

# **MOEX TRADE SE** – Quick Start Guide

GUI for Moscow Exchange Securities market

version 3.13  
January, 2020

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## 1 PURPOSE OF THIS DOCUMENT

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This Quick Start Guide is provided for information purposes only and describes only main features and operation principles.

Full User Guide is currently available in Russian only.

For official information on MOEX securities market please refer to the Trading Rules:  
<https://fs.moex.com/files/926>

## 2 ABOUT MOEX TRADE SE

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MOEX Trade SE is the trader terminal (GUI) for the Moscow Exchange Securities market with the full support for trading and clearing systems functionality.

### **Key features:**

- Full compliance with trading and clearing rules, support for all the market features.
- Real-time display of all the market data:
  - instrument definitions,
  - market statistics and indices,
  - all trades feed,
  - orderbook.
- Place/change/cancel all types of orders on all the trading boards:
  - equities and bonds T+ order-driven market,
  - negotiated deals mode,
  - REPO with CCP.
- Positions and limits management.
- User management within the firm.

### **Additional service features:**

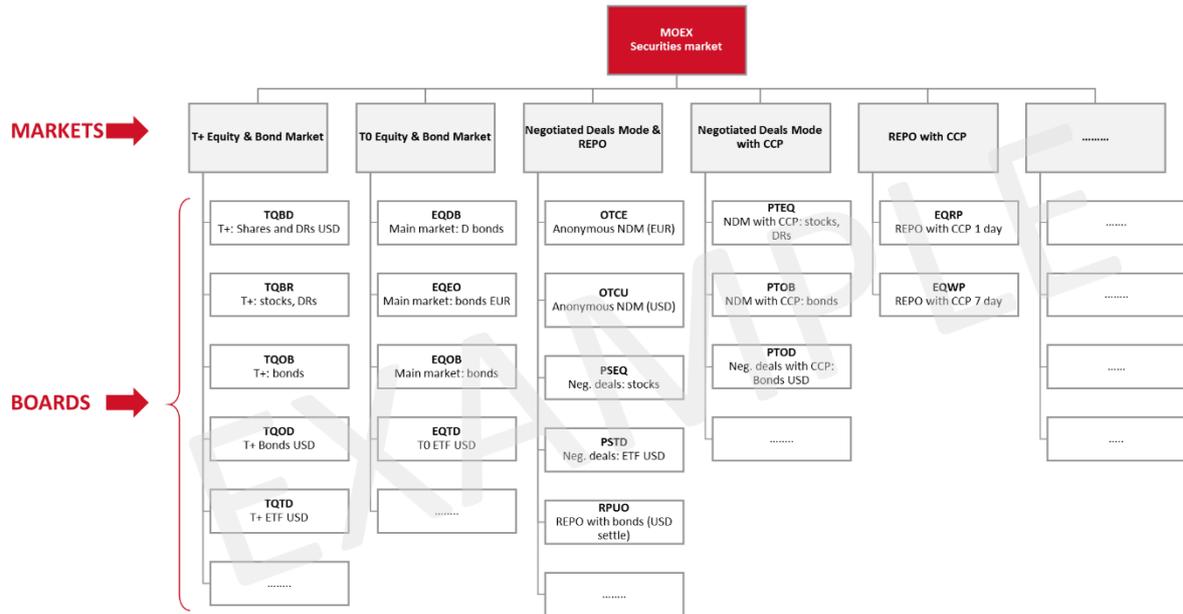
- Order validation.
- Dynamic data export to MS Excel and databases.
- Intraday and historical charts with elements of technical analysis.
- Access to archive with trading results.
- Hot keys and mouse-oriented controls for quick order entry.
- Flexible filtration and sorting options, table templates.
- Desktop layout customization, including the creation of several virtual desktops.
- Instant messaging with other traders and market administrators.
- Alerts on message and negdeal receipt.
- Auto-update.
- Technical support by Moscow Exchange staff.

### 3 NOTES ON MOEX SECURITIES MARKET STRUCTURE

MOEX Securities markets Trading System hosts trading in various instruments: Russian and foreign shares, ETFs, depositary receipts, OFZs, regional and corporate bonds etc.

Trading is held on several **markets** (e.g. T+ Equity & Bond Market, T0 Equity & Bond Market, Negotiated Deals Mode with CCP, REPO with CCP and other). Each market contains a number of **trading boards** (a set of trading rules for a particular instruments).

Overall market structure may be presented as follows.



**Please note** this scheme is provided as an example only and do not correspond to effective market structure in production. For an effective list of markets and trading boards on production environment please refer to:

[ftp://ftp.moex.com/pub/ClientsAPI/ASTS/docs/ASTS\\_Markets\\_and\\_Boards.pdf](ftp://ftp.moex.com/pub/ClientsAPI/ASTS/docs/ASTS_Markets_and_Boards.pdf)

One security may be traded on multiple trading boards simultaneously, thereby security name or ID is usually not sufficient to uniquely identify the instrument. "Security + board" combination should be used instead.

Security	Security ID	Board	Bid	Offer	First	Maximum	Minimum	Last	Last change	Lots in the last	Value of the last	Settlement code of the last	Last closing price
Gazprom	GAZP	Transfers											
Gazprom	GAZP	TECH trades with CCP Negdeal											147,39
Gazprom	GAZP	TECH trades with CCP exch											
Gazprom	GAZP	TECH REPO with CCP Negdeal											
Gazprom	GAZP	T+: stocks, DRs	149,52	152,04	151,36	160,63	151,36	151,96	-8,67	13	19 754,80	Y2	153,55
Gazprom	GAZP	T+: Odd lot trading											154,41
Gazprom	GAZP	REPO with stocks, DRs			0,4286	0,4286	0,4286	0,4286		7	3,00	S02	0,4286
Gazprom	GAZP	REPO with stocks (USD settle)											1,9040
Gazprom	GAZP	REPO with CCP Tech											
Gazprom	GAZP	REPO with CCP Negdeal USD											5,0000
Gazprom	GAZP	REPO with CCP Negdeal EUR											
Gazprom	GAZP	REPO with CCP Negdeal											12,0000
Gazprom	GAZP	REPO with CCP 7 days USD											

## 4 INSTALLATION, UPDATE, UNINSTALL

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### 4.1 DOWNLOAD MOEX TRADE SE INSTALLER

