NATIONAL SETTLEMENT DEPOSITORY
MOSCOW EXCHANGE GROUP

NSD Trade Repository

Instruction for completion of Reporting Forms in the Repository WEB-client

Content

I. Request Properties.

The common elements included in the Contract Reporting Form (CM021 – CM081), Master Agreement Reporting Form (CM010), Credit Support Annex Reporting Form (CM092), Mark-to-market Valuation Reporting Form (CM094), Contract Obligation Status Reporting Form (CM093), Credit Support Annex Reporting Form (CM015). These elements describe the parties of the message and the identifiers assigned by the parties.[1]

1. Trade concluded without Master Agreement.

Included in the Contract Reporting Form.

Element	Description	Reconciliation[2]	Format (Example)
Trade concluded without Master Agreement <nonStandardTerms>	Indicates whether the transaction is concluded without a Master Agreement. The default value: "true". It is not permitted to change the value of this element in the amendment to the registered Contract Reporting Form. *This element shall not be used* if the transaction is concluded under the Master Agreement (in that case the element "Master Agreement Number" shall be used).	mfr	"true"

2. Master agreement number.

Included in the Contract Reporting Form.

Element	Description	Reconciliation	Format (Example)
Master Agreement number <partyReference href= "TradeRepository"/> <linkId>	The identifier of the relevant Master Agreement assigned by the Repository in accordance with the Registration Notification Form (RM001). It is not permitted to change the value of this element in the amendment to the registered Contract Reporting Form. *This element shall not be used* if the transaction is concluded without a Master Agreement (in that case the element "Trade Concluded without Master Agreement" shall be used).	mfr	MA000000 0123

3. Repository CSA number.

Included in the Contract Reporting Form.

Element	Description	Reconciliation	Format (Example)
Repository CSA number <partyReference href= "TradeRepository"/> <originatingTradeId> <tradeId>	The identifier of the relevant Credit Support Annex assigned by the Trade Repository in accordance with the Registration Notification Form (RM001) of the Credit Support Annex Reporting Form (CM015). *This element shall not be used* if the Credit Support Annex Reporting Form (CM015) is not registered.	sfr	CSA123456 7890

[1] For more information, please refer to the "Manual for Completion of the Identifiers of the Parties".

[2] Reconciliation types are defined in the field <reconciliationType>.

4. Party 1.

Element	Description	Reconciliation	Format (Example)
Party's identifier [3] <party id="Party1"> <partyId>	The repository code of the Party 1 in accordance with the Reference Guide of Repository Participants (column "Identification Code"). If the party has no repository code, the value "NONREF" shall be used. Party 1 and Party 2 of the Contract shall be defined in the same way as in the relevant Master Agreement Reporting Form (CM010). If the transaction is concluded without a Master Agreement, the counterparties shall agree in advance on how to specify the parties. It is not permitted to change the value of this element in the amendment to the registered Contract Reporting Form.[4]	mfr	Value from the Reference Guide https://www.nsd.ru/en/services/repository/participants/
Party's name <party id="Party1"> <partyName>	The official name of the Party 1. For the clients of the NSD Repository it is required to specify the short official name (in Russian or English, if applicable) from the Reference Guide of Repository Participants. The value "NONREF" is not permitted. For individuals, the first name, the last name and the middle name (in Russian or English, if applicable) shall be specified.	mfr	

5. LEI/SWIFT/INN for Party 1.

Element	Description	Reconciliation	Format (Example)
Party's identifier <party id="Party1"> <partyId>	For legal entities that are obliged to report to the Repository, the Legal Entity Identifier (LEI) must be specified. For individuals, the passport number (PASS) or the Insurance Individual Account Number (SNILS) must be specified. For legal entities that are not obliged to report to the Repository and have no LEI code, the following codes are permitted: for Russian entities – Taxpayer Identification Number (INN), for foreign entities – SWIFT code (SWIFT), Bloomberg code (BLOOM), Thomson Reuters code (THRTR), other code (OWN).	mfr	Code type_code. For example, LEI_253400M18U5TB02TW421; SNILS_XXX-XXX-XXX XX

6. Classification for Party 1.

Element	Description	Reconciliation	Format (Example)

[3] In the xsd-scheme <partyId> is the repeatable element and shall be included into the message twice for each party (<id>) in order to specify two identifiers: the repository code and the LEI code. In the Web-client there are two separate fields: "Party 1" ("Party 2") and "LEI/SWIFT/INN for Party 1" ("LEI/SWIFT/INN for Party 2").
It is not permitted to change the Party's identifier (repository code) when sending an amendment to the registered Reporting Form (in this case, the new Reporting Form shall be submitted).

[4] In the event of the assignment of rights under a contract (replacement of a party), a new Reporting Form with a new UTI code must be registered. In this case, it is recommended to specify the date of the conclusion of the initial contract as the "Trade date" (<tradeDate>), and the date of the assignment as the "Event's actual date" (<asOfDate>).

Industry classification <party id="Party1"> <classification>	The industry sector relevant to the party's license. If the Party 1 has more than one license, any of the relevant sectors shall be specified. The value "Other" is only permitted for the party that is not obliged to report to the repository in accordance with the Russian legislation. The value "NONREF" is only permitted in case of bilateral reporting for the purpose of specifying the counterparty's industry sector, and must be corrected during the confirmation process.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/north-american-industry-classification-system(nsdrus)

7. Country for Party 1.

Element	Description	Reconciliation	Format (Example)
Country <party id="Party1"> <country>	The code of the country of registration of a legal entity or citizenship of an individual.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso3166(fpmlrus)

8. Organization type for Party 1.

Element	Description	Reconciliation	Format (Example)
Organization type <party id="Party1"> <organizationType>	The type of the Party 1: "P" – individual, "L" – legal entity.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/organization-type(nsdrus)

9. Trade identifier in terms of Party 1.

Included in the Contract Reporting Form and the Master Agreement Reporting Form.

Element	Description	Reconciliation	Format (Example)
Trade/Master agreement/Report identifier <partyReference href="Party1"/> <tradeId>	The unique identifier of the Contract / Master Agreement, assigned by the Party 1. At initial registration the value "NONREF" may be specified as the identifier assigned by the counterparty. When sending an amendment to the registered form, the identifiers shall be defined in accordance with the Registration Notification Form (RM001) of the initial message.	mfr	Latin letters and figures, no more than 35 characters.

10. CSA number of Party 1.

Included in the Contract Reporting Form.

Element	Description	Reconciliation	Format (Example)
Credit Support Annex identifier <partyReference href="Party1"/>	The Credit Support Annex identifier assigned by the Party1. The value "NONREF" may be specified as the identifier assigned by the counterparty.	sfr	Latin letters and figures, no more than 35 characters.

<originatingTradeId> <tradeId>	The identifier shall be specified in accordance with the Credit Support Annex Reporting Form (CM015), if it is registered. *Not required*, if there is no Credit Support Annex.		

Elements 11 – 17 shall be specified in the same way as elements 4 – 10, in respect of the Party 2.

11. Party 2.

12. LEI/SWIFT/INN for Party 2.

13. Classification for Party 2.

14. Country for Party 2.

15. Organization type for Party 2.

16. Trade identifier in terms of Party 2.

17. CSA number of Party 2.

18. Sender. LEI for Sender.

Element	Description	Reconciliation	Format (Example)
Party's identifier <party id="Sender"> <partyId>	The repository code of the Reporting Agent, which is the sender of the Reporting Form, in accordance with the Reference Guide of Repository Participants (column "Identification Code"). In order to appoint the Reporting Agent, the Application for Designation of Reporting Agent (CM016) shall be submitted.	mfr	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants
Party's identifier <party id="Sender"> <partyId>	The LEI code of the Reporting Agent.	mfr	LEI_ 253400M18U5TB02TW421
Party's name <party id="Sender"> <partyName>	The short official name (in Russian or English, if applicable) from the Reference Guide of Repository Participants.	mfr	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants

19. UTI Generating Party.

Included in the Contract Reporting Form and the Master Agreement Reporting Form.[5]

Element	Description	Reconciliation	Format (Example)
Party's identifier <party id="UTIGeneratingParty"> <partyId>	The repository code of the UTI Generating Party, which is the party of the contract or the third party.	mfr	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants
Party's identifier <party id="UTIGeneratingParty"> <partyId>	The LEI code of the UTI Generating Party.	mfr	LEI_ 253400M18U5TB02TW421

[5] May be specified in the Credit Support Annex Reporting Form (CM015), if the UTI code is assigned to it.

Trade/Master agreement/Report identifier <partyReference href=" " UTIGeneratingParty"/> <tradeId>	The Unique Trade Identifier (UTI), which shall be generated in accordance with Appendix 8 of Bank of Russia Ordinance No. 4104-U, dated 16 August 2016. It is not permitted to change the value of this element in the amendment to the registered Contract Reporting Form.	mfr	See Appendix 8 of Bank of Russia Ordinance No. 4104-U, dated 16 August 2016.

20. Execution venue type.

Included in the Contract Reporting Form.

Element	Description	Reconciliation	Format (Example)
Execution venue type <executionVenueType>	Execution venue type. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/execution-venue-type(nsdrus)

21. Event's actual date.

Element	Description	Reconciliation	Format (Example)
Event's actual date <asOfDate>	The event date in relation to which the timing of reporting is controlled. • At **initial registration** of the Contract / Master Agreement: <tradeDate>. When sending an **amendment** to the registered Reporting Form: <agreementDate>. When making a **corrective entry** in the Contracts Register: the date when the error was detected or the date when the message was sent to the Repository. In the event of the assignment of rights to another party: the date of the assignment. • If the report **CM092/CM094** is submitted during five business days after the end of the reporting month (more than one <valuationDate> element may be defined): the last business day of the reporting month.[6] • If the report **CM092** is submitted when the margin requirements change (in this case there is one <valuationDate> element): the valuation date. • If the report **CM094** is submitted when the valuation is performed: the valuation date. • In the Contract Obligation Status Reporting Form (**CM093**): the event date (for example, the date when obligations under the contract come into effect; if obligations are overdue, the scheduled termination date shall be specified).	mfr	YYYY-MM-DD

22. Trade date.

Included in the Contract Reporting Form and the Master Agreement Reporting Form.

Element	Description	Reconciliation	Format (Example)

[6] If the report CM092/CM094 has one valuation date, the element <asOfDate> may be equal to <valuationDate>. CM092/CM094 may contain information on the contracts, which have expired during the reporting month.

Trade date <tradeDate>	The date of the conclusion of the Contract / Master Agreement. When sending an amendment to the registered Reporting Form: the initial trade date.	mfr	YYYY-MM-DD

23. Message ID.

Element	Description	Reconciliation	Format (Example)
Message ID <messageId>	The unique identifier of the message. It is generated automatically in the Web-client.	nfr	Latin letters and figures.

24. Correlation ID.

Element	Description	Reconciliation	Format (Example)
Correlation ID <correlationId>	The correlation identifier used for messages of the same business process. It is defined in the initial message, and in any following message which is a response to the initial message (CM001, CM002, CM003, RM001) it has the same value. It is generated automatically in the Web-client.	nfr	[Repository code of a sender] - [Year]- [Message Number]

25. Related document form identifier.

Included in the Contract Reporting Form.

Element	Description	Reconciliation	Format (Example)
Related document form identifier <parentCorrelationId>	The <correlationId> value of the Master Agreement Reporting Form. It shall be defined if the Contract is submitted together with the Master Agreement, i. e. if the Master Agreement has not been registered and has no Repository number. *Optional element.*	nfr	Latin letters and figures.

II. Trade Specific Properties.

Included in the Contract Reporting Form.

1. Reporting broker ID.

Element	Description	Reconciliation	Format (Example)
Reporting Broker ID <reportingBrokerID>	The LEI code of the broker, if the transaction was concluded through the broker and the broker is not a party to the transaction. Leave the field empty, if not applicable.	mfr	LEI_ 253400M18U 5TB02TW421

2. Cleared.

Element	Description	Reconciliation	Format (Example)
Cleared <cleared>	Central clearing requirement: "Y" – the contract is subject to mandatory central clearing; "N" – the contract is not subject to mandatory central clearing.	mfr	Y; N

3. A choice of the clearing type.

3.1 CS - settlements by results of simple clearing.

Element	Description	Reconciliation	Format (Example)
Clearing organization code <clearingOrganizationCode>	The LEI code of the clearing company. Shall be specified if the "Settlement type" is defined as "CS" (for example, DVP settlements in NSD).	mfr	LEI_ 253400M18U 5TB02TW421
Cleared date <clearedDate>	The date of including the obligations from the contract into the clearing pool.	mfr	YYYY-MM-DD
Clearing date and time <clearingDateTime>	The clearing date and time. Leave the field empty, if not applicable.	mfr	YYYY-MM-DDTЧЧ:MM:CC

3.2 CCP - settlements by results of central clearing.

Element	Description	Reconciliation	Format (Example)
Central counterparty code <clearingCentralCounterparty Code>	The LEI code of the central counterparty. Shall be specified if the "Settlement type" is defined as "CCP" (for example, OTC clearing by the National Clearing Centre).	mfr	LEI_ 2534007UK6 G30KDX1A4 7
Clearing member ID <clearingMemberID>	The LEI code of the Clearing Member (one of the parties shall be specified).	mfr	LEI_ 253400M18U 5TB02TW421
Cleared date <clearedDate>	The date of including the obligations from the contract into the clearing pool (trade date).	mfr	YYYY-MM-DD
Clearing date and time <clearingDateTime>	The clearing date and time. Leave the field empty, if not applicable.	mfr	YYYY-MM-DDTЧЧ:MM:SS

4. Trade parameters reconciliation type.

Element	Description	Reconciliation	Format (Example)
Trade parameters reconciliation type <reconciliationType>	Reconciliation type. "FULL" – the Repository shall perform reconciliation for all mandatory and optional fields included in the message (mandatory reconciliation fields, additional reconciliation fields, special reconciliation fields). "GENF" – the Repository shall perform reconciliation for the mandatory reconciliation fields and special reconciliation fields included in the message. Fields with additional reconciliation (afr) shall not be matched.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleReconciliationType

Mandatory field reconciliation (mfr) means mandatory and optional elements, which must match exactly in the in case of bilateral reporting. If such element is included in the message of the party and not included

in the message of the counterparty, the messages shall be rejected. If such element is optional and is not included in the messages of both counterparties, the reconciliation process shall be deemed successful.

Special field reconciliation (sfr) means elements that are mandatory to be included in the message. If such elements are included in the messages of both counterparties and don't match, the messages shall be rejected. If such element is included in the message of the party and not included in the message of the counterparty (or the value "NONREF" is used), the reconciliation process shall be deemed successful.

Additional field reconciliation (afr) means elements that are not mandatory to be included into the message in order to complete the registration process. If such elements are included in the messages of both counterparties and match, the reconciliation process shall be deemed successful. If such elements don't match, they are not included in the Contracts Register (the message shall be registered without such fields).

No field reconciliation (nfr) means elements that are not included in the reconciliation process.

5. Settlement type.

Element	Description	Reconciliation	Format (Example)
Settlement type <clearSettlementType>	Settlement type: "OTC" – settlements outside the clearing system; "CCP" – central counterparty clearing; "CS" – settlements in the clearing system without central clearing.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/clear-settlement-type(nsdrus)

6. Settlement method.

Element	Description	Reconciliation	Format (Example)
Settlement method <clearSettlementMethod>	Settlement method: "P" – deliverable; "C" – cash-settled; "E" – deliverable/cash-settled, which implies a choice of the settlement method by a party: deliverable or cash-settled.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/clear-settlement-method(nsdrus)

7. Contract details matching method.

Element	Description	Reconciliation	Format (Example)
Contract details matching method <confirmationMethod>	Confirmation type: "MXME" – consecutive or combined confirmation process, "MATH" - matching confirmation.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleMasterAgreementConfirmationEnum

8. Automatic trade execution on the agreement end date.

Element	Description	Reconciliation	Format (Example)
Automatic trade execution on the agreement end date <automaticExecution>	"Y" means automatic execution (deregistration) of the contract with the status "T" after 3 business days from the "Agreement end date" (<endAgreementDate>). In this case the Contract Obligation Status Reporting Form (CM093) shall not be provided. The element may be used in the case of unilateral entry of information in the Contracts Register only. The value "N" means the cancellation of automatic trade execution (used in the amendment message).	mfr	Y; N

	If this element is not included into the message, the Contract Obligation Status Reporting Form (CM093) must be provided. *Optional element.*		

9. Parties are affiliated.

Element	Description	Reconciliation	Format (Example)
Parties are affiliated <partiesAreAffiliated>	Specifies the affiliation of the Party 1 and the Party 2 in accordance with Bank of Russia Ordinance No. 4104-U, dated 16 August 2016. The element is mandatory for contracts concluded without a master agreement. If the party acts as a commission agent and is both the seller and the buyer in the same transaction, the value "N" shall be specified. If the contract is based on a master agreement, this element shall be empty.	mfr	"Y"; "N"

10. Transaction regulatory class.

Element	Description	Reconciliation	Format (Example)
Transaction regulatory class <regulatoryStatus>	The type of the contract. "Term" means the contract which is not treated as a derivative.	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/regulatory-status(nsdrus)

11. Agreement start date.

Element	Description	Reconciliation	Format (Example)
Agreement start date <startAgreementDate>	The date defined by the parties as the date for the contract's entry into force, if this date does not coincide with the trade date. Leave the field empty, if not applicable.	mfr	YYYY-MM-DD

12. Agreement end date.

Element	Description	Reconciliation	Format (Example)
Agreement end date <endAgreementDate>	The contract's expiry date. If the contract stipulates the extension of its term as a result of the occurrence of a respective circumstance or event, this term shall not be taken into account when the contract expiry date is indicated.	mfr	YYYY-MM-DD

13. Financial instruments classification codes.

Special codes for derivatives contracts required by Bank of Russia Ordinance No. 4104-U, dated 16 August 2016.

13.1 Product general classification codes.

Element	Description	Reconciliation	Format (Example)

Code type <productGeneralCodes> <specificCode>	The default value: "ProductRelation". Required element.	sfr	"ProductRelation"
Code <productGeneralCodes> <Code>	The product relation code in accordance with Appendix 6 of Bank of Russia Ordinance No. 4104-U, dated 16 August 2016. Required element. If a contract is not a part of any complex derivatives transaction and is not an underlying asset of the derivatives transaction, the code "S" shall be assigned.	sfr	Text.

13.2 Product leg specific classification codes.

Additional codes for swap contracts (except for a credit default swap) in accordance with Bank of Russia Ordinance No. 4104-U, dated 16 August 2016. More than one code may be specified for each swap leg.

Element	Description	Reconciliation	Format (Example)
Product leg identifier <productLegSpecificCodes> <legId>	The identifier of a swap leg for which codes are specified.	sfr	Text. For example, "leg1", "leg2".
Code type <productLegSpecificCodes> <specificCode>	"FixedRateChange" – the reduction or the increase of the fixed rate. "NotionalChange" – the reduction or the increase of the notional value. "UnderlierValuation" – frequency of revaluation. "PaymentFrequency" – frequency of payments.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleNsdSpecificCodesEnum
Code <productLegSpecificCodes> <Code>	The code value in accordance with Appendices 4-5 of Bank of Russia Ordinance No. 4104-U, dated 16 August 2016.	sfr	Text.

14. Information about Party clients.

The information about the clients of the parties shall be provided to the repository in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

In the case of unilateral reporting the message must contain two <clientDetails> elements (the Reporting Agent must provide information about the clients of both Parties).

In the case of bilateral reporting it is possible to complete <clientDetails> at least for one party (Party 1 or Party 2 itself). In this case the information about the counterparty's client must be provided in the counterparty's message or must be completed during the consecutive confirmation process.[7]

14.1 Party, servicing a client.

Element	Description	Reconciliation	Format (Example)

[7] In the case of combined confirmation of reporting forms the party's client information is not available to the counterparty (its Reporting Agent). After receiving a message with <clientDetails> provided by the party, this block is deleted in the Request for approval (RM005) sent to the counterparty (its Reporting Agent). When the Confirmation acknowledgement (CM001) received from the counterparty is registered, two blocks with information about the clients (for the Party 1 and the Party 2) are entered into the Contracts Register. The information about the counterparty's client is not disclosed in the Statement report (RM004) and in the interface of the web-client.

Party, servicing a client <servicingParty>	A reference to the party.	sfr	Party 1; Party 2

14.2 A choice of the client type.

Choice “Own party trade”

Element	Description	Reconciliation	Format (Example)
Own party trade <ownTrade>	Indicates that the party has concluded the contract on its own behalf and not for the benefit of the client. The default value: “true”.	sfr	true

Choice “Trade is on behalf of a client”

Element	Description	Reconciliation	Format (Example)
Client type <type>	The type of a client. “F” – a professional securities market participant, a credit institution, an insurance company, a management company, a non-governmental pension fund or another organization whose core activity is the activity for the provision of financial services, as well as the auxiliary activity in the sphere of financial services; “L” – another type of a legal entity; “P” – an individual.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleClientType
Identifier <id>	The identifier of a client defined as "code type_code". The following code types are applicable: in the case of Russian entities - "LEI" or "INN" (Taxpayer Identification Number) for legal entities, "SNILS" (Insurance Individual Account Number) or "PASS" (the passport number) for individuals; in the case of foreign entities – "LEI", "SWIFT", "BLOOM" (Bloomberg code), "THRTR" (Thomson Reuters code), "OWN" (other code).	sfr	Code type_code. For example, SNILS_XXX-XXX-XXX XX; INN_XXXXXXXXXX
Name <name>	The legal name of the organization or the first name, the last name and the middle name (in Russian or English, if applicable).	sfr	Text
Country code <country>	The code of the country of registration of a legal entity or citizenship of an individual.	sfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso3166(fpmlrus)

Choice “No information about client”

Element	Description	Reconciliation	Format (Example)
No information about client <noInformation>	The default value: "true". Applicable in the case of unilateral registration, if the counterparty is not a client of the Repository or has provided the Notification on the rejection to submit information to the Repository.	sfr	true

III. Collateral.

Included in the Contract Reporting Form.

General terms of the Credit Support Annex, concluded on the basis of the Floating Margin Payment Agreement (2011), as approved by the Russian National Association of Securities Market Participants (NAUFOR), the Association of Russian Banks (ARB) and the National Foreign Exchange Association (NFEA). If such Credit Support Annex is not concluded or it is based on other standards (for example, ISDA 2016 Credit Support Annex), the elements "Collateral type for the trade" and "Form of collateral" shall have the value "U".

