Approved by Moscow Exchange
On 09.10.2024 Order No. МБ-П-2024-3349

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:

Instrument	Minimum allowed number of lots specified in a hidden order as lots to be displayed in the current quotes window
CNY_TODTOM	1,000
CNY_TOMSPT	1,000
BYN_TODTOM	100
KZT_TODTOM	1,000
KZT_TOMSPT	1,000
TRY_TODTOM	1,000
UZS_TODTOM	100,000
AMD_TODTOM	1 000
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

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

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

1.6.1. Functions used:

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

- 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.

1.6.2. 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 $Vrem_i = V$.

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

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

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

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

1.6.5. 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.

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

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

1.6.7. 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.

1.6.8. 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):

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

1.6.9. 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. 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. 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).

1.10. 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 from allowable counter order, standing in line at the time of the filing of such market bids for instruments:

Instrument	Maximum deviation
BYNRUB_TOD, BYNRUB_TOM, BYNRUB_TMS KZTRUB_TOD, KZTRUB_TOM, KZTRUB_TMS, KZTRUB_SPT TRYRUB_TOD, TRYRUB_TOM, TRYRUB_TMS UZSRUB_TOD, UZSRUB_TOM AMDRUB_TOD, AMDRUB_TOM KGSRUB_TOD, KGSRUB_TOM TJSRUB_TOD, TJSRUB_TOM	1,00%

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 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
CNYRUB_TOD, CNYRUB_TOM, CNYRUB_TMS, CNYRUB_SPT BYNRUB_TOD, BYNRUB_TOM, BYNRUB_TMS KZTRUB_TOD, KZTRUB_TOM, KZTRUB_TMS, KZTRUB_SPT TRYRUB_TOD, TRYRUB_TOM, TRYRUB_TMS UZSRUB_TOD, UZSRUB_TOM AMDRUB_TOD, AMDRUB_TOM KGSRUB_TOD, KGSRUB_TOM TJSRUB_TOD, TJSRUB_TOM	0,50%

1.12. 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	Auction CBR AUCB	
Transfers Instruments	TRAN	
NCC Transfers Instruments	TRAD	

* - 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_NNNNNNNNN.xml.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;

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 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 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 ID for SES	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 ID for SES	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	Yes	Character	1	

		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 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	Direction.	Exchange 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 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	Direction	Exchange 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 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 trade/deliverable futures; S – swap trade/swap contract;	Yes	Character	1	

MAINSEC		Element with data per main trades types				
	MainSecurityId	Main SWAP trade security ID/ main SWAP contract security ID	Yes	Character	12	
	MainSecShortName	Main SWAP trade security short name/ main SWAP contract security short name	Yes	Character	10	
RECORDS		Element with data per each trade				
	TradeNo	Trade number	Yes	Number	20	0
	BuySell	Trade direction: B - buy S - sell	Yes	Character	1	
	OrderNo	Order number	Yes	Number	20	0
	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	
	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	2
	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
	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	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						

2.4.1 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 trade/deliverable futures:	**<Spot trade/fix trade/weighted average trade/deliverable futures code>**	Base currency:	**<Name>**
Settlement date:	**<Date>**	Quote currency:	**<Name>**

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	Cleari

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>**	
Settlement date:	**<Date>**	Quote currency:	**<Name>**	Qu

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	Cleari

*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 representative 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 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 trade/deliverable futures; S – swap trade/swap contract;	Yes	Character	1	
MAINSEC		Element with data per main trades types				

	MainSecurityId	Main SWAP trade security ID/ main SWAP contract security ID	Yes	Character	12	
	MainSecShortName	Main SWAP trade security short name/ main SWAP contract security short name	Yes	Character	10	
RECORDS		Element with data per each trade				
	BuySell	Trade direction: B - buy S - sell	Yes	Character	1	
	WeightedAveragePrice	Weighted-average price	Yes	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
	NumberOfDeals	Number of deals	Yes	Number	20	0
	TradeDeriv	Derivative trade: Y – Yes; N – No	Yes	Character	1	
	ExchComm	Trading commission, in rubles	No	Number	20	2
	ClrComm	Clearing commission, in rubles	No	Number	20	2
	SumComm	Total commission, in rubles	Yes	Number	20	2
	TrdAccId	Trading-clearing account code	Yes	Character	0-12	
	ClientCode	Client code	No	Character	12	
/RECORDS						
/MAINSEC						
/GROUP						
/SETTLEDATE						
/SECURITY						
/CURRPAIR						
/SESSION						
/TRADEACC						
/SETTLE						
/CLEARPART						
/CUX23						
/MICEX_DOC						

2.5 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.

2.5.1 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	Fixing rate/ weighted average price	Discount (-) /Premium (+) to the weighted average price	Size in base currency, currency units	Order number	Counter party	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*

2.5.2 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		
	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						

2.6 “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.