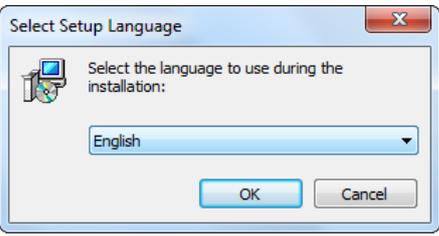
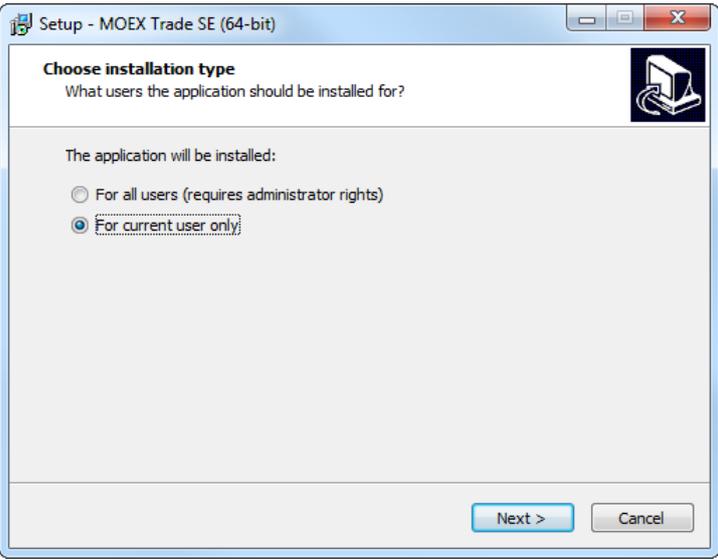
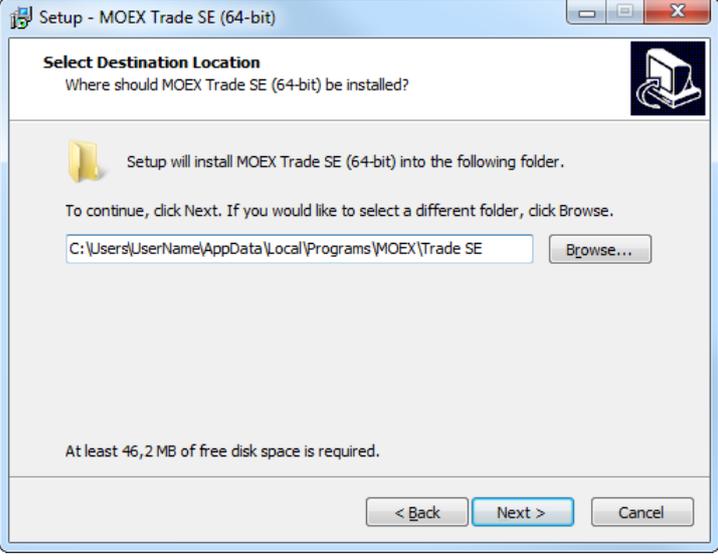
Download the appropriate installer from:

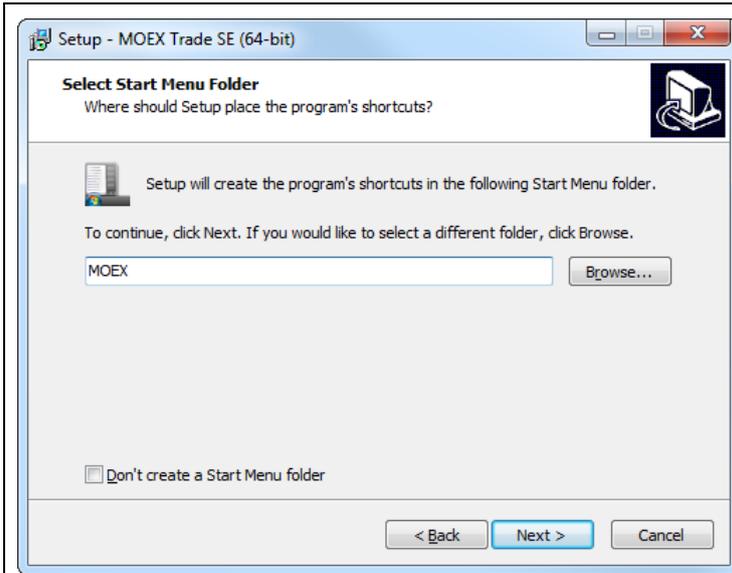
- For production use: <ftp://ftp.moex.com/pub/Terminals/ASTS/Equities/Production/>
- For testing purposes: <ftp://ftp.moex.com/pub/Terminals/ASTS/Equities/Test/>

Installers for 64-bit Windows have `-x64-` tag in the file name, other are for 32-bit Windows.

If you don't have an access to FTP server please contact [help@moex.com](mailto:help@moex.com) and request MOEX Trade SE installer for production or test use.

## 4.2 INSTALL

Form	Description
	<p>This dialog offers the selection of the installation wizard language (the language of the terminal itself may be changed later in the program options).</p> <p>Choose the language and click <b>OK</b>.</p>
	<p>MOEX Trade SE may be installed in two ways:  For all users of the computer (requires administrator rights).  For current user only.</p> <p>Choose the installation type and click <b>Next</b>.</p>
	<p>Select the installation folder.  Default installation folders are:  <b>For all users:</b>  Program Files\MOEX\Trade SE  <b>For current user:</b>  Users\UserName\AppData\Local\Programs\MOEX\Trade SE</p> <p>Click <b>Browse</b> to select another folder or modify the path manually in the text box.</p> <p>If older version of the terminal was previously installed, the existing folder will be suggested.</p> <p>Click <b>Next</b> to confirm the installation path.</p>

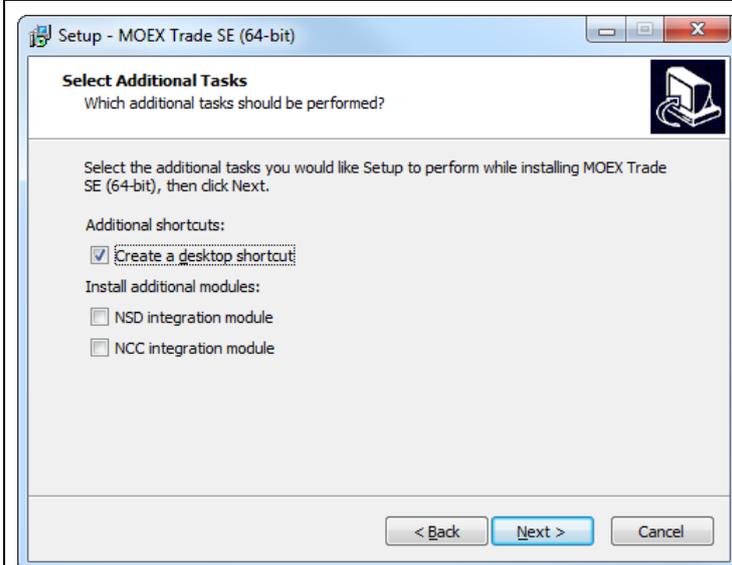


Installation wizard suggests to create a folder in the Windows Start Menu where MOEX Trade SE shortcut will be located.

Click **Browse** to select another folder or enter the folder name manually in the text box.

Check the "Don't create a Start Menu folder" option to skip this step.

