

Appendix 3

APPROVED BY  
the decision of the CCP NCC  
dated «22» September 2023  
№ 01-01/348

**FORMS AND FORMATS OF THE DOCUMENTS AND REPORTS  
ON THE FX MARKET AND PRECIOUS METALS MARKET.  
PART III.**

**Moscow  
2023**

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## **1. General provisions**

- 1.1. This document «Forms and formats of the documents and reports on the FX market and precious metals market. Part III» (hereinafter referred to as Forms and formats of the documents and reports on the FX market) together with «Forms and formats of the documents and reports. Part I. Common part» describe the forms and formats of the documents and reports, providing by Clearing Members, clients of Clearing Members and other legal entities or individuals on the FX market and precious metals market to the NCC (hereinafter referred to as the Clearing House), as well as providing by the Clearing House to these persons in accordance with the Clearing Rules of the Central Counterparty National Clearing Centre, approved by the authorized body of the Clearing House and registered by the Bank of Russia, taking into account the requirements of the legislation of the Russian Federation.

## 2. Forms (formats) of the documents, providing by Clearing Members in paper form or in form of EDI document

2.1. Request for opening Settlement Account of the 2<sup>nd</sup> level

(on the Company's letterhead)

To CCP NCC

### REQUEST FOR OPENING SETTLEMENT ACCOUNT OF THE 2<sup>ND</sup> LEVEL\*

(for the FX market and precious metals market)

\_\_\_\_\_ (full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_,

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please open to our Organization Settlement Accounts of the 2<sup>nd</sup> level included into the structure of Trade Accounts of the 2<sup>nd</sup> level connected with Settlement Accounts of the Clearing Member, for:

Clearing Member/ client of Clearing Member

Settlement Account of Clearing Member	Number of Settlement Accounts of the 2 <sup>nd</sup> level to be opened	Client identification data**

Trading Member

Settlement Account of Clearing Member	Number of Settlement Accounts of the 2 <sup>nd</sup> level to be opened	Trading Member ID	Trading Member name

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Since there is unique correspondence between the Settlement Account and the Trade Account on the FX market and precious metals market, the indication of the Settlement Account also means the indication of corresponding Trade Account.

\*\* Field «Client identification data» is not mandatory and completed in accordance with the requirements imposed by the Exchange when registering clients of Trading Members. In case of registration of the client, which is client of the broker, the identification data of both end client and client which is the broker are indicated.

2.2. Request for opening Settlement Account of the 3<sup>rd</sup> level

(on the Company's letterhead)

To CCP NCC

**REQUEST FOR OPENING SETTLEMENT ACCOUNT OF THE 3<sup>RD</sup> LEVEL\***

\_\_\_\_\_  
(full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_,

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please open Settlement Account of the 3<sup>rd</sup> level including into the structure of Trade Accounts of the 3<sup>rd</sup> level connected with Settlement Accounts of the 2<sup>nd</sup> level of the Clearing Member:

Settlement Account of the 2 <sup>nd</sup> level	Number of Settlement Accounts of the 3 <sup>rd</sup> level to be opened	Client identification data**

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Since there is unique correspondence between the Settlement Account and the Trade Account on the FX market and precious metals market, the indication of the Settlement Account also means the indication of corresponding Trade Account.

\*\* Field «Client identification data» is not mandatory and completed in accordance with the requirements imposed by the Exchange when registering clients of Trading Members. In case of registration of the client, which is client of the broker, the identification data of both end client and client which is the broker are indicated.

2.3. Standing Instruction to return collateral

(on the Company's letterhead)

To CCP NCC

**STANDING INSTRUCTION TO RETURN COLLATERAL**  
(from Settlement Account of the 2<sup>nd</sup> level / Settlement Account of the 3<sup>rd</sup> level)

\_\_\_\_\_  
(full name of the Clearing Member)

Clearing Member Unicode: \_\_\_\_\_,

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please on a permanent basis return cash funds / precious metals from Settlement Account of the 2<sup>nd</sup> level / Settlement Account of the 3<sup>rd</sup> level: \_\_\_\_\_,

(indicate Settlement Account(s) of 2<sup>nd</sup> level / 3<sup>rd</sup> level or phrase «for all Settlement Accounts of 2<sup>nd</sup> level / 3<sup>rd</sup> level»)

corresponds to Settlement Account of the Clearing Member: \_\_\_\_\_.  
(indicate Settlement Account)

- return cash funds in all currencies / return all precious metals;
- return cash funds in indicated currencies / return indicated precious metals

\_\_\_\_\_  
(indicate required currencies / precious metals)

In the following amount:

- in amount of Total Net Claim without fee;
- in amount of Total Net Claim;
- in amount of all available cash funds / all available precious metal quantity

by transferring on relevant account(s) registered by our Organization as Account(s) for Collateral return:

In Russian rubles: (if necessary, similar lines are added)	
Details	main / additional * (choose the required one)
Name of beneficiary's bank**	
BIC	
Correspondent account	
Beneficiary's name	
INN	
KPP	
Beneficiary's account	
In foreign currencies (details are completed in English, when registering Accounts for collateral return in other currencies similar lines are added):	
Details	main / additional *

	<i>(choose the required one)</i>
Foreign currency code	
Name and address of Intermediary bank (56D)	
Swift code of Intermediary bank (56A)	
Account number of correspondent bank, opened with intermediary bank	
Name and address of correspondent bank (57D)	
Swift code of correspondent bank (57A)	
Account number of Beneficiary opened with correspondent bank	
Name and address of beneficiary (58D)	
Swift code of beneficiary (58A)	
<b>In precious metal</b> (details are completed in English, when registering Accounts for collateral return in other currencies similar lines are added):	
Details	main / additional * <i>(choose the required one)</i>
Precious metal code	
Name of correspondent bank (87D)***	
Swift code of correspondent bank***	
Account number of Beneficiary opened with correspondent bank	
Name of beneficiary (88D)	
Swift code of beneficiary (88A)	
Swift code for report receipt ****	

This Standing Instruction is valid till it's written cancellation

*(Position of the Head)* \_\_\_\_\_ / Full name /

seal

« \_\_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Main details are details to return cash funds / precious metals on the basis of Standing Instruction to return Collateral. Additional details are details to return cash funds / precious metals on the basis of Request for collateral return of the Clearing Member. One main details and several additional details can be registered for one Settlement Account. Feature of main or additional details is filled in only on the FX market and precious metal market and on the Securities market, Deposit market and Credit market.

\*\* In case if the branch of credit organization (State corporation) is service recipient under Clearing membership agreement or the branch of credit organization (State corporation) is funds recipient, it is mandatory to indicate the full name of this branch.

\*\*\* Details of the correspondent bank, which has correspondent depersonalized metal accounts with NCC, are indicated.

\*\*\*\* To be completed in case if Organization intends to receive reports via S.W.I.F.T.

### 3. Forms (formats) of documents, provided by Trading Members in paper form or in form of EDI document

3.1. Request for opening Settlement Account of the 3<sup>rd</sup> level

(on the Company's letterhead)

To CCP NCC

#### REQUEST FOR OPENING SETTLEMENT ACCOUNT OF THE 3<sup>RD</sup> LEVEL

\_\_\_\_\_  
(full name of the Trading Member)

Trading Member ID: \_\_\_\_\_

In accordance with the Clearing Rules of the Central Counterparty National Clearing Centre please open Settlement Accounts of the 3<sup>rd</sup> level which are included into the structure of Trade Accounts of the 3<sup>rd</sup> level corresponded to Settlement Accounts of the 2<sup>nd</sup> level:

Settlement Account of the 2 <sup>nd</sup> level	Number of Settlement Accounts of the 3 <sup>rd</sup> level to be opened	Client identification data *

(Position of the Head) \_\_\_\_\_ / Full name /

seal

« \_\_\_ » \_\_\_\_\_ 20\_\_

Prepared by full name, phone number \_\_\_\_\_

\* Field «Client identification data» is not mandatory and completed in accordance with the requirements imposed by the Exchange when registering clients of Trading Members. In case of registration of the client, which is client of the broker, the identification data of both end client and client which is the broker are indicated.



#### **4. Forms of electronic documents, provided by Clearing Members and the Clearing House**

In order to describe the formats of electronic documents, the following characters are used in encoding WIN-1251:

Letters of Latin alphabet: A-Z a-z

Letters of Russian alphabet: А-Я а-я

Numbers: 0-9

Special symbols: + ? ~ / : ( ) . , ' - SPACE

Type codes

!	Specifies the required number of symbols contained in the string
[]	Optional sequence of symbols
a	It's allowed to use any letters from the above list
n	It's allowed to use any numbers from the above list
x	It's allowed to use any symbols from the above list
c	It's allowed to use any letters from the above list and numbers
d	Designation of the amount of cash funds. The decimal part must be separated by symbol «,».
g	It's allowed to use any letters from the above list, numbers and symbol <_>
Tab	Tab symbol
12!c	Clearing Member Unicode
O	Mandatory field
H	Optional field
GO	Mandatory field within group
GH	Optional field within group

#### 4.1. Request for execution of early settlement

##### Document format ECLRRQ

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTabECLRRQ
O	Settlement Account	UVR_CODE	5!n
O	Action date	DATE	2!n.2!n.2!n

\* application formation is allowed by own software of the Clearing Member or by using Web-clearing software

#### 4.2. Standing Instruction to execute early settlement

##### Document format ECLRORD

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTabECLRORD
O	Settlement Account	UVR_CODE	5!n
O	Start date of the Standing Instruction	BEGIN_DATE	2!n.2!n.2!n
O	Start time of settlements	SETTLETIME	2!n:2!n 11:00 12:30 15:15 18:00

\* application formation is allowed by own software of the Clearing Member or by using Web-clearing software

#### 4.3. Request for cancellation of Standing Instruction to execute early settlement

##### Document format ECLRORDDDEL

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTabECLRORDDDEL
O	Settlement Account	UVR_CODE	5!n
O	End date of the Standing Instruction	END_DATE	2!n.2!n.2!n

\* application formation is allowed by own software of the Clearing Member or by using Web-clearing software

#### 4.4. Request for Offers submission through Informing Clearing Member

##### Document format ATTORNEY

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTabATTORNEY
O	Informing Clearing Member ID	FIRMID_TRUSTE D	12!c
O	Trade Account of the Clearing Member-submitter	TRDACC	12!x
H	Code of the client of the Trading Member in trades	CLIENTCODE	12x

\* application formation is allowed by own software of the Clearing Member or by using Web-clearing software

O – mandatory field, H – optional field.