Element	Description	Reconciliation	Format (Example)
Collateral type for the trade <marginType>	The type of the collateral (margin requirements): "FC" – full collateral (both the initial and variation margins are used); "PC" – partial collateral (only the variation margin is used); "OC" – one-sided collateral (the initial and (or) variation margins are provided by one party only); "U" – obligations under the contract are unsecured (no Credit Support Annex).	mfr	Value from the Reference Guide: http://repository.nsd.ru/en/versioned/current/reference/types/simpleMarginType
Form of collateral <collateralForm>	The form of the collateral: "T" – obligations under the contract are secured individually; "G" – obligations under the contract are secured cumulatively with obligations under other contracts as part of the portfolio (cumulative collateral), for example all the derivatives under the same master agreement; "U" – obligations under the contract are unsecured (no Credit Support Annex).	mfr	Value from the Reference Guide: http://repository.nsd.ru/en/versioned/current/reference/types/simpleCollateralForm
Date trade included into portfolio <dateTradeIncludedIntoPortfolio>	The date of including the contract in the portfolio of contracts (if applicable).	mfr	YYYY-MM-DD
Date trade excluded from portfolio <country>	The date of excluding the contract from the portfolio of contracts (if applicable).	mfr	YYYY-MM-DD

IV. Product Properties.

1. Foreign Exchange Swap Contact Form (CM021).

1.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description

ForeignExchange:FXSwap	Deliverable foreign exchange swap (derivative)
ForeignExchange:FXSwap:NonDerivative	Deliverable foreign exchange swap (non-derivative)
ForeignExchange:FXSwap:Cash	Cash-settled foreign exchange swap (derivative)

A contract stipulating the obligation of one party to transfer the currency to the ownership of the second party and the obligation of the second party to accept and pay for the currency, and also the obligation of the second party to transfer the currency to the ownership of the first party and the obligation of the first party to accept and pay for the currency, not stipulating other obligations of the parties for the payment or transfer of the currency (monetary funds), and which is not treated as a derivative shall be classified as a deliverable foreign exchange swap (non-derivative).

1.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016. In the case of deliverable foreign exchange swaps (non-derivative), the value “UKWN” shall be used.

1.3 Near FX Swap Leg.

1.3.1 Currency 1.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 1 responsible for making the payment in the Currency 1 for the near leg.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 2 that receives the payment in the Currency 1 for the near leg.	mfr	Party2
Currency of money amount <paymentAmount> <currency>	The Currency 1 paid by the Party 1 for the near leg.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The payment amount in the Currency 1 for the near leg.	mfr	Positive decimal number. For example, 1000.

1.3.2 Currency 2.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 2 responsible for making the payment in the Currency 2 for the near leg.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 1 that receives the payment in the Currency 2 for the near leg.	mfr	Party2
Currency of money amount <paymentAmount> <currency>	The Currency 2 paid by the Party 2 for the near leg.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The payment amount in the Currency 2 for the near leg.	mfr	Positive decimal number. For example, 1000.

1.3.3 Dealt Currency (Underlying Currency).

Element	Description	Reconciliation	Format (Example)
Dealt Currency (Underlying Currency) <dealtCurrency>	The base currency, the amount of which is fixed for both legs. It shall be defined as "ExchangedCurrency1" (p. 1.3.1) or "ExchangedCurrency2" (p. 1.3.2).	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDealtCurrencyEnum

1.3.4 Value date.

Element	Description	Reconciliation	Format (Example)
Value date <valueDate>	The settlement date for the near leg.	mfr	YYYY-MM-DD

1.3.5 Rate of exchange.

Element	Description	Reconciliation	Format (Example)
Currency 1 <currency1>	The Currency 1 paid by the Party 1 for the near leg of a swap.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <currency2>	The Currency 2 paid by the Party 2 for the near leg of a swap.	mfr	
Quote basis <quoteBasis>	The quotation basis defined as "Currency1PerCurrency2" or "Currency2PerCurrency1".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleQuoteBasisEnum
Exchange rate <rate>	The exchange rate of the near leg. Indicates how much of the quote currency is needed to buy one unit of the base currency (p. 1.3.3), unless otherwise specified in the contract terms.	mfr	Positive decimal number. For example, 50.1234567

1.3.6 Non-deliverable settlement.

Optional elements defining the non-deliverable settlement terms.

1.3.6.1 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency of the non-deliverable contract. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

1.3.6.2 Fixing.

Not used.

1.4 Far FX Swap Leg.

1.4.1 Currency 1.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 2 responsible for making the payment in the Currency 1 for the far leg.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 1 that receives the payment in the Currency 1 for the far leg.		Party2
Currency of money amount <paymentAmount> <currency>	The Currency 1 paid by the Party 1 for the near leg.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The payment amount in the Currency 1 for the far leg.	mfr	Positive decimal number. For example, 1000

1.4.2 Currency 2.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 1 responsible for making the payment in the Currency 2 for the far leg.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 2 that receives the payment in the Currency 2 for the far leg.	mfr	Party2
Currency of money amount <paymentAmount> <currency>	The Currency 2 paid by the Party 2 for the near leg.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The payment amount in the Currency 2 for the far leg.	mfr	Positive decimal number. For example, 1000

1.4.3 Dealt Currency (Underlying Currency).

Element	Description	Reconciliation	Format (Example)
Dealt Currency (Underlying Currency) <dealtCurrency>	The base currency, the amount of which is fixed for both legs. It shall be defined as "ExchangedCurrency1" (p. 1.3.1) or "ExchangedCurrency2" (p. 1.3.2).	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDealtCurrencyEnum

1.4.4 Value date.

Element	Description	Reconciliation	Format (Example)
Value date <valueDate>	The settlement date for the far leg.	mfr	YYYY-MM-DD

1.4.5 Rate of exchange.

Element	Description	Reconciliation	Format (Example)
Currency 1 <currency1>	The Currency 1 paid by the Party 1 for the near leg of a swap.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <currency2>	The Currency 2 paid by the Party 2 for the near leg of a swap.	mfr	
Quote basis <quoteBasis>	The quotation basis defined as "Currency1PerCurrency2" or "Currency2PerCurrency1".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleQuoteBasisEnum
Exchange rate <rate>	The exchange rate of the far leg.	mfr	Positive decimal number. For example, 50.1234567

1.4.6 Non-deliverable settlement.

Optional elements defining the non-deliverable settlement terms. See paragraph 1.3.6.

2. Foreign Exchange Spot or Forward Transaction Form (CM022).

2.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
ForeignExchange:Forward	Deliverable foreign exchange forward (derivative)
ForeignExchange:NDF	Non-deliverable foreign exchange forward (derivative)
ForeignExchange:Term	Foreign exchange term transaction (non-derivative)
ForeignExchange:Spot	Foreign exchange spot transaction

Foreign exchange term transactions (non-derivative) are not required to be reported to the repository (see paragraph 1 of Bank of Russia Ordinance No. 4104-U dated 16 August 2016).

2.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

2.3 Currency 1.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 1 responsible for making the payment in the Currency 1.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 2 that receives the payment in the Currency 1.	mfr	Party2
Currency of money amount	The Currency 1 paid by the Party 1.	mfr	Value from the Reference Guide http://repository.nsd.ru/

<paymentAmount> <currency>			en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The notional amount in the Currency 1.	mfr	Positive decimal number. For example, 1000.

2.4 Currency 2.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the Party 2 responsible for making the payment in the Currency 2.	mfr	Party1
Receiver <receiverPartyReference>	A reference to the Party 1 that receives the payment in the Currency 2.	mfr	Party2
Currency of money amount <paymentAmount> <currency>	The Currency 2 paid by the Party 2.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	The notional amount in the Currency 2.	mfr	Positive decimal number. For example, 1000.

2.5 Dealt Currency (Underlying Currency).

Element	Description	Reconciliation	Format (Example)
Dealt Currency (Underlying Currency) <dealtCurrency>	The base currency, relative to the unit of which the forward exchange rate is set. It shall be defined as "ExchangedCurrency1" (p. 2.3) or "ExchangedCurrency2" (p. 2.4).	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDealtCurrencyEnum

2.6 Value date .

Element	Description	Reconciliation	Format (Example)
Value date <valueDate>	The payment date.	mfr	YYYY-MM-DD

2.7 Rate of exchange.

Element	Description	Reconciliation	Format (Example)
Currency 1 <currency1>	The Currency 1 paid by the Party 1.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <currency2>	The Currency 2 paid by the Party 2.	mfr	
Quote basis <quoteBasis>	The quotation basis for the forward exchange rate defined as "Currency1PerCurrency2" or "Currency2PerCurrency1".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/re

			ference/types/simpleQuoteBasisEnum
Exchange rate <rate>	The forward exchange rate. If it is not fixed on the registration date, the market exchange rate shall be specified. No later than three business days from the date of determining the forward rate, an amendment message shall be provided to the Repository.	mfr	Positive decimal number. For example, 50.1234567

2.8 Non-deliverable settlement.

Optional elements defining the non-deliverable settlement terms.

2.8.1 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency of the non-deliverable contract. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

2.8.2 Fixing.

Not used.

3. Foreign Exchange Option Contract Form (CM023).

3.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
ForeignExchange:VanillaOption:American	American vanilla foreign exchange option
ForeignExchange:CashOption:American	American cash-settled foreign exchange option
ForeignExchange:VanillaOption:European	European vanilla foreign exchange option
ForeignExchange:NDO	Non-deliverable foreign exchange option
ForeignExchange:VanillaOption:Bermuda	Bermuda vanilla foreign exchange option
ForeignExchange:CashOption:Bermuda	Bermuda cash-settled foreign exchange option
ForeignExchange:SimpleExotic:Asian	Asian foreign exchange option
ForeignExchange:SimpleExotic:Barrier	Barrier foreign exchange option
ForeignExchange:SimpleExotic:BarrierAsian	Barrier Asian foreign exchange option

3.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

3.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)

Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

3.4 A choice of the option exercise style.

Choice "American/Bermuda style option".

3.4.1 Commencement date.

Used for American/Bermuda style options.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD

3.4.2 Expiry date.

Used for American/Bermuda style options.

Element	Description	Reconciliation	Format (Example)
Expiry date <expiryDate>	The last day of the exercise period.	mfr	YYYY-MM-DD

3.4.3 Multiple exercise.

Not used.

3.4.4 Bermuda option exercise dates.

Used for Bermuda style options.

Element	Description	Reconciliation	Format (Example)
Bermuda option exercise dates <bermudaExerciseDate> <date>	Bermuda option exercise dates (repeating element).	mfr	YYYY-MM-DD

Choice "European style option".

Element	Description	Reconciliation	Format (Example)
Expiry date <expiryDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD

3.5 Put currency amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <putCurrencyAmount> <currency>	The put currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <putCurrencyAmount> <amount>	Put notional amount.	mfr	Positive decimal number. For example, 1000

3.6 Call currency amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <callCurrencyAmount> - <currency>	The call currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <callCurrencyAmount> <amount>	Call notional amount.	mfr	Positive decimal number. For example, 1000

3.7 Agreed option type.

Element	Description	Reconciliation	Format (Example)
Agreed option type <soldAs>	The type of an option transaction: "Put", "Call".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePutCallEnum

3.8 Strike price.

Element	Description	Reconciliation	Format (Example)
Rate of exchange <rate>	The strike price. This is the exchange rate at which an option shall be exercised.	mfr	Positive decimal number. For example, 50.1234567
Strike quote basis <strikeQuoteBasis>	The quotation basis for the strike price defined as "PutCurrencyPerCallCurrency" or "CallCurrencyPerPutCurrency".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleStrikeQuoteBasisEnum

3.9 Additional features.

The parameters of Asian and/or barrier options. Required, if these parameters are specified in the contract terms.

Choice “Asian and barrier option features”.

3.9.1 Asian option features.

3.9.1.1 Primary exchange rate source.

Element	Description	Reconciliation	Format (Example)
Data source <rateSource>	An information source for obtaining a spot rate. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/information-provider(nsdrus)

3.9.1.2 Observation schedule.

The period, for which the average price is determined (if the terms of an Asian option stipulate discrete dates, for which the average price is determined, this is the first and the last date).

Element	Description	Reconciliation	Format (Example)

Observation start date <observationSchedule> <startDate>		The start of the period over which the exchange rate is observed to calculate the average price.	mfr	YYYY-MM-DD
Observation end date <observationSchedule> <endDate>		The end of the period over which the exchange rate is observed to calculate the average price.	mfr	
Calculation period frequency <calculationPeriodFrequency>	**Period multiplier** <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
	Period <period>	The time period type corresponding to the period over which the exchange rate is observed to calculate the average price of an Asian option.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

3.9.2 Barrier option features.

The parameters of an Asian barrier option. In the case of "double" barriers (double knock-out, double knock-in) these elements shall be repeated.

Element	Description	Reconciliation	Format (Example)
Barrier type <barrierType>	Specifies whether the option becomes effective ("knock-in") or is annulled ("knock-out") when the respective trigger event occurs.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleFxBarrierTypeEnum
Currency 1 <quotedCurrencyPair> <currency1>	The call currency (p. 3.6).	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <quotedCurrencyPair> <currency1>	The put currency (p. 3.5).	mfr	
Quote basis <quoteBasis>	The method by which the exchange rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleQuoteBasisEnum
Trigger rate <triggerRate>	The exchange rate on the basis of which an occurrence of the knock-in event or of the knock-out event is determined.	mfr	Positive decimal number. For example, 50.1234567
Data source <rateSource>	An information source for obtaining a spot rate. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/information-provider(nsdrus)

Observation start date <observationStartDate>	The start of the period over which observations are made to determine whether a trigger has occurred. *Optional element.*	afr	YYYY-MM-DD
Observation end date <observationEndDate>	The end of the period over which observations are made to determine whether a trigger event has occurred. *Optional element.*	afr	

Choice "Barrier option features".

The description of the barrier option. See paragraph 3.9.2.

3.10 Option premium.

3.10.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

3.10.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number. For example, 100.

3.11 Cash-settlement.

Optional elements defining the non-deliverable settlement terms.

3.11.1 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency of the non-deliverable contract. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

3.11.2 Fixing.

Not used.

4. Foreign Exchange Digital Option Contract Form (CM024).

4.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
ForeignExchange:SimpleExotic:Digital:American	American digital foreign exchange option
ForeignExchange:SimpleExotic:Digital:European	European digital foreign exchange option
ForeignExchange:SimpleExotic:Digital:Bermuda	Bermuda digital foreign exchange option

4.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

4.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

4.4 A choice of the option exercise style.

Choice “American/Bermuda style option and touch parameters”.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD
Expiry date <expiryDate>	The last day of the exercise period for an American style option.	mfr	
Bermuda option exercise dates <bermudaExerciseDates – date>	Bermuda option exercise dates (repeating element).	mfr	
Touch condition <touchCondition>	Specifies the binary condition: whether the spot rate touches (“Touch”) or does not touch (“Notouch”) the trigger rate. For “double” conditions (double one-touch, double no-touch) "Touch parameters" shall be defined twice.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTouchConditionEnum
Currency 1 <quotedCurrencyPair> <currency1>	The first currency specified when a pair of currencies is to be evaluated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <quotedCurrencyPair> <currency1>	The second currency specified when a pair of currencies is to be evaluated.	mfr	
Quote basis <quoteBasis>	The quotation basis defined as “Currency1PerCurrency2” or “Currency2PerCurrency1”.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleQuoteBasisEnum

Trigger rate <triggerRate>	The trigger rate.	mfr	Positive decimal number. For example, 50.1234567
Spot rate <spotRate>	The spot exchange rate observed on the trade date. *Optional element.*	afr	Positive decimal number. For example, 50.1234567
Data source <rateSource>	An information source for obtaining a spot rate. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/information-provider(nsdrus)
Observation start date <observationStartDate>	The start of the period over which observations are made to determine whether a trigger event has occurred. *Optional element.*	mfr	YYYY-MM-DD
Observation end date <observationEndDate>	The end of the period over which observations are made to determine whether a trigger event has occurred. *Optional element.*	mfr	

Choice "European stype option and trigger parameters".

Element	Description	Reconciliation	Format (Example)
Expiry date <expiryDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD
Trigger condition <triggerCondition>	Specifies the binary condition: whether the spot rate is greater than or equal to ("Above") or less than or equal to ("Below") the trigger rate.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerConditionEnum
Currency 1 <quotedCurrencyPair> <currency1>	The first currency specified when a pair of currencies is to be evaluated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Currency 2 <quotedCurrencyPair> <currency1>	The second currency specified when a pair of currencies is to be evaluated.	mfr	
Quote basis <quoteBasis>	The quotation basis defined as "Currency1PerCurrency2" or "Currency2PerCurrency1".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleQuoteBasisEnum
Trigger rate <triggerRate>	The trigger rate.	mfr	Positive decimal number. For example, 50.1234567
Spot rate <spotRate>	The spot exchange rate observed on the trade date. *Optional element.*	afr	Positive decimal number. For example, 50.1234567

Data source <rateSource>	An information source for obtaining a spot rate. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/information-provider(nsdrus)

4.5 Option payout.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <payout> <currency>	The currency in which the payout amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <payout> <amount>	Binary option payout amount.	mfr	Positive decimal number. For example, 1000
Option payout style <payoutStyle>	Specifies whether the payout becomes due on the trigger event ("Immediate"), or the payout is deferred, for example to the maturity date ("Deferred"). *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePayoutEnum

4.6 Option premium.

4.6.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

4.6.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number. For example, 100.

5. Forward Rate Agreement Form (CM031).

5.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:FRA	Forward Rate Agreement Form

5.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

5.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract (the fixed rate payer).	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract (the floating rate payer).	mfr	

5.4 Effective date.

Element	Description	Reconciliation	Format (Example)
Effective date <adjustedEffectiveDate>	The start date of the calculation period.	mfr	YYYY-MM-DD

5.5 Termination date.

Element	Description	Reconciliation	Format (Example)
Termination date <adjustedTerminationDate>	The end date of the calculation period.	mfr	YYYY-MM-DD

5.6 Payment date.

Element	Description	Reconciliation	Format (Example)
Date <paymentDate> <unadjustedDate>	The settlement date.	mfr	YYYY-MM-DD

5.7 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention. The convention which calculates actual days in a time period, over the actual number of days in a year shall be specified as “ACT/ACT.ISDA”.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

5.8 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <notional>	The notional amount of the contract.	mfr	Positive decimal number. For example, 1000

5.9 Fixed rate.

Element	Description	Reconciliation	Format (Example)
Fixed rate <fixedRate>	The fixed rate value.	mfr	Positive decimal number, i.e. 5% shall be defined as 0.05.

5.10 Floating rate index.

Element	Description	Reconciliation	Format (Example)
Floating rate index <floatingRateIndex>	The floating rate index. If there is no relevant value in the Reference Guide, "Other" shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)

5.11 Floating rate index tenor.

Element	Description	Reconciliation	Format (Example)
Period multiplier <indexTenor> <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
Period type <indexTenor> <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

5.12 FRA discounting.

Not used.

6. Interest Rate Swap Contract Form (CM032).

6.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:IRSwap:FixedFloat	Fixed-to-float interest rate swap
InterestRate:IRSwap:FixedFixed	Fixed-to-fixed interest rate swap
InterestRate:IRSwap:Basis	Basis interest rate swap
InterestRate:IRSwap:OIS	Overnight index swap
InterestRate:CrossCurrency:Basis	Cross-currency basis interest rate swap
InterestRate:CrossCurrency:FixedFloat	Cross-currency fixed-to-float interest rate swap
InterestRate:CrossCurrency:FixedFixed	Cross-currency fixed-to-fixed interest rate swap

6.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

6.3 Swap stream.

Swap stream parameters (repeating elements). The obligations of the Party 1 shall be specified in the message first (for example, floating payment stream), followed by the obligations of the Party 2 (for example, fixed payment stream).

6.3.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making payments corresponding to this stream.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives payments corresponding to this stream.	mfr	

6.3.2 Calculation periods.

Element	Description	Reconciliation	Format (Example)
Effective date <effectiveDate> <unadjustedDate>	The start date of the first calculation period.	mfr	YYYY-MM-DD
Termination date <terminationDate> <unadjustedDate>	The termination date.	mfr	YYYY-MM-DD
First regular calculation period start date <firstRegularPeriodStartDate>	The start date of the regular part of the calculation period schedule. May be specified if there is an initial stub calculation period. *Optional element.*	afr	YYYY-MM-DD
First compounding period end date <firstCompoundingPeriodEndDate>	The end date of the initial compounding period. *Optional element.*	afr	YYYY-MM-DD
Last regular period end date <lastRegularPeriodEndDate>	The end date of the regular part of the calculation period schedule. May be specified if there is a final stub calculation period. *Optional element.*	afr	YYYY-MM-DD

6.3.3 Payment dates.

The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one calculation period will contribute to the payment amount. For example, the combination of the period multiplier "3" and the period "M" means three months.

Element	Description	Reconciliation	Format (Example)
Period multiplier <paymentDates> <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)

Period <paymentDates> <period>	The time period type corresponding to the payment frequency for this leg of the swap. "T" means one payment during the entire term of the trade.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum
First payment date <firstPaymentDate>	The first payment date. May be specified if there is an initial stub. *Optional element.*	afr	YYYY-MM-DD
Last regular payment date <lastRegularPaymentDate>	The last regular payment date. May be specified if there is a final stub. *Optional element.*	afr	

6.3.4 Reset dates.

Not used.

6.3.5 Calculation period amount / A choice of calculation period amount.

To define the notional amount and the interest rate (for interest rate swaps and cross-currency swaps), the choice "Amount calculation parameters" shall be used.

In the case of a zero coupon swap the choice "Known amount schedule" shall be used for the fixed leg.

6.3.5.1 Choice "Amount calculation parameters".

The parameters of the notional amount and the interest rate.

6.3.5.1.1 A choice of notional amount.

The choice "Notional schedule" shall be used to define the notional amount of the swap stream. The choice "FX linked notional schedule" is not used.

Choice "Notional schedule" - Notional step schedule.

Element		Description	Reconciliation	Format (Example)
Initial value <notionalSchedule> <initialValue>		The notional amount of the swap stream. In the case of the notional amount schedule, the initial value shall be specified.	mfr	Positive decimal number. For example, 1000
Step <step>	**Step date** <stepDate>	The date on which the associated notional amount becomes effective (if applicable).	mfr	YYYY-MM-DD
	Step value <stepValue>	The notional amount that becomes effective from the corresponding step date (if applicable).	mfr	Positive decimal number. For example, 1000
Currency <currency>		The currency of the notional amount for the given stream.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

6.3.5.1.2 A choice of interest rate.

Choice “Fixed rate schedule”.

