4	-
	CoCurrencyName	Related currency name	Yes	Character	30	
	CoCurrencyNameEN		No		30	-
	FaceValue	Related currency name (eng) Ouote	Yes	Character Number	20	6
CECUDITY	race value	`	res	runner	20	6
SECURITY	Converte. I J	Element with data per security	17-	Charrer	12	
	SecurityId	Security ID	Yes	Character	12	1
DECORDO	SecShortName	Short security name	Yes	Character	10	
RECORDS	T 1 N	Element with data per trade	37	NT 1	20	0
	TradeNo	Trade number	Yes	Number	20	0
	BuySell	Trade direction: B - buy S - sell	Yes	Character	1	0
	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		
	FixingRate	Fixing rate/Weighted average price	No	Number	20	6
	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, Discount (-) /Premium (+) to the weighted average price	No	Number	20	6
	Quantity	Volume expressed in the currency of the lot, in units of currency	Yes	Number	20	2
	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						

2.8 "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 in accordance with EDI rules.

2.8.1 *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	number of	Algorithmic package number	Time	Status	Reason of order rejection

Authorized representative of the Exchange:	/Name/

2.8.2 THE STRUCTURE OF ELECTRONIC DATA INTERCHANGE (XML FILE) "EXTRACT FROM THE TRANSACTION REGISTER" CUX24

Node	Attribute	Description	Required	Type	Length	Decim als
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 in accordance with EDI rules.

2.8.3 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)	Time of the instruction		Order number		Instru ment	Quantity in lot cur currency unit	-	Lot currency identifier			Time of instruction					Reason for instruction/or
	unique code	submission	Dire ctio n	for	Board code	ID	Total	Hidden		Limit price	Count erpart y	cancellation	Trading account ID	chart	Instruction number given by the client	ion	der rejection

Authorized representative of the Exchange:	
--	--

2.8.4 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;	Yes	Character	1	
		N – the instructed order is not registered in trading system				
	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	2
	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	Yes	Number	x	
		(Price attribute)				
	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 mandator

2.9 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 in accordance with EDI rules only to trading members of the FX Market.

2.9.1 THE FORM

Surcharge report

Trading date: <date>

Exchange: Moscow Exchange

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

Giperactive trade automat details (GTA)	Trading member taxpayer ID	Short client code	or pacebori	client taxpaver	_	Turnover GTA for AFC calculation (for information), RUB*	trade date %**	Total amount of surcharge, RUB	

^{* -} calculates according to GTA transactions (except Negotiated trades SWAP and trades by BYNRUB pair).

Authorized representative of the Exchange:	
admonized representative of the Exchange.	

^{** -} calculates according to transactions (except Negotiated trades SWAP and trades by BYNRUB pair).

2.9.2 THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "ADDITIONAL COMMISSION FEE LIABILITIES REPORT"

Tag / Node	Attribute Attribute	Description	Requir ed	Type	Leng th	Decim als
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	No	Character	1-12	
		exchange system				
	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		
	RECEIVER_ID	Recipient ID	No	Character		
	REMARKS	Additional remarks	No	Character		
	KEMAKKS	Additional Temarks	NO	Character	120	
	SIGNAUTHOR	Name of the electronic signature author	No	Character	120	
/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		
					120	
RECORDS		Element with data per client				
	DetailsGTA	HFT details (Trading Participant taxpayer number /	Yes	Character	20	
		Client taxpayer number or passport number)				
	NumOrdersGTA	Total number of orders for Additional Commission	Yes	Number	20	0
		Fee calculation (consider witth coefficients L1, L2)				
	TurnoverGTA	Turnover GTA, calculated on all HFT, except Negdeals SWAP and trades by BYNRUB pair, RUB	Yes	Number	20	2
	MarketShareGTA	Market Share GTA in total turnover per trade date,	Yes	Number	3	2
	Warketshared 171	%. Calculated on all market trades, except Negdeals	103	rumoer	5	_
		SWAP and trades by BYNRUB pair				
	NumOrdersGTAOffset	Number of orders compensated of turnover GTA	Yes	Number	20	0
	GTACommission	(consider with K coefficient) Total sum of Additional Commission Fee for HFT,	Yes	Number	20	2
	GTACommission	RUB	res	Number	20	2
	BankAccId	Bank account ID for Additional Commission Fee	No	Character	12	
DETAILS		Element with detailed data per client				
DETRIED	FirmINN	Trading Participant taxpayer identification number	Yes	Character	12	
	ClientCode	Client code	No	Character		
	Details	Client taxpayer number or passport number	No	Character		
	SubDetails	Sub-broker client taxpayer number or passport	No	Character		
	N	number Number of orders (consider witth coefficients, I.1.	37 -	N.,1-	20	0
	NumOrders	Number of orders (consider witth coefficients L1, L2)	Yes	Number	20	0
	Turnover	Turnover GTA, calculated on all trades, except	Yes	Number	20	2
		Negdeals SWAP and trades by BYNRUB pair, RUB.				
		(Informational field)				
	MarketShare	Market Share GTA in total turnover per trade date,	Yes	Number	3	2
		%. Calculated on all market trades, except Negdeals,]		
		SWAP and trades by BYNRUB pair	<u></u>			
	NumOrdersOffset	Number of orders compensated of turnover (consider	Yes	Number	20	0
		with coefficients K), except Negdeals SWAP and trades by BYNRUB pair;				
/DETAILS		January Sylvania				
/RECORDS						
/CUX16						
/MICEX_DOC						

