Transaction ORDER_AMEND on the Moscow Exchange Equities and FX Markets

This transaction changes parameters of an active order. The original order is cancelled and the new order is appended to the end of the order queue.

Implementation notes:

1. This transaction is not applicable to the following types of orders:

    a. REPO with CCP;

    b. market and limit order of the "to the closing auction" type;

    c. orders with hidden quantity (iceberg orders);

    d. partially fulfilled orders (see additional notes below).

2. If there is either no order with a given number or it has been fulfilled or withdrawn then the transaction is rejected.

3. If any of the following fields do not match the respective fields in original order then the transaction is rejected: ACCOUNT, BUYSELL, SECBOARD, SECCODE, CLIENTCODE. Original order remains active.

4. If any of the PRICE, EXTREF, BROKERREF, QUANTITY values is not given then the value from the original order will be used.

5. All the other order parameters (SPLITFLAG, IMMCANCEL, etc.) are inherited from the original order.

6. Reply received from the trading system in cases 1a-1c, 2 and 3 will consist of one line with error code and error message. Original order remains active.

7. For the case 1d:

    a. If CANCELORIGONREJECT=Y then the original order is cancelled. Message received from the trading system will consist of two standard messages - the first line with the rejection of the new order and the second – about original order withdrawal.

    b. If CANCELORIGONREJECT=N then the rejection will be sent with error code and error message.

8. For orders that successfully pass cases 1-3:

    a. If CANCELORIGONREJECT=Y then the original order is cancelled even if the new order is rejected. Message received from the trading system will consist of two standard messages - the first line with the result of the new order entry and the second – about original order withdrawal.

    For example:

(160) Buy order #11235439 accepted

(210) 1 order(s) with total balance 3 withdrawn, 0 order(s) not withdrawn

b. If CANCELORIGONREJECT=N then the original order is not cancelled when the new order is rejected. Message received from the trading system consists of error code and error text with explanation of rejection.

9. The following fields in the original order will change: STATUS=W , UPDATE_TIME, UPDATE_MICROSECONDS.

ORDER_AMEND transaction specs in the MICEX Bridge interface

Input field	Type	Size	Remarks
ORDERNO	INTEGER	12	Order ID in the Trading System
ACCOUNT	CHAR	12	Trading account. Must be the same as in the original order.
BUYSELL	TBuySell	1	Order direction. Must be the same as in the original order.
SECBOARD	CHAR	4	Trading board. Must be the same as in the original order.
SECCODE	CHAR	12	Security ID. Must be the same as in the original order.
CLIENTCODE	CHAR	12	Client code. Must be the same as in the original order.
PRICE	PRICE	9	Currency exchange rate
QUANTITY	INTEGER	10	Volume, expressed in lots
BROKERREF	CHAR	20	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
EXTREF	CHAR	12	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
CANCELORIGONREJECT	TYesNo	1	Conditional or unconditional withdrawal of the original order...'Y' - withdraw the old order, even if the new order will be rejected...'N' - withdraw the old order only if the new order is successfully accepted by the system.