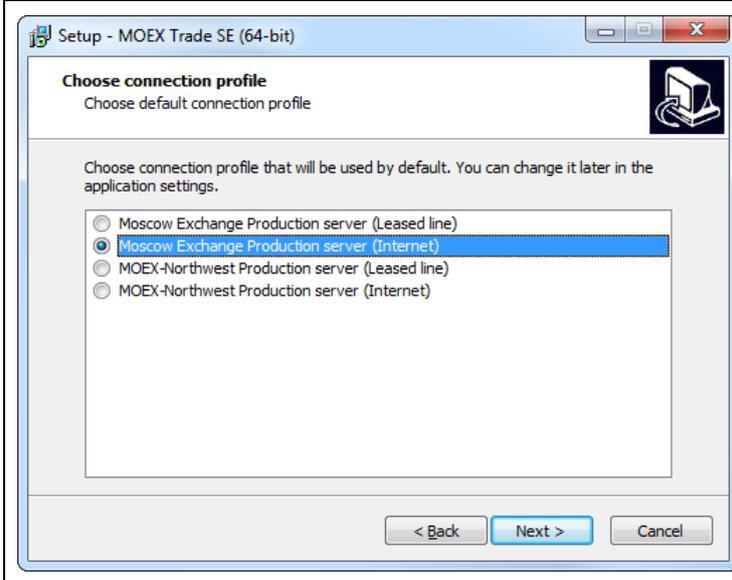
Click **Next** to proceed to the next step.



Select the additional tasks that will be performed during the installation. Create a desktop shortcut: create MOEX Trade SE icon on the desktop.

NSD integration module – interaction with National Settlement Depository system web-service. For direct (Russian) members only.  
NCC integration module - interaction with National Clearing Centre system (for participants of the Unified Collateral Pool project)

Click **Next** to proceed to the next step.

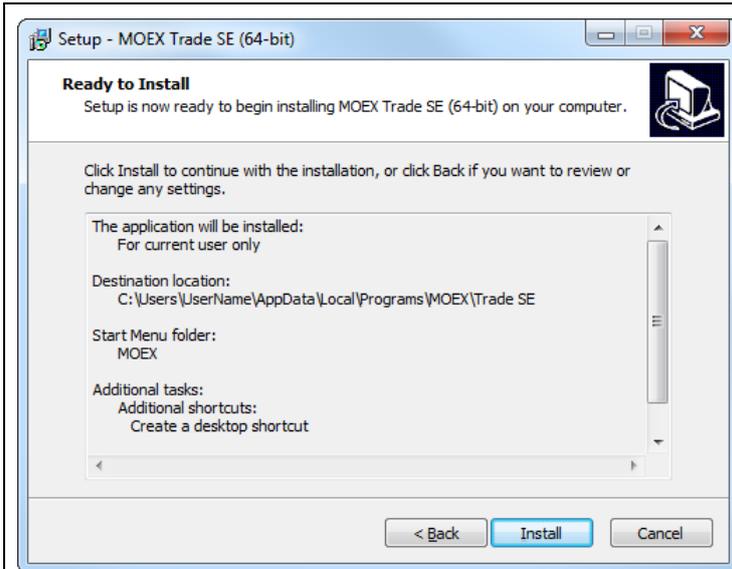


Select the default connection method (may be later changed in the program options).

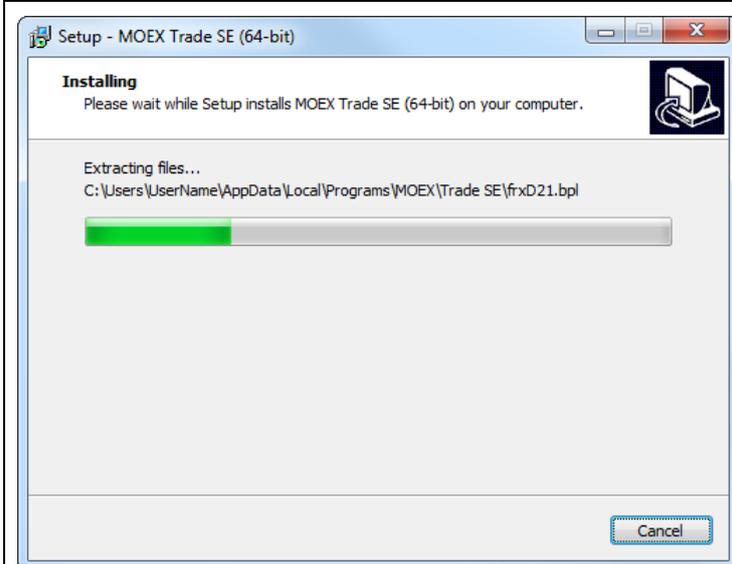
Moscow Exchange Production server (**Leased line**) – for users of Universal DMA Scheme, ConnectME solution and PoPs.

Moscow Exchange Production server (Internet) – for access through the Internet.

Click **Next** to proceed to the next step.



Review the settings and click **Install** to start the actual program installation.



Please wait while wizard extracts all the needed files and installs MOEX Trade SE.



Setup complete.

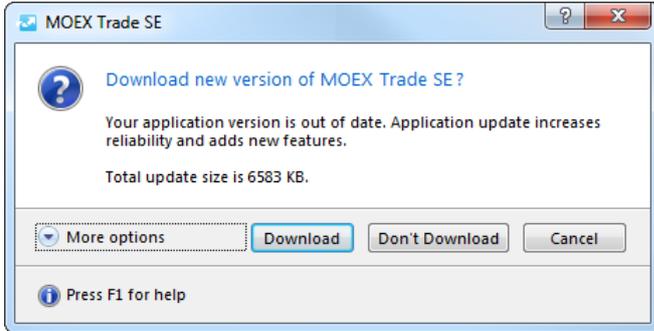
Check the "Launch MOEX Trade SE" option to start the terminal immediately.

Click **Finish** to close the setup window.

## 4.3 UPDATE

Program checks for updates automatically every time user connects to the Trading System. For stability purposes and in order to have access to all the market features, it is highly recommended to install all the suggested updates.

When the new version is available on the trading system server the update dialog will be shown:



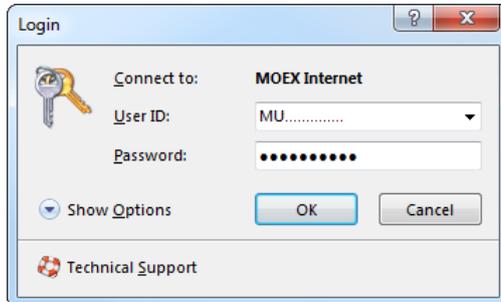
## 4.4 UNINSTALL

Use Windows Add/Remove Program applet to completely uninstall MOEX Trade SE and remove all the user settings.

## 5 CONNECTING TO THE TRADING SYSTEM

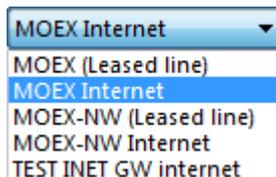
For regular authentication in the trading system using standard connection profile:

1. Start MOEX Trade SE from Windows Start menu or desktop shortcut.
2. Fill the Login form with your credentials (User ID and password) and click **OK**.

