FORMS OF REPORTS ON OTC CONTRACTS

Оглавление

XML Document Formats

Information exchange between client and server applications is effected in form of messages in XML 1.0 format. Full specification of XML 1.0 language is provided in Extensible Markup Language (XML) 1.0 document (the Second Edition) prepared by W3C and published at http://www.w3.org/TR/REC-xml. The chapter contains a brief description of XML 1.0 document structure.

XML Document Prelude

XML Document Prelude is meant to describe global parameters of an XML document, as well as to provide instructions for a program processing this document. Prelude may contain several instructions, each starting with a sequence of symbols <? and ending with a sequence of symbols ?> The first line of a prelude is always XML declaration with the indication of character coding used in the document.

Prelude example:

```
<?xml version="1.0" encoding="UTF-8"?>
<?xml-stylesheet type='text/xsl' href='form_individual.xsl'?>
```

, where the first line is XML declaration with the indication of the coding table used, and the second line is the instruction to the program processing the message.

Restriction: document coding must be "UTF-8".

XML Document Elements

Each XML document contains one or more elements, borders of which are marked either with a pair of starting tag (<elem>) and ending tag (</elem>), or with an empty element tag (<elem />), if an element has no contents. Element contents is the text between the starting and ending tags. Each element has certain type that is understood from its name and is called a "general identifier" of the element. Element type in the ending tag must correspond to the element type in the starting tag. Each element may have a set of attribute specifications.

Each attribute specification has its name and value. Attribute name can be included in the starting tag or empty element tag just once.

Example of a non-empty element without attributes:

```
 <elem> element contents </elem>
```

Example of an empty element with 2 attributes:

```
<elem attr1="attribute 1 value" attr2="attribute 2 value " />
```

XML document must always contain only one root element that includes any number of other elements. Each element may contain any number of other elements. Such documents are called child elements of a given element.

Example of a child element:

```
<parent>
<child> содержание дочернего элемента </child>
</parent>
```

XML Document Element Attributes

Each element may contain any number of attributes. Attributes are meant to transfer additional information on the element. Attributes can be located exclusively in starting tags and empty element tags immediately after the element name in form of attribute-value pairs. Attribute values may not contain characters of left angle bracket (<), right angle bracket (>), ampersand (&), apostrophe (') or double quote ("). These characters are coded with "<", ">", "&", "'", and """ sequences, respectively.

Example of an empty element with an attribute:

```
<elem attr="attribute value" />
```

Designations

In the tables describing applied and service elements, M character in M/O column means, that relevant attribute or subelement is mandatory, and O character means, that it is optional. If any element is not indicated, its attributes are not indicated either, even if marked as mandatory.

Report specification version number, in which this element/attribute is introduced, is indicated in the Rev column.

Data Types

Type	Description
Integer	An Integer Value
Boolean	A Boolean Value (True or False)
Numeric(M,N)	A fixed-point real value
Char	One character (Cyrillic characters not allowed)
String(M-N)	A String Value (Cyrillic characters not allowed)
	M-minimum allowed number of characters. If it is not indicated, the field has fixed length
	N-maximum allowed number of characters
WString(M-N)	A String Value including Cyrillic characters
	M-minimum allowed number of characters. If it is not indicated, the field has fixed length
	N-maximum allowed number of characters
Date	Date. A line in format: YYYY-MM-DD
Time	Time. A line in format: hh:mm:ss

DateTime	Date and time. A line in format: YYYY-MM-DD hh:mm:ss	

EDMS Documents in XML Format

For messages of EDMS Electronic Document Management System in XML format, root element has the value of **RTS_DOC.**

Each EDMS message has the following structure:

Element Name	Attribute Name	Description	M/O	Type
RTS_DOC		XML document root element.	M	
DOC_REQUISITES		Block of information on the document:	M	
	DOC_DATE	Date of the document compilation.	M	Date
	DOC_TIME	Time of the document compilation.	M	Time
	DOC_NO	Document ID in EDMS system.	M	String(0-20)
	DOC_TYPE_ID	Document type ID in EDMS system.	M	String(0-20)
	SENDER_ID	EDMS sender code.	M	String(3-7)
	SENDER_NAME	Short name of the sender.	O	WString(0-512)
	RECEIVER_ID	Receiver EDMS code.	M	String(3-7)
	REMARKS	Text of notes to the document.	O	WString(0-120)
/DOC_REQUISITES			O	
<Document type ID in DES system/>		Child element containing business-data of the document.	M	Element
/RTS_DOC		Root element.	M	

Report Format Specification

TEH03 Register of OTC Contracts transferred to clearing

- Complied based on the results of the last period of time during which OTC Offers can be sent.
- For Repurchase Agreements, both parts are displayed.