Element		Description	Reconciliation	Format (Example)
Initial value <fixedRateSchedule> <initialValue>		The fixed rate value. If there is the fixed rate schedule, the initial value shall be specified.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated fixed rate becomes effective If there is the fixed rate schedule (if applicable).	mfr	YYYY-MM-DD
	Step value <stepValue>	The fixed rate that becomes effective from the corresponding step date If there is the fixed rate schedule (if applicable).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

Choice “Floating rate calculation”.

Element		Description	Reconciliation	Format (Example)
Floating rate index <floatingRateIndex>		The floating rate index. If there is no relevant value in the Reference Guide, “Other” shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)
Floating rate index tenor <indexTenor>	**Period multiplier** <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
	Period type <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum
Floating rate multiplyer schedule – Initial value <floatingRateMultiplierSchedule> <initialValue>		The floating rate multiplier value (required if specified, i. e. the value is different from “1”).	mfr	Positive decimal number. For example, 1.5.
Step <step>	**Step date** <stepDate>	The date on which the associated floating rate multiplier value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floating rate multiplier value that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 1.5.
Floating rate spread schedule – Initial value <spreadSchedule> <initialValue>		The floating rate spread value (required if specified, i. e. the value is different from “0”).	mfr	Decimal number (positive or negative). For example, 10 basis points or 0,1% shall

				be specified as 0.001
Step <step>	**Step date** <stepDate>	The date on which the associated spread value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The spread value that becomes effective from the corresponding step date. *Optional element.*	mfr	Decimal number. For example, 0.001
Cap rate schedule – Initial value <capRateSchedule> <initialValue>		The cap rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated cap rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The cap rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Floor rate schedule – Initial value <floorRateSchedule> <initialValue>		The floor rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated floor rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floor rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Initial rate <initialRate>		The floating rate for the initial calculation period.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

6.3.5.1.3 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention. The convention which calculates actual days in a time period, over the actual number of days in a year shall be specified as “ACT/ACT.ISDA”.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

6.3.5.1.4 Discounting.

Not used.

6.3.5.1.5 Compounding method.

Not used.

6.3.5.2 Choice "Known amount schedule".

Used for the zero coupon swap to describe the fixed leg stream.

Element		Description	Reconciliation	Format (Example)
Initial value <knownAmountSchedule> <initialValue>		The notional amount of the given stream.	mfr	Positive decimal number. For example, 1000.
Step <step>	**Step date** <stepDate>	The date on which the associated known amount becomes effective (if applicable).	mfr	YYYY-MM-DD
	Step value <stepValue>	The known amount that becomes effective from the corresponding step date (if applicable).	mfr	Positive decimal number. For example, 1000.
Currency of an amount <currency>		The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

6.4 *Principal exchange.*

Element	Description	Reconciliation	Format (Example)
Initial exchange <initialExchange>	Indicates whether there is an initial exchange of principal on the effective date. *Optional element.*	mfr	Yes/No flag ("true"; "false")
Final exchange <finalExchange>	Indicates whether there is a final exchange of principal on the termination date. *Optional element.*	mfr	
Intermediate exchange <intermediateExchange>	Indicates whether there are intermediate exchanges of principal during the term of the swap. *Optional element.*	mfr	

6.5 *Additional settlement provisions.*

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	Settlement currency. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

7. Interest Rate Cap/Floor/Collar Contract Form (CM033).

7.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:CapFloor:Cap	Interest rate cap
InterestRate:CapFloor:Floor	Interest rate floor
InterestRate:CapFloor:Collar	Interest rate collar
InterestRate:CapFloor:Straddle	Interest rate straddle

7.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

7.3 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making floating-rate interest payments (seller of the contract)	mfr	Party1; Party2.
Receiver <receiverPartyReference>	A reference to the party that receives floating-rate interest payments (buyer of the contract).	mfr	

7.4 Calculation periods.

Element	Description	Reconciliation	Format (Example)
Effective date <effectiveDate> <unadjustedDate>	The effective date of the contract.	mfr	YYYY-MM-DD
Termination date <terminationDate> <unadjustedDate>	The termination date of the contract.	mfr	YYYY-MM-DD
First regular calculation period start date <firstRegularPeriodStartDate>	The start date of the regular part of the calculation period schedule. May be specified if there is an initial stub calculation period. *Optional element.*	afr	YYYY-MM-DD
First compounding period end date <firstCompoundingPeriodEndDate>	The end date of the initial compounding period. *Optional element.*	afr	YYYY-MM-DD
Last regular period end date <lastRegularPeriodEndDate>	The end date of the regular part of the calculation period schedule. May be specified if there is a final stub calculation period. *Optional element.*	afr	YYYY-MM-DD

7.5 Payment dates.

Element	Description	Reconciliation	Format (Example)
Period multiplier <paymentDates> <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
Period <paymentDates> <period>	The time period type corresponding to the payment frequency for this leg of the swap. "T" means one payment during the entire term of the trade.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum
First payment date <firstPaymentDate>	The first payment date. May be specified if there is an initial stub. *Optional element.*	afr	YYYY-MM-DD
Last regular payment date <lastRegularPaymentDate>	The last regular payment date. May be specified if there is a final stub. *Optional element.*	afr	

7.6 Reset dates.

Not used.

7.7 Calculation period amount / A choice of calculation period amount.

To define the notional amount and the interest rate, the choice "Amount calculation parameters" shall be used. The choice "Known amount schedule" is not used.

Choice "Amount calculation parameters."

7.7.1 A choice of notional amount.

The choice "Notional schedule" shall be used to define the notional amount of the swap stream. The choice "FX linked notional schedule" is not used.

Choice "Notional schedule" - Notional step schedule

Element	Description	Reconciliation	Format (Example)
Initial value <notionalSchedule> <initialValue>	The notional amount of the contract. The elements "Step" are not used.	mfr	Positive decimal number. For example, 1000.
Currency <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

7.7.2 A choice of interest rate.

Choice "Fixed rate schedule".

Not used in CM033.

Choice " Floating rate calculation".

Mandatory elements, defining the floating rate and the cap/floor value.

Element	Description	Reconciliation	Format (Example)

Floating rate index <floatingRateIndex>		The floating rate index. If there is no relevant value in the Reference Guide, "Other" shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)
Floating rate index tenor <indexTenor>	**Period multiplier** <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
	Period type <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum
Floating rate multiplyer schedule – Initial value <floatingRateMultiplierSchedule> <initialValue>		The floating rate multiplier value (required if specified, i. e. the value is different from "1").	mfr	Positive decimal number. For example, 1.5.
Step <step>	**Step date** <stepDate>	The date on which the associated floating rate multiplier value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floating rate multiplier value that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 1.5.
Floating rate spread schedule – Initial value <spreadSchedule> <initialValue>		The floating rate spread value (required if specified, i. e. the value is different from "0").	mfr	Decimal number (positive or negative). For example, 10 basis points or 0,1% shall be specified as 0.001
Step <step>	**Step date** <stepDate>	The date on which the associated spread value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The spread value that becomes effective from the corresponding step date. *Optional element.*	mfr	Decimal number. For example, 0.001
Cap rate schedule – Initial value <capRateSchedule> <initialValue>		The cap rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated cap rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The cap rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Floor rate schedule – Initial value		The floor rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example,

<floorRateSchedule> <initialValue>				5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated floor rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floor rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Initial rate <initialRate>		The floating rate for the initial calculation period.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

7.7.3 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention. The convention which calculates actual days in a time period, over the actual number of days in a year shall be specified as "ACT/ACT.ISDA".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

7.7.4 Discounting.

Not used.

7.7.5 Compounding method.

Not used.

7.8 Principal exchange.

Not used in CM033.

7.9 Additional settlement provisions.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	Settlement currency. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

7.10 Premium.

7.10.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

7.10.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/vers

<paymentAmount> <currency>			ioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number. For example, 100

8. Swaption Contract Form (CM034).

8.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Option:Swaption:American	American interest rate swaption
InterestRate:Option:Swaption:European	European interest rate swaption
InterestRate:Option:Swaption:Bermuda	Bermuda interest rate swaption

8.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

8.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

8.4 Premium.

8.4.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

8.4.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number. For example, 100

8.5 Swaption exercise style.

8.5.1 Choice "American exercise".

8.5.1.1 Commencement date.

Element	Description	Reconciliation	Format (Example)
Date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option.	mfr	YYYY-MM-DD

8.5.1.2 Expiration date.

Element	Description	Reconciliation	Format (Example)
Date <expiryDate>	The last day of the exercise period for an American style option.	mfr	YYYY-MM-DD

8.5.1.3 Multiple exercise.

Not used.

8.5.2 Choice "Bermuda exercise".

8.5.2.1 Bermuda exercise dates.

Element	Description	Reconciliation	Format (Example)
Date <bermudaExerciseDates> <date>	Bermuda option exercise dates (repeating element).	mfr	YYYY-MM-DD

8.5.2.2 Multiple exercise.

Not used.

8.5.3 Choice "European exercise".

8.5.3.1 Expiration date.

Element	Description	Reconciliation	Format (Example)
Date <expiryDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD

8.5.3.2 Partial exercise.

Not used.

8.6 Swaption straddle.

Element	Description	Reconciliation	Format (Example)
Swaption straddle <swaptionStraddle>	Specifies whether the option is a swaption or a swaption straddle.	mfr	Yes/No flag ("true"; "false")

8.7 Swap terms.

See paragraphs 6.1-6.5 of the Interest Rate Swap Reporting Form (CM032). The parameters "Product type" (swap/productType) and "Derivatives classification code" (swap/productId) shall be the same as for the swaption.

9. Repo Contract Form (CM041).

9.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
CrossAsset:Repo:BasketRepo	Basket repo transaction
InterestRate:Repo:BondRepo	Bond repo transaction
Equity:Repo:EquityRepo	Equity repo transaction

9.2 Derivatives classification code.

Repo transaction classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

9.3 A choice of interest rate.

9.3.1 Choice "Fixed rate schedule".

Used for a fixed-rate repo.

Element		Description	Reconciliation	Format (Example)
Initial value <fixedRateSchedule> <initialValue>		The fixed rate value. If there is the fixed rate schedule, the initial value shall be specified.	mfr	Decimal number. For example, 5% shall be specified as 0.05
Step <step>	**Step date** <stepDate>	The date on which the associated fixed rate becomes effective If there is the fixed rate schedule (if applicable).	mfr	YYYY-MM-DD
	Step value <stepValue>	The fixed rate that becomes effective from the corresponding step date If there is the fixed rate schedule (if applicable).	mfr	Decimal number. For example, 5% shall be specified as 0.05

9.3.2 Choice "Floating rate calculation".

Used for a floating-rate repo.

Element		Description	Reconciliation	Format (Example)
Floating rate index <floatingRateIndex>		The floating rate index. If there is no relevant value in the Reference Guide, "Other" shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)
Floating rate index tenor <indexTenor>	**Period multiplier** <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
	Period type <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum

Floating rate multiplyer schedule – Initial value <floatingRateMultiplierSchedule> <initialValue>		The floating rate multiplier value (required if specified, i. e. the value is different from "1").	mfr	Positive decimal number. For example, 1.5.
Step <step>	**Step date** <stepDate>	The date on which the associated floating rate multiplier value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floating rate multiplier value that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 1.5.
Floating rate spread schedule – Initial value <spreadSchedule> <initialValue>		The floating rate spread value (required if specified, i. e. the value is different from "0").	mfr	Decimal number (positive or negative). For example, 10 basis points or 0,1% shall be specified as 0.001
Step <step>	**Step date** <stepDate>	The date on which the associated spread value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The spread value that becomes effective from the corresponding step date. *Optional element.*	mfr	Decimal number. For example, 0.001
Cap rate schedule – Initial value <capRateSchedule> <initialValue>		The cap rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated cap rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The cap rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Floor rate schedule – Initial value <floorRateSchedule> <initialValue>		The floor rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated floor rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floor rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Initial rate <initialRate>		The floating rate for the initial calculation period.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

9.4 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention. The convention which calculates actual days in a time period, over the actual number of days in a year in the case of a repo contract shall be specified as “ACT/ACT. ICMA”.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

9.5 Repo duration type.

Element	Description	Reconciliation	Format (Example)
Repo duration type <duration>	Repo maturity (“Overnight”, “Term”, “Open”).	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleRepoDurationEnum

9.6 Repo spot leg.

9.6.1 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

9.6.2 Settlement date.

Element	Description	Reconciliation	Format (Example)
Settlement date <settlementDate> <unadjustedDate>	The settlement date of the first leg.	mfr	YYYY-MM-DD

9.6.3 A choice of settlement amount and settlement currency. Choice “Settlement amount”.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <settlementAmount> <currency>	The settlement currency of the first leg.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <settlementAmount> <amount>	The settlement amount of the first leg.	mfr	Positive decimal number. For example, 1000

The choice “Settlement currency” is not used for the repo spot leg.

9.6.4 Collateral.

The collateral description required for the first leg of the repo transaction. In the case of bond collateral, the choice "Asset nominal" shall be used. In the case of equity collateral, the choice "Asset unit price" shall be used.[8]

In the case of a basket repo, "Collateral" shall be repeated for each constituent of a basket.

9.6.4.1 Choice "Asset nominal".

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	Total notional amount of the bonds used as collateral. Calculated as the number of bonds multiplied by the face value of a bond.	mfr	Positive decimal number. For example, 1000
Bond clean price <cleanPrice>	The clean price (market price) of a bond on the trade date. *Optional element.*	mfr	Positive decimal number. For example, 101.1234567.
Accruals <accruals>	The accrued interest on the trade date. *Optional element.*	mfr	
Bond dirty price <dirtyPrice>	The dirty price of a bond. *Optional element.*	afr	

9.6.4.2 Choice "Asset unit price".

Element	Description	Reconciliation	Format (Example)
Number of units <numberOfUnits>	The number of equities used as collateral.	mfr	Positive integer (1, 2, 3, etc.)
Unit price – Currency of money amount <unitPrice> <currency>	The currency in which the equity price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Unit price – Amount <unitPrice> <amount>	The equity price per unit, as it is defined in the confirmation.	mfr	Positive decimal number.

9.6.4.3 Asset reference.

Element	Description	Reconciliation	Format (Example)
Asset reference <assetReference>	A reference to the identifier of the underlying asset (<instrumentId>).	mfr	For example, assetReference href= "RU000A0JR4A1"

[8] In the case of the repo transactions with securities basket, which are processed using NSD's collateral management system, the choice "Asset unit price" is used both for bond and equity collateral.

9.6.4.4 Security haircut.

Optional elements describing the haircut on collateral.

9.6.4.4.1 Haircut value.

Element	Description	Reconciliation	Format (Example)
Haircut value <haircutValue>	Haircut initial value. *Optional element.*	mfr	Decimal number. For example, 20% shall be specified as 0.2

9.6.4.4.2 A choice of the limits of haircut value fluctuation.

Choice “Maximum haircut divergence”. Not used

Choice “Haircut high and low value”.

Element	Description	Reconciliation	Format (Example)
Haircut high value <haircutHigh>	Haircut high value. *Optional element.*	mfr	Decimal number. For example, 20% shall be specified as 0.2
Haircut low value <haircutLow>	Haircut low value. *Optional element.*	mfr	

9.6.5 Delivery method.

Element	Description	Reconciliation	Format (Example)
Delivery method <deliveryMethod>	The delivery method: “DeliveryVersusPayment”, “FreeOfPayment”. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDeliveryMethodEnum

9.6.6 Delivery date.

Element	Description	Reconciliation	Format (Example)
Delivery date deliveryDate - unadjustedDate	The delivery date of the first leg. Required for population.	mfr	YYYY-MM-DD

9.7 Repo forward leg.

9.7.1 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

9.7.2 Settlement date.

Element	Description	Reconciliation	Format (Example)
Settlement date <settlementDate> <unadjustedDate>	The repurchase date. In the case of an open repo this is the date no later than which the transaction must be exercised.	mfr	YYYY-MM-DD

9.7.3 A choice of settlement amount and settlement currency.

In the case of a fixed-rate term repo, the choice “Settlement amount” shall be used.

In the case of a floating-rate repo and an open repo, the choice “Settlement currency” shall be used.

Choice “Settlement amount”.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <settlementAmount> <currency>	The settlement currency of the second leg of a fixed-rate term repo.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <settlementAmount> <amount>	The repurchase amount of the second leg of a fixed-rate term repo on the trade date. Changes of the repurchase amount during the contract term shall not be reported.	mfr	Positive decimal number. For example, 1000

Choice “Settlement currency”.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <settlementCurrency>	The settlement currency of the second leg of a floating-rate repo and an open repo.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

9.7.4 Collateral.

Not used for the repo forward leg.

9.7.5 Delivery method.

Element	Description	Reconciliation	Format (Example)
Delivery method <deliveryMethod>	The delivery method: “DeliveryVersusPayment”, “FreeOfPayment”. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDeliveryMethodEnum

9.7.6 Delivery date.

Element	Description	Reconciliation	Format (Example)
Delivery date <deliveryDate> <unadjustedDate>	The delivery date of the second leg of a repo transaction.	mfr	YYYY-MM-DD

9.8 Financial instrument of repo transaction.

In the case of a basket repo, “Financial instrument of repo transaction” shall be repeated for each constituent of a basket.

9.8.1 Choice “Bond”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker	mfr	Text. For example, RU000A0JREQ7.

	shall be used (“Asset description” is required in this case).		
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

9.8.2 Choice “Equity”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

10.Bond Spot Transaction Form (CM042).

10.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Other:DebtSpot	Bond spot transaction
InterestRate:Other:DebtTerm	Bond term transaction

10.2 Derivatives classification code.

In the case of a bond transaction which is not a derivative, the value “UKWN” shall be used.

10.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

10.4 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	The total notional amount of the contract. Calculated as the number of bonds multiplied by the face value of a bond.	mfr	Positive decimal number. For example, 1000

10.5 Price.

Element	Description	Reconciliation	Format (Example)
Bond clean price <cleanPrice>	The clean price of a bond (market price) on the trade date.	mfr	Positive decimal number. For example, 101.1234567
Accruals <accruals>	The accrued interest on the trade date. *Optional element.*	mfr	
Bond dirty price <dirtyPrice>	The dirty price of a bond. *Optional element.*	afr	

10.6 Bond.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

10.7 Trade term.

Optional elements, defining the trade term.

Element	Description	Reconciliation	Format (Example)
Period multiplier <term> <periodMultiplier>	The time period multiplier. *Optional element.*	mfr	Positive integer (1, 2, 3, etc.)
Period type <term> <period>	The time period type corresponding to the trade term. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum

10.8 Delivery method.

Element	Description	Reconciliation	Format (Example)
Delivery method <deliveryMethod>	The delivery method: "DeliveryVersusPayment", "FreeOfPayment". *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDeliveryMethodEnum

10.9 Settlement date.

Element	Description	Reconciliation	Format (Example)
Date <settlementDate> <unadjustedDate>	The settlement date.	mfr	YYYY-MM-DD

10.10 Delivery date.

Element	Description	Reconciliation	Format (Example)
Date <deliveryDate> <unadjustedDate>	The delivery date.	mfr	YYYY-MM-DD

10.11 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of asset units <numberOfUnits>	Number of bonds in the contract.	mfr	Positive decimal number. For example, 1000

11. Bond/Index Forward Contract Form (CM043).

11.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Forward:DebtForward:SingleName	Single bond forward
InterestRate:Forward:DebtForward:SingleIndex	Index forward
InterestRate:Forward:DebtForward:Basket	Bond basket forward
InterestRate:Forward:DebtForward:BasketIndex	Index basket forward

"Index forward", "Index basket forward" shall be used for all indices (bond indices, equity indices).

11.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

11.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

11.4 A choice of the underlying asset type.

11.4.1 Choice "Single underlyer".

The parameters of the single underlying asset (debt instrument or index).

Choices "Underlyer basket", "Commodity", "Equity" are not used.

11.4.1.1 Underlying asset.

Choice "Bond".

A bond or another debt instrument used as the underlying asset.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

Choice "Index".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

11.4.1.2 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <singleUnderlyer> <openUnits>	The number of underlying assets (bonds). In the case of an index-based forward, the value "1" shall be used, if other is not specified.	mfr	Positive integer (1, 2, 3, etc.)

11.4.2 Choice "Underlyer basket".

The parameters of the bond basket forward and index basket forward.

11.4.2.1 Number of underlyer units.

Element	Description	Reconciliation	Format (Example)
Number of underlyer units <basket > <openUnits>	The number of baskets. If it is not specified in the confirmation, the value "1" shall be used.	mfr	Positive integer (1, 2, 3, etc.)

11.4.2.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices "Underlyer basket", "Commodity", "Equity" are not used.

11.4.2.2.1 Underlying asset .

Choice "Bond".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description	The long name of the asset.	afr	Text.

<description>	*Optional element.*		

Choice “Index”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

11.4.2.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent within the basket, either in absolute (“Number of underlyer”) or relative (“Basket percentage”) terms. The choice “Basket amount” is not used.

Choice “Number of underlyer”.

Element	Description	Reconciliation	Format (Example)
Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

Choice “Basket percentage”.

Element	Description	Reconciliation	Format (Example)
Basket percentage <basketPercentage>	The relative weight of the original basket component.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

11.5 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	Total notional amount of the contract (trade volume). It shall be determined by multiplying the number of bonds (baskets) and the face value of a bond (basket of bonds). In the case of an Index forward transaction, it shall be determined by multiplying the current index level and the index multiplier, or it shall be defined as the value of the contract on the trade date estimated for accounting purposes.	mfr	Positive decimal number. For example, 1000

11.6 Settlement date.

Element	Description	Reconciliation	Format (Example)
Settlement date <settlementDate> <unadjustedDate>	The settlement date.	mfr	YYYY-MM-DD

11.7 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

11.8 Settlement price source.

Element	Description	Reconciliation	Format (Example)
Settlement price source <settlementPriceSource>	The source from which the settlement price is to be obtained. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/settlement-price-source(fpmlrus)

11.9 Partial delivery.

Element	Description	Reconciliation	Format (Example)
Partial delivery <partialDelivery>	Specifies whether a partial delivery is applicable. *Optional element.*	afr	Yes/No flag (“true”; “false”)

11.10 Forward price.

Choice “Forward price”.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <forwardPricePerBond> <currency>	The currency in which the forward price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <forwardPricePerBond> <amount>	The forward price per bond (basket of bonds) expressed as an amount in the currency units. If it is not fixed on the registration date, the current market price shall be specified. No later than three business days from the date of determining the forward price, an amendment message shall be provided to the Repository.	mfr	Positive decimal number. For example, 1000

Choice “Forward price percentage”.