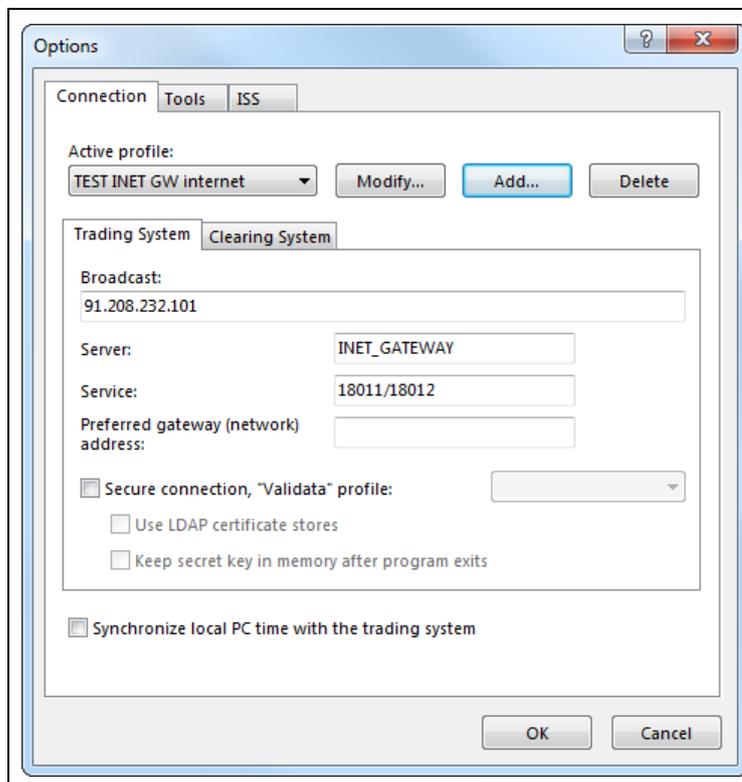


In order to change connection settings click **Show Options**.

- if the needed connection profile already exists – select in the drop-down list:



- to configure a new profile click the  icon to evoke "Settings – Connection" form.



Modify - edit active profile.  
Add - create new profile.  
Delete – active profile.

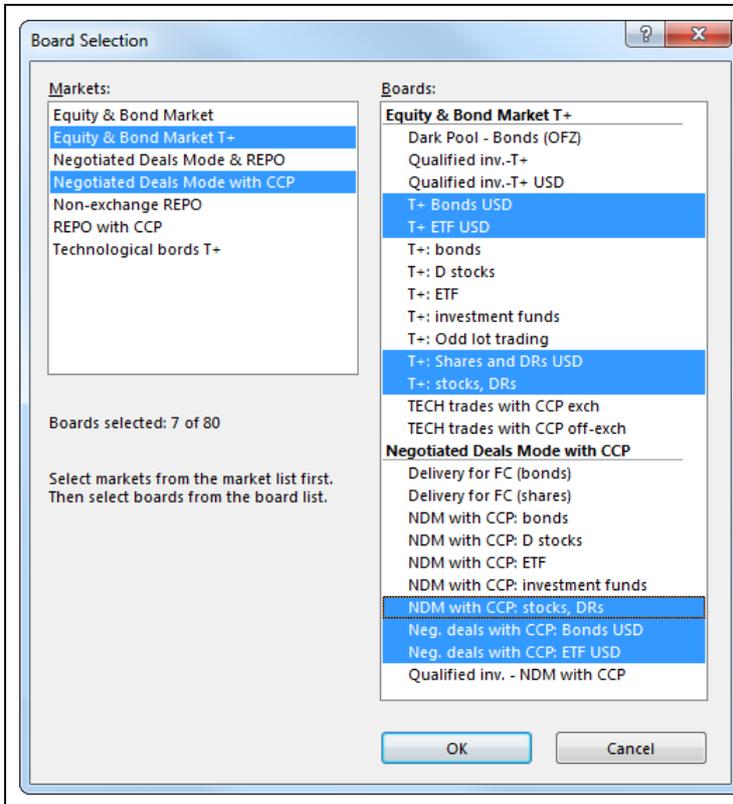
Fill in the "Trading System" and "Clearing System" tabs with appropriate values.

**!** Connection parameters on the screenshot are just placeholders.

**Use the connection parameters provided by MOEX team.**

## 6 SELECTING MARKETS AND BOARDS

After successful authentication in the Trading System the Board Selection dialog will be shown. This dialog is used to select boards which will be available in the terminal during the working session. This set cannot be changed without reconnection to the Trading System.



The actual set of markets and boards available depends on user permissions,

First select market(s) in the left frame and the select boards in the right frame.

Use **Ctrl** or **Shift** keys to select several items.

Press **Ctrl+A** to select all markets and boards.

Click **OK** to confirm and start working with the terminal.

The next time you connect to the Trading System, previously selected boards will be already highlighted.