Features of fields completion:

- Informing Clearing Member ID is indicated in the field FIRMID\_TRUSTED;
- Trade Account is indicated in the field TRDACC;
- Code of the client is indicated if necessary in the field CLIENTCODE;
- Document ATTORNEY can contain only one record.

4.5. Response to the Request for Offers submission through Informing Clearing Member, provided by the Clearing House

Document format ATTORNEYANS

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTab ATTORNEYANS
O	Title of document ATTORNEY		2!n.2!n.2!nTab12cTab12!cTab ATTORNEY
O	Informing Clearing Member ID	FIRMID_TRUSTED	12!c
O	Trade Account of the Clearing Member-submitter	TRDACC	12!x
H	Code of the client of the Trading Member in trades	CLIENTCODE	12x
O	Secret line	PIN	10!x

4.6. Cancellation of the Request for Offers submission through Informing Clearing Member

Document format ATTORNEY\_RM

O/H	Transmitted data	Used service words	Format / Value
O	Document title		2!n.2!n.2!nTab12cTab12!cTabATTORNEY_RM
O	Informing Clearing Member ID	FIRMID_TRUSTED	12!c
O	Trade Account of the Clearing Member-submitter	TRDACC	12!x
H	Code of the client of the Trading Member in trades	CLIENTCODE	12x

\* application formation is allowed by own software of the Clearing Member or by using Web-clearing software

## **5. Forms and formats of reports, provided by the Clearing House to Clearing Members and Trading Members**

Reporting documents are generated in the Clearing System in accordance with Clearing Rules and provided to Clearing Members in form of electronic documents of category «B».

These electronic documents are the documents generated in accordance with requirements of XML language version 1.0.

Name structure of XML-file with reporting document has the following form: FFFFFFFF\_TTTTT\_SSS\_DDMMYY\_NNNNNNNNN.RRR, where:

- FFFFFFFF – the first 7 symbols of the destination organization ID (or MM00001 for electronic documents intended for all organizations, for example, for on-exchange information);
- TTTTT – type of the electronic document, including 3 symbols of the market ID (for example «EQM06» for the Extract from the list of trades accepted for clearing or «EQM6C» for the Extract from the list of trades accepted for clearing (clients' trades) etc.);
- SSS – technical ID of the report generation procedure;
- DDMMYY – date for which the reporting document is generated;
- NNNNNNNNN – unique number of the electronic document in NCC's EDI Subsystem;
- RRR = xml.p7s.zip.p7e - composite file extension, containing from the chain of extensions, meaning the sequence of actions for decrypting (p7e), unzipping (zip) and removing digital signature (p7s) necessary to receive the initial XML-file.

Full specification of XML language version 1.0 is given in the document Extensible Markup Language (XML) 1.0 (Second Edition), developed by W3C and published in Internet on the web-site <http://www.w3.org/TR/REC-xml>.

Each electronic document contains the title in form of text lines and context part, which is lines with the data.

Each line with the data is sequence of the fields separated by the tab symbol (hexadecimal code 09). The lines must end with the combination of symbols «carriage return – line feed» (hexadecimal codes 0D,0A).

The reporting document in XML format can be converted into any format convenient for the recipient (including TXT format with separators) by processing with own back-office software and/or standard software (MS Excel).

The reporting document in XML format can be converted into printed form by opening in Microsoft Internet Explorer.

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## 5.1. Clearing report (CCX03, CCX3A)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX03		Block of report data				
	ReportDate	Report date	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
CURRPAIR		Block of currency pair data				
	CurrencyId	ID of lot currency / precious metal	Yes	Character	4	
	CurrencyName	Name of lot currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of lot currency / precious metal (in English)	Yes	Character	30	
	CoCurrencyId	ID of conjugate currency	Yes	Character	4	
	CoCurrencyName	Name of conjugate currency	Yes	Character	30	
	CoCurrencyNameEN	Name of conjugate currency (in English)	No	Character	30	
RECORDS		Block of trade data				
	TradeNo	Trade number	Yes	Number	20	0
	SecurityId	Instrument ID	Yes	Character	12	
	SecShortName	Instrument short name	Yes	Character	10	

	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade/ swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TradeType	Trade type	Yes	Character	1	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		
	Quantity	Volume in lot currency (in currency units / in grams)	Yes	Number	20	2
	Value	Volume in conjugate currency	Yes	Number	20	2
	Price	Rate	Yes	Number	20	6
	TrdAccId	Trade Account code	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of passport of the Clearing Member's client*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	TradeNoSrc	Initial trade number. Field is completed for Swap trades with transferred settlement date of the second part.	No	Number	20	0
	OrderNo	Offer number	Yes	Number	20	0
	/RECORDS					
	/CURRPAIR					
	/SETTLE					
	/CCX03					
	/MICEX_DOC					

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX03, CCX3A:

Date and Time of report generation <Date> <Time>  
CCP NCC

### CLEARING REPORT

Report date: <Date>  
Clearing Member Unicode:

Clearing Member name:

<Settlement Account N>

Name of lot currency/ precious metal:

Name of conjugate currency:

Trade number	Trade date	Trade time	Instrument	Trade type	Trade direction	Volume in lot currency (in currency units / in grams)	Volume in conjugate currency	Rate	Trade Account code	Client code	Offer number	Initial trade number*
							<i>Total buy</i>					
							<i>Total sell</i>					

## 5.2. Report on Total Net Obligations /Total Net Claims (CCX04, CCX4A, CCX4P)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX04		Block of report data				
	ReportDate	Report date	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
CURRENCY		Block of currency data				
	NccRealAccount	Collateral Account number	No	Character	0-25	
	CurrencyId	ID of currency/precious metal	Yes	Character	4	
	NettoSum	Total Net Obligation / Total Net Claim	Yes	Number	20	2
RECORDS		Block of obligations data				
	DataType	Obligation type: FX_OBLIG – under trades with arrived settlement date; PR_NETTOSUM - Total Net Obligation / Total Net Claim from previous report; SETTL_OBLIG – under trades concluded in order to settle unfulfilled obligations (under settlement trades);	No	Character	1-20	



		FX_FEE - under fee payment; FX_VM – under variation margin payment; FX_DEBT – under Debt payment; FX_PEN - penalties, forfeits, fines				
	Debit	Net Obligation	Yes	Number	20	2
	Credit	Net Claim	Yes	Number	20	2
/RECORDS						
/CURRENCY						
/SETTLE						
/CCX04						
/MICEX_DOC						

Example of report CCX04, CCX4A, CCX4P:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON TOTAL NET OBLIGATIONS / TOTAL NET CLAIMS

Report date: <Date>  
Clearing Member Unicode:  
Clearing Member name:

<Settlement Account N>

<Code of currency/ precious metal>

Obligation type	Obligation	Claim
Total Net Obligation / Total Net Claim		

Settlements are performed within time periods, set by the Clearing Rules of the Central Counterparty National Clearing Centre.

## 5.3. Report on fees (CCX10)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX10		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE1		Block of Settlement account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
TYPE		Block of fee recipients data	Yes			
	ComType	«1» - Fee for organization of trading, «2» - Fee for provision of clearing services, «3» - Fee for provision of technological and information services	Yes	Character	1	
RECORDS		Block of fee under Settlement account of the 1 <sup>st</sup> level data				
	CommisType	Fee type	Yes	Number		0
	CommisName	Fee description	Yes	Character	255	

	CommisNameEN	Fee description (in English)	No	Character	255	
	DateFrom	Start date of the period for which fee is accrued	Yes	Date		
	DateTo	End date of the period for which fee is accrued	Yes	Date		
	Comm	Fee amount, rub.	Yes	Number	20	2
	SettleDate	Settlement date of obligation to pay fee	Yes	Date		
SETTLE2		Block of Settlement Account of the 2 <sup>nd</sup> level / Settlement Account of the 3 <sup>rd</sup> level data				
	ExtSettleCode	Settlement Account of the 2 <sup>nd</sup> level / Settlement Account of the 3 <sup>rd</sup> level	Yes	Character	20	
	Comm	Fee amount, rub.	Yes	Number	20	2
/SETTLE2						
/RECORDS						
/TYPE						
/SETTLE1						
/CCX10						
/MICEX_DOC						

Example of report CCX10:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON FEES

Report date: <Date>  
Clearing Member Unicode:  
Clearing Member name:  
<Settlement Account N>

Fee for organization of trading

Fee type	Description	Start date of accrual period	End date of accrual period	Amount, rub.	Settlement date

Fee for provision of clearing services

Fee type	Description	Start date of accrual period	End date of accrual period	Amount, rub.	Settlement date

Fee for provision of technological and information services

Fee type	Description	Start date of accrual period	End date of accrual period	Amount, rub.	including VAT*	Settlement date

\* VAT is accrued for Clearing Members which are not Trading Members for amount of fee for provision of technological and information services

5.4. Report on Margin Call (CCX11)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX11		Block of report data				
	ReportDate	Report date	Yes	Date		
	MaxMarginDate	Maximum date for Margin Call satisfaction	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	MarginSum	Margin Call amount, rub.	Yes	Number	20	2
/SETTLE						
/CCX11						
/MICEX_DOC						

Example of report CCX11:

Date and Time of report generation <Date> <Time>  
CCP NCC

## REPORT ON MARGIN CALL

Report date: <Date>

Clearing Member Unicode:

Clearing Member name:

Margin Call should be satisfied till: 17:30 Moscow time <Date>

Settlement Account	Margin Call amount, rub.