Element	Description	Reconciliation	Format (Example)

Forward price percentage <forwardPricePercentage>	The forward price expressed as a percentage or an index value. If it is not fixed on the registration date, the current market price shall be specified. No later than three business days from the date of determining the forward price, an amendment message shall be provided to the Repository.	mfr	Positive decimal number. For example, 105.1234567

12. Bond Option Contract Form (CM044).

12.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Option:DebtOption:SingleName	Single bond option

12.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

12.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

12.4 Option type.

Element	Description	Reconciliation	Format (Example)
Option type <optionType>	The type of an option transaction: "Put", "Call".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleOptionTypeEnum

12.5 Option premium.

12.5.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

12.5.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/curren

			t/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number. For example, 100

12.6 Option exercise style.

12.6.1 Choice “American exercise”.

12.6.1.1 Commencement date.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD

12.6.1.2 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expirationDate> <unadjusted date>	The last day of the exercise period for an American style option.	mfr	YYYY-MM-DD

12.6.1.3 Multiple exercise.

Not used

12.6.2 Choice “Bermuda exercise”.

12.6.2.1 Bermuda exercise dates.

Element	Description	Reconciliation	Format (Example)
Bermuda exercise dates <bermudaExerciseDate> <date>	Bermuda option exercise dates (repeating element).	mfr	YYYY-MM-DD

12.6.2.2 Multiple exercise.

Not used.

12.6.3 Choice “European exercise”.

12.6.3.1 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expiryDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD

12.6.3.2 Partial exercise.

Not used.

12.7 Option features.

The parameters of the Asian and/or barrier option (including a binary option), as defined in the terms of the contract.

12.7.1 Asian option features.

12.7.1.1 Price averaging method.

Element	Description	Reconciliation	Format (Example)
Price averaging method <averagingInOut>	The method of averaging for Asian options. "In" means that the average price is used to derive the strike price ("Asian strike" style option). "Out" means that the average price is used to derive the expiration price ("Asian price" style option). "Both" means that the average price is used to derive both the strike and the expiration price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleAveragingInOutEnum

12.7.1.2 The average period for the strike price. Schedule.

The period, for which the average price is determined (if the terms of an Asian option stipulate discrete dates, for which the average price is determined, this is the first and the last date).

Shall be specified, if the "Price averaging method" is defined as "In" or "Both".

Element		Description	Reconciliation	Format (Example)
Start date <schedule> <startDate>		The start of the period over which the average price is determined.	mfr	YYYY-MM-DD
End date <schedule> <endDate>		The end of the period over which the average price is determined.	mfr	
Averaging period frequency <averagingPeriodFrequency>	**Period multiplier** <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
	Period <period>	The time period type corresponding to the period over which the average price is determined.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

12.7.1.3 The average period for the underlying asset. Schedule.

See paragraph 12.7.1.2. Shall be specified, if the "Price averaging method" is defined as "Out" or "Both".

12.7.2 Knock.

12.7.2.1 Knock in.

12.7.2.1.1 Trigger.

Element	Description	Reconciliation	Format (Example)
Trigger type <level>	The knock-in level. When this level is reached any time until expiration, the option becomes valid.	mfr	Positive decimal number. For example, 101.1234567
Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types

			/simpleTriggerTypeEnum

12.7.2.1.2 Feature payment.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payment.	mfr	Party1, Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payment.	mfr	
The payment amount <featurePayment> <amount>	Binary option payout amount.	mfr	Positive decimal number. For example, 100
Currency <featurePayment> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

12.7.2.2 Knock out.

12.7.2.2.1 Trigger.

Element	Description	Reconciliation	Format (Example)
Trigger type <level>	The knock-out level. When this level is reached any time until expiration, the option is terminated.	mfr	Positive decimal number. For example, 101.1234567
Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerTypeEnum

12.7.2.2.2 Feature payment.

See paragraph 12.7.2.1.2.

12.8 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	Total notional amount of the contract. It shall be determined by multiplying the number of options, the number of bonds per option and the face value of a bond.	mfr	Positive decimal number. For example, 1000

12.9 Number of units.

Element	Description	Reconciliation	Format (Example)

Number of units <optionEntitlement>	The number of bonds per option. If it is not specified in the confirmation, the value "1" shall be used.	mfr	Positive integer (1, 2, 3, etc.)

12.10 Number of options.

Element	Description	Reconciliation	Format (Example)
Number of options <numberOfOptions>	The number of options comprised in the option transaction.	mfr	Positive integer (1, 2, 3, etc.)

12.11 Settlement type.

Element	Description	Reconciliation	Format (Example)
Settlement type <settlementType>	The settlement type: "Cash", "Physical", "Election".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleSettlementTypeEnum

12.12 Strike price.

12.12.1 Choice “Strike price”.

Element	Description	Reconciliation	Format (Example)
Strike price <strikePrice>	The strike price expressed as an amount in currency units. *In the case of a barrier condition, the price may be filled in relation to which the barrier is calculated at the time of the transaction conclusion date (current market price, unless otherwise agreed).*	mfr	Positive decimal number.

12.12.2 Choice “ Strike percentage”.

Element	Description	Reconciliation	Format (Example)
Strike percentage <strikePercentage>	The strike price expressed as a percentage.	mfr	Positive decimal number. For example, 105.1234567

12.12.3 Currency.

Element	Description	Reconciliation	Format (Example)
Currency <currency>	The currency in which the price (notional amount) is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

12.13 Bond.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JREQ7.

	In the case of the bond futures as the underlying asset, the code of the futures shall be specified.		
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

13. Index/Bond Basket Option Contract Form (CM045).

13.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Option:DebtOption:SingleIndex	Index option
InterestRate:Option:DebtOption:Basket	Bond basket option
InterestRate:Option:DebtOption:BasketIndex	Index basket option

"Index option", "Index basket option" shall be used for all indices (bond indices, equity indices).

13.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

13.3 Definition of the buyer and the seller.

See paragraph 12.3 of Bond Option Contract Form (CM044).

13.4 Option type.

See paragraph 12.4 of Bond Option Contract Form (CM044).

13.5 Option premium.

See paragraph 12.5 of Bond Option Contract Form (CM044).

13.6 Option exercise style.

See paragraph 12.6 of Bond Option Contract Form (CM044).

13.7 Option features.

See paragraph 12.7 of Bond Option Contract Form (CM044).

13.8 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	Total notional amount of the contract (trade volume).	mfr	Positive decimal number. For example, 1000

	It shall be determined by multiplying the number of options, the number of baskets per option and the value of a basket. In the case of an Index option transaction, it shall be determined by multiplying the number of options, the current index level and the index multiplier. If the notional amount can not be determined in this way, the value of the contract on the trade date estimated for accounting purposes hall be used.		

13.9 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <optionEntitlement>	The number of baskets/indices per option. If it is not specified in the confirmation, the value "1" shall be used.	mfr	Positive integer (1, 2, 3, etc.)

13.10 Number of options.

Element	Description	Reconciliation	Format (Example)
Number of options <numberOfOptions>	The number of options comprised in the option transaction.	mfr	Positive integer (1, 2, 3, etc.)

13.11 Settlement type.

See paragraph 12.11 of Bond Option Contract Form (CM044).

13.12 Strike price.

See paragraph 12.12 of Bond Option Contract Form (CM044).

13.13 A choice of the underlying asset.

13.13.1 Choice “Basket”.

The parameters of the bond basket option and index basket option.

13.13.1.1 Number of underlyer.

Element	Description	Reconciliation	Format (Example)
Number of underlyer <basket > <openUnits>	The number of baskets per option. If it is not specified in the confirmation, the value "1" shall be used.	mfr	Positive integer (1, 2, 3, etc.)

13.13.1.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices “Underlyer basket”, “Commodity”, “Equity” are not used.

13.13.1.2.1 Underlying asset.

Choice “Bond”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description	The long name of the asset.	afr	Text.

<description>	*Optional element.*		

Choice “Index”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

13.13.1.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent within the basket, either in absolute (“Number of underlyer”) or relative (“Basket percentage”) terms. The choice “Basket amount” is not used.

Choice “Number of underlyer”.

Element	Description	Reconciliation	Format (Example)
Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

Choice “Basket percentage”.

Element	Description	Reconciliation	Format (Example)
Basket percentage <basketPercentage>	The relative weight of the original basket component (index).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

13.13.2 Choice “Index”.

The parameters of the index option.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

14. Equity Spot Transaction Form (CM046).

14.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Equity:Other:Spot	Equity spot transaction
Equity:Other:Term	Equity term transaction

14.2 Derivatives classification code.

In the case of an equity transaction which is not a derivative, the value “UKWN” shall be used.

14.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

14.4 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <numberOfUnits>	The number of equities.	mfr	Positive integer (1, 2, 3, etc.)

14.5 Unit price.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <unitPrice> <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <unitPrice> <amount>	The equity price per unit.	mfr	Positive decimal number.

14.6 Equity.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

14.7 Trade term.

Element	Description	Reconciliation	Format (Example)
Period multiplier <term> <periodMultiplier>	The time period multiplier. *Optional element.*	mfr	Positive integer (1, 2, 3, etc.)
Period type <term> <period>	A time period corresponding to the transaction term. *Optional element.*	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

14.8 Delivery method.

Element	Description	Reconciliation	Format (Example)
Delivery method <deliveryMethod>	The delivery method: "DeliveryVersusPayment", "FreeOfPayment". *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDeliveryMethodEnum

14.9 Settlement date.

Element	Description	Reconciliation	Format (Example)
Settlement date <settlementDate> <unadjustedDate>	The settlement date.	mfr	YYYY-MM-DD

14.10 Delivery date.

Element	Description	Reconciliation	Format (Example)
Delivery date <deliveryDate> <unadjustedDate>	The delivery date.	mfr	YYYY-MM-DD

15. Equity Forward Contract Form (CM047).

15.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Equity:Forward:PriceReturnBasicPerformance:SingleName	Single equity forward
Equity:Forward:PriceReturnBasicPerformance:Basket	Equity basket forward

In the case of an equity index forward and an equity basket index forward the Bond/Index Forward Contract Form (CM043) shall be used (product types “Index forward”, “Index basket forward”).

15.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

15.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

15.4 Underlyer.

15.4.1 Choice “Single underlyer”.

The parameters of the single underlying asset (equity instrument).

Choices “Underlyer basket”, “Commodity”, “Bond”, “Index” are not used.

15.4.1.1 Underlying asset.

Choice “Equity”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

15.4.1.2 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <singleUnderlyer> <openUnits>	The number of equities.	mfr	Positive integer (1, 2, 3, etc.)

15.4.2 Choice “Underlyer basket”.

The parameters of the equity basket.

15.4.2.1 Number of underlyer units.

Element	Description	Reconciliation	Format (Example)
Number of underlyer units <basket > <openUnits>	The number of baskets. If it is not specified in the confirmation, the value "1" shall be used.	mfr	Positive integer (1, 2, 3, etc.)

15.4.2.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices “Underlyer basket”, “Commodity”, “Bond”, “Index” are not used.

15.4.2.2.1 Underlying asset.

Choice “Equity”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

15.4.2.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent. The choice “Number of underlyer” shall be used.

Choice “Number of underlyer”.

Element	Description	Reconciliation	Format (Example)

Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

15.5 Equity contract exercise.

Equity forward exercise parameters. The choice “European exercise” shall be used.

15.5.1 Date.

Element	Description	Reconciliation	Format (Example)
Date <expirationDate> <unadjustedDate>	The settlement date.	mfr	YYYY-MM-DD

15.5.2 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

15.5.3 Settlement type.

Element	Description	Reconciliation	Format (Example)
Settlement type <settlementType>	The settlement type: "Cash", "Physical", "Election".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleSettlementTypeEnum

The elements “Additional features” are not used in CM047.

15.6 Forward price.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <forwardPrice> <currency>	The currency in which the forward price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <forwardPrice> <amount>	The forward price per unit. If it is not fixed on the registration date, the current market price shall be specified. No later than three business days from the date of determining the forward price, an amendment message shall be provided to the Repository.	mfr	Positive decimal number.

16.Equity Option Contract Form (CM048).

16.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Equity:Option:PriceReturnBasicPerformance:SingleName	Single equity option
Equity:Option:PriceReturnBasicPerformance:Basket	Equity basket option

In the case of an equity index option and an equity basket index option the Index/Bond Basket Option Contract Form (CM045) shall be used (product types “Index option, “Index basket option”).

16.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

16.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

16.4 Underlyer.

16.4.1 Choice “Single underlyer”.

The parameters of the single underlying asset (equity).

Choices “Underlyer basket”, “Commodity”, “Bond”, “Index” are not used.

16.4.1.1 Underlyer.

Choice “Equity”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

16.4.1.2 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <singleUnderlyer> <openUnits>	Total number of underlying assets (shares) comprised in the option transaction. Calculated as the number of options multiplied by the number of shares per option. If the transaction consists of one option, the number of units shall be equal to the option entitlement.	mfr	Positive integer (1, 2, 3, etc.)

16.4.2 Choice “Underlyer basket”.

The parameters of the equity basket.

16.4.2.1 Number of underlyer units.

Element	Description	Reconciliation	Format (Example)
Number of underlyer units <basket > <openUnits>	Total number of baskets comprised in the option transaction. Calculated as the number of options multiplied by the number of baskets per option. If the transaction consists of one option, the number of units shall be equal to option entitlement.	mfr	Positive integer (1, 2, 3, etc.)

16.4.2.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices “Underlyer basket”, “Commodity”, “Bond”, “Index” are not used.

16.4.2.2.1 Underlyer.

Choice “Equity”.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used (“Asset description” is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

16.4.2.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent. The choice “Number of underlyer” shall be used.

Choice “Number of underlyer”.

Element	Description	Reconciliation	Format (Example)
Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

16.5 Equity contract exercise.

16.5.1 Choice “European exercise”.

16.5.1.1 Date.

Element	Description	Reconciliation	Format (Example)
Date <expirationDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD

16.5.2 Choice “American exercise”.

16.5.2.1 Commencement date.

Element	Description	Reconciliation	Format (Example)

Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD

16.5.2.2 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expirationDate> <unadjusted date>	The last day of the exercise period for an American style option.	mfr	YYYY-MM-DD

16.5.2.3 Equity multiple exercise.

Not used.

16.5.3 Choice "Bermuda exercise".

16.5.3.1 Commencement date.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period.	mfr	YYYY-MM-DD

16.5.3.2 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expirationDate> <unadjusted date>	The last day of the exercise period.	mfr	YYYY-MM-DD

16.5.3.3 Bermuda exercise dates.

Element	Description	Reconciliation	Format (Example)
Bermuda exercise dates <bermudaExerciseDates> <date>	Bermuda option exercise dates (repeating element).	mfr	YYYY-MM-DD

16.5.3.4 Equity multiple exercise.

Not used.

16.6 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

16.7 Settlement type.

Element	Description	Reconciliation	Format (Example)
Settlement type <settlementType>	The settlement type: "Cash", "Physical", "Election".	mfr	Value from the Reference Guide http://repository.nsd.ru/

			en/versioned/current/reference/types/simpleSettlementTypeEnum

16.8 Additional features.

The parameters of the Asian and/or barrier option (including a binary option), as defined in the terms of the contract.

16.8.1 Asian option features.

16.8.1.1 Price averaging method.

Element	Description	Reconciliation	Format (Example)
Price averaging method <averagingInOut>	The method of averaging for Asian options. "In" means that the average price is used to derive the strike price ("Asian strike" style option). "Out" means that the average price is used to derive the expiration price ("Asian price" style option). "Both" means that the average price is used to derive both the strike and the expiration price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleAveragingInOutEnum

16.8.1.2 The average period for the strike price. Schedule.

The period, for which the average price is determined (if the terms of an Asian option stipulate discrete dates, for which the average price is determined, this is the first and the last date).

Shall be specified, if the “Price averaging method” is defined as “In” or “Both”.

Element		Description	Reconciliation	Format (Example)
Start date <schedule> <startDate>		The start of the period over which the average price is determined.	mfr	YYYY-MM-DD
End date <schedule> <endDate>		The end of the period over which the average price is determined.	mfr	
Averaging period frequency <averagingPeriodFrequency>	**Period multiplier** <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
	Period <period>	The time period type corresponding to the period over which the average price is determined.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

16.8.1.3 The average period for the underlying asset. Schedule.

See paragraph 16.8.1.2. Shall be specified, if the “Price averaging method” is defined as “Out” or “Both”.

16.8.2 Knock.

16.8.2.1 Knock in.

16.8.2.1.1 Trigger.

Element	Description	Reconciliation	Format (Example)

Trigger type <level>	The knock-in level. When this level is reached any time until expiration, the option becomes valid.	mfr	Positive decimal number
Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerTypeEnum

16.8.2.1.2 Feature payment.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payment.	mfr	Party1, Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payment.	mfr	
The payment amount <featurePayment> <amount>	Binary option payout amount.	mfr	Positive decimal number
Currency <featurePayment> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

16.8.2.2 Knock out.

16.8.2.2.1 Trigger.

Element	Description	Reconciliation	Format (Example)
Trigger type <level>	The knock-out level. When this level is reached any time until expiration, the option is terminated.	mfr	Positive decimal number
Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerTypeEnum

16.8.2.2.2 Feature payment.

See paragraph 16.8.2.1.2.

16.9 Strike price.

Element	Description	Reconciliation	Format (Example)
Strike price <strikePrice>	The strike price per unit. *In the case of a barrier condition, the price may be filled in relation to which the barrier is calculated at the time of the transaction conclusion*	mfr	Positive decimal number

	date (current market price, unless otherwise agreed).		
Currency <strike> <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

16.10 Spot price.

Element	Description	Reconciliation	Format (Example)
Spot price <spotPrice>	The spot price per unit observed on the trade date. *Optional element.*	afr	Positive decimal number

16.11 Number of options.

Element	Description	Reconciliation	Format (Example)
Number of options <numberOfOptions>	The number of options comprised in the option transaction.	mfr	Positive integer (1, 2, 3, etc.)

16.12 Option entitlement.

Element	Description	Reconciliation	Format (Example)
Option entitlement <optionEntitlement>	The number of underlying assets (shares/baskets) per option.	mfr	Positive integer (1, 2, 3, etc.)

16.13 Option premium.

16.13.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

16.13.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number

17. Bond Swap Contract Form (CM061).

17.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
InterestRate:Swap:BondSwap:SingleName	Single bond swap
InterestRate:Swap:BondSwap:SingleIndex	Bond index swap
InterestRate:Swap:BondSwap:Basket	Bond basket swap

17.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

17.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract. If the buyer is not defined in the contract terms, the total return payer shall be specified (protection buyer).	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract (protection seller).	mfr	

17.4 Return swap leg.

The parameters of payments (repeating elements). The choice “Return amounts” is not used in CM061.

The obligations of the Party 1 shall be specified in the message first (for example, “Bond return amounts” <bondReturnLeg>), followed by the obligations of the Party 2 (for example, “The fixed income amounts” <interestLeg>).

17.4.1 Choice “The fixed income amounts”.

The parameters of payments based on the interest rate.

17.4.1.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments defined by this structure.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this structure.	mfr	

17.4.1.2 Interest leg calculation period dates.

17.4.1.2.1 Reset dates / Reset dates frequency.

Not used.

17.4.1.2.2 Payment dates.

Element	Description	Reconciliation	Format (Example)
Payment dates <interestLegPaymentDates> <unadjustedDate>	The payment date(s) of the interest leg of the swap (repeating element).	mfr	YYYY-MM-DD

17.4.1.3 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	The total notional amount of the transaction.	mfr	Positive decimal number

17.4.1.4 Interest calculation.

17.4.1.4.1 A choice of the interest rate type.

Choice “Floating rate calculation”.

Element		Description	Reconciliation	Format (Example)
Floating rate index <floatingRateIndex>		The floating rate index. If there is no relevant value in the Reference Guide, “Other” shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)
Floating rate index tenor <indexTenor>	**Period multiplier** <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
	Period type <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum
Floating rate multiplyer schedule – Initial value <floatingRateMultiplierSchedule> <initialValue>		The floating rate multiplier value (required if specified, i. e. the value is different from “1”).	mfr	Positive decimal number. For example, 1.5.
Step <step>	**Step date** <stepDate>	The date on which the associated floating rate multiplier value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floating rate multiplier value that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 1.5.
Floating rate spread schedule – Initial value <spreadSchedule> <initialValue>		The floating rate spread value (required if specified, i. e. the value is different from “0”).	mfr	Decimal number (positive or negative). For example, 10 basis points or 0,1% shall be specified as 0.001

Step <step>	**Step date** <stepDate>	The date on which the associated spread value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The spread value that becomes effective from the corresponding step date. *Optional element.*	mfr	Decimal number. For example, 0.001
Cap rate schedule – Initial value <capRateSchedule> <initialValue>		The cap rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated cap rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The cap rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Floor rate schedule – Initial value <floorRateSchedule> <initialValue>		The floor rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated floor rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floor rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Initial rate <initialRate>		The floating rate for the initial calculation period.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

Choice “Fixed rate”.

Element	Description	Reconciliation	Format (Example)
Fixed rate <fixedRate>	The fixed rate value.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

17.4.1.4.2 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

17.4.2 Choice “Bond return amounts”.

The parameters of payments based on the return of an underlying asset.

17.4.2.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments defined by this structure.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this structure.	mfr	

17.4.2.2 Forward starting leg strike date.

Element	Description	Reconciliation	Format (Example)
Dates <strikeDate> <unadjustedDate>	The strike date used for forward starting swaps. *Optional element.*	mfr	YYYY-MM-DD

17.4.2.3 Underlyer.

17.4.2.3.1 Choice "Single underlyer".

The parameters of the bond swap and index swap (<singleUnderlyer>). Choices "Underlyer basket", "Commodity", "Equity" are not used.

17.4.2.3.1.1 Underlyer.

Choice "Bond".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

Choice "Index".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

17.4.2.3.1.2 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <singleUnderlyer> <openUnits>	The number of units of the underlying asset. In the case of an Index, the value "1" shall be used, if other is not specified.	mfr	Positive integer (1, 2, 3, etc.)