Название элемента	Название атрибута	Описание	M/O	Тип
RTS_DOC		XML document root element.	M	
DOC_REQUISITES		Block of information on the document:	M	
	DOC_DATE	Date of the document compilation.	M	Date
	DOC_TIME	Time of the document compilation.	M	Time
	DOC_NO	Document ID in the reporting system.	M	String(0-20)
	DOC_TYPE_ID	**REPORT**	M	String(0-20)
	SENDER_ID	**ITSTH**	M	String(3-7)
	SENDER_NAME	Short name of the sender.	O	WString(0-512)
	RECEIVER_ID	Receiver EDMS code.	M	String(3-7)
	REMARKS	Text of notes to the document. Document containing no information contains text "No data as of the reporting date".	O	WString(0-120)
/DOC_REQUISITES			M	
REPORT		Block of report data:	M	
DOC_INFO				
	ReportLang	RU/ EN	M	String(0-2)
	ReportCode	**TEH03**	M	String(0-20)
	ReportDate	Report date	M	Date
	ReportDesc	Report Description	O	WString(0-128)
	ReportVersion	Report format version	O	String(1-3)
	Weekday	Day of identifier the week for the report date	O	WString(0-20)
	FirmId	Clearing Member identifier	M	String(0-16)
	FirmName	Short name of Clearing Member .	M	WString(0-120)
	Volume	Report volume number	O	Integer
	VolumeTotal	Total volumes in the report	O	Integer
	ReportNumber	Continuous report number, uniform for all report volumes	O	String(0-20)
/DOC_INFO				
CLRACC		Block of data on TCA:	M	

		ClrAccCode	TCA code.	M	String(0-12)
SUBCLRACC			Block of data on TCA subsection	M	
		SubClrAccCode	TCA subsection code.	O	String(0-16)
CURRENCY			Block of data on price currency:	M	
		CurrencyId	Price currency identifier	M	String(0-12)
		CurrencyName	Price currency name	O	WString(0-30)
BOARD			Block of data on the Qualified Investment Group:	M	
		BoardId	Qualified Investment Group identifier: **CRCY_F** – Foreign currency **OTC** - OTC instruments **OTCBOND** - OTC instruments (bonds)	M	String(0-16)
		BoardName	Qualified Investment Group name: • Foreign currency section; • OTC Qualified Investments; • OTC instruments (bonds).	O	WString(0-128)
SETTLEDATE			Block of data on the settlement date:	M	
		SettleDate	Actual settlement date (exercise date).	M	Date
SECURITY			Block of Qualified Investment	M	
		SecurityId	Identifier of the Qualified Investment.	M	String(0-32)
		SecShortName	Short name of the Qualified Investment.	M	WString(0-256)
		ISIN	International Qualified Investment identifier (ISIN).	O	String(0-32)
		RegNumber	State registration number	O	WString(0-64)
		FaceValue	Face value	O	Numeric(28,8)
		SecCurrencyId	Face value currency	O	String(0-12)
		SecurityType	Qualified Investment category: 1 – currency; 101 – Ordinary shares or REIT; 102 – Preferred shares; 105 – ETF; 107 – ADR; 108 – GDR; 110 – Mortgage Note; 201 – Government bonds; 202 – Municipal bonds; 204 – Corporate bonds; 205 – Credit institution bonds; 206 – Exchange bonds;	O	Integer