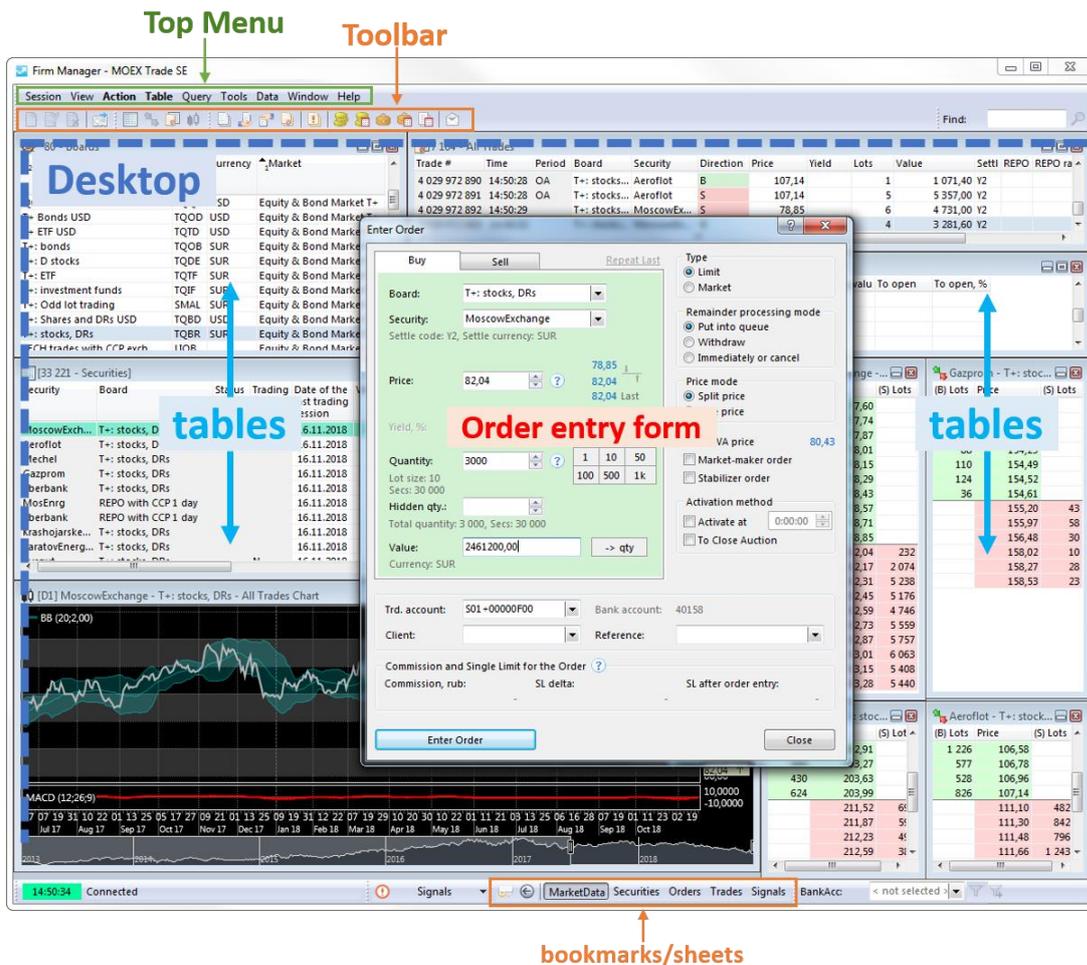
# 7 MAIN GUI PRINCIPLES

## 7.1 WINDOW LAYOUT EXAMPLE

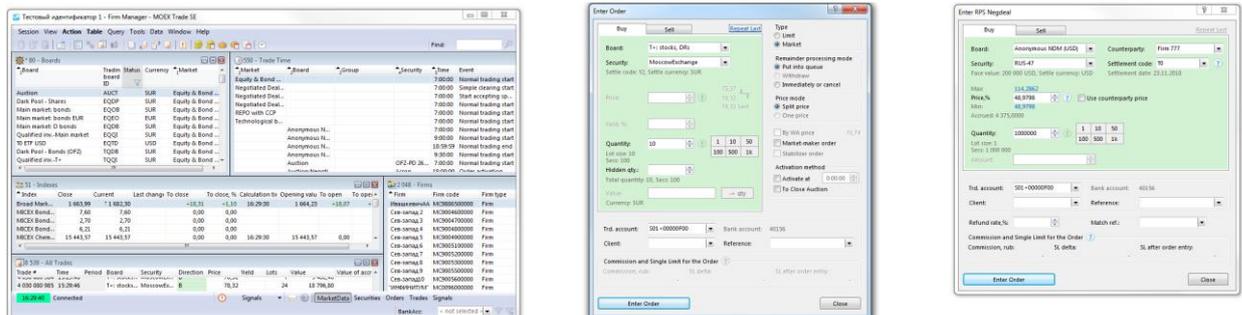
MOEX Trade SE main window is designed as regular Windows application.

Use standard  controls to minimize, maximize or close the window, F11 to enter full screen mode.

Main elements are Top Menu, Toolbar and Desktop containing tables and action windows. Bookmarks/sheets may be used to switch between several "virtual desktops".



Order entry forms and other action windows (send message, users and accounts limits) may be moved outside the main window which may be useful on multi-screen setups.



## 7.2 TOP MENU

Session View **Action Table** Query Tools Data Window Help

The Top Menu contains all the commands to work with the program. Menu items are organized by type of operations into the following groups:

- Session – change password, transaction log, connection info, logout, exit.
- View – setup toolbar and sheets (bookmarks).
- Action – controls for order entry, users and limits management.
- Table – tables with public market data (securities, orderbook, all trades feed, indices, etc.) and private data (own orders, trades, positions, users and accounts).
- Query – risk parameters, assets withdrawal and collateral calculators, board totals.
- Tools – data sets, order validation parameters, alerts, desktop configuration setup.
- Data – tools for table contents – filtering, search, data export.
- Window – arrange opened windows (tables) and switch between them.
- Help – contact tech support, about.

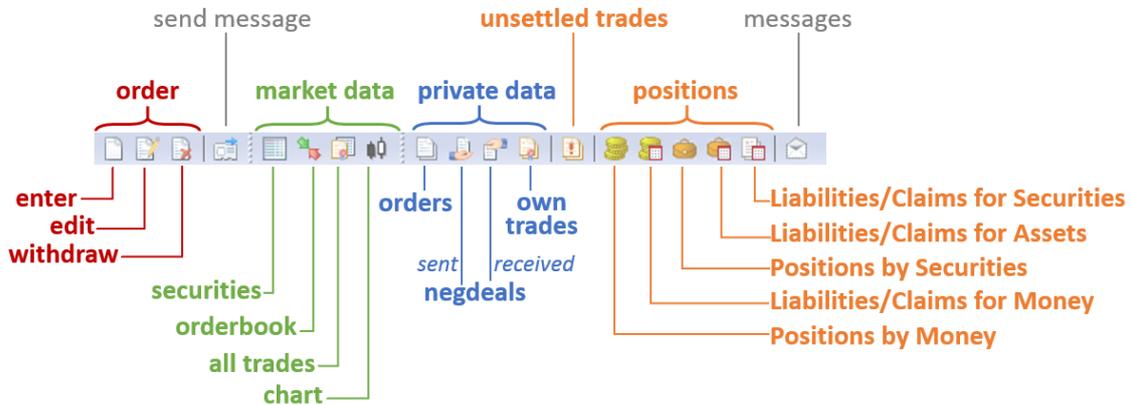
By default Top Menu is located on the top left of the terminal window, however it may be detached and moved as a floating window into other areas of the program interface. To detach the menu drag the vertical dotted line [:] on its left side.

Some items in the Table menu are placed into submenus. Grouping may be switched off to display the menu contents as the one long list:

Tools → Options → "Tables" tab →  Show "Table" menu without sub items.

### 7.3 TOOLBAR

Toolbar provides quick access to frequently used functions. The default Toolbar layout with buttons description is shown on the screenshot below:



The toolbar may be customized following user's needs: reorder, add or remove buttons, create new panels, insert separators, switching between large and small icons.

To access Toolbar options:

<b>Top Menu</b>	View → Toolbars → Customize.
<b>Toolbar</b>	Right click on the Toolbar → Customize

## 7.4 TABLES

Tables contain both static and dynamic data.

Each table keeps its own settings. If several copies of one table have been opened then the settings of the last closed table will be saved. In order to save several sets of settings for any table, these settings can be saved as templates.

### 7.4.1 Moving and Resizing Tables

Any table can be moved by dragging its title and resized by dragging any of its borders. In order to help users utilize their desktop space most efficiently, table automatically snaps to other tables and borders when moved or resized. This behavior as well as the snap distance can be changed in the program options (Top Menu → Tools → Options → View).