2.10 Report on identifiers and their powers in the foreign exchange market and the precious metals market

The file's name example: MB12345_CUX83_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 in accordance with EDI rules.

2.10.1 THE FORM

$\begin{array}{c} Report \\ on \ permissions \ of \ the \ FX \ market \ trading \ member's \ identifiers \\ on \ date \ll \quad > \qquad 20 \\ \hline \end{array}$

Trading/Clearing Participant	Full name of the organization - Trading/Clearing Member		
Trading/Clearing Participant identifier	An identifier of Trading/Clearing Participant		
Trade execution time	An identifier of trader of Trading/Clearing Participant		
Changes of Trade execution time	Y/N	Y – changed N – not changed	
User type by trading access	1/2/3	1 – trading access; 2 – access to view; 3 – Refinitiv.	
User status	A/ S/ D	A - active S - suspended D - deleted	

^{*} The changes take effect on the trading day following the date indicated in the report.

The permissions of the identifier

1.	Clearing identifiers	1/2/3	1 – clearing manager;2 – operator;3 – operator and transfers.			
2.	Access to over-the counter trades with Liquidity provider as on of parties	1/2	1 – access to view; 2 – access to view and trade.			
3.	Access to RFS Auction negotiated deals	1/2/3	1 – as viewer; 2 – as viewer and as consumer; 3 – as viewer, consumer and provider.			
4.	Access to CCP OTC Clearing CPCL negotiated deals	1/2	1 – access to view; 2 – access to view and over-the-counter trade.			
5.	Pre-trade option is active for NTPro trades	Y/ N	Y – enable, N – unable.			
6.	Cancel on Disconnect	N/ A/ O/ C/ W	N - No; A - Always; O - On demand; C - Control Active, no orders withdrawn; W - control active and Withdraw orders (Withdraw and control).			
7.	Uniting into group	Group name				
8.	View information	Y (empty)/ N	About clients Y (empty) – allow, N – prohibit.			
		Y (empty)/ N	About comissions Y (empty) – allow, N – prohibit.			
9.	Language	R/E	R – Russian E - English			
10.	Administrator SMA	Y/N	Y- Yes, N – No.			
11.	Master Login	Base	ID master- login 1 Substitute ID master-login 2			
12.	User is Master login	Y/ N	Y- Yes,			

				N – No.			
13.	Short Client code		(ClientCode1, ClientCode2)	List of short client codes			
14.	Cancel on Drop-Copy disconnection	ct (для ИСД)	Y/ N	Y- Yes,			
				N – No.			
15.	Restrictions for ID		Is used with certain IDs	Trading account ID			
Peri	missions for boards and instrume	nts:					
16.	Board code {CETS/ FIXS/ WAPS/ SDBP/ AUCB/ CNGD/ LICU/ WAPN/ FIXN/ OTCT/ OTCF/ RFSM/ CPCL}	CETS/ FIXS/ WAPS/ SDBP/ AUCB/ CNGD/ LICU/ WAPN/ FIXN/ OTCT/ OTCF/ RFSM/ CPCL	NO/ ALL/ SOME	Type of access to a trading board: NO – no access; ALL – access to all of the instruments; SOME – access to some instruments specified.			
List	List of allowed instruments (for the "SOME" type of access):						
17.	List of security IDs for the Board	Security ID					

Authorized Representative of Moscow Exchange:	
--	--

2.10.2 THE STRUCTURE OF ELECTRONIC DOCUMENT (XML-FILE) "REPORT ON PERMISSIONS OF THE FX MARKET TRADING MEMBER'S IDENTIFIERS"