Satisfaction of Margin Call is performed in accordance with the Clearing Rules of the Central Counterparty National Clearing Centre.

## 5.5. Report on Trade Account replacement (CCX12)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX12		Block of report data				
	ReportDate	Report date	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
RECORDS		Block of trade data				
	RecNo	Sequence number	Yes	Number	11	0
	TradeNo	Trade number	Yes	Number	20	0
	Type	Obligation type	Yes	Character	1	
	BuySell	Trade direction: B – buy; S – sell	Yes	Character	1-01	
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TrdAccIdOld	Trade Account code before replacement	Yes	Character	0-12	
	TrdAccIdNew	Trade Account code after replacement	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	0-12	
/RECORDS						
/CCX12						
/MICEX_DOC						

Example of report CCX12:

Date and Time of report generation <Date> <Time>

CCP NCC

**REPORT ON TRADE ACCOUNT REPLACEMENT**

Report date: <Date>

Clearing Member Unicode:

Clearing Member name:

Seq number	Trade number	Trade date	Trade direction	Trade Account code before replacement	Trade Account code after replacement



5.6. Report on trades with transferred Settlement Date (CCX14)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX14		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLEDATE		Block of Settlement Date data				
	SettleDate	Settlement Date	Yes	Date		
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account	Yes	Character	20	
CURRPAIR		Block of currency pair data				
	CurrencyId	ID of lot currency /precious metal	Yes	Character	4	
	CurrencyName	Name of lot currency /precious metal	Yes	Character	30	
	CurrencyNameEN	Name of lot currency /precious metal (in English)	No	Character	30	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	
	CoCurrencyName	Conjugate currency name	Yes	Character	30	
	CoCurrencyNameEN	Conjugate currency name (in English)	No	Character	30	

RECORDS		Block of trade data				
	TradeNo	Trade number	Yes	Number	20	0
	SecurityId	Instrument ID	Yes	Character	12	
	SecShortName	Instrument short name	Yes	Character	10	
	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade / swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1	
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TradeType	Trade type	Yes	Character	1	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		
	Quantity	Volume in lot currency (in currency units / in grams)	Yes	Number	20	2
	Value	Volume in conjugate currency	Yes	Number	20	2
	Price	Rate	Yes	Number	20	6
	TrdAccId	Trade Account code of the relevant level	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of passport of the Clearing Member's client*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	TradeNoSrc	Initial trade number. Field is completed for Swap trades with transferred settlement date of the second part.	No	Number	20	0
	OrderNo	Offer number	Yes	Number	20	0
/RECORDS						
/CURRPAIR						
/SETTLE						
/SETTLEDATE						
/CCX14						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX14:

Date and Time of report generation <Date> <Time>

CCP NCC



5.7. Report on obligations under Derivatives (CCX17/ CCX17R)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX17		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	NccRealAccount	Collateral Account number	No	Character	0-25	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
CURRENCY		Block of currency / precious metal data				
	CurrencyId	Underlying asset code	Yes	Character	4	
	CurrencyName	Underlying asset name	No	Character	30	
	CurrencyNameEN	Underlying asset name (in English)	No	Character	30	
TRADE		Block of Settlement Account of the 2 <sup>nd</sup> level (Settlement Account of the 3 <sup>rd</sup> level) data				
	ExtTradeCode	Settlement Account of the 2 <sup>nd</sup> level (Settlement Account of the 3 <sup>rd</sup>	Yes	Character	20	

		level)				
<b>SETTLEDATE</b>		Block of Settlement Date data				
	SettleDate	Settlement Date	Yes	Date		
	SettlePrice	Current settlement price	Yes	Number	20	6
<b>RECORDS</b>		Block of obligations and trades data				
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TradeNo	Record number in list of trades	No	Number	20	
	Price	Previous settlement price (for trades executed before previous trading date) / Trade price (for trades executed on previous Trading date)	No	Number	20	6
	TradeGroup	Type of obligations / claims: F – under futures contract; S – under swap contract (second part)	Yes	Character	1-15	
	BuySell	Direction of obligations / trade: B – Buy, S – Sell	Yes	Character	1	
	Quantity	Volume of obligations / claims in units of underlying asset (indicated with sign)	Yes	Number	20	2
	Value	Volume of obligations / claims in rubles (indicated with sign)	Yes	Number	20	2
	Varm	Obligation / Claim to pay variation margin (indicated with sign)	Yes	Number	20	2
	TrdAccId	Trade Account code of the relevant level	Yes	Character	0-12	
	TermQuantity	Volume of obligations / claims terminated during clearing session, performed on report date, in units of underlying asset	Yes	Number	20	2
	TermValue	Volume of obligations / claims terminated during clearing session, performed on report date, in rubles	Yes	Number	20	2
<b>/RECORDS</b>						
<b>/SETTLEDATE</b>						
<b>/TRADE</b>						
<b>/CURRENCY</b>						
<b>/SETTLE</b>						
<b>/CCX17</b>						
<b>/MICEX_DOC</b>						

CCX17R is provided to the Clearing Member-Recipient before the procedure for transfer of obligations and Collateral.

Example of report CCX17:

Date and Time of report generation <Date> <Time>  
CCP NCC

**REPORT ON OBLIGATIONS UNDER DERIVATIVES**

Report date: <Date>

Clearing Member Unicode (Trading Member ID):

Clearing Member name (Trading Member name):

<Settlement Account N>

<Underlying asset code N>

Settle ment Date	Type of claims / obligati ons	Trade Date and time	Record number in List of trades	Previous Settlement price / Trade price	Current Settle ment price	Buy			Sell			Terminated Claims / Obligations in units of underlying asset	Terminated Claims / Obligations in rub.	Trade Acco unt	Settle ment Accoun t	
						Claim in units of underlying asset	Obligatio n in rubles	Varia tion margi n in rub.	Obligation in units of underlying asset	Claim in rubles	Varia tion margi n in rub.					
								Total		Total						

Total variation margin, rub.	Settlement Account

5.8. Report on settlement prices (CCX18)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX18		Block of report data				
	ReportDate	Report date	Yes	Date		
CURRENCY		Block of currency / precious metal data				
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	No	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	No	Character	30	
SETTLEDATE		Block of Settlement date data				
	SettleDate	Settlement date	Yes	Date		
	SettlePrice	Current settlement price	Yes	Number	20	6
	Price	Previous settlement price	No	Number	20	6
/SETTLEDATE						
/CURRENCY						
/CCX18						
/MICEX_DOC						

Example of report CCX18:

Date and Time of report generation <Date> <Time>

CCP NCC

**REPORT ON SETTLEMENT PRICES**

Report date: <Date>

Code of currency/ precious metal	Settlement date	Previous Settlement price	Current Settlement price
< code of currency/ precious metal >			
< code of currency/ precious metal >			



5.9. Report on Clearing Logins (CCX19)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX19		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
RECORDS		Block of Clearing Login data				
	UserId	Clearing Login authorities	Yes	Character	12	
	UserIdCM	Clearing manager («Y» - yes, «N» - no)	No	Character	1	
	UserIdOp	Operator («Y» - yes, «N» - no)	No	Character	1	

	UserIdTr	Transfers («Y» - yes, «N» - no)	No	Character	1	
	OTCTr	Feature indicating on possibility to execute OTC trades in foreign currency («Y» - yes, «N» - no)	No	Character	1	
	DataChanged	Changes («Y» - changed, «N» - not changed)	Yes	Character	1	
<b>OTCID</b>		Block of admission to OTC trades data				
	OTCId	Admission to OTC trades (list of instruments is indicated, for example EURUSD_SPT, GBPUSD_SPT, USDCNY_SPT, USDTRY_TOM)	No	Character	200	
/OTCID						
/RECORDS						
/CCX19						
/MICEX_DOC						

Example of report CCX19:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON CLEARING LOGINS

Report date: <Date>

Clearing Member Unicode (Trading Member ID):

Clearing Member name (Trading Member name):

№	Clearing Login	Clearing Login authorities				Changes
		Clearing manager	Operator	Transfers	OTC trades in foreign currency	

## 5.10. Report on Trade Accounts (CCX20)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX20		Block of report data				
	ReportDate	Report date	Yes	Date		
	FirmId	Clearing Member Unicode	Yes	Character	0-12	
	FirmName	Clearing Member name	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	BankAccModelType	Feature of Settlement Account indicating the Settlement Account usage model: 1 - Settlement Account of the Clearing Member which is the Trading Member; 2 - Settlement Account for execution of trades in the name and on behalf of the Clearing Member; 3 - Settlement Account of the Clearing Broker.	Yes	Character	1	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
	ExtSettleCodeType	Settlement Account type: S – for recording proprietary funds; L – for recording clients funds; D – for recording funds in trust management	No	Character	1	
	TrdAccId	Trade Account code	Yes	Character	0-12	
	Details	INN or № of passport of the Clearing Member's client*	No	Character	20	