### 7.4.2 Several copies of one table

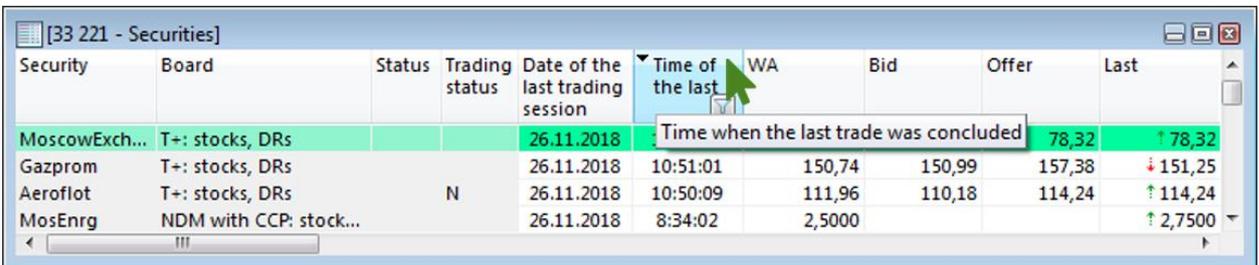
In order to open additional copies of a table do one of the following:

- hold **Shift** and evoke the table from the Table menu (in the Top Menu) or click the corresponding icon on the Toolbar;
- press **Ctrl+N** to create a copy of the active table;
- right-click the table window title and select New window;
- select the New Window command in the Window menu.

### 7.4.3 Columns description (tooltips)

Columns description tooltips are provided for most of the tables.

Hover the column header with mouse pointer to open the tooltip.

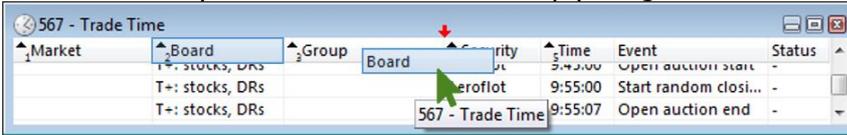


The screenshot shows a window titled "[33 221 - Securities]" containing a table with the following columns: Security, Board, Status, Trading status, Date of the last trading session, Time of the last trading session, WA, Bid, Offer, and Last. A tooltip is displayed over the "Time of the last trading session" header, showing the text "Time when the last trade was concluded". The table data is as follows:

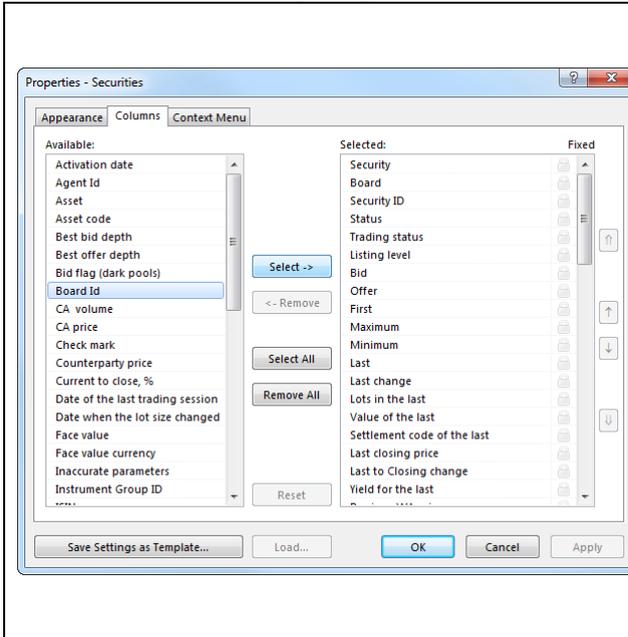
Security	Board	Status	Trading status	Date of the last trading session	Time of the last trading session	WA	Bid	Offer	Last
MoscowExch...	T+: stocks, DRs			26.11.2018	Time when the last trade was concluded				78,32 ↑ 78,32
Gazprom	T+: stocks, DRs			26.11.2018	10:51:01	150,74	150,99	157,38	↓ 151,25
Aeroflot	T+: stocks, DRs		N	26.11.2018	10:50:09	111,96	110,18	114,24	↑ 114,24
MosEnrg	NDM with CCP: stock...			26.11.2018	8:34:02	2,5000			↑ 2,7500

### 7.4.4 Columns setup

The easiest way to reorder columns is simply drag the column header to the desired position.



For more detailed setup: Right click inside the table → Properties → "Columns" tab.



All the available columns are listed on the left side of the window.

"Selected" list on the right side contains columns which are currently visible.

To add a new column: select it in the "Available" list and click "Select ->".

To hide a column: select it in the "Selected" list and click "Remove <-".

"Select All" and "Remove All" buttons may be used for batch operations.

Selected (visible) columns may be reordered using ↓ and ↑ buttons.

Table layout may be saved using "Save Settings as Template" button.

"Reset" restores the default layout.

### 7.4.5 Data sorting and filtering

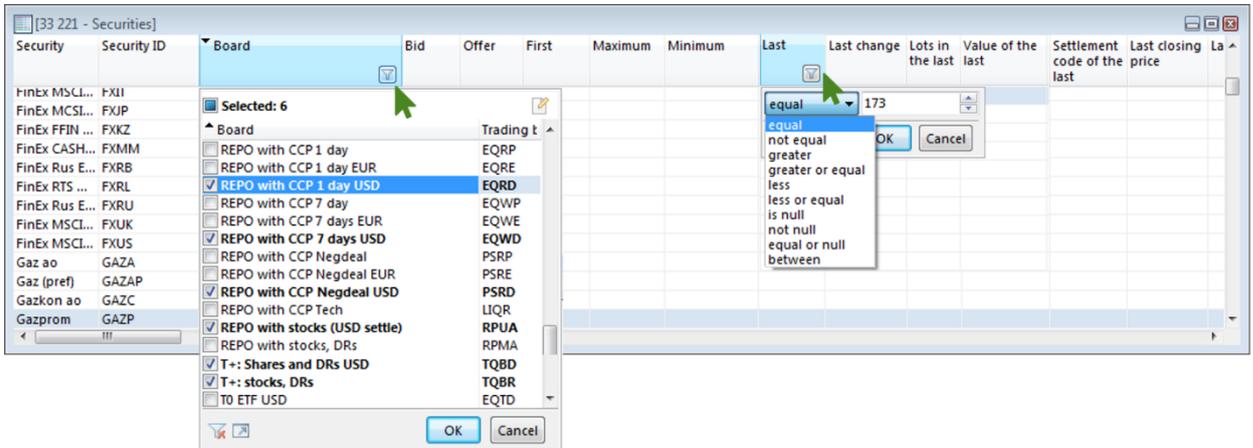
To sort table data by any column either click its header one or two times or select a corresponding option in the column header popup menu (right click on column header).

To sort by several columns simultaneously, click their headers while holding the **Ctrl** key.

Current sorting method is indicated by special symbol in the top left corner of the column header.

Sorting	Symbol in the column header
 Sort Ascending	▲
 Sort Descending	▼
 Do not Sort	
Sorting by several columns simultaneously	▲ <sub>2</sub> - the number indicates sort order

Column filters may be used to limit table contents by different parameters. To append the column filter click  icon in the column header. Filtering tools differ depending on column content (text, numeric values, date).



### 7.4.6 Appearance / Design

Tables design including fonts, colors, header position and style may be changed according to user needs.

- To setup the specific table right click inside the table → Properties → "Appearance" tab.
- To change the global settings for all tables: Top Menu → Tools → Options → View.