	PriceType	CASH – price in settlement currency PERC – price as percentage of the face value		M	String(0-4)
	BaseCurrencyId	Base currency (for currency instruments)		O	String(0-3)
RECORDS		Block of data on the OTC Contract		M	
	RecNo	Sequence number in the report.		M	Integer
	TradeNo	Contract number in the Software		M	Integer
	TradeNoExtra	Additional Contract number for a linked pair of Contracts.		O	Integer
	TradeDate	Contracts registration date.		M	Date
	TradeTime	Time of Contract registration in the Software		M	Time
	PrimaryOrderID	OTC Offer identifier, assigned by Software		O	Integer
	OrderID	Additional OTC Offer identifier		O	Integer
	OrderType	Order type: • Market Order (MARKET) = 1. • Limit Order (LIMIT) = 2. • Negotiated Order (NEGOTIATED) = 103. • Additional Liquidity Order(OUT-OF-BOOK) = 104. • Closing Auction Order (CLOSING_AUCTION) = 123. • Offset Order (CLOSING_OFFSET) = 124. • Quotation Order (PROTO_RFQ_INITIATE) =125. • Non-Quotation Order (PROTO_RFQ_CONFIRM) = 126		O	Integer
	UserId	Username of the Clearing Member having submitted the Offer		O	String(0-16)
	Comment	Comment		O	WString(0-64)
	BuySell	Offer direction (buying (**B**) / selling (**S**))		M	Char
	SettleCode	Settlement code		O	String(0-16)
	TradeType	OTC Contract type: **T** – concluded on the basis of a public Order; **N** – concluded on the basis of a targeted Order; **D** – concluded without submission of an Order.		O	Char

	TradeInstrumentType	Trading Qualified Investment type: 3 - Qualified Investments with partial coverage 4 - Repurchase agreements 5 – Pair of sale and purchase agreements. 9 – Qualified Investments with full coverage.	O	Integer
	TradeModeId	Trading mode (mode number): • 13 – Execution of OTC Contracts with transfer to clearing • 14 - Execution of OTC Contracts/OTC Repurchase Agreements • 15 - Execution of OTC electronic contracts with transfer to clearing	O	Integer
	TradeModeName	Trading Mode name: • Execution of OTC Contracts with transfer to clearing • Execution of OTC Contracts/OTC Repurchase Agreements • Execution of OTC electronic contracts with transfer to clearing	O	WString(0-128)
	Decimals	Significant decimal places in prices (non-zero).	O	Integer
	Price	Price per Qualified Investment unit.	M	Numeric(28,8)
	Quantity	Amount of the Contracts, in lots.	M	Numeric(28,8)
	Value	Amount of the Contracts, in price currency.	M	Numeric(28,8)
	Amount	Liability in terms of funds, in price currency.	O	Numeric(28,8)
	Balance	Liability under Qualified Investments.	M	Numeric(28,8)
	ClrComm	Clearing commission in settlement currency	O	Numeric(28,8)
	ClientDetails [1]	Clients identification details	O	WString(0-256)
	CcpCode	Central Counterparty Code	O	String(0-16)
	CPFirmId	Counterparty ID only for negotiated transactions	O	String(0-16)
	CPFirmShortName	Short name of the counterparty (only for negotiated transactions)	O	WString(0-256)
	OtcCodeInitiator	Clearing member Identifier assigned to a Clearing member, which may submit an OTC Offer	O	String(0-16)
	OtcCodeConfirmator	Clearing member Identifier assigned to a Clearing member, which may submit a linked OTC Offer	O	String(0-16)
	ClientCode	Client short code	O	WString(0-16)

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[1] If a Client is an ITS Clearing Member and has a client who is a Subbroker, the Subbroker's client data is not included in the report sent to the Clearing Member.

	AccInt	Accumulated coupon income calculated in accordance with the amount of asset being the subject matter of the Contract, in price currency.	O	Numeric(28,8)
	Price2	Price of the second part of Repurchase OTC Contract	O	Numeric(28,8)
	RepoRate	Repurchase OTC Contract rate	O	Numeric(28,8)
	RepoPart	Part of Repurchase OTC Contract: 1 – the first part of Repurchase Agreement; 2 – the second part of Repurchase Agreemenr	O	Integer
	RepoPeriod	Repurchase OTC Contract term in calendar days	O	Integer
	Type	Type of OTC Contract concluded to settle a default or fulfil obligations under agreements with partial coverage: **1** Repurchase OTC Agreement in case of default of a Clearing Member. **2** – Sale and purchase agreement in case of default of a Clearing Member. **3** – Repurchase Agreement in case of Clearing Organisation default **4** – Sale and purchase agreement in case of Clearing Organisation default. **5** – Repurchase Agreement concluded by Clearing Organisation to raise assets for default settlement. **6** – Sale and purchase agreement concluded by Clearing Organisation to forcedly close position of a Clearing Member	O	Integer
	StampDuty	Transaction Tax equivalent	O	Numeric(28,8)
	StampDutyPrice	Closing price used to calculate Transaction Tax equivalent under transaction	O	Numeric(28,8)
/RECORDS			M	
/BOARD			M	
/SECURITY			M	
/SETTLEDATE			M	
/CURRENCY			M	
/SUBCLRACC			M	
/CLRACC			M	
/REPORT			M	
/RTS_DOC			M	