	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	CommPaymentAcc	Feature of Settlement Account for fees withdrawal («Y» - yes, «N» - no)	No	Character	1	
	TaxPaymentAcc	Feature indicating on withdrawal of the variable part of fee from the Settlement Account («Y» - yes, «N» - no)	No	Character	1	
	TaxPaymentAccLink	Correspondence to the Settlement Account for variable part of fee withdrawal	No	Character	5	
	SegrClientCode	Feature of Settlement Account opened for Segregated Client («Y» - yes, «N» - no)	No	Character	1	
<b>RECORDS</b>		<b>Block of Collateral Accounts data</b>				
	CurrencyId	Currency ID	No	Character	0-4	
	NccRealAccount	Collateral Account number	No	Character	0-25	
/RECORDS						
/SETTLE						
/CCX20						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX20:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON TRADE ACCOUNTS

Report date: <Date>  
Clearing Member Unicode:  
Clearing Member name:

Settlement Account	Settlement Account usage model	Feature of Unified Pool Settlement Account	Settlement Account type	Trade Account	Settlement Account opened for Segregated Client	Identification data	Settlement Account for fees withdrawal	Variable part of fee is withdrawn	Correspondence to the Settlement Account for variable part of fee withdrawal

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Currency ID	Collateral Account number

5.11. Report on Trade Accounts (2<sup>nd</sup> level / 3<sup>rd</sup> level) (CCX20A)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document	Yes			
DOC_REQUISITES		Block of document metadata	Yes			
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES			Yes			
CCX20A		Block of report data	Yes			
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE12		Block of Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level) data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level) data	Yes	Character	20	
	TrdAccId	Trade Account code	Yes	Character	0-12	

	ClearingFirmId	Clearing Member Unicode	No	Character	0-12	
	ClearingFirmName	Clearing Member name	No	Character	0-120	
	Details	INN or № of passport of the Clearing Member's client*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	ClientInfo	Feature indicating on the disclosure to the Clearing Member of information on the Trading Member's clients («Y» - disclose, «N» - do not disclose)	No	Character	1	
SETTLE23		Block of Settlement Account of the 2 <sup>nd</sup> level (Settlement Account of the 3 <sup>rd</sup> level) data				
	ExtSettleCode	Settlement Account of the 2 <sup>nd</sup> level (Settlement Account of the 3 <sup>rd</sup> level)	Yes	Character	20	
	ClearingFirmClient	Provision of services upon keeping clearing registers of the 3 <sup>rd</sup> level to the Clearing Member («Y» - yes, «N» - no)	No	Character	1	
	TrdAccId	Code of the Trade Account of the 2 <sup>nd</sup> level	Yes	Character	0-12	
	TrdFirmId	Trading Member ID	No	Character	0-12	
	TrdFirmName	Trading Member name	No	Character	0-120	
	TrdFirmNameEN	Trading Member name (in English)	No	Character	0-120	
	Details	INN or № of passport of the Clearing Member's client*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	OpenDate	Trade Account of the 3 <sup>rd</sup> level opening date	No	Date		
SETTLE3		Block of Settlement Account of the 3 <sup>rd</sup> level data				
	ExtSettleCode	Settlement Account of the 3 <sup>rd</sup> level	No	Character	0-25	
	TrdAccId	Code of the Trade Account of the 3 <sup>rd</sup> level	No	Character	0-12	
	Details	INN or № of client's passport*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	OpenDate	Trade Account of the 3 <sup>rd</sup> level opening date	No	Date		
/SETTLE3						
/SETTLE23						
/SETTLE12						
/CCX20A						

MICEX_DOC						
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\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX20A (in case of ReportType=CLEARING):

Date and Time of report generation <Date> <Time>  
CCP NCC

**REPORT ON TRADE ACCOUNTS**  
(2<sup>nd</sup> level / 3<sup>rd</sup> level)

Report date: <Date>  
Clearing Member Unicode:  
Clearing Member name:

Settlement Account	Trade Account			
Settlement Account of the 2 <sup>nd</sup> level	Trade Account of the 2 <sup>nd</sup> level	Client identification data/ Trading member ID	Trading member name	Provision of services upon keeping clearing registers of the 3 <sup>rd</sup> level to the Clearing Member

Settlement Account of the 3 <sup>rd</sup> level	Trade Account of the 3 <sup>rd</sup> level	Client identification data	Trade Account of the 3 <sup>rd</sup> level opening date

Example of report CCX20A (in case of ReportType=TRADE):

Date and Time of report generation <Date> <Time>



CCP NCC

**REPORT ON TRADE ACCOUNTS**  
(2<sup>nd</sup> level / 3<sup>rd</sup> level)

Report date: <Date>

Trading Member ID:

Trading Member name:

Settlement Account of the 2 <sup>nd</sup> level	Trade Account of the 2 <sup>nd</sup> level	Clearing Member Unicode	Clearing Member name	Provision of services upon keeping clearing registers of the 3 <sup>rd</sup> level to the Clearing Member	Disclosure of information on clients to the Clearing Member

Settlement Account of the 2 <sup>nd</sup> level	Trade Account of the 2 <sup>nd</sup> level		
Settlement Account of the 3 <sup>rd</sup> level	Trade Account of the 3 <sup>rd</sup> level	Client identification data	Trade Account of the 3 <sup>rd</sup> level opening date

## 5.12. Report on claims/ obligations (CCX37)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX37		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
SETTLEDATE		Block of Settlement date data				
	SettleDate	Settlement date	Yes	Date		
SECURITY		Block of instrument data				
	SecurityId	Instrument ID	Yes	Character	12	
	SettlePrice	Current settlement price	Yes	Number	20	6
	Price	Previous settlement price	No	Number	20	6
TRDACC		Block of Trade Account data				
	TrdAccId	Trade Account code of the relevant level	Yes	Character	0-12	

RECORDS		Block of position data				
	QuantityBegC	Claim after clearing session of previous Settlement Day in units of underlying asset	Yes	Number	20	2
	ValueBegRURD	Obligation after clearing session of previous Settlement Day in rubles (indicated with sign)	Yes	Number	20	2
	QuantityBegD	Obligation after clearing session of previous Settlement Day in units of underlying asset (indicated with sign)	Yes	Number	20	2
	ValueBegRURC	Claim after clearing session of previous Settlement Day in rubles	Yes	Number	20	2
	QuantityMidC	Claim under trades executed during previous Settlement Day, in units of underlying asset	Yes	Number	20	2
	ValueMidRURD	Obligation under trades executed during previous Settlement Day, in rubles (indicated with sign)	Yes	Number	20	2
	QuantityMidD	Obligation under trades executed during previous Settlement Day, in units of underlying asset (indicated with sign)	Yes	Number	20	2
	ValueMidRURC	Claim under trades executed during previous Settlement Day, in rubles	Yes	Number	20	2
	QuantityFinC	Claim after clearing session of current Settlement Day, in units of underlying asset	Yes	Number	20	2
	ValueFinD	Obligation after clearing session of current Settlement Day, in rubles (indicated with sign)	Yes	Number	20	2
	QuantityFinD	Obligation after clearing session of current Settlement Day, in units of underlying asset (indicated with sign)	Yes	Number	20	2
	ValueFinC	Claim after clearing session of current Settlement Day, in rubles	Yes	Number	20	2
	Varm	Variation margin under position (indicated with sign)	Yes	Number	20	2
/RECORDS						
/TRDACC						
/SECURITY						
/SETTLEDATE						
/SETTLE						
/CCX37						
/MICEX_DOC						

Example of report CCX37:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON CLAIMS/OBLIGATIONS

Report date: <Date>

Clearing Member Unicode (Trading Member ID):

Clearing Member name (Trading Member name):

<Settlement Account N>

Settlement Date	Instrument Code	Trade Account	After clearing session of previous Settlement Day				Under trades executed during previous Settlement Day				After clearing session of current Settlement Day				Previous Settlement price	Current Settlement price	Variation margin
			Claim in units of underlying asset	Obligation in rub.	Obligation in units of underlying asset	Claim in rub.	Claim in units of underlying asset	Obligation in rub.	Obligation in units of underlying asset	Claim in rub.	Claim in units of underlying asset	Obligation in rub.	Obligation in units of underlying asset	Claim in rub.			

5.13. Extract from the list of trades accepted for clearing (CCX43/ CCX43R)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX43		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
SETTLEDATE		Block of Settlement date data	Yes			
	SettleDate	Settlement date	Yes	Date		
CURRPAIR		Block of currency pair data				
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	Yes	Character	30	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	

	CoCurrencyName	Conjugate currency name	Yes	Character	30	
	CoCurrencyNameEN	Conjugate currency name (in English)	No	Character	30	
RECORDS		Block of trade data				
	TradeNo	Trade number	Yes	Number	20	0
	SecurityId	Instrument ID	Yes	Character	12	
	SecShortName	Instrument short name	Yes	Character	10	
	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade / swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TradeType	Trade type	Yes	Character	1	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		
	Quantity	Volume in lot currency (in currency units / in grams)	Yes	Number	20	2
	Value	Volume in conjugate currency	Yes	Number	20	2
	Price	Rate	Yes	Number	20	6
	ClrComm	Fee for provision of clearing services, rub.	No	Number	20	2
	ExchComm	Fee for organization of trading, rub.	No	Number	20	2
	TrdAccId	Trade Account code of the relevant level	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of client's passport*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	TradeNoSrc	Initial trade number. Field is completed for Swap trades with transferred settlement date of the second part.	No	Number	20	0
	OrderNo	Offer Number	Yes	Number	20	0
	Type	Trade type executed with aim to settle non-fulfilled obligations: 1 – swap trade in case of non-fulfilment of obligations by the Clearing Member; 2 – closing trade in respect of the Defaulting Clearing Member based on the order submitted by the NCC; 3 – swap trade in case of non-fulfilment of obligations by the Clearing House; 4 – balancing trade with the Non-Defaulting Clearing Member (without submitting order); 6 – closing trade in respect of the Defaulting Clearing Member within cross-default procedure; 7 – closing trade in respect of the Defaulting Clearing Member due to unsatisfied Margin Call; 8 – closing trade in respect of the Clearing Member based on order	No	Number	1	

		submitted by the NCC, without charging penalty; 9 – closing trade in respect of the Defaulting Clearing Member without submitting order				
/RECORDS						
/CURRPAIR						
/SETTLEDATE						
/SETTLE						
/CCX43						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

CCX43R is provided to the Clearing Member -Recipient before the procedure for transfer of obligations and Collateral.