17.4.2.3.2 Choice "Underlyer basket".

The parameters of the bond basket swap and index basket swap (<basket>).

17.4.2.3.2.1 Number of underlyer units.

Element	Description	Reconciliation	Format (Example)
Number of underlyer units <basket > <openUnits>	The number of basket units that constitute the underlyer of the swap.	mfr	Positive integer (1, 2, 3, etc.)

17.4.2.3.2.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices "Underlyer basket", "Commodity", "Equity" are not used.

17.4.2.3.2.2.1 Underlyer.

Choice "Bond".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

17.4.2.3.2.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent within the basket, either in absolute ("Number of underlyer") or relative ("Basket percentage") terms. The choice "Basket amount" is not used.

Choice "Number of underlyer".

Element	Description	Reconciliation	Format (Example)
Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

Choice "Basket percentage".

Element	Description	Reconciliation	Format (Example)
Basket percentage <basketPercentage>	The relative weight of the original basket component.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

17.4.2.4 Return leg valuation.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date(s).	mfr	YYYY-MM-DD

17.4.2.5 Notional amount.

Element	Description	Reconciliation	Format (Example)

Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	The total notional amount of the contract (trade volume). It shall be determined by multiplying the number of bonds (baskets) and the face value of a bond (basket of bonds). In the case of an Index transaction, it shall be determined by multiplying the current index level and the index multiplier.	mfr	Positive decimal number. For example, 1000

17.4.2.6 Return type.

Element	Description	Reconciliation	Format (Example)
Return type <return>	Bond return type: "Interest", "Price", "Total".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleBondReturnType

17.5 Principle exchange.

Not used.

17.6 Additional payment.

Not used.

18. Equity Swap Contract Form (CM062).

18.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Equity:Swap:PriceReturnBasicPerformance:SingleName	Single equity swap
Equity:Swap:PriceReturnBasicPerformance:SingleIndex	Equity index swap
Equity:Swap:PriceReturnBasicPerformance:Basket	Equity basket swap

18.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

18.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2

	If the buyer is not defined in the contract terms, the total return payer shall be specified (protection buyer).		
Seller <sellerPartyReference>	A reference to the seller of the contract (protection seller).	mfr	

18.4 Return swap leg.

The parameters of payments (repeating elements). The choice "Bond return amounts" is not used in CM062.

The obligations of the Party 1 shall be specified in the message first (for example, "Return amounts" <bondReturnLeg>), followed by the obligations of the Party 2 (for example, "The fixed income amounts" <interestLeg>).

18.4.1 Choice "The fixed income amounts".

The parameters of payments based on the interest rate.

18.4.1.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments defined by this structure.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this structure.	mfr	

18.4.1.2 Interest leg calculation period dates.

18.4.1.2.1 Reset dates / Reset dates frequency.

Not used.

18.4.1.2.2 Payment dates.

Element	Description	Reconciliation	Format (Example)
Payment dates <interestLegPaymentDates> <unadjustedDate>	The payment date(-s) of the interest leg of the swap (repeating element). *Optional element.*	mfr	YYYY-MM-DD

18.4.1.3 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency of the notional amount.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	The total notional amount of the transaction.	mfr	Positive decimal number.

18.4.1.4 Interest calculation.

18.4.1.4.1 A choice of the interest rate type.

Choice “Floating rate calculation”.

Element		Description	Reconciliation	Format (Example)
Floating rate index <floatingRateIndex>		The floating rate index. If there is no relevant value in the Reference Guide, “Other” shall be specified.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/floating-rate-index(nsdrus)
Floating rate index tenor <indexTenor>	**Period multiplier** <periodMultiplier>	The time period multiplier corresponding to the tenor of the floating rate.	mfr	Positive integer (1, 2, 3, etc.)
	Period type <period>	The time period type for which the floating rate is quoted.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum
Floating rate multiplyer schedule – Initial value <floatingRateMultiplierSchedule> <initialValue>		The floating rate multiplier value (required if specified, i. e. the value is different from “1”).	mfr	Positive decimal number. For example, 1.5.
Step <step>	**Step date** <stepDate>	The date on which the associated floating rate multiplier value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floating rate multiplier value that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 1.5.
Floating rate spread schedule – Initial value <spreadSchedule> <initialValue>		The floating rate spread value (required if specified, i. e. the value is different from “0”).	mfr	Decimal number (positive or negative). For example, 10 basis points or 0,1% shall be specified as 0.001
Step <step>	**Step date** <stepDate>	The date on which the associated spread value becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The spread value that becomes effective from the corresponding step date. *Optional element.*	mfr	Decimal number. For example, 0.001
Cap rate schedule – Initial value <capRateSchedule> <initialValue>		The cap rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated cap rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD

	Step value <stepValue>	The cap rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Floor rate schedule – Initial value <floorRateSchedule> <initialValue>		The floor rate, which applies to the floating rate (required if specified).	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Step <step>	**Step date** <stepDate>	The date on which the associated floor rate becomes effective. *Optional element.*	mfr	YYYY-MM-DD
	Step value <stepValue>	The floor rate that becomes effective from the corresponding step date. *Optional element.*	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Initial rate <initialRate>		The floating rate for the initial calculation period.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.

Choice “Fixed rate”.

Element	Description	Reconciliation	Format (Example)
Fixed rate <fixedRate>	The fixed rate value.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

18.4.1.4.2 Day count fraction.

Element	Description	Reconciliation	Format (Example)
Day count fraction <dayCountFraction>	A day count convention.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

18.4.2 Choice “Return amounts”.

The parameters of payments based on the return of an underlying asset.

18.4.2.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments defined by this structure.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this structure.	mfr	

18.4.2.2 Forward starting leg strike date.

Element	Description	Reconciliation	Format (Example)
Date	The strike date used for forward starting swaps.	mfr	YYYY-MM-DD

<strikeDate> <unadjustedDate>	*Optional element.*		

18.4.2.3 Underlyer.

18.4.2.3.1 Choice "Single underlyer".

The parameters of the equity swap and index equity swap (<singleUnderlyer>). Choices "Underlyer basket", "Commodity", "Bond" are not used.

18.4.2.3.1.1 Underlyer.

Choice "Equity".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

Choice "Index".

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	The index identifier (code).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the index. *Optional element.*	afr	Text.

18.4.2.3.1.2 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <singleUnderlyer> <openUnits>	The number of units of the underlying asset.	mfr	Positive integer (1, 2, 3, etc.)

18.4.2.3.2 Choice "Underlyer basket".

The parameters of the equity basket swap and equity index basket swap (<basket>).

18.4.2.3.2.1 Number of underlyer units.

Element	Description	Reconciliation	Format (Example)
Number of underlyer units <basket> <openUnits>	The number of basket units.	mfr	Positive integer (1, 2, 3, etc.)

18.4.2.3.2.2 Component of the basket.

The basket parameters (repeated for each of the constituents of a basket).

Choices "Underlyer basket", "Commodity", "Bond" are not used.

18.4.2.3.2.2.1 Underlyer.

Choice "Equity".

Element	Description	Reconciliation	Format (Example)

Asset identifier <instrumentId>	In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JR4A1.
Asset description <description>	The long name of the asset. *Optional element.*	afr	Text.

18.4.2.3.2.2.2 Constituent weight. A choice of the constituent weight type.

The weight of each of the constituent within the basket, either in absolute ("Number of underlyer") or relative ("Basket percentage") terms. The choice "Basket amount" is not used.

Choice "Number of underlyer".

Element	Description	Reconciliation	Format (Example)
Number of underlyer <constituentWeight> <openUnits>	The number of the original basket component (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

Choice "Basket percentage".

Element	Description	Reconciliation	Format (Example)
Basket percentage <basketPercentage>	The relative weight of the original basket component.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

18.4.2.4 Return leg valuation.

18.4.2.4.1 Initial price.

Element	Description	Reconciliation	Format (Example)
Currency <initialPrice> <netPrice> <currency>	The currency associated with the price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <initialPrice> <netPrice> <amount>	The initial price of the underlying asset on the trade date.	mfr	Positive decimal number.

18.4.2.4.2 Final price.

Element	Description	Reconciliation	Format (Example)
Currency <valuationPriceFinal> <netPrice> <currency>	The currency associated with the price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <valuationPriceFinal> |<netPrice> <amount>	The final price of the underlying asset. At the initial registration the initial price shall be specified.	mfr	Positive decimal number.

18.4.2.4.3 Payment dates.

Element	Description	Reconciliation	Format (Example)
Interim payment dates <paymentDatesInterim> <unadjustedDate>	The payment date(s) of the given leg of the swap.	mfr	YYYY-MM-DD
Final payment date <paymentDateFinal> - unadjustedDate>	The final payment date.	mfr	

18.4.2.5 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <nominalAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <nominalAmount> <amount>	The total notional amount of the transaction (trade volume).	mfr	Positive decimal number.

18.4.2.6 Equity amount.

Element	Description	Reconciliation	Format (Example)
Cash settlement <cashSettlement>	If true, then cash settlement is applicable. *Optional element.*	mfr	Yes/No flag (“true”; “false”)
Return type <return>	Equity return type: "Dividend", "Price", "Total".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleReturnTypeEnum
Notional adjustments <notionalAdjustments>	Specifies the conditions that govern the adjustment to the number of units of the swap.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleNotionalAdjustmentEnum

18.5 Principle exchange.

Not used.

19. Commodity Forward Contract Form (CM051).

19.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Commodity:Forward:Physical	Physically settled commodity forward

Commodity:Forward:Cash	Cash-settled commodity forward

19.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

19.3 Fixed price leg.

19.3.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

19.3.2 Fixed price.

Element	Description	Reconciliation	Format (Example)
Price <price>	The fixed price per unit. If it is not fixed on the registration date, the current market price shall be specified. No later than three business days from the date of determining the forward price, an amendment message shall be provided to the Repository.	mfr	Positive decimal number.
Price currency <priceCurrency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Price unit <priceUnit>	The unit of measure used to calculate the fixed price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)

19.3.3 Total price.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <totalPrice> <currency>	The currency in which the fixed payment is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <totalPrice> <amount>	The fixed payment amount. Calculated as the total quantity of the commodity multiplied by the fixed price. If the fixed price is not set on the registration date, the current market price shall be used.	mfr	Positive decimal number.

19.3.4 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date.	mfr	YYYY-MM-DD

19.3.5 Commodity forward leg.

19.3.6 Choice "Commodity physical leg".

19.3.6.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for physical delivery of the commodity (the seller of a contract).	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the buyer of a contract.	mfr	

19.3.6.2 Commodity.

The parameters of the underlying asset. In the case of a commodity basket, the elements shall be repeated.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	Identification of the underlying asset in accordance with the Reference Guide.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/commodity-instrument-id(nsdrus)
Asset description <description>	The long name of the underlying asset (for example, precious metal type, oil benchmark, futures code).	afr	Text.
Quantity unit <unit>	The unit of measure of the commodity reference price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)
Commodity currency <currency>	The currency in which the commodity reference price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

"A choice of the source of the commodity price publication" is not used.

19.3.6.3 Delivery periods.

Element	Description	Reconciliation	Format (Example)
Date <periods> <unadjustedDate>	The delivery date.	mfr	YYYY-MM-DD

19.3.6.4 Delivery quantity.

Element	Description	Reconciliation	Format (Example)
Quantity unit <totalPhysicalQuantity> <quantityUnit>	The unit of measure of the commodity quantity.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)
Quantity <totalPhysicalQuantity> <quantity>	The number of units of the underlying asset.	mfr	Positive decimal number.

19.3.6.5 Conversion factor.

Element	Description	Reconciliation	Format (Example)
Conversion factor <conversionFactor>	The multiplier used to convert the unit of measure of the commodity reference price into the unit of measure of the notional quantity. *Optional element.*	afr	Positive decimal number.

19.3.7 Choice "Commodity forward floating leg".

19.3.7.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the seller of a contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the buyer of a contract.	mfr	

19.3.7.2 Commodity.

See paragraph 19.4.1.2.

19.3.7.3 The notional quantity specification.

Element	Description	Reconciliation	Format (Example)
Total notional quantity <totalNotionalQuantity>	The number of units of the underlying asset. In the case of an index, the value "1" shall be specified.	mfr	Positive decimal number.

19.3.7.4 Floating price parameters.

Not used.

19.3.7.5 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date(-s).	mfr	YYYY-MM-DD

20. Commodity Option Contract Form (CM052).

20.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Commodity:Option:American	Commodity American option
Commodity:Option:European	Commodity European option
Commodity:Option:Asian	Commodity Asian option
Commodity:Option:Weather:American	American weather option
Commodity:Option:Weather:European	European weather option

20.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

20.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

20.4 A choice of the option type.

20.4.1 Choice “Financially-settled commodity option”.

20.4.1.1 Commodity underlier.

The parameters of the underlying asset. In the case of a commodity basket, the elements shall be repeated.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	Identification of the underlying asset in accordance with the Reference Guide.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/commodity-instrument-id(nsdrus)
Asset description <description>	The long name of the underlying asset (for example, precious metal type, oil benchmark, futures code).	afr	Text.
Quantity unit <unit>	The unit of measure of the commodity reference price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)
Commodity currency <currency>	The currency in which the commodity reference price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/curren

			t/taxonomy/iso4217-2001-08-15(fpmlrus)

"A choice of the source of the commodity price publication" is not used.

20.4.1.2 A choice of the calculation periods definition method.

The period, for which the average price is determined (if the terms of an Asian option stipulate discrete dates, for which the average price is determined, this is the first and the last date).

Choice "Calculation periods schedule".

Element	Description	Reconciliation	Format (Example)
Period multiplier <calculationPeriodsSchedule> <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
Period <calculationPeriodsSchedule> <period>	The time period type corresponding to the period over which the average price is determined.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

Choice "Calculation periods".

Element	Description	Reconciliation	Format (Example)
Date <calculationPeriods> <unadjustedDate>	The dates over which the average price is determined (repeating element).	mfr	YYYY-MM-DD

20.4.1.3 The notional quantity specification.

Element	Description	Reconciliation	Format (Example)
Total notional quantity <totalNotionalQuantity>	The total notional quantity. If a contract consists of several options, it shall be defined as the product of the number of options and the number of the underlying asset in one option. If the underlying asset is an index, the value "1" shall be specified.	mfr	Positive decimal number.

20.4.1.4 Option exercise.

Choice "American exercise style".

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD
Expiration date <expirationDate> <unadjustedDate>	The last day of the exercise period for an American style option.	mfr	

Choice "European exercise style".

Element	Description	Reconciliation	Format (Example)

Expiration date <expirationDate>	The expiration date of a European style option / Bermuda option expiration dates (repeating element).	mfr	YYYY-MM-DD

20.4.1.5 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

20.4.1.6 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date.	mfr	YYYY-MM-DD

20.4.1.7 Strike price definition.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <strikePricePerUnit> <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <strikePricePerUnit> <amount>	The strike price per unit. *In the case of a barrier condition, the price may be filled in relation to which the barrier is calculated at the time of the transaction conclusion date (current market price, unless otherwise agreed).*	mfr	Positive decimal number.

20.4.2 Choice "Weather option".

20.4.2.1 Weather calculation periods.

Element	Description	Reconciliation	Format (Example)
Calculation period first day <calculationPeriodFirstDay>	The first day of the weather calculation period.	mfr	YYYY-MM-DD
Calculation period last day <calculationPeriodEndDay>	The last day of the weather calculation period.	mfr	

20.4.2.2 Weather notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <weatherNotionalAmount> <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxo

			nomy/iso4217-2001-08-15(fpmlrus)
Amount <weatherNotionalAmount> <amount>	The price per weather index unit.	mfr	Positive decimal number.

20.4.2.3 Option exercise.

See paragraph 20.4.1.4.

20.4.2.4 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

20.4.2.5 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date(s).	mfr	YYYY-MM-DD

20.4.2.6 Weather index strike level.

Element	Description	Reconciliation	Format (Example)
Quantity of units <weatherIndexStrikeLevel> <quantity>	The number of weather index units.	mfr	Decimal number.
Index quantity unit <weatherIndexStrikeLevel> <unit>	The weather index unit.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)

20.5 Option premium.

20.5.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the seller of the contract.	mfr	

20.5.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number.

21. Commodity Swap Contract Form (CM053).

21.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Commodity:Swap:Cash	Cash-settled commodity swap
Commodity:Swap:Physical	Physically settled commodity swap
Commodity:Swap:Cash:Weather	Cash-settled weather swap

21.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

21.3 Effective date.

Element	Description	Reconciliation	Format (Example)
Date <effectiveDate> <unadjustedDate>	The effective date.	mfr	YYYY-MM-DD

21.4 Termination date.

Element	Description	Reconciliation	Format (Example)
Date <terminationDate> <unadjustedDate>	The termination date.	mfr	YYYY-MM-DD

21.5 Settlement currency.

Element	Description	Reconciliation	Format (Example)
Settlement currency <settlementCurrency>	The settlement currency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

21.6 A choice of the commodity swap leg.

Swap stream parameters (repeating elements). The obligations of the Party 1 shall be specified in the message first (for example, floating payment stream), followed by the obligations of the Party 2 (for example, fixed payment stream).

A cash settled commodity swap shall be described using “Fixed price leg” (<fixedLeg>) and “Floating price leg” (<floatingLegNsd>) choices. A physically settled commodity swap shall be described using “Commodity physical leg” (<commoditySwapPhysicalLeg>) choice and “Fixed price leg” (<fixedLeg>) or “Floating price leg” (<floatingLegNsd>) choices.

21.6.1 Choice “Commodity swap leg”.

21.6.1.1 Choice “Fixed price leg”.

21.6.1.1.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments corresponding to this stream.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this stream.	mfr	

21.6.1.1.2 A choice of the calculation periods specification.

Choice “Calculation dates”. Not used.

Choice “Calculation periods schedule”.

Element	Description	Reconciliation	Format (Example)
Period multiplier <calculationPeriodsSchedule> <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
Period <calculationPeriodsSchedule> <period>	The time period type corresponding to calculation periods for this leg of the swap.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

21.6.1.1.3 A choice of the fixed price definition method.

Not used.

21.6.1.1.4 Total price.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <totalPrice> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <totalPrice> <amount>	The total amount of all fixed payments due during the term of the trade (notional amount).	mfr	Positive decimal number.

21.6.1.1.5 The notional quantity specification.

Element	Description	Reconciliation	Format (Example)
Total notional quantity <totalNotionalQuantity>	The total notional quantity. In the case of an index the value “1” shall be used.	mfr	Positive decimal number.

21.6.1.1.6 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date	The payment date(s).	mfr	YYYY-MM-DD

<paymentDates> <unadjustedDate>			

21.6.1.2 Choice "Commodity physical leg".

21.6.1.2.1 Commodity.

The parameters of the underlying asset. In the case of a commodity basket, the elements shall be repeated.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	Identification of the underlying asset in accordance with the Reference Guide.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/commodity-instrument-id(nsdrus)
Asset description <description>	The long name of the underlying asset (for example, precious metal type, oil benchmark, futures code).	afr	Text.
Quantity unit <unit>	The unit of measure of the commodity reference price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)
Commodity currency <currency>	The currency in which the commodity reference price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

"A choice of the source of the commodity price publication" is not used.

21.6.1.2.2 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments defined by this structure.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the underlying asset.	mfr	

21.6.1.2.3 Delivery periods.

Element	Description	Reconciliation	Format (Example)
Date <periods> <unadjustedDate>	Delivery date(s).	mfr	YYYY-MM-DD

21.6.1.2.4 Delivery quantity.

Element	Description	Reconciliation	Format (Example)
Quantity unit <totalPhysicalQuantity> <quantityUnit>	The unit of measure of the commodity quantity.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)

Quantity <totalPhysicalQuantity> <quantity>	The total notional quantity.	mfr	Positive decimal number.

21.6.1.2.5 Conversion factor.

Element	Description	Reconciliation	Format (Example)
Conversion factor <conversionFactor>	The multiplier used to convert the unit of measure of the commodity reference price into the unit of measure of the notional quantity. *Optional element.*	afr	Positive decimal number.

21.6.1.3 Choice "Floating price leg".

21.6.1.3.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments corresponding to this stream.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this stream.	mfr	

21.6.1.3.2 A choice of the calculation periods specification.

See paragraph 21.6.1.1.2.

21.6.1.3.3 Commodity.

See paragraph 21.6.1.2.1.

21.6.1.3.4 The notional quantity specification.

Element	Description	Reconciliation	Format (Example)
Total notional quantity <totalNotionalQuantity>	The total notional quantity. In the case of an index the value "1" shall be used.	mfr	Positive decimal number.

21.6.1.3.5 Pricing dates.

Element	Description	Reconciliation	Format (Example)
Date <pricingDates> <unadjustedDate>	The pricing date(s), when the price is set (if applicable).	mfr	YYYY-MM-DD

21.6.1.3.6 Averaging method.

Element	Description	Reconciliation	Format (Example)
Averaging method <averagingMethod>	The method of averaging in case of multiple pricing dates. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleAveragingMethodEnum

21.6.1.3.7 Conversion factor.

Element	Description	Reconciliation	Format (Example)

Conversion factor <conversionFactor>	The multiplier used to convert the unit of measure of the commodity reference price into the unit of measure of the notional quantity. *Optional element.*	afr	Positive decimal number.

21.6.1.3.8 A choice of the spread representation.

Not used.

21.6.1.3.9 Payment date definition.

Element	Description	Reconciliation	Format (Example)
Date <paymentDates> <unadjustedDate>	The payment date(s).	mfr	YYYY-MM-DD

21.6.1.3.10 Initial Price.

Element	Description	Reconciliation	Format (Example)
Initial Price <initialPrice>	The price or index level observed on the trade date.	mfr	Positive decimal number.

21.6.1.3.11 Cap price.

Element	Description	Reconciliation	Format (Example)
Cap price <capPrice>	Maximum price per unit. *Optional element.*	mfr	Decimal number.

21.6.1.3.12 Floor price.

Element	Description	Reconciliation	Format (Example)
Floor price <floorPrice>	Minimum price per unit. *Optional element.*	mfr	Decimal number.