## 7.5 ACTIONS

Action forms represent transactions available for the user in the trading and clearing systems, such as:

- order entry/edit/withdrawal for different trading modes;
- execution reports and transfers,
- setting limits for firm and users, suspend users, prohibition of short selling etc.

Most of action commands are located in the "Action" submenu of the Top Menu and grouped into several categories: Order, Quote, Negdeal, Received Negdeals, Reports, Received Reports, Transfer Order, Administration.

Actions availability depends on its' type and specific conditions , for example:

- blank order entry form may be evoked at any time of ongoing trading session;
- order entry form with preset board and security may be evoked when the corresponding instrument is selected in the Securities table;
- order entry form with preset board, security, order direction, price and quantity may be evoked when the corresponding row is selected in the orderbook;
- order edit dialog is available only when the corresponding order is selected in the Orders or Orders by Security table;
- "Change Firm Limit" dialog is available only when one of the Firm's positions is selected in the "Positions by Money" table;
- user should be selected first in the Users table to run Suspend/Unsuspend Trading commands.

Action windows may be freely moved over the desktop or even outside the main window which may be useful on multi-screen setups.

There are several options to change action forms design and behavior:

Tools → Options → "Actions" tab.

## 7.6 QUERIES

Queries are the specific requests for information to the trading system. They differ from tables as its' content is not updated dynamically: one request leads to one reply. Therefore to obtain actual information the query should be executed every time this information is needed.

The following queries are available in MOEX Trade SE:

- risk parameters: individual, public (market and percent risk), information on assets and interproduct spreads;
- calculators: assets withdrawal in single/multiple currencies, planned operations, collateral after risk parameters change;
- totals by boards and by securities;
- historical data by security, by market, delisted instruments.

\*requires connection to the MOEX Information-Statistic Server (ISS) API:

Top Menu → Tools → Options → ISS.

All queries are available under the "Query" item of the Top menu.

## 7.7 BOOKMARKS / SHEETS

In order to work conveniently with many tables it is possible to distribute them between several virtual desktops (sheets) and to switch between these sheets using bookmarks.

Default desktop layout contains the following sheets:

MarketData Securities Orders Trades Signals

It is possible to detach the bookmarks panel and move it as a floating window into other areas of the program interface. To detach the panel drag the vertical dotted line on its left side. The panel can be switched on or off through the View menu.

There are the following ways to switch between sheets:

- click the needed bookmark with mouse pointer,
- press **Alt+left/right** arrow key on the keyboard to switch between sheets according their position on the panel,
- press **Alt+number key** corresponding to sheet's position on the panel.

To move a table to another virtual desktop do one of the following:

- right-click the table window title and select "Move to Sheet" → "Sheet name";
- Top Menu → Move to Sheet → Sheet name;
- use the "Setup Sheets" dialog as described below.

"Setup Sheets" dialog lets customize sheets and move tables between them.

To open the dialog:

- Top Menu → Tools → Setup Sheets;
- Right click on the sheets panel → Setup Sheets;
- **Ctrl + B.**

## 7.8 SAVE / LOAD DESKTOP CONFIGURATION

Desktop configuration including sheets, opened tables, their position, columns setup and filtering options may be saved for later loading or migrating user settings to another computer.

Top Menu → Tools → Save/Load Desktop.

## 8 TABLES

### 8.1 PUBLIC DATA

#### 8.1.1 Market structure: markets and trading boards

Trading boards available to user and selected at connection to the trading system are listed in the "Boards" table.

To open the table: Top Menu → Table → Market Data →  Boards.

#### 8.1.2 Instrument definitions: Securities and Description of Securities

The Securities table lists all the securities in the Trading System (on the boards available for user and selected during the logon process) and their current dynamic parameters.

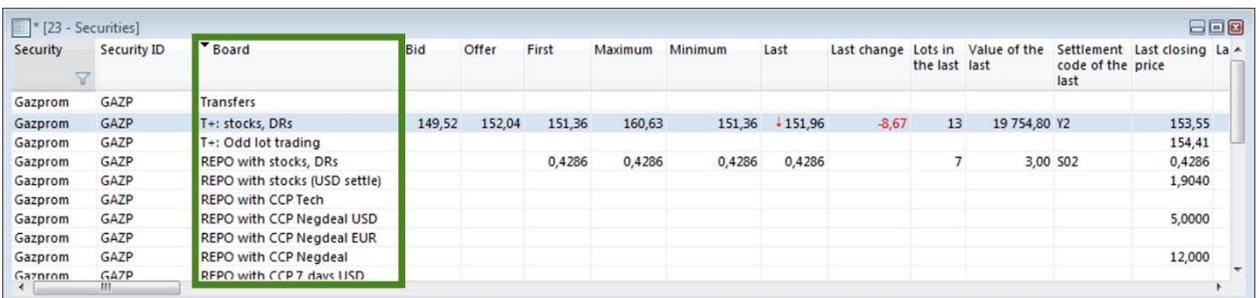


Security	Board	Security ID	Bid	Offer	First	Maximum	Minimum	Last	Last change	Lots in the last	Value of the last	Settlement code of the last
MoscowExchange	T=: stocks, DRs	MOEX	78,17	81,34	81,62	82,72	77,76	81,34	+3,17	5	4 067,00	Y2
Aeroflot	T=: stocks, DRs	AFLT	103,04	106,84	107,20	108,64	102,14	103,04	-3,80	2	2 060,80	Y2
NorNickel GMK	T=: stocks, DRs	GMKN	11 700	11 875	11 755	11 815	11 755	11 769	-46	26	305 994,00	Y2
Gazprom	T=: stocks, DRs	GAZP	151,96	156,66	151,36	160,63	151,36	151,96	-8,67	13	19 754,80	Y2
ALFA BOND ISSUANCE 7.75 28/04/	REPO (USD settle)	XS0620695204			1,505000	1,505000	1,505000	1,505000		1	15,05	S0
SaratovEnero (pref)	T=: stocks, DRs	SAREP	0,3552		0,3552	0,3552	0,3552	0,3552		47	166 944,00	Y2
GAZ CAPITAL SA 3.389 20/03/20	Anonymous NDM (EUR)	XS0906946008			100,0000	100,0000	100,0000	100,0000		1	1 000,00	T0
GDR ROS AGRO PLC ORD SHS	REPO with CCP Negdeal	AGRO			-24,33	-24,33	-43,31	-43,31	-18,98	1	493,30	Y1
GDR ROS AGRO PLC ORD SHS	REPO with CCP 1 day	AGRO	-34,65	-8,59	-34,65	-34,65	-34,65	-34,65		1	493,30	Y0
LUKOIL	T=: stocks, DRs	LKOH	4 987,0	5 171,0	5 171,0	5 171,0	5 171,0	5 171,0		7	36 197,00	Y2
Severstal - ao	T=: stocks, DRs	CHMF	1 068,7	1 115,8	1 054,0	1 119,5	1 054,0	1 119,5	+65,5	1	11 195,00	Y2
Alibaba ADR	T=: Shares and DRs USD	BABA	185,91	194,24	195,04	195,04	195,04	195,04		38	7 411,52	Y2

To open the table:

<b>Top Menu</b>	Table →  Securities
<b>Toolbar</b>	

According to the MOEX Securities market structure, one security may be traded on multiple trading boards simultaneously, thereby the Securities table will contain a dedicated row for each "security - board" combination. Column filters may be used to limit table contents according to user needs (see Data sorting and filtering section).