Example of report CCX43:

Date and Time of report generation <Date> <Time>  
CCP NCC

**EXTRACT FROM THE LIST OF TRADES ACCEPTED FOR CLEARING**

Report date: <Date>  
Clearing Member Unicode (Trading Member ID):  
Clearing Member name (Trading Member name):  
<Settlement Account N>  
<Date N>  
Lot currency / precious metal name:  
Conjugate currency name:

Trade number	Trade date	Trade time	Instrument	Trade type	Trade direction	Trade volume in lot currency (in currency units / in grams)	Trade volume in conjugate currency	Rate	Fee		Trade Account code	Client code	Offer number
									for provision of clearing services	for organization of trading			

							<i>Total buy</i>						
							<i>Total sell</i>						



5.14. Extract from the list of trades accepted for clearing (CCX43P)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX43		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
SETTLEDATE		Block of Settlement date data	Yes			
	SettleDate	Settlement date	Yes	Date		
CURRPAIR		Block of currency pair data				
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	Yes	Character	30	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	

	CoCurrencyName	Conjugate currency name	Yes	Character	30	
	CoCurrencyNameEN	Conjugate currency name (in English)	No	Character	30	
RECORDS		Block of trade data				
	TradeNo	Trade number	Yes	Number	20	0
	SecurityId	Instrument ID	Yes	Character	12	
	SecShortName	Instrument short name	Yes	Character	10	
	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade / swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	TradeType	Trade type	Yes	Character	1	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		
	Quantity	Volume in lot currency (in currency units / in grams)	Yes	Number	20	2
	Value	Volume in conjugate currency	Yes	Number	20	2
	Price	Rate	Yes	Number	20	6
	ClrComm	Fee for provision of clearing services, rub.	No	Number	20	2
	ExchComm	Fee for organization of trading, rub.	No	Number	20	2
	TrdAccId	Trade Account code of the relevant level	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of client's passport*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	TradeNoSrc	Initial trade number. Field is completed for Swap trades with transferred settlement date of the second part.	No	Number	20	0
	OrderNo	Offer Number	Yes	Number	20	0
	Type	Trade type executed with aim to settle non-fulfilled obligations: 1 – swap trade in case of non-fulfilment of obligations by the Clearing Member; 2 – closing trade in respect of the Defaulting Clearing Member based on the order submitted by the NCC; 3 – swap trade in case of non-fulfilment of obligations by the Clearing House; 4 – balancing trade with the Non-Defaulting Clearing Member (without submitting order); 6 – closing trade in respect of the Defaulting Clearing Member within cross-default procedure; 7 – closing trade in respect of the Defaulting Clearing Member due to unsatisfied Margin Call; 8 – closing trade in respect of the Clearing Member based on order	No	Number	1	

		submitted by the NCC, without charging penalty; 9 – closing trade in respect of the Defaulting Clearing Member without submitting order				
	InfType	Information type: 8 – Trades, obligations arising from which are transferred from the Clearing Member within procedure for transfer of obligations and Collateral in accordance with Clearing Rules of the Central Counterparty National Clearing Centre; 9 – Trades, obligations arising from which are transferred to the Clearing Member within procedure for transfer of obligations and Collateral in accordance with Clearing Rules of the Central Counterparty National Clearing Centre	Yes	Number	1	0
/RECORDS						
/CURRPAIR						
/SETTLEDATE						
/SETTLE						
/CCX43						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

CCX43P is provided after the procedure for transfer of obligations and Collateral to the Clearing Member-Recipient, field InfType contains value «9».  
CCX43P is provided after the procedure for transfer of obligations and Collateral to the Basic Clearing Member, field InfType contains value «8».

Example of report CCX43P:

Date and Time of report generation <Date> <Time>  
CCP NCC

**EXTRACT FROM THE LIST OF TRADES ACCEPTED FOR CLEARING**

Report Date: <Date>  
Clearing Member Unicode:  
Clearing Member name:



5.15. Report on risk parameters (CCX44)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document	Yes			
DOC_REQUISITES		Block of document metadata	Yes			
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES			Yes			
CCX44		Block of report data	Yes			
	ReportDate	Report date	Yes	Date		
INFO		Block of information type data	Yes			
	InfoType	Information type in nested nodes (M – market risk parameters, I – interest risk parameters)	Yes	Character	1	
RECORDS			Yes			
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	Yes	Character	30	
	Date_Fix	Date of parameters fixing / changing	Yes	Date		
	Time_Fix	Time of parameters fixing / changing	Yes	Time		

	NoLim	Range number	Yes	Number	20	
	QtyBegin	Beginning of the range	Yes	Number	20	
	QtyEnd	End of the range		Number	20	
	Discount_L	Price decrease risk rate, %		Number	20	8
	Discount_H	Price increase risk rate, %		Number	20	8
	SettleDate	Settlement date		Date		
	RTL_Rub	Risk lower bound, rub.	Yes	Number	20	8
	RTH_Rub	Risk upper bound, rub.	Yes	Number	20	8
	RTL_Per	Risk lower bound, %	No	Number	20	8
	RTH_Per	Risk upper bound, %	No	Number	20	8
	CentRate	Central rate	No	Number	20	8
	CIRate_Rub	Central indicative rate, rub.	No	Number	20	8
	CIRate_Per	Central indicative rate, % per annum	No	Number	20	8
	LPenRate	Penalty rate for transfer of obligation under asset, %	No	Number	20	8
	HPenRate	Penalty rate for transfer of obligations under rubles, %	No	Number	20	8
	InSingleLim	Accepted as Collateral (Y – yes, N – no)	No	Character	1	
	CollateralAcceptLimit	Collateral acceptance limit, %	No	Number	20	2
	FullCovered	Short sales are prohibited (Y – yes, N – no)	No	Character	1	
	ShortSalesLimit	Short sales limit, in currency units / in grams	No	Number	20	8
	/RECORDS					
	/INFO					
	/CCX44					
	/MICEX_DOC					

Example of report CCX44:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON RISK PARAMETERS

Report date: <Date>

**Market risk parameters:**

Currency / precious metal code	Currency / precious metal name	Range	Beginning of the range, pcs.	End of the range, pcs.	Price decrease risk rate, %	Central rate, rub.	Price increase risk rate, %	Penalty rate for transfer of obligation under asset, %	Penalty rate for transfer of obligation under rubles, %	Accepted as Collateral	Collateral acceptance limit, %	Short sales prohibition	Short sales limit, ea.	Date and time of parameters fixing / changing

**Interest risk parameters:**

Currency / precious metal code	Currency / precious metal name	Settlement date	Range	Beginning of the range, pcs.	End of the range, pcs.	Risk lower bound, rub.	Risk upper bound, rub.	Central indicative rate, rub.	Risk lower bound, % per annum	Risk upper bound, % per annum	Central indicative rate, % per annum	Central rate, rub.	Date and time of parameters fixing / changing

5.16. Report on transferred Assets Profiles on the FX market (CCX49)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX43		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportTime	Report time	Yes	Time		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Unified Pool Settlement Account	Yes	Character	5	
PROFINFO		Block of Asset Profile data				
	AssetID	Asset ID	Yes	Character	4	
	AssetName	Asset name	Yes	Character	30	
	AssetNameEN	Asset name (in English)	Yes	Character	30	
	OpeningBalance	Opening balance	Yes	Number	20	2
	ClosingBalance	Closing / current balance	Yes	Number	20	2
RECORDS		Block of operation data				
	ProfilTran	Amount / quantity of transferred profile	Yes	Number	20	2
	TranType	Feature of Asset Profile transfer: 1 – Profile transfer at the initiative of the Clearing Member;	Yes	Number	1	



		2 – Profile transfer at the initiative of the NCC				
	OperationTime	Operation time	Yes	Time		
	TranNo	Operation number	Yes	Character	0-20	
	ExtSettleCode2	Settlement Account of the 2 <sup>nd</sup> level	No	Character	20	
/RECORDS						
/PROFINFO						
/SETTLE						
/FIRM						
/CCX49						
/MICEX_DOC						

Example of report CCX49:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON TRANSFERRED ASSETS PROFILES ON THE FX MARKET

Report date: <Date>

Report time:

Clearing Member Unicode:

Clearing Member name:

Unified Pool Settlement Account

Asset name under which profile is transferred

Comments	Amount / Quantity	Feature of profile transfer	Operation time	Operation number	Settlement Account of the 2 <sup>nd</sup> level
Opening balance					
Profile transfer					
Closing/ current balance					

## 5.17. Report on Collateral assessment (CCX84)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	Yes	Date		
	DOC_TIME	Document time	Yes	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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX84		Block of report data				
	ReportDate	Report date	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
	SumValue	Total Collateral value in rubles	Yes	Number	20	2
	LockValue	Unavailable Collateral value, in rubles	Yes	Number	20	2
	FreeValue	Free Collateral value, in rubles	Yes	Number	20	2
	SingleLimit	Single Limit**	Yes	Number	20	2
RECORDS		Block of Collateral value				
	NccRealAccount	Collateral Account number	No	Character	0-25	
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	No	Character	30	
	Quantity	Quantity/ amount of asset, posted as Collateral* (in currency units / in	Yes	Number	20	2

		grams)				
	CollateralAcceptLimit	Collateral acceptance limit, %	No	Number	20	2
	LockQuantity	Unavailable quantity/ amount of asset* (in currency units /in grams)	Yes	Number	20	2
	FreeQuantity	Free quantity/ amount of asset* (in currency units /in grams)	Yes	Number	20	2
	Value	Collateral value in rubles	Yes	Number	20	2
/RECORDS						
/SETTLE						
/FIRM						
/CCX84						
/MICEX_DOC						

\* -For Unified Pool Settlement Accounts, asset means Asset Profile transferred to the FX market.