21.6.2 Choice "Weather leg".

21.6.2.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payments corresponding to this stream.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payments corresponding to this stream.	mfr	

21.6.2.2 Weather index level.

Element	Description	Reconciliation	Format (Example)
Quantity of units <quantity>	The reference index level.	mfr	Positive decimal number.
Index quantity unit <unit>	The weather index unit.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/price-quote-units(fpmlrus)

21.6.2.3 Weather calculation periods.

Element	Description	Reconciliation	Format (Example)
Calculation period first day <calculationPeriodFirstDay>	The first day of the weather calculation period.	mfr	YYYY-MM-DD
Calculation period last day <calculationPeriodEndDay>	The last day of the weather calculation period.	mfr	

21.6.2.4 Weather notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <weatherNotionalAmount> <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <weatherNotionalAmount> <amount>	The price per weather index unit.	mfr	Decimal number.

21.6.2.5 Weather index value calculation.

Not used.

21.6.2.6 Calculation date.

Not used.

22. Commodity Swaption Contract Form (CM054).

22.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Commodity:Swaption:American	American commodity swaption
Commodity:Swaption:European	European commodity swaption

22.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

22.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	Mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	Mfr	

22.4 Commodity swap.

See paragraphs 21.3 – 21.6 of CM053.

22.5 Physical exercise - A choice of the option exercise style.

Choice “American exercise style”.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDates> <unadjusted date>	The first day of the exercise period for an American style option.	mfr	YYYY-MM-DD
Expiration date <expirationDates> <unadjusted date>	The last day of the exercise period for an American style option.	mfr	

Choice “European exercise”.

Element	Description	Reconciliation	Format (Example)
Choice “Expiration date” <expirationDate> <unadjusted date>	The expiration date of a European style option.	mfr	YYYY-MM-DD
Choice “Expiration dates” <expirationDates> <unadjusted date>	Bermuda option exercise dates (repeating element).	mfr	

22.6 Premium.

22.6.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making premium payments.	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives premium payments.	mfr	

22.6.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number.

23. Credit Default Swap Contract Form (CM071).

23.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Credit:Swap:Index:Cash	Index credit default swap
Credit:Swap:SingleName:Cash	Cash-settled single-name credit default swap
Credit:Swap:SingleName:Physical	Physically settled single-name credit default swap
Credit:Swap:MultipleName:Cash	Cash-settled basket credit default swap
Credit:Swap:MultipleName:Physical	Physically settled basket credit default swap

23.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

23.3 General terms.

23.3.1 Effective date.

Element	Description	Reconciliation	Format (Example)
Effective date <effectiveDate> <unadjustedDate>	The effective date of the contract.	mfr	YYYY-MM-DD

23.3.2 Scheduled termination date.

Element	Description	Reconciliation	Format (Example)
Scheduled termination date <scheduledTerminationDate> <unadjustedDate>	The termination date of the contract.	mfr	YYYY-MM-DD

23.3.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

23.3.4 A choice of the reference obligation type.

Depending on the type of the credit default swap the following choice are used: “Reference information” (single name CDS), “Index reference information” (index CDS), “Basket reference information” (basket CDS).

23.3.4.1 Choice “Reference information”.

23.3.4.1.1 Reference entity.

Element	Description	Reconciliation	Format (Example)
Legal entity name <entityName>	The name of the reference entity.	mfr	Text.

Legal entity identifyer <entityId>	The legal entity identifier (LEI) of the reference entity or, in its absence, another code allowing for identifying the name and location of the person against whose credit risk protection is acquired.	mfr	Text.

23.3.4.1.2 A choice of the reference obligation definition.

Choice "Reference obligation" - Bond.

Element	Description	Reconciliation	Format (Example)
Asset identifier <instrumentId>	Identification of the reference obligation. In the case of securities the ISIN code shall be specified. In absence of an ISIN code, another depository code / state registration number / Bloomberg ticker shall be used ("Asset description" is required in this case).	mfr	Text. For example, RU000A0JREQ7.
Asset description <description>	The long name of the reference obligation. *Optional element.*	afr	Text.

Choice "No reference obligation". Not used.

23.3.4.2 Choice "Index reference information".

Element	Description	Reconciliation	Format (Example)
Index name <indexName>	The name of the index.	mfr	Text.
Index identifier <indexId>	Identification (code) of the index. *Optional element.*	afr	Text.

23.3.4.3 Choice "Basket reference information".

23.3.4.3.1 Reference pool - Reference pool item.

The basket parameters (repeated for each of the constituents of a basket).

23.3.4.3.1.1 A choice of the constituent weight type.

Choice "Number of underlyer".

Element	Description	Reconciliation	Format (Example)
Number of underlyer <openUnits>	It can be populated as to reference both the number of basket units, and the number of each asset components of the basket when these are expressed (in absolute terms).	mfr	Positive integer (1, 2, 3, etc.)

Choice "Basket percentage".

Element	Description	Reconciliation	Format (Example)
Basket percentage <basketPercentage>	The relative weight of the original basket component defined as a decimal.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05

The choice "Basket amount" is not used.

23.3.4.3.1.2 Reference entity and obligation.

See paragraph 23.3.4.1.

23.3.4.3.2 *Type of the default.*

Element	Description	Reconciliation	Format (Example)
Nth obligation to default <nthToDefault>	N-th reference obligation to default triggers payout. *Optional element.*	mfr	Positive integer (1, 2, 3, etc.)
Mth obligation to default <mthToDefault>	M-th reference obligation to default to allow representation of N th to M th defaults. *Optional element.*	Mfr	Positive integer (1, 2, 3, etc.)

23.4 Fee leg.

The parameters of payments related to the credit default swap. The optional choice “Initial payment” is used to describe a payment to the credit protection buyer. “Single payment” and/or “Periodic payment” are mandatory to be reported and are used to describe payments to the credit protection seller.

23.4.1 Initial payment.

Optional elements.

Element	Description	Reconciliation	Format (Example)
Payer <initialPayment> <payerPartyReference>	A reference to the party responsible for making the payment.	mfr	Party1; Party2
Receiver <initialPayment> <receiverPartyReference>	A reference to the party that receives the payment.	mfr	
Payment Date <initialPayment> <adjustablePaymentDate>	The payment date.	mfr	YYYY-MM-DD
Adjusted payment date <initialPayment> <adjustedPaymentDate>	The adjusted payment date. This date should already be adjusted for any applicable business day convention. *Optional element.*	mfr	YYYY-MM-DD
Currency of money amount <initialPayment> <paymentAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <initialPayment> <paymentAmount> <amount>	The single payment amount payable by the credit protection.	mfr	Positive decimal number.

23.4.2 Single payment.

Element	Description	Reconciliation	Format (Example)
Payment Date <singlePayment> <adjustablePaymentDate>	The payment date.	mfr	YYYY-MM-DD
Adjusted payment date	The adjusted payment date. This date should already be adjusted for any	mfr	YYYY-MM-DD

<singlePayment> <adjustedPaymentDate>	applicable business day convention. *Optional element.*		
Currency of money amount <singlePayment> <fixedAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <singlePayment> <fixedAmount> <amount>	The single payment amount payable by the credit protection buyer to the seller.	mfr	Positive decimal number.

23.4.3 Periodic payment.

23.4.3.1 Payment frequency.

Element	Description	Reconciliation	Format (Example)
Period multiplier <paymentFrequency> <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)
Period type <paymentFrequency> <period>	The time period type corresponding to the payment frequency.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodEnum

23.4.3.2 First period start date.

Element	Description	Reconciliation	Format (Example)
First period start date <firstPeriodStartDate>	The start date of the initial calculation period if such date is not equal to the trade's effective date. *Optional element.*	afr	YYYY-MM-DD

23.4.3.3 First payment date.

Element	Description	Reconciliation	Format (Example)
First payment date <firstPaymentDate>	The first payment date. May be specified if there is an initial stub. *Optional element.*	afr	YYYY-MM-DD

23.4.3.4 Last reglar payment date.

Element	Description	Reconciliation	Format (Example)
Last reglar payment date <lastRegularPaymentDate>	The last regular payment date. May be specified if there is a final stub. *Optional element.*	afr	YYYY-MM-DD

23.4.3.5 Roll convention.

Element	Description	Reconciliation	Format (Example)
Roll convention <rollConvention>	The roll convention. *Optional element.*	afr	Value from the Reference Guide http://repository.nsd.ru/en/vers

			ioned/current/reference/types/simpleRollConventionEnum

23.4.3.6 A choice of the fixed amount definition method.

Choice "Fixed amount".

Element	Description	Reconciliation	Format (Example)
Currency of money amount <fixedAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <fixedAmount> <amount>	The specified fixed amount that is payable by the credit protection buyer to the seller. ISDA Credit Derivatives Definitions: Fixed Amount.	mfr	Positive decimal number.

Choice "Fixed amount calculation".

See. ISDA Credit Derivatives Definitions: "Fixed Rate Payer Calculation Amount", "Fixed Amount".

Element	Description	Reconciliation	Format (Example)
Currency of money amount <calculationAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <calculationAmount> <amount>	The notional amount used in the calculation of fixed amounts. ISDA Credit Derivatives Definitions: Fixed Rate Payer Calculation Amount, Fixed Amount.	mfr	Positive decimal number.
Step date <stepDate>	The date on which the associated calculation amount becomes effective (repeating element).	mfr	YYYY-MM-DD
Step value <stepValue>	The calculation amount that becomes effective from the corresponding step date (repeating element).	mfr	Positive decimal number.
Fixed rate <fixedRate>	The fixed rate value.	mfr	Positive decimal number. For example, 5% shall be specified as 0.05.
Day count fraction <dayCountFraction>	A day count convention.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/day-count-fraction(fpmlrus)

23.5 Protection terms.

23.5.1 Calculation amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <calculationAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <calculationAmount> <amount>	The calculation (notional) amount. ISDA Credit Derivatives Definitions: Floating Rate Payer Calculation Amount.	mfr	Positive decimal number.

23.5.2 Credit events.

Element	Description	Reconciliation	Format (Example)
Bankruptcy <bankruptcy>	Indicates whether a credit event is bankruptcy.	mfr	Yes/No flag ("true"; "false")
Failure to pay - Applicable <failureToPay> <applicable>	Indicates whether the failure to pay provision is applicable.	mfr	Yes/No flag ("true"; "false")
Failure to pay principal <failureToPayPrincipal>	Indicates whether a credit event is failure to pay principal. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount.	mfr	Yes/No flag ("true"; "false")
Failure to pay interest <failureToPayInterest>	Indicates whether a credit event is failure to pay interest. Corresponds to the failure by the Reference Entity to pay an expected interest amount or the payment of an actual interest amount that is less than the expected interest amount.	mfr	Yes/No flag ("true"; "false")
Obligation default <obligationDefault>	Indicates whether a credit event is obligation default. One or more of the obligations have become capable of being declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay.	mfr	Yes/No flag ("true"; "false")
Obligation acceleration <obligationAcceleration>	Indicates whether a credit event is obligation acceleration. One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay.	mfr	Yes/No flag ("true"; "false")
Repudiation / moratorium	Indicates whether a credit event is Repudiation/Moratorium. The reference	mfr	Yes/No flag ("true"; "false")

<repudiationMoratorium>	entity either refuses to recognize or challenges the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing payments on one or more of the obligations of the reference entity.		
Restructuring <Restructuring> <applicable>	Indicates whether the restructuring provision is applicable.	mfr	Yes/No flag ("true"; "false")
Distressed ratings downgrade <distressedRatingsDowngrade>	A "Yes/No" flag indicating whether a credit event is distressed ratings downgrade.	mfr	Yes/No flag ("true"; "false")
Maturity extension <maturityExtension>	Indicates whether a credit event is maturity extension. Results from the fact that the reference entity fails to make principal payments as expected.	mfr	Yes/No flag ("true"; "false")
Writedown <writedown>	Indicates whether a credit event is writedown.	mfr	Yes/No flag ("true"; "false")
Implied writedown <impliedWritedown>	Indicates whether a credit event is implied writedown.	mfr	Yes/No flag ("true"; "false")

23.6 A choice of the settlement method.

Not used.

24. Credit Default Swaption Contract Form (CM072).

24.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Credit:SwapOption:American	American credit default swaption
Credit:SwapOption:European	European credit default swaption
Credit:SwapOption:Bermuda	Bermuda credit default swaption

24.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

24.3 Definition of the buyer and the seller.

Element	Description	Reconciliation	Format (Example)
Buyer <buyerPartyReference>	A reference to the buyer of the contract.	mfr	Party1; Party2
Seller <sellerPartyReference>	A reference to the seller of the contract.	mfr	

24.4 Option type.

Element	Description	Reconciliation	Format (Example)

Option type <optionType>	The type of a credit default option: "Payer", "Receiver".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleOptionTypeEnum

24.5 Premium.

24.5.1 Definition of the payer and the receiver.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making premium payments (option buyer).	mfr	Party1; Party2
Receiver <receiverPartyReference>	A reference to the party that receives premium payments (option seller).	mfr	

24.5.2 Payment amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <paymentAmount> <currency>	The currency in which the premium amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <paymentAmount> <amount>	Total premium amount.	mfr	Positive decimal number.

24.6 Option exercise style.

24.6.1 Choice “American exercise”.

24.6.1.1 Commencement date.

Element	Description	Reconciliation	Format (Example)
Commencement date <commencementDate> <unadjusted date>	The first day of the exercise period for an American style option. If it is undefined, the trade date shall be specified.	mfr	YYYY-MM-DD

24.6.1.2 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expirationDate> <unadjusted date>	The last day of the exercise period for an American style option.	mfr	YYYY-MM-DD

24.6.1.3 Multiple exercise.

Not used.

24.6.2 Choice “Bermuda exercise”.

24.6.2.1 Bermuda exercise dates.

Element	Description	Reconciliation	Format (Example)

Bermuda exercise dates <bermudaExerciseDate> <date>	Bermuda option exercise dates (repeating element).	mfr	YYYY-MM-DD

24.6.2.2 Multiple exercise.

Not used.

24.6.3 Choice "European exercise".

24.6.3.1 Expiration date.

Element	Description	Reconciliation	Format (Example)
Expiration date <expiryDate>	The expiration date of a European style option.	mfr	YYYY-MM-DD

24.6.3.2 Partial exercise.

Not used

24.7 Option features.

The parameters of Asian and/or barrier options. Required, if these parameters are specified in the contract terms.

24.7.1 Asian option features.

24.7.1.1 Price averaging method .

Element	Description	Reconciliation	Format (Example)
Price averaging method <averagingInOut>	The method of averaging for Asian options. "In" means that the average price is used to derive the strike price ("Asian strike" style option). "Out" means that the average price is used to derive the expiration price ("Asian price" style option). "Both" means that the average price is used to derive both the strike and the expiration price.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleAveragingInOutEnum

24.7.1.2 The average period for the strike price. Schedule.

The period, for which the average price is determined (if the terms of an Asian option stipulate discrete dates, for which the average price is determined, this is the first and the last date).

Shall be specified, if the "Price averaging method" is defined as "In" or "Both".

Element		Description	Reconciliation	Format (Example)
Start date <schedule> <startDate>		The start of the period over which the average price is determined.	mfr	YYYY-MM-DD
End date <schedule> <endDate>		The end of the period over which the average price is determined.	mfr	
Averaging period frequency	**Period multiplier** <periodMultiplier>	The time period multiplier.	mfr	Positive integer (1, 2, 3, etc.)

<averagingPeriod Frequency>	**Period** <period>	The time period type corresponding to the period over which the average price is determined.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simplePeriodExtendedEnum

24.7.1.3 The average period for the underlying asset. Schedule.

See paragraph 24.7.1.2. Shall be specified, if the "Price averaging method" is defined as "Out" or "Both".

24.7.2 Knock.

24.7.2.1 Knock in.

24.7.2.1.1 Trigger.

Element	Description	Reconciliation	Format (Example)
Trigger type <level>	The knock-in level. When this level is reached any time until expiration, the option becomes valid.	mfr	Positive decimal number.
Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerTypeEnum

24.7.2.1.2 Feature payment.

Element	Description	Reconciliation	Format (Example)
Payer <payerPartyReference>	A reference to the party responsible for making the payment.	mfr	Party1, Party2
Receiver <receiverPartyReference>	A reference to the party that receives the payment.	mfr	
The payment amount <featurePayment> <amount>	Binary option payout amount.	mfr	Positive decimal number.
Currency <featurePayment> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

24.7.2.2 Knock out.

24.7.2.2.1 Trigger.

Element	Description	Reconciliation	Format (Example)
Trigger type <level>	The knock-out level. When this level is reached any time until expiration, the option is terminated.	mfr	Positive decimal number.

Trigger type <triggerType>	The specification of how an option will trigger or expire based on the position of the spot rate relative to the trigger level: "EqualOrLess", "EqualOrGreater", "Equal", "Less", "Greater".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleTriggerTypeEnum

24.7.2.2.2 Feature payment.

See paragraph 24.7.2.1.2.

24.8 Notional amount.

Element	Description	Reconciliation	Format (Example)
Currency of money amount <notionalAmount> <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Amount <notionalAmount> <amount>	Total notional amount of the contract. It shall be determined by multiplying the number of options, the number of bonds per option and the face value of a bond. In the case of an Index option transaction, it shall be determined by multiplying the number of options, the current index level and the index multiplier.	mfr	Positive decimal number.

24.9 Number of units.

Element	Description	Reconciliation	Format (Example)
Number of units <optionEntitlement>	The number of units of the underlying asset per option.	mfr	Positive integer (1, 2, 3, etc.)

24.10 Number of options.

Element	Description	Reconciliation	Format (Example)
Number of options <numberOfOptions>	The number of options comprised in the option transaction. *Optional element.*	mfr	Positive integer (1, 2, 3, etc.)

24.11 Settlement type.

Element	Description	Reconciliation	Format (Example)
Settlement type <settlementType>	The settlement type: "Cash", "Physical", "Election".	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleSettlementTypeEnum

24.12 Strike.

Choice “Spread”.

Element	Description	Reconciliation	Format (Example)
Spread	The strike expressed as a spread per annum.	mfr	Positive decimal number.

<spread>			

Choice “Strike price”.

Element	Description	Reconciliation	Format (Example)
Strike price <price>	The strike expressed as in reference to the price of the underlying obligation(s) or index.	mfr	Positive decimal number.

24.13 *Credit default swap.*

See paragraphs 23.1 – 23.6 of the Credit Default Swap Contract Form (CM071). The parameters “Product type” (creditDefaultSwap/productType) and “Derivatives classification code” (creditDefaultSwap/productId) shall be the same as for the swaption.

25. General Product Contract Form (CM081).

CM081 shall be used for structured products, exotic derivatives, and if the contract terms do not include the parameters that are required in the Contract Forms for forwards, options and swaps.

25.1 Product type.

Financial instrument classification according to the Reference Guide: http://repository.nsd.ru/en/versioned/current/taxonomy/product-taxonomy(nsdrus).

Product type	Description
Other	Other product

25.2 Derivatives classification code.

The derivatives classification code in accordance with Bank of Russia Ordinance No. 4104-U dated 16 August 2016.

25.3 Party 1 obligations.

Element		Description	Reconciliation	Format (Example)
Asset identifier <assetCode>		The code of the underlying asset in accordance with Appendix 7 of Bank of Russia Ordinance No. 4104-U dated 16 August 2016.	mfr	Text.
Asset description <assetDescription>		The name of the underlying asset. *Optional element.*	afr	Text.
Quantity unit <assetMeasureUnit>		The unit in which the underlying asset is denominated. The quantity shall be measured in units, tons, barrels, litres, etc. The notional amount shall be denominated in currency units.	afr	Text.
Quantity <assetQuantity>		The number of units or the notional amount of the underlying asset.	afr	Positive decimal number.
Unit price <assetUnitPrice>	**Currency of money amount** <currency>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4

				217-2001-08-15(fpmlrus)
	Amount <amount>	The price per unit. Required if the asset quantity is defined as the number of units.	mfr	Positive decimal number.
Notional amount <nominalAmount>	**Currency of money amount** <currency>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
	Amount <amount>	Total amount payable to the counterparty (Party 2).	mfr	Positive decimal number.
Settlement date <settlementDate>		The payment date.	mfr	YYYY-MM-DD
Delivery date <deliveryDate>		The delivery date.	afr	YYYY-MM-DD

25.4 Party 2 obligations.

Element		Description	Reconciliation	Format (Example)
Asset identifier <assetCode>		The code of the underlying asset in accordance with Appendix 7 of Bank of Russia Ordinance No. 4104-U dated 16 August 2016.	mfr	Text.
Asset description <assetDescription>		The name of the underlying asset. *Optional element.*	afr	Text.
Quantity unit <assetMeasureUnit>		The unit in which the underlying asset is denominated. The quantity shall be measured in units, tons, barrels, litres, etc. The notional amount shall be denominated in currency units.	afr	Text.
Quantity <assetQuantity>		The number of units or the notional amount of the underlying asset.	afr	Positive decimal number.
Unit price <assetUnitPrice>	**Unit price** <assetUnitPrice>	The currency in which the price is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
	Amount <amount>	The price per unit. Required if the asset quantity is defined as the number of units.	mfr	Positive decimal number.

Notional amount <nominalAmount>	**Notional amount** <nominalAmount>	The currency in which the amount is denominated.	mfr	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
	Amount <amount>	Total amount payable to the counterparty (Party 1).	mfr	Positive decimal number.
Settlement date <settlementDate>		The payment date.	mfr	YYYY-MM-DD
Delivery date <deliveryDate>		The delivery date.	afr	YYYY-MM-DD

25.5 Additional information.

Element	Description	Reconciliation	Format (Example)
Additional information <additionalInformation>	Additional information about the contract. *Optional element.*	afr	Text.

V. Credit Support Transfer Reporting Form (CM092).

Margin payments shall be defined in accordance with the Floating Margin Payment Agreement (2011), as approved by the Russian National Association of Securities Market Participants (NAUFOR), the Association of Russian Banks (ARB) and the National Foreign Exchange Association (NFEA). If such agreement is not concluded or there is another master agreement (for example, ISDA 2016 Credit Support Annex), parties shall not have obligations to provide the Credit Support Transfer Reporting Form.

1. Report identifier given by party.

Shall be provided for “TradeRepository”; “Party 1”; “Party 2”.