TEH21 Statistical indicators for OTC Contracts

Complied based on the results of the last period of time during which OTC Offers can be sent.

Название элемента	Название атрибута	Описание	M/O	Тип
RTS_DOC		XML document root element	M	
DOC_REQUISITES		Block of information on the document:	M	
	DOC_DATE	Date of the document compilation.	M	Date
	DOC_TIME	Time of the document compilation.	M	Time
	DOC_NO	Document ID in the reporting system	M	String(0-20)
	DOC_TYPE_ID	REPORT	M	String(0-20)
	SENDER_ID	ITSTH	M	String(3-7)
	SENDER_NAME	Short name of the sender	O	WString(0-512)
	RECEIVER_ID	Receiver EDMS code	M	String(3-7)
	REMARKS	Text of notes to the document	O	WString(0-120)
/DOC_REQUISITES			M	
REPORT				
DOC_INFO		Block of report data:	M	
	ReportLang	RU/ EN	M	String(0-2)
	ReportCode	**TEH21**	M	String(0-20)
	ReportDate	Report date	M	Date
	ReportDesc	Report Description	O	WString(0-512)
	ReportVersion	Report format version	O	String(1-3)
	Weekday	Day of the week for the report date	O	WString(0-20)
	Volume	Report volume number	O	Integer
	VolumeTotal	Total volumes in the report	O	Integer
	ReportNumber	Continuous report number, uniform for all report volumes	O	String(0-20)
/DOC_INFO				
BOARD		Block of data on the Qualified Investments	M	
	BoardId	Qualified Investment Group ID: **CRCY_F** - Foreign currency **OTC** - OTC instruments **OTCBOND** - OTC instruments (bonds)	M	String(0-16)
	BoardName	Qualified Investment Group name: • Foreign currency section • OTC Qualified Investments	M	WString(0-128)

		• OTC instruments (bonds)			
SECURITY		Block of data on the settlement date:			
	SecurityId	Identifier of the Qualified Investment	M	String(0-32)	
	SecShortName	Short name of the Qualified Investment	M	WString(0-256)	
	ISIN	International Qualified Investment identifier (ISIN).	O	String(0-32)	
	RegNumber	State registration number of the issue.	O	WString(0-64)	
	FaceValue	Face value	O	Numeric(28,8)	
	SecCurrencyId	Face value currency	O	String(0-12)	
	SecurityType	Qualified Investment category: 1 – currency; 101 – Ordinary shares or REIT; 102 – Preferred shares; 105 – ETF; 107 – ADR; 108 – GDR; 110 – Mortgage Note; 201 – Government bonds; 202 – Municipal bonds; 204 – Corporate bonds; 205 – Credit institution bonds; 206 – Exchange bonds;	O	WString(0-128)	
	IssuerName	Issuer name	O	WString(0-512)	
	IssuerDetails	Taxpayer Identification Number of the issuer (managing company)	O	String(0-256)	
	Decimal	Significant decimal places in prices (non-zero)	O	Integer	
	CurrencyId	Price currency identifier	M	String(0-12	
	CurrencyName	Price currency name	O	String(0-30)	
	AccruedInterest	ACI as of the report date for bonds	O	Numeric(28,8)	
TRADE_PERIOD		Block of data on the period of transfer of OTC offers:	M		
	TradePeriod	Trading session: • MAIN - the main trading session. • EVE - additional evening trading session. • MORN - additional morning trading session	M	String(0-4)	
MARKET_TRADE		Statistical indicators on Contracts concluded on the basis of the public OTC Offer	M		
	SettType	Settlement code	M	String(0-4)	