\*\* - For Unified Pool Settlement Accounts, Single Limit value is indicated only for the FX market.





Example of report CCX84:

Date and Time of report generation <Date> <Time>  
 CCP NCC

**REPORT ON COLLATERAL ASSESSMENT**

Report date: <Date>  
 Clearing Member Unicode:  
 Clearing Member name:  
 <Settlement Account N> (Unified Pool)<sup>1</sup>

Currency / precious metal code	Currency / precious metal name	Quantity/ amount of asset, posted as Collateral*	Collateral acceptance limit, %	Unavailable quantity/ amount of asset*	Collateral value, rub.
Collateral total value, rub.					
Free Collateral value, rub.					
Unavailable Collateral value, rub.					
Single Limit**					

\* - For Unified Pool Settlement Accounts, asset means Asset Profile transferred to the FX market.

\*\* - For Unified Pool Settlement Accounts, Single Limit value is indicated only for the FX market

<sup>1</sup> – clarification «(Unified Pool)» is added in case if indicated Settlement Account is Unified Pool Settlement Account

## 5.18. Report on Collateral (CCX89)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX89		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account	Yes	Character	20	
	LevelType	Feature indicating on correspondence to the Settlement Account of the relevant level: 1 – Settlement Account of the 1 <sup>st</sup> level; 2 – Settlement Account of the 2 <sup>nd</sup> level; 3 – Settlement Account of the 3 <sup>rd</sup> level	Yes	Number	1	
RECORDS		Block of obligations data				
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	Yes	Character	30	

	OpeningBalance	Opening balance	Yes	Number	20	2
	ClosingBalance	Closing balance	Yes	Number	20	2
	DebitSum	Total debit	Yes	Number	20	2
	CreditSum	Total credit	Yes	Number	20	2
	NettoSum	Total Net Obligation / Net Claim	Yes	Number	20	2
<b>ENTRY</b>		<b>Block of operation data</b>				
	OperationCode	Collateral operation code: 1 – Collateral posting / return; 2 – changing information on Collateral using Clearing System; 3 – fulfillment of Total Net Obligations / Net Claims; 4 – fulfillment of obligations / claims to pay variation margin; 5 – fulfillment of obligations to pay fee for organization of trading; 6 – fulfillment of obligations to pay fee for provision of clearing services; 7 – fulfillment of obligations to pay fee for provision of technological and/or information services	Yes	Number	0-2	
	OperationTime	Operation time	No	Time		
	DocNo	Operation number	No	Character	0-20	
	Debit	Debit turnover	Yes	Number	20	2
	Credit	Credit turnover	Yes	Number	20	2
	Netto	Net Obligation / Net Claim	Yes	Number	20	2
	/ENTRY					
	/RECORDS					
	/SETTLE					
	/CCX89					
	/MICEX_DOC					

Example of report CCX89:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON COLLATERAL



Report date: <Date>

Clearing Member Unicode (Trading Member ID):

Clearing Member name (Trading Member name):

<Settlement Account N>

Settlement Account (2<sup>nd</sup> level)

Settlement currency name:

Operation code	Comments	Operation amount	Debit turnover	Credit turnover	Operation number	Operation time/ execution time
	Opening balance					
	Total turnover					
	Closing balance					

<Settlement Account N>

Settlement Account (3<sup>rd</sup> level)

Settlement currency name:

Operation code	Comments	Operation amount	Debit turnover	Credit turnover	Operation number	Operation time/ execution time
	Opening balance					
	Total turnover					
	Closing balance					

## 5.19. Report on swap trades (CCX90)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX90		Block of report data				
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
RECORDS		Block of trade data				
	TradeNo1	Number of the 1 <sup>st</sup> part of swap trade	Yes	Number	20	0
	TradeDate	Trade date	Yes	Date		
	TradeTime	Trade time	Yes	Time		
	SecurityId	Instrument ID	Yes	Character	12	
	SecShortName	Instrument short name	Yes	Character	10	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	CurrencyId	Lot currency ID	Yes	Character	4	
	CurrencyName	Lot currency name	Yes	Character	30	
	Quantity	Volume in lot currency	Yes	Number	20	2
	Price	Rate	Yes	Number	20	6
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		

	Value1	Volume in conjugate currency, rub.	Yes	Number	20	2
	TradeNo2	Number of the 2 <sup>nd</sup> part of swap trade	Yes	Number	20	0
	Value2	Amount of the 2 <sup>nd</sup> part of swap trade, rub.	Yes	Number	20	2
	SwapRate	Swap-difference, rub.	Yes	Number	20	2
	TradeNoSrc	Initial trade number. Field is completed for Swap trades with transferred settlement date of the second part.	No	Number	20	0
/RECORDS						
/SETTLE						
/CCX90						
/MICEX_DOC						

Example of report CCX90:

Date and Time of report generation <Date> <Time>  
CCP NCC

### REPORT ON SWAP TRADES

Report date: <Date>  
Clearing Member Unicode:  
Clearing Member name:  
<Settlement Account N>

Number of the 1 <sup>st</sup> part of swap trade	Trade date	Trade time	Instrument	Trade direction	Lot currency name	Volume in lot currency	Rate	Volume in conjugate currency, rub.	Number of the 2 <sup>nd</sup> part of swap trade	Amount of the 2 <sup>nd</sup> part of swap trade, rub.	Swap-difference
Total											

5.20. Report on Total Net Obligations to be terminated (CCX91)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX91		Block of report data				
	ReportDate	Report date	Yes	Date		
	ClearingFirmID	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	RealAccount	Settlement Account of the Clearing Member	Yes	Character	120	
RECORDS		Block of obligations data				
	CurrencyId	Code of currency / precious metal	Yes	Character	4	
	CurrencyName	Name of currency / precious metal	Yes	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	No	Character	30	
	FixBalanceTime	Time for which closing balance of cash funds or precious metals is fixed	Yes	Time		
	Balance	Collateral in cash funds / precious metals	Yes	Number	20	2
	Netto	Total Net Obligation	Yes	Number	20	2
	UnsecuredLiabilities	Total Net Obligation not secured with funds for execution	Yes	Number	20	2
/RECORDS						
/SETTLE						
/CCX91						

/MICEX_DOC						
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Example of report CCX91:

Date and Time of report generation <Date> <Time>  
 CCP NCC

**REPORT ON TOTAL NET OBLIGATIONS TO BE TERMINATED**

Report date: <Date>  
 Clearing Member Unicode:  
 Clearing Member name:

Total Net Obligations in cash funds / precious metals, not secured with funds for execution after two Settlement Days in a row:

Settlement Account	Code of currency/ precious metal	Name of currency/ precious metal	Total Net Obligation	Collateral in cash funds / precious metals	Total Net Obligation not secured with funds for execution	Fixing time

## 5.21. Notification on replacement rate of settlement currency (CCX100)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX100		Block of report data				
	ReportDate	Notification date	Yes	Date		
	FirmId	Clearing Member Unicode	Yes	Character	0-12	
	FirmName	Clearing Member name	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English)	No	Character	0-120	
CURRPAIR		Block of currency pair data				
	OldCurrencyId	ID of currency /precious metal to be replaced	Yes	Character	4	
	OldCurrencyName	Name of currency / precious metal to be replaced	Yes	Character	30	
	OldCurrencyNameEN	Name of currency / precious metal to be replaced (in English)	Yes	Character	30	
	NewCurrencyId	Replacement currency ID (in which obligations will be fulfilled)	Yes	Character	4	
	NewCurrencyName	Replacement currency name	Yes	Character	30	
	NewCurrencyNameEN	Replacement currency name (in English)	No	Character	30	
RECORDS		Block of replacement rate data				
	SettleDate	Settlement date	Yes	Date		
	CashSettlementPrice	Replacement rate, in unit of currency / precious metal, in which obligations will be fulfilled, per unit of currency / precious metal, fulfillment of obligations in which are terminated	Yes	Number	20	6
/RECORDS						
/CURRPAIR						

/CCX100						
/MICEX_DOC						

Example of report CCX100:

**Notification on replacement rate of currency / precious metal**

Notification date:

Clearing Member Unicode:

Clearing Member name:

Currency (precious metal), fulfillment of obligations in which are terminated:

Currency (precious metal), in which obligations will be fulfilled:

Settlement date	Replacement rate, in unit of currency /precious metal, in which obligations will be fulfilled, per unit of currency /precious metal, fulfillment of obligations in which are terminated

## 5.22. Report on claims / obligations with replaced settlement currency (CCX101)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX101		Block of report data				
	ReportDate	Report date	Yes	Date		
	FirmId	Clearing Member Unicode	Yes	Character	0-12	
	FirmName	Clearing Member name	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
SETTLEDATE		Block of settlement date data	Yes			
	SettleDate	Settlement date	Yes	Date		
CURRPAIR		Block of currency pair data				
	OldCurrencyId	ID of currency / precious metal to be replaced	Yes	Character	4	
	OldCurrencyName	Name of currency / precious metal to be replaced	Yes	Character	30	
	OldCurrencyNameEN	Name of currency / precious metal to be replaced (in English)	Yes	Character	30	
	NewCurrencyId	Replacement currency ID (in which obligations will be fulfilled)	Yes	Character	4	
	NewCurrencyName	Replacement currency name	Yes	Character	30	
	NewCurrencyNameEN	Replacement currency name (in English)	No	Character	30	
RECORDS		Block of trade data				
	RecNo	Sequence number	Yes	Number	11	0