Element	Description	Format (Example)
Party <partyReference href=”TradeRepository”/> <partyReference href=”Party1”/> <partyReference href=”Party2”/>	A reference to the party: • Trade Repository (NSD); • Party 1; • Party 2.	TradeRepository; Party 1; Party 2.
Trade/Master agreement/Report identifier <tradeId>	The identifier of the Credit Support Annex Report assigned by the party. At initial registration “NONREF” shall be used as identifiers assigned by the Repository and the counterparty, but it shall not be used as the value of identifiers assigned by the party itself. When sending an amendment to the registered Reporting Form, the identifiers shall be defined in accordance with the Registration Notification Form (RM001) of the initial message.	Latin letters and figures, no more than 35 characters. For example, CSA1234567890

	If a report is submitted on behalf of both parties (<reportParty> is defined as “all”), the identifiers assigned by the Party 1 and the Party 2 shall be the same.	
Master agreement identifier <partyReference href= “TradeRepository”/> <linkId>	The identifier of the relevant Master Agreement (CM010) assigned by the Repository in accordance with the Registration Notification Form (RM001). Shall not be specified for the Party 1 and the Party 2.	MA0000000123
Credit Support Annex identifier <originatingTradeId> <tradeId>	The Credit Support Annex identifier assigned by the party (“TradeRepository”, Party1, Party2) in accordance with the Credit Support Annex Reporting Form (CM015). If the Credit Support Annex Reporting Form (CM015) is not registered, own identifiers assigned by the Party 1 and the Party 2 shall be specified. In this case, the value “NONREF” shall be used as the identifier assigned by the Repository, but it shall not be used as the value of identifiers assigned by the Party 1 and the Party 2. Mandatory element.	Latin letters and figures, no more than 35 characters. For example, CSA1ID

2. Party on behalf of which the message was sent.

Element	Description	Format (Example)
Party on behalf of which the message was sent <reportParty>	The Credit Support Transfer Reporting Form shall be registered by each party (“Party 1”, “Party 2”) independently without the reconciliation process, or by one Reporting Agent on behalf of both parties (“all”). If one of the parties is not the NSD’s Repository client, the value “all” shall not be used.	“Party 1”; “Party 2”; “all”.

3. Credit support.

The elements <creditSupportInformation> shall be repeated in the case of multiple settlement dates (<valuationDate>).

3.1 Settlement date.

Element	Description	Format (Example)
Settlement date <valuationDate>	The date(s) on which margin amounts are calculated. • The dates <asofDate> and <valuationDate> shall belong to one calendar month or shall be the same. • If the Credit Support Transfer Reporting Form is provided by each party independently, the margin amounts calculated by the Party 1 and the Party 2 on the same settlement date may be different. • If there are more than one of the Credit Support Transfer Reporting Forms for the same <valuationDate>, their identifiers <tradeId> must be different.	YYYY-MM-DD

3.2 Credit support amount.

Element	Description	Format (Example)
Transferor <transferorReference>	A reference to the transferor.	Party1; Party2
Transferee <transfereeReference>	A reference to the transferee.	

Value of credit support <creditSupportAmount> / <amount>	The credit support amount.	Positive decimal number.
Currency of credit support <creditSupportAmount> / <currency>	The currency in which an amount is denominated.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)
Optional Group of elements (Credit support amount)		

3.3 Credit support balance.

Element	Description	Format (Example)
Transferor <transferorReference>	A reference to the transferor.	Party1; Party2
Transferee <transfereeReference>	A reference to the transferee.	
Value of credit support <creditSupportBalance> / <amount>	The credit support balance.	Positive decimal number.
Currency of credit support <creditSupportBalance> / <currency>	The currency in which an amount is denominated.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

3.4 Independent amount.

Element	Description	Format (Example)
Transferor <transferorReference>	A reference to the transferor.	Party1; Party2
Transferee <transfereeReference>	A reference to the transferee.	
Value of credit support <independentAmount> / <amount>	The initial margin amount.	Positive decimal number.
Currency of credit support <independentAmount> / <currency>	The currency in which an amount is denominated.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

3.5 Credit support obligations.

Element	Description	Format (Example)
Transferor <transferorReference>	A reference to the transferor.	Party1; Party2
Transferee <transfereeReference>	A reference to the transferee.	
Value of credit support <creditSupportObligations> / <amount>	The credit support obligations.	Positive decimal number.
Currency of credit support <creditSupportObligations> / <currency>	The currency in which an amount is denominated.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

VI. Mark to Market Valuation Reporting Form (CM094).

Information on the fair (estimated) value of derivatives is determined pursuant to a certain agreement which regulates the calculation of the fair (estimated) value or on the basis of accounting data. If there is no such agreement and the "fair (estimated) value" accounting data does not exist, the Mark to Market Valuation Reporting Form (CM094) shall not be provided.

1. Report identifier given by party.

Identifiers shall be provided for "TradeRepository"; "Party 1"; "Party 2".

Element	Description	Format (Example)
Party <partyReference href="TradeRepository"/> <partyReference href="Party1"/> <partyReference href="Party2"/>	A reference to the party: • Trade Repository (NSD); • Party 1; • Party 2.	"TradeRepository"; "Party 1"; "Party 2"
Trade/Master agreement/Report identifier <tradeId>	The identifier of the Mark to Market Valuation Reporting Form assigned by the party. At initial registration "NONREF" shall be used as identifiers assigned by the Repository and the counterparty, but it shall not be used as the value of identifiers assigned by the party itself. When sending an amendment to the registered form, the identifiers shall be defined in accordance with the Registration Notification Form (RM001) of the initial message. If a report is submitted on behalf of both parties (<reportParty> is defined as "all"), the identifiers assigned by the Party 1 and the Party 2 shall be the same.	Latin letters and figures, no more than 35 characters.

2. Trade identifier.

Element	Description	Format (Example)
Trade identifier <MTMIdentifier>	The identifier of the agreement which regulates the calculation of the fair (estimated) value. If there is no such agreement (accounting data is used), this element shall not be defined.	Latin letters and figures, no more than 35 characters.

3. Valuation method.

Element	Description	Format (Example)
Valuation method <valuationMethod>	The valuation type: "M" - mark-to-market, "O" - mark-to-model.	"M"; "O"

4. Party on behalf of which the message was sent.

Element	Description	Format (Example)
Party on behalf of which the message was sent <reportParty>	The Mark to Market Valuation Reporting Form shall be registered by each party ("Party 1", "Party 2") independently without the reconciliation process, or by one Reporting Agent on behalf of both parties ("all"). If one of the parties is not the NSD's Repository client, the value "all" shall not be used.	"Party 1"; "Party 2"; "all".

5. Mark to market.

The elements <markToMarketDetails> shall be repeated in the case of multiple **valuation dates** (<valuationDate>).

Information on the fair (estimated) value shall be sent to the Repository when the revaluation is made during the reporting month, or no later than five business days after the end of the reporting month (for each day of the month when the revaluation was made).

5.1 Valuation date.

Element	Description	Format (Example)
Valuation date <valuationDate>	The date(s) on which the fair (estimated) value is calculated. • The dates <asofDate> and <valuationDate> shall belong to one calendar month or shall be the same. • If the Mark to Market Valuation Reporting Form is provided by each party independently, the fair (estimated) value calculated by the Party 1 and the Party 2 on the same valuation date may be different. • If there are more than one of the Mark to Market Valuation Reporting Forms for the same <valuationDate>, their identifiers <tradeId> must be different.	YYYY-MM-DD
Valuation date and time <valuationDateTime>	The date and time of the mark-to-market/model valuation (if applicable).	YYYY-MM-DDThh:mm:ss

5.2 Mark to market.

The elements <markToMarketInformation> shall be repeated if the information is provided on the fair (estimated) value of the **portfolio of contracts**. All contracts included in such report shall be: 1) concluded and registered under the same Master Agreement; 2) concluded and registered without a Master Agreement.

Element	Description	Format (Example)
Trade identifier <tradeId>	The identifier of the contract assigned by the Repository in accordance with the Registration Notification Form (RM001).[9]	Latin letters and figures, no more than 35 characters.
Mark to market value <amount>	Mark-to-market/model valuation of the contract. Negative values shall be reported with the minus sign.	Decimal number.
Currency <currency>	The currency in which an amount is denominated.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/iso4217-2001-08-15(fpmlrus)

VII. Credit Support Annex Reporting Form (CM015).

The Credit Support Annex Reporting Form (CM015) is optional for reporting purposes. It may be provided if the relevant Master Agreement (CM010) is registered.

[9] It is possible to specify the identifier of the contract which was recorded in the Messages Log and was not registered in the Contracts Register (for example, if the counterparty has not confirmed the Contract Reporting Form). In this case the identifier shall be specified in accordance with the Pending Status Advice (RM007).

1. Trade identifier.

Identifiers shall be provided for “TradeRepository”; “Party 1”; “Party 2”.

Element	Description	Format (Example)
Party <partyReference href=”TradeRepository”/> <partyReference href=”Party1”/> <partyReference href=”Party2”/>	A reference to the party: • Trade Repository (NSD); • Party 1; • Party 2.	“TradeRepository”; “Party 1”; “Party 2”
Trade/Master agreement/Report identifier <tradeId>	The identifier of the Credit Support Annex assigned by the party. At initial registration "NONREF" shall be used as identifiers assigned by the Repository and the counterparty. When sending an amendment message, identifiers shall be defined in accordance with the Registration Notification Form (RM001) of the initial message.	Latin letters and figures, no more than 35 characters. For example, CSA0001234567
Master agreement identifier <partyReference href=”TradeRepository”/> <linkId>	The identifier of the relevant Master Agreement (CM010) assigned by the Repository in accordance with the Registration Notification Form (RM001). Shall not be specified for the Party 1 and the Party 2.	MA0000000123

2. Additional parameters.

Element	Description	Format (Example)
Trade date <tradeDate>	The date when the Credit Support Annex was concluded.	YYYY-MM-DD
Trade type <tradeType>	The name of the organization that published the Credit Support Annex terms. In the case of the Floating Margin Payment Agreement (2011), published by the Russian National Association of Securities Market Participants, the Association of Russian Banks and the National Foreign Exchange Association, the value “NASMP” shall be used.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/master-agreement-organization(nsdrus)
Collateral type for the trade <collateralType>	The type of the collateral: “FC” – full collateral (both the initial and variation margins are used); “PC” – partial collateral (only the variation margin is used); “OC” – one-sided collateral (the initial and (or) variation margins are provided by one party only); “U” – obligations under the contract are unsecured (no Credit Support Annex).	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleMarginType
Form of collateral <collateralForm>	The form of the collateral: “T” – obligations under the contract are secured individually; “G” – obligations under the contract are secured cumulatively with obligations under other contracts as part of the portfolio (cumulative collateral), for example all the derivatives under the same master agreement;	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleCollateralForm

	"U" – obligations under the contract are unsecured (no Credit Support Annex).	
Contract details matching method <confirmationMethod>	The method of confirmation: "MXME" - chain or hybrid confirmation, "MATH" - counter-matching.	"MXME"; "MATH".
Additional information <additionalInformation>	Additional information. *Optional element.*	Text.

VIII. Contract Obligation Status Reporting Form (CM093).

Contract Obligation Status Reporting Form (CM093) is submitted in case of a change in the status of obligations or termination of obligations not later than three business days *from the date of the event* specified in the field "Commitment fulfillment status" (<tradeObligationStatus>).[10] Information on the change in the status code should be provided no later than three business days from the date of entry into force of the relevant changes and/or occurrence of the relevant event.[11]

1. Trades with commitment status (A choice of the identifier types).

1.1 Choice "All trades".

Element	Description	Format (Example)
All trades <allTrades>	The default value" "true". Indicates that the status of obligations is provided for all registered contracts between the Party 1 and the Party 2.	"true"

1.2 Choice "Trade identifiers".

Element	Description	Format (Example)
Trade identifier <tradeId>	The identifier (-s) of contracts (-s) assigned by the Repository for which the execution status is provided (repeating element). Indicates that the status of obligations is provided for the given contract (-s) between the Party 1 and the Party 2. The Sender of CM093 should be appointed as the Reporting agent for the relevant contract types.	Latin letters and figures, no more than 35 characters.

1.3 Choice "Master agreement identifiers".

Element	Description	Format (Example)
Master agreement identifier <masterAgreementId>	The identifier (-s) of the Master Agreement (-s) assigned by the Repository (repeating element). If the Master Agreement is deregistered, this status shall not be used. Indicates that the status of obligations is provided for all registered contracts under the given Master Agreement. The Sender of CM093 should be appointed as the Reporting agent for all contract types under the given Master Agreement.	For example, MA0000000123

2. Commitment fulfillment status.

Element	Description	Format (Example)

[10] If the element "Automatic trade execution on the agreement end date" (<automaticExecution>) is defined as "Y" in the Contract Reporting Form, it is not required to provide the Contract Obligation Status Reporting Form (CM093).

[11] For example, if the payment is overdue, CM093 shall be provided within three business days from the scheduled termination date with the status "C", and within three business days from the actual termination date with the status "T".

Commitment fulfillment status <tradeObligationStatus>	"R" - exclusion of the record on the conclusion of the contract due to the error entry into the register of contracts or the contract's invalidation; "N" - termination of the obligations due to novation (the novated contract should be registered separately); "W" - termination of the contract registration in the repository due to the customer's transition to another repository; "T" - obligations were duly terminated in due course;[12] "TD" - obligations were duly terminated ahead of the scheduled termination date; "C" - obligations are overdue; "P" - obligations are suspended on grounds stipulated in the contract; "D" - obligations were terminated on other grounds; "E" - extension of the contract term as a result of the occurrence of a circumstance or an event stipulated in the contract; "O" – the position is open (this code is used when making a corrective entry in the Contracts Register in order to cancel the registered status); "SO" - obligations are resolved via close-out netting (article 4.1 of the Federal law No. FZ-127 on "Insolvency (Bankruptcy)", dated 26 October 2002); "CCP" - obligations are replaced by new obligations between each original party and the central counterparty.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/deal-status(nsdrus)

IX. Master Agreement Reporting Form (CM010).

Master Agreement terms.

Element	Description	Format (Example)
Master Agreement Type <masterAgreementType>	The Master Agreement type. The value "Bespoke" means that the master agreement is developed by the parties. If there is no relevant type in the Reference Guide, the value "Other" shall be specified.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/master-agreement-type(nsdrus)
The version of the master agreement form <masterAgreementVersion>	The Master Agreement version. If there is no relevant version in the Reference Guide, the value "Other" shall be specified.	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/master-agreement-version(nsdrus)
Organization published master agreement form <masterAgreementOrganization>	The name of the organization that published the Master Agreement. *Optional element.*	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/taxonomy/master-agreement-organization(nsdrus)
Contract details matching method <confirmationMethod>	The method of confirmation. "MXME" - chain or hybrid confirmation; "MATH" - counter-matching.	MXME; MATH.

[12] If the option buyer chooses not to exercise the option on the termination date, the status shall be defined as "T".

Narrative form description <narrativeDescription>	The description of the master agreement. Required if the Master Agreement type/version is defined as "Other". *Optional element.*	Text
Parties are affiliated <partiesAreAffiliated>	Specifies the affiliation of the Party 1 and the Party 2 in accordance with Bank of Russia Ordinance No. 4104-U, dated 16 August 2016.	Y; N

X. Application for Designation of Reporting Agent (CM016).

The details of the Reporting Agent shall be provided to the Repository by submitting the Application for Designation of Reporting Agent (CM016). All Reporting Agents shall be specified in one Application. It is not permitted to appoint Reporting Agents by submitting different Applications.

If the client (legal entity) has not provided the Application for Designation of Reporting Agent and has:

1) One repository code: by default, it is considered that the Client is the Reporting Agent himself;[13]

2) Two o more repository codes: by default, it is considered that the client is the Reporting Agent for each code himself. [14] In order to distribute the scope of a Reporting Agent's authority for specific repository codes (own codes or the codes of third parties), the client should submit the Application for Designation of Reporting Agent from each code with the relevant details of Reporting Agents.

Where one of the parties to a Master Agreement/contract is a person who is neither obliged to report information to the Repository, nor is a Repository's Client, information to the Contracts Register shall be unilaterally entered by a Reporting Agent of the Client being the counterparty.

In order to revoke the appointment of a Reporting Agent, the Client shall submit to the Repository the Application for Designation of Reporting Agent containing the details of a new Reporting Agent and the scope of his authority. Each new Application is a replacement for the previous one. If the client decides to act as a Reporting Agent himself, the client shall include his own details.

1. Request properties.

1.1. Party.

Element	Description	Format (Example)
Party's identifier <party id="Party"> <partyId>	The repository code of the client submitting the Application for Designation of Reporting Agent in accordance with the Reference Guide of Repository Participants (column "Identification Code").	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants
Party's name <party id="Party"> <partyName>	The official name of the client in accordance with the Reference Guide of Repository Participants.	

1.2. LEI/SWIFT/INN for party.

Element	Description	Format (Example)

[13] In this case it is not required to submit the Application for Designation of Reporting Agent.

[14] If the party is defined in the Contract Reporting Form by the first repository code (Code 1), the Sender of this Contract Reporting Form should have the same repository code (Party = Sender = Code 1). If the counterparty defines the party by the second repository code (Code 2), the Confirmation Request will be sent to this code (Party = Sender = Code 2).

Party's identifier <party id=”Party”> <partyId>	For legal entities that are obliged to report to the Repository, the Legal Entity Identifier (LEI) must be specified. For individuals, the passport number (PASS) or the Insurance Individual Account Number (SNILS) must be specified. For legal entities that are not obliged to report to the Repository and have no LEI code, the following codes are permitted: for Russian entities – Taxpayer Identification Number (INN), for foreign entities – SWIFT code (SWIFT), Bloomberg code (BLOOM), Thomson Reuters code (THRTR), other code (OWN).	Code type_code. For example, LEI_ 253400M18U5TB02TW421; SNILS_XXX-XXX-XXX XX

1.3. Sender.

Element	Description	Format (Example)
Party's identifier <party id=”Sender”> <partyId>	The repository code of the client in accordance with the Reference Guide of Repository Participants (Party = Sender).	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants
Party's name <party id=”Sender”> <partyName>	The official name of the client in accordance with the Reference Guide of Repository Participants.	

1.4. LEI/SWIFT/INN for sender.

Element	Description	Format (Example)
Party's identifier <party id=”Sender”> <partyId>	The Legal Entity Identifier (LEI) of the client.	For example, LEI_ 253400M18U5TB02TW421

1.5. Event's actual date.

Element	Description	Format (Example)
Event's actual date <asOfDate>	The date when the application is sent.	YYYY-MM-DD For example, 2015-12-31

1.6. Message ID.

Element	Description	Format (Example)
Message ID <messageId>	The unique identifier of the message. It is generated automatically in the Web-client.	Latin letters and figures, no more than 35 characters.

1.7. Correlation ID.

Element	Description	Format (Example)
Correlation ID <correlationId>	The correlation identifier used for messages of the same business process. It is generated automatically in the Web-client.	[Repository code of a sender] - [Year]-[Message Number]

2. Specific properties.

2.1 Application identifier.

Element	Description	Format (Example)
Application identifier <applicationId>	The identifier of the Application assigned by the Repository. At initial registration "NONREF" shall be used.	Latin letters and figures, no more than 35 characters.

2.2 Reporting agent.

The elements <agreementReportingAgent> shall be repeated in order to define different Reporting Agents. Each Reporting Agent should have the unique scope of functions (“Reporting agent role type”).

Element	Description	Format (Example)
Party's identifier <party id=”ReportingAgent1”> <partyId>[15]	The repository code of the Reporting Agent in accordance with the Reference Guide of Repository Participants (column “Identification Code”).	Value from the Reference Guide[16] https://www.nsd.ru/ru/services/repository/participants
Party's name <party id=”ReportingAgent1”> <partyName>	The official name of the Reporting Agent in accordance with the Reference Guide of Repository Participants.	
Party's identifier <party id=”ReportingAgent1”> <partyId>	The Legal Entity Identifier (LEI) of the Reporting Agent.	For example, LEI_ 253400M18U5TB02TW421

2.3 Reporting agent role type.

2.3.1. Choice of the Counterparty.

The “Choice of the Counterparty” is used when it is necessary to appoint the Reporting Agent for the contracts councluded under the given Master Agreement(s) or the contracts concluded with the given counterparty(-ies).

If the “Choice of the Counterparty” is not used:

1) the Reporting Agent will have the right to provide information on the contracts concluded with all counterparties and under all Master agreements which are not specified for other Reporting Agents;

2) if the element “Document type” (<documentType>) is defined as “MasterAgreement”, the Reporting Agent will have the access in the Repository Web-client to all Contract Reporting Forms in which the client is one of the parties;

3) if the element “Document type” (<documentType>) is defined as “ALLD”, “MasterAgreement”, “creditSupportAnnex”, “transfersAndExecution”, “markToMarketValuation”, the Reporting Agent will have the access in the Repository Web-client to all Master Agreement Reporting Forms in which the client is one of the parties;

[15] A reference to the identifier of the Reporting Agent shall be defined as “ReportingAgentN”, where “N” is a number. For example, ReportingAgent1, ReportingAgent2.

[16] If the identifiers and/or the official name of the Reporting Agent change in the Reference Guide of Repository Participants, the client will not need to send an amendment to the registered Application for Designation of Reporting Agent.

4) if the element “Document type” (<documentType>) is defined as “ALLD”, the Reporting Agent will have the access in the Repository Web-client to all Contract Reporting Forms and Master Agreement Reporting Forms in which the client is one of the parties;

Choice “An Identifier of the Master Agreement”.

It is used when it is necessary to appoint the Reporting Agent for all or specified types (<documentType>) of countracts concluded under the given Master Agreement.

Element	Description	Format (Example)
An identifier of the Master Agreement <linkId>	The identifier(s) of the Master Agreement(s) assigned by the Repository in accordance with the Registration Notification Form (RM001).	For example, MA0000000123

Choice “Counterparty”.

It is used when it is necessary to appoint the Reporting Agent for all or specified types (<documentType>) of countracts concluded with the given counterparty (-ies).

Element	Description	Format (Example)
Party's identifier <party id=”CounterParty1”> <partyId>[17]	The repository code of the counterparty in accordance with the Reference Guide of Repository Participants (column “Identification Code”). If the counterparty is not the client of the NSD Repository, the value “NONREF” shall be used.	Value from the Reference Guide[18] https://www.nsd.ru/ru/services/repository/participants
Party's name <party id=”CounterParty1”> <partyName>	The official name of the counterparty. For the clients of the NSD Repository it is required to specify the short official name (in Russian or English, if applicable) from the Reference Guide of Repository Participants. For individuals, the first name, the last name and the middle name (in Russian or English, if applicable) shall be specified.	
Party's identifier <party id=”CounterParty1”> <partyId>	For legal entities that are obliged to report to the Repository, the Legal Entity Identifier (LEI) must be specified. For individuals, the passport number (PASS) or the Insurance Individual Account Number (SNILS) must be specified. For legal entities that are not obliged to report to the Repository and have no LEI code, the following codes are permitted: for Russian entities – Taxpayer Identification Number (INN), for foreign entities – SWIFT code (SWIFT), Bloomberg code (BLOOM), Thomson Reuters code (THRTR), other code (OWN).	For example, LEI_253400M18U5TB02TW421

2.3.2. Document type.

The types of contracts, for which the Reporting Agent is appointed (repeating elements). Different Reporting Agents should not have the same functions (“Document type” should not be used for different Reporting Agents without additional filters).