	TradeMode	Trading Mode name	M	WString(0-128)
	PeriodTotalAmount	Total amount of Qualified Investments under concluded Contracts, pcs.	O	Numeric(28,8)
	PeriodTotalVolume	Volume of Contracts (in price currency)	O	Numeric(28,8)
	PeriodTotalCount	Total number of concluded Contracts, pcs	O	Numeric(28,8)
	PeriodOpenPrice	First Contract price (in price currency)	O	Numeric(28,8)
	PeriodOpenVolume	First Contract volume (in price currency)	O	Numeric(28,8)
	PeriodLastPrice	Last Contract price (in price currency)	O	Numeric(28,8)
	PeriodLastVolume	Last Contract volume (in price currency)	O	Numeric(28,8)
	PeriodMaxDealPrice	Maximum Contract price during the period,	O	Numeric(28,8)
	PeriodMinDealPrice	Minimum Contract price during the period	O	Numeric(28,8)
	PeriodWAPrice	Average weighted price (in price currency)	O	Numeric(28,8)
/MARKET_TRADE				
ADDRESS_TRADE		Statistical indicators on Contracts concluded on the basis of the targeted OTC Offer	M	
	SettType	Settlement code.	M	String(0-4)
	TradeMode	Trading Mode name.	M	WString(0-128)
	AddressPeriodTotalAmount	Total amount of Qualified Investments under concluded Contracts, pcs.	O	Numeric(28,8)
	AddressPeriodTotalVolume	Volume of Contracts (in price currency)	O	Numeric(28,8)
	AddressPeriodTotalCount	Total number of concluded Contracts .	O	Numeric(28,8)
	AddressPeriodOpenPrice	First Contract price (in price currency)	O	Numeric(28,8)
	AddressPeriodOpenVolume	First Contract volume (in price currency)	O	Numeric(28,8)
	AddressPeriodLastPrice	Last Contract price (in price currency)	O	Numeric(28,8)
	AddressPeriodLastVolume	Last Contract volume (in price currency)	O	Numeric(28,8)
	AddressPeriodMaxDealPrice	Maximum Contract price during the period,	O	Numeric(28,8)
	AddressPeriodMinDealPrice	Minimum Contract price during the period	O	Numeric(28,8)
	AddressPeriodWAPrice	Average weighted price (in price currency)	O	Numeric(28,8)
/ADDRESS_TRADE				
/TRADE_PERIOD				
RESULT		Block of data on final prices	M	
	TotalAmount	Total amount of Qualified Investments under concluded OTC Contracts	O	Numeric(28,8)
	TotalVolume	Total volume of OTC Contracts (in price currency)	O	Numeric(28,8)

	TotalDealCount	Total number of Contracts during a day	O	Numeric(20,0)
	MaxDealPrice	Maximum price of Contracts during a day (in price currency)	O	Numeric(28,8)
	MinDealPrice	Minimum price of Contracts during a day (in price currency)	O	Numeric(28,8)
	ClosePrice	Closing price of a Trading Day (in price currency)	O	Numeric(28,8)
	PrevClose	Closing price of the previous Trading Day (in price currency)	O	Numeric(28,8)
	TrendClose	Change in the closing price of a Trading Day as compared to the closing price of the previous Trading Day, %.	O	Numeric(28,8)
	WAPrice	Average weighted price/ (in price currency)	O	Numeric(28,8)
	ClearingPrice	Settlement price provided by Clearing Organisation (in price currency)	O	Numeric(28,8)
/RESULT				
/SECURITY				
/BOARD				
/REPORT				

Requirements for File Names for the Purpose of Electronic Document Management between the Technical Center and the Client

Technical Center uses the EDMS address XXX_REPORT.

Document Name (Document Type)	File name prefix for inbound Technical Centre document	Explanation
OTC Contracts Reports: TEH03 Register of OTC Contracts transferred to clearing TEH21 Statistical indicators for OTC Contracts	TEH_YYYY-MM-DD TEH_YYYY-MM-DD_CORRECTION	Archive with reports Archive with corrected reports
Additional mailing (if necessary)	TEH_REPORT_<YYYY-MM-DD>	Archive with reports