	TradeNo	Trade number	Yes	Number	20	0
	TradeDate	Trade date	Yes	Date		
	SecurityId	Instrument ID	Yes	Character	12	
	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade / swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	Value0	Volume of claims / obligations in currency to be replaced	Yes	Number	20	2
	Value	Volume of claims / obligations in replacement currency	Yes	Number	20	2
	/RECORDS					
	/CURRPAIR					
	/SETTLEDATE					
	/SETTLE					
	/CCX101					
	/MICEX_DOC					

Example of report CCX101:

**Report on claims / obligations with replaced settlement currency**

Report date:

Clearing Member Unicode:

Clearing Member name:

Settlement Account:

Settlement date:

Name of currency / precious metal to be replaced:

Name of replaced currency / precious metal:

Sequence number	Trade number	Trade date	Instrument	Trade category	Direction	Volume in currency to be replaced	Volume in replaced currency

## 5.23. Report on obligations under trades in currency with special delivery mode (CCX102)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES						
CCX102		Block of report data				
	SettleDate	Settlement date	Yes	Date		
	FirmId	Clearing Member Unicode	Yes	Character	0-12	
	FirmName	Clearing Member name	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the 1 <sup>st</sup> level (Settlement Account of the 2 <sup>nd</sup> level)	Yes	Character	20	
	ExtSettleCodeUnifiedPool	Feature of Unified Pool Settlement Account («Y» - yes, «N» - no)	No	Character	1	
CURRPAIR		Block of currency pair data				
	OldCurrencyId	ID of currency / precious metal to be replaced	Yes	Character	4	
	OldCurrencyName	Name of currency / precious metal to be replaced	Yes	Character	30	
	OldCurrencyNameEN	Name of currency / precious metal to be replaced (in English)	Yes	Character	30	
	NewCurrencyId	Replacement currency ID (in which obligations will be fulfilled)	Yes	Character	4	
	NewCurrencyName	Replacement currency name	Yes	Character	30	
	NewCurrencyNameEN	Replacement currency name (in English)	No	Character	30	
	ExchangeRate	Rate set by the Bank of Russia on the Settlement date, in replacement currency	Yes	Number	20	4
RECORDS		Block of trade data				
	RecNo	Sequence number	Yes	Number	11	0

	TradeNo	Trade number	Yes	Number	20	0
	TradeDate	Trade date	Yes	Date		
	SecurityId	Instrument ID	Yes	Character	12	
	TradeGroup	Trade category: T – ordinary trade, S – swap trade, N – OTC trade in foreign currency, W – OTC swap trade / swap contract	Yes	Character	1	
	BuySell	Trade direction B – Buy S – Sell	Yes	Character	1-01	
	Value0	Volume of claims / obligations in currency to be replaced	Yes	Number	20	2
	Value	Volume of claims / obligations in replacement currency	Yes	Number	20	2
	/RECORDS					
	/CURRPAIR					
	/SETTLE					
	/CCX102					
	/MICEX_DOC					

Example of report CCX102:

**Report on obligations under trades in currency with special delivery mode**

Settlement date:

Clearing Member Unicode:

Clearing Member name:

Settlement Account:

Name of currency to be replaced:

Name of replacement currency:

Rate used in settlements, in replacement currency:

Sequence number	Trade number	Trade date	Instrument	Trade category	Direction	Volume in currency to be replaced	Volume in replacement currency
<b>Amount</b>							

## 5.24. Extract from the list of Offers (CCX122)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX122		Block of report data				
	ReportDate	Registration date of Offers	Yes	Date		
CLEARPART		Block of Clearing Member data				
	ClearingFirmID	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	120	
SESSION		Block of session type data				
	AddSession	Session type	Yes	Character	1	
	SessionName	Session name	Yes	Character		
	SessionNameEN	Session name (in English)	Yes	Character		
CURRPAIR		Block of currency pair data				
	CurrencyId	Lot currency ID	Yes	Character	4	
	CurrencyName	Lot currency name	Yes	Character	30	
	CurrencyNameEN	Lot currency name (in English)	Yes	Character	30	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	
	CoCurrencyName	Conjugate currency name	Yes	Character	30	
	CoCurrencyNameEN	Conjugate currency name (in English)	Yes	Character	30	

SECURITY		Block of OTC trade data				
	SecurityId	OTC trade ID	Yes	Character	12	
	SecShortName	OTC trade code	Yes	Character	10	
	FaceValue	Quotation	Yes	Number	20	7
SETTLEDATE		Block of Settlement date data				
	SettleDate	Settlement date	Yes	Date		
GROUP		Block of Offer category data				
	TradeGroup	Offer category: N – Offer to conclude OTC trade in foreign currency (spot), W – Offer to conclude OTC swap trade / swap contract	Yes	Character	1	
RECORDS		Block of Offer data				
	OrderNo	Offer number	Yes	Number	20	0
	UserId	ID	Yes	Character	0-12	
	ASP	Equivalent handwritten signature of the Clearing Member	Yes	Character	0-12	
	EntryTime	Offer registration time	Yes	Time		
	BuySell	Offer direction: B – Buy, S – Sell	Yes	Character	1	
	AlgoOrderNo	Number of algorithmic batch of Offers	No	Number	20	0
	OrderType	Offer type	Yes	Character	3	
	BasePrice	Base rate	No	Number	20	7
	Quantity	Total volume in lot currency, currency unit	Yes	Number	20	0
	Decimals	Number of significant decimals in Maximum Offer price (attribute Price)	Yes	Number		
	Price	Maximum Offer price	No	Number	20	7
	Status	Status	Yes	Character	1	
	AmendTime	Withdrawal time of Offer	No	Time		
	Balance	Offer balance	Yes	Number	20	2
	CPFirmId	Counterparty	No	Character	0-12	
	TrdAccId	Trade Account	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of client's passport*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	BoardId	ID of trade execution mode	Yes	Character	4	
	BoardName	Name of trade execution mode	Yes	Character	30	
	BoardNameEN	Name of trade execution mode (in English)	No	Character	30	
/RECORDS						
/GROUP						
/SETTLEDATE						
/SECURITY						
/CURRPAIR						

/SESSION						
/SETTLE						
/CLEARPART						
/CCX122						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX122:

Date and Time of report generation <Date> <Time>  
CCP NCC

**EXTRACT FROM THE LIST OF OFFERS**

Offer registration date: <Date>

Clearing Member Unicode:  
Clearing Member name:  
<Settlement Account N>

Offer :<OTC trade code>  
Settlement date:<Date>

Lot currency:<Name>  
Conjugate currency:<Name>

Quotations for: lot currency unit

Offer number	ID	Equivalent handwritten signature of the Clearing Member	Registration time of Offer	Direction	Code of trade execution mode	Number of algorithmic batch of Offers	Offer category	Volume in lot currency, currency unit	Maximum Offer price	Status	Withdrawal time	Offer balance	Counterparty	Trade Account	Client short code

5.25. Extract from the list of OTC trades in foreign currency (CCX123)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX123		Block of report data				
	ReportDate	Trade date	Yes	Date		
CLEARPART		Block of Clearing Member data				
	ClearingFirmID	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	120	
SESSION		Block of session type data				
	AddSession	Session type	Yes	Character	1	
	SessionName	Session name	Yes	Character		
	SessionNameEN	Session name (in English)	Yes	Character		
CURRPAIR		Block of currency pair data				
	CurrencyId	Lot currency ID	Yes	Character	4	
	CurrencyName	Lot currency name	Yes	Character	30	
	CurrencyNameEN	Lot currency name (in English)	Yes	Character	30	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	
	CoCurrencyName	Conjugate currency name	Yes	Character	30	
	CoCurrencyNameEN	Conjugate currency name (in English)	Yes	Character	30	



SECURITY		Block of OTC trade data				
	SecurityId	OTC trade ID	Yes	Character	12	
	SecShortName	OTC trade code	Yes	Character	10	
	FaceValue	Quotation	Yes	Number	20	7
SETTLEDATE		Block of Settlement date data				
	SettleDate	Settlement date	Yes	Date		
GROUP		Block of Offer category data				
	TradeGroup	Offer category: N – Offer to conclude OTC trade in foreign currency (spot), W – Offer to conclude OTC swap trade / swap contract	Yes	Character	1	
RECORDS		Block of Offer data				
	TradeNo	Trade number	Yes	Number	20	0
	BuySell	Trade direction: B – Buy, S – Sell;	Yes	Character	1	
	OrderNo	Offer number	Yes	Number	20	0
	AlgoOrderNo	Number of algorithmic batch of Offers	No	Number	20	0
	TradeDeriv	Trade with derivatives: Y – yes; N – no;	Yes	Character	1	
	TradeTime	Trade time	Yes	Time		
	TradeType	Trade type: N - OTC	Yes	Character	1	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number		
	Price	Trade rate	Yes	Number	20	7
	Quantity	Volume in lot currency, currency unit	Yes	Number	20	0
	Value	Volume in conjugate currency, currency unit	Yes	Number	20	2
	CPFirmId	Counterparty	No	Character	0-12	
	Period	Period: O – opening period; N – normal period; C – closing period;	Yes	Character	1	
	SettleCode	Settlement code	Yes	Character	12	
	UserId	ID	Yes	Character	0-12	
	BrokerRef	Remark, additional reference data	No	Character	20	
	ExtRef	Field-note, is used for feedback from external systems	No	Character	12	
	ClrComm	Fee for provision of clearing services, rub.	No	Number	20	2
	TrdAccId	Trade Account	Yes	Character	0-12	
	ClientCode	Client short code	No	Character	12	
	Details	INN or № of client's passport*	No	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	No	Character	20	
	RepoTradeNo	Master (common for both parts of trade) swap trade / swap contract number	No	Number	20	0
	BoardId	ID of trade execution mode	Yes	Character	4	
	BoardName	Name of trade execution mode	Yes	Character	30	
	BoardNameEN	Name of trade execution mode (in English)	No	Character	30	
/RECORDS						