Node	Attribute	Attribute	Attribute	Type	Length
MICEX_DOC		Document root element		71	8
DOC_REQUISITES		Document metadata			
	DOC_DATE	Date of the document		date	
	DOC_TIME	File generation time		time	
	DOC_NO	Document unique number in the electronic document		string	1-12
		exchange system			
	DOC_TYPE_ID	Document type ID in the electronic document exchange		string	1-12
		system			
	SENDER_ID	Sender ID		string	1-12
	SENDER_NAME	Sender short name		string	1-30
	RECEIVER_ID	Recipient ID		string	1-12
	REMARKS	Additional remarks		string	1-120
/DOC_REQUISITES					
CUX83		Element with data			
	ReportDate	Report date	+	date	
	FirmId	Trading/Clearing Participant identifier	+	string	1-12
	FirmName	Trading/Clearing Participant name	+	string	0-120
RECORDS		Element with data per Trading/Clearing Participant's login			
	77 71	permissions		.	10
	UserId	User ID	+	string	12
	UserName	User Name	+	string	30
	DataChanged	(Y/N) Flag shows if any user properties have been changed	+	string	1-1
		"today".			
		Will always be set to Y in daily reports. In monthly reports will be set to Y only for those users whose settings has been			
		changed on the report date, for other users will be set to N.			
	TradeUserType	User type by trading access:		string	1
	TradeOserType	1 – trading access;		sumg	1
		2 – access to view;			
		3 – Refinitiv.			
	TradeUserStatus	User status:	+	string	
	Trace e seristatus	A - active	'	Sums	
		S - suspended			
		D - deleted			
	ClearingUserType	User type by clearing access:		string	1
		1 – clearing manager;			
		2 – operator;			
		3 – operator and transfers.			
	OtsLpUserType	User type by access to over-the counter trades with Liquidity		string	1
		provider as on of parties:			
		1 – access to view;			
		2 – access to view and trade.			
	OtsRfsUserType	User type by access to RFS Auction negotiated deals:		string	1
		1 – as viewer;			
		2 – as viewer and as consumer;			
		3 – as viewer, consumer and provider.			
	OtsCpclUserType	User type by access to CCP OTC Clearing CPCL negotiated		string	1
		deals:			
		1 – access to view;			
		2 – access to view and over-the-counter trade.			
	PreTradeNtpro	Pre-trade option is active for NTPro trades (Y / N)		string	1
	_		1		
	ViewClients	View information about clients: Y - allow, N - prohibit	+	string	1
	ViewCommission	View information about clients: Y - allow, N - prohibit	+	string	1
	Language	Interface language	+	string	1
	GroupName	Group name		string	30
	PasswordExpiratio	(Y/N) Option of user password expiration. If this option is	+	string	1
	n	active, on the next trading day of will be required to change			
	SMA	password during connection to trading and clearing system This is an SMA login (V/N)	1	etrine	1-1
	AdministratorSM	This is an SMA login (Y/N) This is an SMA Administrator login (Y/N)	+	string	
	AdministratorSM A	This is an SMA Administrator login (Y/N)	+	string	1-1
	MasterLogin1	Base Master ID 1 for an SMA login	 	string	12
	MasiciLogiiii	Duoc Master ID 1 101 an SIMA 10gIII	1	sumg	14

	MasterLogin2	Substitute Master ID 2 for an SMA login		string	12
	IsMasterLogin	(Y/N) User is Master login	+	string	1-1
	CancelOnDisconn	Cancel orders on disconnect of user's identifier. Possible	+	string	1
	ect	values:			
		N - No;			
		A - Always;			
		O - On demand;			
		C - Control Active, no orders withdrawn;			
		W - control active and Withdraw orders (Withdraw and			
		control).			
	CancelOnDropCop	Cancel orders on disconnect of Master login			
	yDisconnect				
	Alias	Alias		string	12
	DepthOb	Depth of order book		intege	
				r	
	CryptoName	Cryptographic name		string	64
TrdAccIdList		Element with data per trading and clearing accounts (TCA).			
		The list of TCA is included only if the login has the list of			
		TCA specified			
TrdAcc					
	TrdAccId	Trading and clearing account ID	+	string	12
/TrdAcc					
/TrdAccIdList					
PermsBoards		Element with data per login permissions for trading boards			
PermsBoard					
	PermsBoardId	Trading board id to specify permissions. Possible values:	+	string	4
		{CETS/ FIXS/ WAPS/ SDBP/ AUCB/ CNGD/ LICU/			
		WAPN/ FIXN/ OTCT/ OTCF/ RFSM/ CPCL}			
	PermsBoardAcces	Type of access to a trading board:	+	string	2-4
	s	NO – no access;			
		ALL – access to all of the instruments;			
		SOME – access to some instruments specified.			
PermsSec					
	PermsSecId	FX market security ID which to login has access on the		string	12
		trading board specified in epy PermsBoardId field			
/PermsSec					
/PermsBoard					
/PermsBoards					
/RECORDS					
/CUX83					
/MICEX_DOC					

^{*} The changes take effect on the trading day following the date indicated in the report.