Element	Description	Format (Example)

[17] A reference to the identifier of the counterparty shall be defined as “CounterPartyN”, where “N” is a number. For example, CounterParty1, CounterParty2.

[18] If the identifiers and/or the official name of the counterparty change in the Reference Guide of Repository Participants, the client will not need to send an amendment to the registered Application for Designation of Reporting Agent. If the counterparty is not the client of the NSD Repository, the client shall send an amendment to the registered Application for Designation of Reporting Agent.

Document type <documentType>	The contract type(s). The value "ALLD" means all Contract Reporting Forms and Master Agreement Reporting Form. In order to appoint the Reporting Agent for the Credit Support Transfer Reporting Form (CM092), the client shall specify: 1) "transfersAndExecution' or 2) "ALLD", "MasterAgreement" or "creditSupportAnnex" and the value "true" in "Credit support transfers reporting form" (<transfersAndExecution>). In order to appoint the Reporting Agent for the Mark to Market Valuation Reporting Form (CM094), the client shall specify: 1) "markToMarketValuation" or 2) "ALLD" or certain types of contract and the value "true" in "Mark to market valuation reporting form" (<markToMarketValuation>).	Value from the Reference Guide http://repository.nsd.ru/en/versioned/current/reference/types/simpleDocumentType
History statement report <historyStatementReport>	Indicates whether the Reporting Agent is entitled to receive statement reports on the specified contract types including contracts registered by previous Reporting Agents.	Yes/No flag ("true"; "false")
Credit support transfers reporting form <transfersAndExecution>	Indicates whether the Reporting Agent is entitled to submit the Credit Support Transfer Reporting Form (CM092). The value "true" is applicable when the element <documentType> is defined as "ALLD", "MasterAgreement" or "creditSupportAnnex".	Yes/No flag ("true"; "false")
Mark to market valuation reporting form <markToMarketValuation>	Indicates whether the Reporting Agent is entitled to submit the Mark to Market Valuation Reporting Form (CM094) for the specified contract types.	Yes/No flag ("true"; "false")

XI. Application for Rejection of Reporting Agent Functions (CM017).

The previously appointed Reporting Agent has the right to submit the Application for Rejection of Reporting Agent Functions (CM017).[19]

1. Request properties.

See the Application for Designation of Reporting Agent (CM016).

2. Specific properties.

2.1 Application identifier .

Element	Description	Format (Example)
Application identifier <applicationId>	The identifier of the Application for Rejection of Reporting Agent Functions assigned by the Repository. At initial registration the value "NONREF" shall be used.	Latin letters and figures, no more than 35 characters.

2.2 Agreement party.

Element	Description	Format (Example)

[19] A client, the Reporting Agent of which has resigned, should appoint another Reporting Agent or become the Reporting Agent himself by submitting the Application for Designation of Reporting Agent (CM016) with the details of another Reporting Agent or his own details.

Party's identifier <party id=”AgreementParty1”> <partyId>[20]	The repository code of the Party, the Reporting Agent of which refuses to perform its functions, in accordance with the Reference Guide of Repository Participants (column “Identification Code”).	Value from the Reference Guide https://www.nsd.ru/ru/services/repository/participants
Party's name <party id=”AgreementParty1”> <partyName>	The official name of the client in accordance with the Reference Guide of Repository Participants.	
Party's LEI <party id=”AgreementParty1”> <partyId>	For legal entities that are obliged to report to the Repository, the Legal Entity Identifier (LEI) must be specified. For individuals, the passport number (PASS) or the Insurance Individual Account Number (SNILS) must be specified. For legal entities that are not obliged to report to the Repository and have no LEI code, the following codes are permitted: for Russian entities – Taxpayer Identification Number (INN), for foreign entities – SWIFT code (SWIFT), Bloomberg code (BLOOM), Thomson Reuters code (THRTR), other code (OWN).	For example, LEI_253400M18U5TB02TW421

XII. Rules for generating messages in bulk format (CM083, CM084, CM085)

The Reporting agent has the opportunity to provide information to the Repository in one message simultaneously under several trades, the obligations of which were fulfilled at the time of reporting.

This message format (bulk format) is mainly used by participants for reporting trades for transferring short positions of their clients to the next trading day (technical or special trades), in particular, for repo transactions, currency swaps and fx conversion trades.

1. The main principles for filling and sending messages

Trades must be combined in one message according to the following parameters:

- Trade date
- Status of trade obligation (either T, or SO, or D)
- Settlement / delivery dates for the first and second part of the transaction (or forward date for fx conversion trades)

To provide messages to the Repository for:

- CM083 - repoBulkReport in Application CM016 the Reporting agent must be determined by the types of contracts ("documentType"): ALLD or repo (without details on the parameters "counterParty" and "executionVenueType").
- CM084 - fxSwapBulkReport in Application CM016 the Reporting agent must be determined by the types of agreements ("documentType"): ALLD or fxSwap (without details on the parameters "counterParty" and "executionVenueType").
- CM085 - fxSingleLegBulkReport in Application CM016 the Reporting agent must be determined by the types of contracts ("documentType"): ALLD or fxSingleLeg (without details on the parameters "counterParty" and "executionVenueType").

1.1. The procedure for filling information inside messages

Messages contain repeating groups with description of contract parameters “repos”, “swaps”, “singleLegs”.

[20] A reference to the identifier shall be defined as “AgreementPartyN”, where “N” is a number. For example, AgreementParty1, AgreementParty2.

These groups consist of two parameters:

- Counterparty - a group of elements that describes the counterparty for trades included in the corresponding group “repos” / “swaps” / “singleLegs”.
- Contract details (“repoDetails”, “swapDetails”, “singleLegDetails”) - a repeating group of elements describing the parameters of individual trades, combined into “repos” / “swaps” / “singleLegs” groups according to the counterparty counterparty.

! Important: two groups of trade parameters (“repos” / “swaps” / “singleLegs”) in one bulk report cannot contain the same “counterparty” groups (counterparty). The “repos” / “swaps” / “singleLegs” groups are united according to different counterparties.

! Important: the repoDetails / swapDetails / singleLegDetails block describes the parameters of one transaction, where the Buyer / Seller and Payer / Receiver side types refer to the first part of this transaction for Party1, which is the Repository's client.

By default, the counterparty to trades included in the report is the Contracting Party - not the client of the Repository, while the counterparty group indicates:

- “id” - filled in according to the rule “CounterpartyN + 1” (N from 0);
- "partyId" - the main code - the default is NONREF;
- "partyId" - an additional code - is filled in according to general rules;
- “partyName” - name;
- “classification” - type of economic activity, value from the taxonomy;
- "country" - country, value from the taxonomy;
- "organizationType" - type of participant, value from the taxonomy.

! Important: if the parties to the trades coincide, the Counterparty group (for “CounterpartyN”) is filled in similarly to the party group (for “Party1”).

In messages, the party group should be populated 4 times (separately for "Party1", "Party2", "Sender" and "TradeRepository").

The party group for "Party1" is populated with information about the Party - the client of NSD repository on whose behalf the report is sent.

! Important: according to the concept of the format, Party1 is a professional participant who makes technical transactions for his clients.

The party group for "Party2" is filled out according to the rule:

• If the bulk message is sent on transactions outside the framework of the General Agreement (hereinafter referred to as GA), then in the fields “partyId” and “partyName” the value NONREF is indicated (the fields “classification”, “country”, “organizationType” are not filled). The counterparty (s) for transactions included in the report are indicated (are) in the counterparty group in the part of the message that describes the parameters of the transactions.

• If the bulk report is sent on transactions within GA, it is filled out with data on the Counterparty Party of the NSD repository in accordance with GA (2 codes “partyId”, “partyName”, “classification”, “country”, “organizationType” are indicated) . At the same time, the counterparty group in the part of the message describing the parameters of transactions must coincide with the counterparty’s data (“Party2”) and can be completed only once.

! Important: counterparties (Counterparty1 + n) for the current implementation are not clients of the Repository, but broker's clients are Party1, to whom the broker provides borrowed funds.

The party group for “Sender” is filled in with information about the Informant of the Party of the client of the repository indicated in the party group (“Party1”), on whose behalf the report is sent.

The powers of the Informing Person (“Sender”) to provide the relevant report are determined on the basis of the registered Application for the appointment of informants (CM016) of the Client Party (“Party1”).

In bulk messages, the standard group of elements with information about clients of the parties “clientDetails” is not populated. Instead, the format provides for the optional multiple element “client” - “Client of the party” at the level of each transaction included in the report.

! Important: in the “Client of the party” subsection, the clients of the professional participant (Party1) can be listed who are not parties to the transaction, but in whose interests, or at the expense of which, the broker could make transactions by giving borrowed funds.

2.Bulk format message correction

The correction operation is available for changing information in the registered application CM083-CM085 in the registry.

Correction signs <amendment xsi: type = "nsdext: TradeAmendmentContent"> and <nsdext: correctRegisteredInfo> true </ nsdext: correctRegisteredInfo> at the end of the amendment block are added to the registered xml message form.

It is possible to correct:

- information on individual trades within the message without the need to specify all trades in the message;
- information in the general parameters of the message, for example, trade date, in this case it will need to re-enter all the information on all previously registered transactions in the message.

Message example:

```
</header>
        <isCorrection>false</isCorrection>
        <correlationId correlationIdScheme="http://www.fpml.org/coding-scheme">[MC0044000000]-
[2016]-[24wds76s1wdddds3d1e]</correlationId>
        <asOfDate>2016-10-06</asOfDate>
        <amendment xsi:type="nsdext:TradeAmendmentContent">
                <trade xsi:type="nsdext:TradeNsd">
                                <tradeHeader>
        …
        Trades information
        ….
        </amendment>
                <party id="Party1">
```

! Important: The correction operation does not allow the exclusion of erroneously reported trades in the message. If you want to delete part of the registered transactions in the report, you must delete the entire message by submitting the CM093 with the status - R and submit the message again with the correct composition of trades.

3. Example of xml-message CM083 repoBulkReport.

```
<nonpublicExecutionReport
xmlns="http://www.fpml.org/FpML-5/recordkeeping"
xmlns:nsdext="http://www.fpml.org/FpML-5/recordkeeping/nsd-ext"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xmlns:fpmlext="http://www.fpml.org/FpML-5/ext"
xsi:schemaLocation="http://www.fpml.org/FpML-5/recordkeeping fpml-recordkeeping-merged-
schema.xsd http://www.fpml.org/FpML-5/recordkeeping/nsd-ext nsd-ext-merged-schema.xsd"
fpmlVersion="5-4" actualBuild="5">
<!—Post title.-->
<header>
        <!—Message number-->
        <messageId messageIdScheme="">MesIdCM083</messageId>
        <!—Message sender-->
        <sentBy>P00000000111</sentBy>
        <!—Message receiver-->
        <sendTo>NDC000000000</sendTo>
        <!—Message creation time-->
        <creationTimestamp>2016-07-01T19:03:13</creationTimestamp>
        <!—Specification version block.-->
        <implementationSpecification>
                <!—Schene version.-->
                <version>4.2</version>
        </implementationSpecification>
</header>
<!—Correction message type-->
<isCorrection>false</isCorrection>
<!—Unique code of messages chain-->
<correlationId correlationIdScheme="">[P00000000111]-[2016]-[MesIdCM083]</correlationId>
<!—Event date-->
<asOfDate>2016-07-01</asOfDate>
<!—Form registration-->
<trade xsi:type="nsdext:TradeNsd">
<!—Main information.-->
<tradeHeader>
        <!—Trade repository reference.-->
        <partyTradeIdentifier>
                <!--Party.-->
                <partyReference href="TradeRepository"/>
                <!—Report Id.-->
                <tradeId>NONREF</tradeId>
        </partyTradeIdentifier>
        <!—Party1 reference-->
        <partyTradeIdentifier>
                <!--Party.-->
                <partyReference href="Party1"/>
                <!—Report id.-->
                <tradeId>CM083-Party-NUM1</tradeId>
        </partyTradeIdentifier>
        <!—Party2 reference-->
        <partyTradeIdentifier>
                <!--Party.-->
                <partyReference href="Party2"/>
                <!—Report id.-->
                <tradeId>NONREF</tradeId>
        </partyTradeIdentifier>
        <!—Trade information.-->
        <partyTradeInformation>
                <!--Party.-->
                <partyReference href="TradeRepository"/>
                <!—Regulatory reporting regeme.-->
                <reportingRegime>
```

```
                        <!—Name of regulatory reporting regeme .-->
                        <name>RussianFederation</name>
                    </reportingRegime>
                    <nonStandardTerms>true</nonStandardTerms>
                </partyTradeInformation>
                <!—Trade date.-->
                <tradeDate>2015-12-01</tradeDate>
</tradeHeader>
<!—Main repo information.-->
<nsdext:repoBulkReport>
                <!—Product type.-->
                <productType>Other</productType>
                <!—Classification code of product.-->
                <productId>UKWN</productId>
                <!—Status trade obligation-->
                <nsdext:tradesObligationStatus>T</nsdext:tradesObligationStatus >
                <!—Settlement date for spot leg.-->
                <nsdext:spotLegSettlementDate>2016-07-01</nsdext:spotLegSettlementDate>
                <!—Delivery date for spot leg  The element is added on 17.08.2020-->
                <nsdext:spotLegDeliveryDate>2016-07-01</nsdext:spotLegDeliveryDate>
                <!—Settlement date for forward leg -->
                <nsdext:forwardLegSettlementDate>2016-07-01</nsdext:forwardLegSettlementDate>
                <!—delivery date for forward leg. The element is added on 17.08.2020-->
                <nsdext:forwardLegDeliveryDate>2016-07-01</nsdext:forwardLegDeliveryDate>
                <!—Trades information (1).-->
                <nsdext:repos>
                        <!--Counterparty 1.-->
                        <nsdext:counterparty id="Counterparty1">
                                <!—Counterparty id – repository code.-->
                                <partyId>NONREF</partyId>
                                <!— Counterparty id – additional code (LEI, INN…).-->
                                <partyId>SNILS_123-456-789 01</partyId>
                                <!-- Counterparty name.-->
                                <partyName>Контрагент 1</partyName>
                                <!—Economic activity-->
                                <classification>Other</classification>
                                <!--Country.-->
                                <country>RU</country>
                                <!—Organization type-->
                                <organizationType>P</organizationType>
                        </nsdext:counterparty>
                        <!—Trades details by Counterparty1.-->
                        <nsdext:repoDetails>
                                <!—Trades identifiers:
"r" – Trade identifier assigned by Trade repository;
"p" – Trade identifier assigned by Counterparty;
"u" - UTI сщву;
"pid" – Classification code-->
                                <nsdext:tradeId r="NONREF" p="TRADE1" u="UTI1" pid="REOFF"/>

                                <!—Counterparty type.-->
                                <nsdext:side>Buyer</nsdext:side>
                                <!—Fixed repo rate.-->
                                <nsdext:rate>0.0512</nsdext:rate>
                                <!—Settlement amount for spot leg:
"a" – Amount
"c" – Currency-->
                                <nsdext:spot a="1000" c="RUB"/>
                                <!—Settlement amount for forward leg:
"a" – Amount
"c" – Currency-->
                                <nsdext:forward a="1000.14" c="RUB"/>
```

```
                        <!--Equity.
"id" - ISIN
"n" – Number of shares
"p" – Price per share
"c" – Price currency-->
                        <nsdext:equity id="123456" n="5" p="200" c="RUB"/>
                        <!—Client of Counterparty.
"i" – Client id
"t" – Client type
"n" – Client name
"c" – Client country-->
                        <nsdext:client i="SNILS_000-000-000 01" t="F" n="Иванов ИИ" c="RU"/>
                        <nsdext:client i="SNILS_000-000-000 02" t="F" n="Петров ПП" c="RU"/>
                </nsdext:repoDetails>
                <!--Детали контракта 2 по контрагенту 1-->
                <nsdext:repoDetails>
                        <nsdext:tradeId r="NONREF" p="TRADE11" u="UTI2" pid="RDOLF"/>
                        <nsdext:side>Buyer</nsdext:side>
                        <!--Плавающая ставка репо
"f" - Плавающая ставка репо
"t" - Мультипликатор периода ставки
"p" - Тип временного периода ставки
"i" - Начальное значение плавающей ставки-->
                        <nsdext:floatingRate t="2" p="D" i="0.0512">RUB-RUONIA-OIS-
COMPOUND</nsdext:floatingRate>
                        <nsdext:spot a="1000" c="RUB"/>
                        <nsdext:forward a="1000.14" c="RUB"/>
                        <!--Облигация.
"id" - Код базисного актива;
"n" - Номинальная сумма (Кол-во * номинал единицы БА);
"c" - Валюта-->
                        <nsdext:bond id="123456" n="1000" c="RUB"/>
                </nsdext:repoDetails>
        </nsdext:repos>
        <!--Параметры контракта (2).-->
        <nsdext:repos>
                <!--Контрагент 2.-->
                <nsdext:counterparty  id="Counterparty2">
                        <!--Идентификатор участника – репозитарный код.-->
                        <partyId>NONREF</partyId>
                        <!--Идентификатор участника – доп. Код (LEI, INN…).-->
                        <partyId>SNILS_123-456-789 02</partyId>
                        <!--Наименование участника.-->
                        <partyName>Контрагент 2</partyName>
                        <!--Вид экономической деятельности-->
                        <classification>Other</classification>
                        <!--Страна.-->
                        <country>RU</country>
                        <!--Тип лица-->
                        <organizationType>P</organizationType>
                </nsdext:counterparty>
                <!--Детали контракта 1 по контрагенту 2-->
                <nsdext:repoDetails>
                        <nsdext:tradeId r="NONREF" p="TRADE21" u="UTI3" pid="REOFF"/>
                        <nsdext:side>Buyer</nsdext:side>
                        <nsdext:rate>0.0512</nsdext:rate>
                        <nsdext:spot a="1000" c="RUB"/>
                        <nsdext:forward a="1000.14" c="RUB"/>
                        <nsdext:equity id="123456" n="5" p="200" c="RUB"/>
                </nsdext:repoDetails>
                <!--Детали контракта 2 по контрагенту 2-->
                <nsdext:repoDetails>
```

```
                        <nsdext:tradeId r="NONREF" p="TRADE31" u="UTI4" pid="REOLF"/>
                        <nsdext:side>Buyer</nsdext:side>
                        <nsdext:floatingRate t="1" p="D" i="0.0512">RUB-RUONIA-OIS-
COMPOUND</nsdext:floatingRate>
                        <nsdext:spot a="1000" c="RUB"/>
                        <nsdext:forward a="1000.14" c="RUB"/>
                        <nsdext:equity id="123456" n="5" p="200" c="RUB"/>
                        <nsdext:client i="SNILS_000-000-000 02" t="F" n="Петров ПП" c="RU"/>
                    </nsdext:repoDetails>
            </nsdext:repos>
</nsdext:repoBulkReport>
<!--Обеспечение по сделке-->
<nsdext:collateral>
            <!--Тип обеспечения по договору.-->
            <nsdext:marginType>U</nsdext:marginType>
            <!--Форма обеспечения-->
            <nsdext:collateralForm>U</nsdext:collateralForm>
</nsdext:collateral>
<!--Специальные атрибуты сделок.-->
<nsdext:nsdSpecificTradeFields>
            <!--Обязанность централизованного клиринга-->
            <nsdext:cleared>N</nsdext:cleared>
            <!--Условия согласования параметров сделки (договора).-->
            <nsdext:reconciliationType>FULL</nsdext:reconciliationType>
            <!--Тип расчетов.-->
            <nsdext:clearSettlementType>CS</nsdext:clearSettlementType>
            <!--Метод расчетов.-->
            <nsdext:clearSettlementMethod>C</nsdext:clearSettlementMethod>
            <!--Способ подтверждения сделки.-->
            <nsdext:confirmationMethod>MXME</nsdext:confirmationMethod>
            <!--Признак связанности стороны 1 и стороны 2-->
            <nsdext:partiesAreAffiliated>N</nsdext:partiesAreAffiliated>
            <!--Регуляторный тип сделки.-->
            <nsdext:regulatoryStatus>Repo</nsdext:regulatoryStatus>
            <!--Дата начала срока действия договора.-->
            <nsdext:startAgreementDate>2016-07-01</nsdext:startAgreementDate>
            <!--Дата окончания срока действия договора.-->
            <nsdext:endAgreementDate>2016-07-01</nsdext:endAgreementDate>
</nsdext:nsdSpecificTradeFields>
</trade>
<!--Участники Анкеты - Репозитарий.-->
<party id="TradeRepository">
            <!--Идентификатор участника – репозитарный код.-->
            <partyId>NDC000000000</partyId>
            <!--Идентификатор участника - LEI.-->
            <partyId>LEI_00000000000000000001</partyId>
            <!--Наименование участника.-->
            <partyName>НКО АО НРД</partyName>
</party>
<!--Участники Анкеты – Сторона1.-->
<party id="Party1">
            <!--Идентификатор участника – репозитарный код.-->
            <partyId>P00000000111</partyId>
            <!--Идентификатор участника – доп. Код (LEI, INN…).-->
            <partyId>LEI_00000000000000000001</partyId>
            <!--Наименование участника.-->
            <partyName>Клиент репозитария, Сторона</partyName>
            <!--Вид экономической деятельности-->
            <classification>Other</classification>
            <!--Страна.-->
            <country>RU</country>
            <!--Тип лица-->
```

```
        <organizationType>L</organizationType>
</party>
<!--Участники Анкеты – Сторона2.-->
<party id="Party2">
        <partyId>NONREF</partyId>
        <partyId>NONREF</partyId>
        <partyName>NONREF</partyName>
</party>
<!--Участники Анкеты – Отправитель сообщения (ИЛ).-->
<party id="Sender">
        <!--Идентификатор участника – репозитарный код.-->
        <partyId>P00000000111</partyId>
        <!--Идентификатор участника - LEI.-->
        <partyId>LEI_00000000000000000001</partyId>
        <!--Наименование участника.-->
        <partyName>Клиент репозитария</partyName>
</party>
</nonpublicExecutionReport>
```