/GROUP						
/SETTLEDATE						
/SECURITY						
/CURRPAIR						
/SESSION						
/SETTLE						
/CLEARPART						
/CCX123						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

Example of report CCX123:

Date and Time of report generation <Date> <Time>  
CCP NCC

**EXTRACT FROM THE LIST OF OTC TRADES IN FOREIGN CURRENCY**

Trade date of OTC trades in foreign currency: <Date>

Clearing Member Unicode:  
Clearing Member name:  
<Settlement Account N>

Trade:<OTC trade code>  
Settlement date:<Date>

Lot currency:<Name>

Conjugate currency:<Name>

Quotation for:

lot currency unit

Trade number	Trade time	Code of trade execution mode	Direction	Trade rate	Number of algorithmic batch of Offers	Volume in lot currency, currency unit	Volume in conjugate currency, currency unit	Offer number	Trade with Derivatives	Counterparty	Fee for provision of clearing services, rub.	Trade Account	Client short code

Total buy:

Total sell:

## 5.26. Extract from the list of unregistered Offers (CCX124)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX124		Block of report data				
	ReportDate	Registration date of Offers	Yes	Date		
CLEARPART		Block of Clearing Member data				
	ClearingFirmID	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
RECORDS		Block of unregistered Offers data				
	TransNo	Offer number	Yes	Number	20	
	AuctionNo	Auction number	Yes	Number	20	
	StartTime	Auction start time	Yes	Time		
	EntryTime	Cancellation time of Offer in the system	Yes	Time		
	SecurityId	ID of OTC trade, for execution of which auction is conducted	Yes	Character	12	
	SecShortName	OTC trade code	Yes	Character	10	
	BuySell	Offer direction: B – Buy, S – Sell;	No	Character	1	
	Quantity	Auction volume in lot currency	Yes	Number	20	
	UserId	ID	Yes	Character	0-12	
	MisType	Reason for registration refusal of Offer in the trading system	No	Character	256	
	MisTypeEN	Reason for registration refusal of Offer in the trading system (in English)	No	Character	256	

/RECORDS						
/CLEARPART						
/CCX124						
/MICEX_DOC						

Example of report CCX124:

Date and Time of report generation <Date> <Time>  
 CCP NCC

**EXTRACT FROM THE LIST OF UNREGISTERED OFFERS**

Report date: <Date>  
 Clearing Member Unicode:  
 Clearing Member name:

Offer number	Auction number	Auction start time	Offer cancellation time	OTC trade code	Direction	Auction volume in lot currency	User	Reason for registration refusal

## 5.27. Extract from the list of RFS Auctions (CCX125)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document				
DOC_REQUISITES		Block of document metadata				
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
/DOC_REQUISITES						
CCX125		Block of report data				
	ReportDate	RFS Auctions date	Yes	Date		
CLEARPART		Block of Clearing Member data				
	ClearingFirmID	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
SECURITY		Block of OTC trade data				
	SecurityId	ID of OTC trade, for execution of which auction is conducted	Yes	Character	12	
	SecShortName	OTC trade code	Yes	Character	10	
	FaceValue	Quotation	Yes	Number	20	6
	CurrencyId	Lot currency ID	Yes	Character	4	
	CoCurrencyId	Conjugate currency ID	Yes	Character	4	
AUCTION		Block of RFS Auction data				
	AuctionNo	Auction number	Yes	Number	20	
	StartTime	Auction start time	Yes	Time		
	EndTime	Auction end time	Yes	Time		
	Quantity	Auction volume in lot currency	Yes	Number	20	
	Decimals	Number of significant decimals in trade rate (attribute Price)	Yes	Number	1	
	BestBid	Buy price	No	Number	20	6
	BestOffer	Sell price	No	Number	20	6

	TranConcl	Feature indicating on OTC trade / OTC trades execution (Y – trade is executed; N – trade is not executed)	Yes	Character	1	
	Provider	Feature indicating on the Liquidity Supplier on RFS Auction (Y – the Liquidity Supplier; N- the Liquidity Consumer)	Yes	Character	1	
	Comment	Comments	No	Character	20	
	TradeNo	Trade number	No	Number	20	0
	BuySell	Trade direction: B – Buy, S – Sell	No	Character	1	
	Price	Trade rate	No	Number	20	6
	Value	Volume in conjugate currency, currency unit	No	Number	20	2
	UCPFirmId	End counterparty ID	No	Character	0-12	
	UCPName	End counterparty name	No	Character	0-120	
	AnonymCode	Consumer’s anonym code	No	Character	0-12	
	/AUCTION					
	/SECURITY					
	/CLEARPART					
	/CCX125					
	/MICEX_DOC					

Example of report CCX125:

Date and Time of report generation <Date> <Time>  
CCP NCC

**EXTRACT FORM THE LIST OF RFS AUCTIONS**

Clearing Member Unicode:  
Clearing Member name:

OTC Trade ID: <OTC Trade code> Quotation for: lot currency unit

Auction number	Auction start time	Auction end time	Auction volume in lot currency	Supplier’s buy price	Supplier’s sell price	OTC trade execution	Liquidity Supplier	Trade number	Trade direction	Trade rate	Volume in conjugate currency	Counterparty	Consumer’s anonym code	Comment

## 5.28. Information on Collateral amount, Debt and Single Limit (CCX184R)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document	Yes			
DOC_REQUISITES		Block of document metadata	Yes			
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES			Yes			
EQM184R		Block of report data	Yes			
	ReportDate	Report date	Yes	Date		
	ClearingFirmId	Clearing Member Unicode	Yes	Character	0-12	
	ClearingFirmName	Clearing Member name	Yes	Character	0-120	
	ClearingFirmNameEN	Clearing Member name (in English)	No	Character	0-120	
DETAILS		Block of Segregated Client data	Yes			
	Details	INN or № of client's passport*	Yes	Character	20	
	SubDetails	INN or № of passport of the sub-broker's client*	Yes	Character	20	
SETTLE		Block of Settlement Account data				
	ExtSettleCode	Settlement Account of the Clearing Member	Yes	Character	20	
	SingleLimit	Single Limit	Yes	Number	20	2
RECORDS		Block of Collateral data				

	CurrencyId	Code of currency / precious metal	No	Character	4	
	CurrencyName	Name of currency / precious metal	No	Character	30	
	CurrencyNameEN	Name of currency / precious metal (in English)	No	Character	30	
	Quantity	Amount of Collateral / Debt in currency units/ in grams	Yes	Number	20	2
/RECORDS						
/SETTLE						
/EQM184R						
/MICEX_DOC						

\* passport/INN of the client/sub-broker means, among other things, other identification data assigned to the Settlement Account or indicated in accordance with the procedure of clients' registration on the exchange

CCX184R is provided to the Clearing Member-Recipient before the procedure for transfer of obligations and Collateral.

Example of report CCX184R:

Date and Time of report generation <Date> <Time>  
CCP NCC

**Information on Collateral amount, Debt and Single Limit**  
(on the FX market and precious metals market)

Clearing Member name:  
Clearing Member Unicode:  
Report date:  
Identification date of the Segregated Client:  
Settlement Account:

ID of currency / precious metal	Name of currency / precious metal	Collateral amount / Debt amount*

Single limit, rub.	
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\* - negative value reflects current Debt amount



## 5.29. Report on bonus (CCX197)

XML-file structure:

Node name	Attribute name	Description	Required	Type	Length	Decimals
MICEX_DOC		Root element of XML document	Yes			
DOC_REQUISITES		Block of document metadata	Yes			
	DOC_DATE	Document date	No	Date		
	DOC_TIME	Document 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	Remarks to the document	No	Character	1-120	
	SIGNAUTHOR	Full name of digital signature author	No	Character		
/DOC_REQUISITES			Yes			
EQM197		Block of report data	Yes			
	ReportDate	Report date	Yes	Date		
	ReportType	Report purpose: CLEARING – for the Clearing Member, TRADE – for the Trading Member	Yes	Character		
	FirmId	Clearing Member Unicode (Trading Member ID)	Yes	Character	0-12	
	FirmName	Clearing Member name (Trading Member name)	Yes	Character	0-120	
	FirmNameEN	Clearing Member name (in English) (Trading Member name (in English))	No	Character	0-120	
	DateFrom	Start date of the period for which report is generated	Yes	Date		
	DateTo	End date of the period for which report is generated	Yes	Date		
	ReturnCommAcc	Number of Settlement Account to which bonus is transferred	No	Character	0-120	
RECORDS		Block of data				
	PaidReturnCommClr	Bonus amount for provision of clearing services to be paid	No	Number	20	2

	PaidReturnCommExh	Bonus amount for organization of trading to be paid	No	Number	20	2
/RECORDS						
/CCX197						

Example of report CCX197 (in case of ReportType=CLEARING):

Date and Time of report generation <Date> <Time>  
CCP NCC

### Report on bonus

Clearing Member name:  
Clearing Member Unicode:  
Report date:  
Report period:

Settlement Account for bonus transfer:

Bonus amount for provision of clearing services to be paid, rub.	
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Example of report CCX197 (in case of ReportType=TRADE):

Date and Time of report generation <Date> <Time>  
CCP NCC

### Report on bonus

Clearing Member name:  
Clearing Member Unicode:  
Report date:  
Report period:

Bonus amount for organization of trading to be paid, rub.	
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