2.6.1 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/

2.6.2 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 in accordance with EDI rules.

2.6.3 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: ____________________________________

2.6.4 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	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 (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 mandator

2.7 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.

2.7.1 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	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)	Turnover GTA for AFC calculation (for information), RUB*	Market Share GTA in total turnover per trade date, %**	Number of orders compensated of turnover GTA (rounds in considering with K coefficient)	Total amount of surcharge, RUB	Bank account ID for surcharge payment

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

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

Authorized representative of the Exchange: ___________________________________

2.7.2 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
	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, %. Calculated on all market trades, except Negdeals SWAP and trades by BYNRUB pair	Yes	Number	3	2
	NumOrdersGTAOffset	Number of orders compensated of turnover GTA (consider with K coefficient)	Yes	Number	20	0
	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
	Turnover	Turnover GTA, calculated on all trades, except Negdeals SWAP and trades by BYNRUB pair, RUB. (Informational field)	Yes	Number	20	2
	MarketShare	Market Share GTA in total turnover per trade date, %. Calculated on all market trades, except Negdeals, SWAP and trades by BYNRUB pair	Yes	Number	3	2
	NumOrdersOffset	Number of orders compensated of turnover (consider with coefficients K), except Negdeals SWAP and trades by BYNRUB pair;	Yes	Number	20	0
/DETAILS						
/RECORDS						
/CUX16						
/MICEX_DOC						

2.8 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.

2.8.1 THE FORM

Report
on permissions of the FX market trading member's identifiers
**on date « »   20   **

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

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

				N – No.
13.	**Short Client code**		(ClientCode1, ClientCode2…*)*	List of short client codes
14.	**Cancel on Drop-Copy disconnect (для ИСД)**		Y/ N	Y- Yes, N – No.
15.	**Restrictions for ID**		Is used with certain IDs	*Trading account ID*
Permissions for boards and instruments:				
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 of allowed instruments (for the “SOME” type of access):				
17.	List of security IDs for the Board	Security ID		

Authorized Representative of Moscow Exchange: _______________________________

2.8.2 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			
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 exchange system		string	1-12
	DOC_TYPE_ID	Document type ID in the electronic document exchange system		string	1-12
	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 permissions			
	UserId	User ID	+	string	12
	UserName	User Name	+	string	30
	DataChanged	(Y/N) Flag shows if any user properties have been changed "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.	+	string	1-1
	TradeUserType	User type by trading access: 1 – trading access; 2 – access to view; 3 – Refinitiv.		string	1
	TradeUserStatus	User status: A - active S - suspended D - deleted	+	string	
	ClearingUserType	User type by clearing access: 1 – clearing manager; 2 – operator; 3 – operator and transfers.		string	1
	OtsLpUserType	User type by access to over-the counter trades with Liquidity provider as on of parties: 1 – access to view; 2 – access to view and trade.		string	1
	OtsRfsUserType	User type by access to RFS Auction negotiated deals: 1 – as viewer; 2 – as viewer and as consumer; 3 – as viewer, consumer and provider.		string	1
	OtsCpclUserType	User type by access to CCP OTC Clearing CPCL negotiated deals: 1 – access to view; 2 – access to view and over-the-counter trade.		string	1
	PreTradeNtpro	Pre-trade option is active for NTPro trades (Y / N)		string	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
	PasswordExpiration	(Y/N) Option of user password expiration. If this option is active, on the next trading day ot will be required to change password during connection to trading and clearing system	+	string	1
	SMA	This is an SMA login (Y/N)	+	string	1-1
	AdministratorSMA	This is an SMA Administrator login (Y/N)	+	string	1-1
	MasterLogin1	Base Master ID 1 for an SMA login		string	12

	MasterLogin2	Substitute Master ID 2 for an SMA login		string	12
	IsMasterLogin	(Y/N) User is Master login	+	string	1-1
	CancelOnDisconnect	Cancel orders on disconnect of user's identifier. Possible values: N - No; A - Always; O - On demand; C - Control Active, no orders withdrawn; W - control active and Withdraw orders (Withdraw and control).	+	string	1
	CancelOnDropCopyDisconnect	Cancel orders on disconnect of Master login			
	Alias	Alias		string	12
	DepthOb	Depth of order book		integer	
	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: {CETS/ FIXS/ WAPS/ SDBP/ AUCB/ CNGD/ LICU/ WAPN/ FIXN/ OTCT/ OTCF/ RFSM/ CPCL}	+	string	4
	PermsBoardAccess	Type of access to a trading board: NO – no access; ALL – access to all of the instruments; SOME – access to some instruments specified.	+	string	2-4
PermsSec					
	PermsSecId	FX market security ID which to login has access on the trading board specified in epy PermsBoardId field		string	12
/PermsSec					
/PermsBoard					
/PermsBoards					
/RECORDS					
/CUX83					
/MICEX_DOC					

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