Security	Security ID	Board	Bid	Offer	First	Maximum	Minimum	Last	Last change	Lots in the last	Value of the last	Settlement code of the last	Last closing price last
Gazprom	GAZP	Transfers											
Gazprom	GAZP	T=: stocks, DRs	149,52	152,04	151,36	160,63	151,36	151,96	-8,67	13	19 754,80	Y2	153,55
Gazprom	GAZP	T=: Odd lot trading											154,41
Gazprom	GAZP	REPO with stocks, DRs			0,4286	0,4286	0,4286	0,4286		7	3,00	S02	0,4286
Gazprom	GAZP	REPO with stocks (USD settle)											1,9040
Gazprom	GAZP	REPO with CCP Tech											
Gazprom	GAZP	REPO with CCP Negdeal USD											5,0000
Gazprom	GAZP	REPO with CCP Negdeal EUR											
Gazprom	GAZP	REPO with CCP Negdeal											12,000
Gazprom	GAZP	REPO with CCP 7 days USD											

To obtain static information on securities (ISIN, Face value, Issued volume, etc.) use "Description of Securities" table:

Top Menu → Table → Market Data →  Description of Securities.

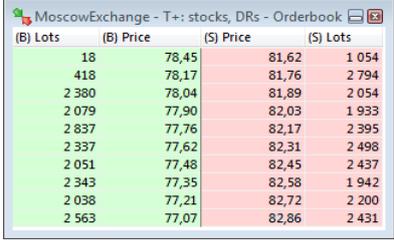
### 8.1.3 Orderbook / Quotebook / Negdealbook

The Orderbook / Quotebook / Negdealbook (depending on Trading Board the instrument is traded on) table lists current best quotes for a chosen security.

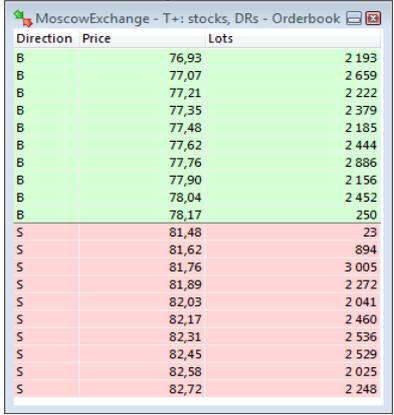
**Default view (classic)**



**Alternative view**



**Simple view:**



By default Buy orders are highlighted with green, Sell orders – with red.  
 Orderbook layout and other options may be selected in the "Properties - Orderbook" form:  
 Right click any cell in the Orderbook table → Setup Quotes

#### To open the table:

1. Select a security in one of the following tables:  
 Securities, Orders, Orders by Security, Trades, Trades by Security, Sent/Received  
 Negdeals, Auctions.
2. Evoke the Orderbook / Quotebook / Negdealbook table:

<b>Top Menu</b>	Table →  Orderbook / Quotebook / Negdealbook
<b>Toolbar</b>	
<b>Tables' pop-up menu</b>	Right click →  Orderbook / Quotebook / Negdealbook
<b>Securities table</b>	Double-click the row

### Order entry from the Orderbook table

Order entry form with preset parameters may be quickly evoked from the Orderbook table:

- Double click the quote to evoke counter order form on same price and volume.
- Right click the quote →  Enter Buy Order (on same price and volume).
- Right click the quote →  Enter Sell order (on same price and volume).

### 8.1.4 All trades feed

The **All Trades** table lists all the trades on the order-driven market concluded since the beginning of the trading session. Trade parties are not disclosed.

Trade #	Time	Security	Board	Settlm code	Direction	Price	Lots	Value
4 030 055 040	15:30:21	Rosneft	T+: stocks, DRs	Y2	B	460,00	33	151 800,00
4 030 055 041	15:30:32	Rosneft	T+: stocks, DRs	Y2	B	460,00	33	151 800,00
4 030 055 042	15:32:50	TNS energo Mariy El ao	T+: stocks, DRs	Y2	S	83,40	12	1 000 800,00
4 030 055 043	15:39:42	RZD Capital PLC 8.3 02/04/	REPO with CCP 1 day	Y0	B/S	-11,8200	10	941 188,35
4 030 055 046	15:51:03	Rosneft	T+: stocks, DRs	Y2	S	459,25	10	45 925,00
4 030 055 047	15:55:58	MoscowExchange	T+: stocks, DRs	Y2	S	76,91	10	7 691,00
4 030 055 048	15:57:01	Sberbank	T+: stocks, DRs	Y2	S	198,93	10	19 893,00
4 030 055 049	15:57:46	Rosselhozbank 09	REPO with CCP 1 day	Y0	B/S	-20,5000	1 082	997 262,95
4 030 055 054	16:01:40	Gazprombank BO-07	REPO with CCP 1 day	Y0	B/S	-20,5000	1 045	992 582,80
4 030 055 057	16:09:06	Lenta ltd dr	T+: stocks, DRs	Y2	B	279,3	10	2 793,00
4 030 055 058	16:11:43	LUKOIL	T+: stocks, DRs	Y2	S	5 000,0	4	20 000,00

To open the table:

<b>Top Menu</b>	Table →  All Trades
<b>Toolbar</b>	

### 8.1.5 Trade Time

The Trade Time table lists all the events in the Trading System for the current trading session.

To open the table: Top Menu → Table → Market Data →  Trade Time

### 8.1.6 Indexes

The Indexes table shows the current values of all the indices available on the market.

To open the table: Top Menu → Table → Market Data →  Indexes.

### 8.1.7 Exchange Turnover

The "Exchange Turnover" table lists turnover values by trading boards.

To open the table: Top Menu → Table → Market Data →  Exchange Turnover.

### 8.1.8 Risk Parameters

The following tables with public risk parameters are available as queries to the trading system:

Table	Description
Assets	List of assets available in the trading system.
Interproduct Spreads	Discount rates for interproduct spreads (groups of assets). The discount is calculated for the planned position and added to the Single limit value.
Interproduct Spread Assets	Interproduct spreads composition: assets included into spreads.
Market Risk Parameters	Market/percent Risk Parameters defined for the current trading day by Clearing Centre for particular assets.
Percent Risk Parameters	

#### To open the tables:

<b>Top Menu</b>	Query → Risk Parameters
-----------------	-------------------------

See also [Individual risk parameters](#).

## 8.2 PRIVATE DATA

### 8.2.1 Orders

The Orders table lists all the orders entered by the users of the firm during the current trading session on the order-driven market.

The table displays orders of all statuses: active (not filled yet), matched, withdrawn, rejected, etc. Please see the screenshot below for a list of possible order statuses.



Order number	Order time	Status	Type	Board	Security	Direction	Price	Yield	Lots	Lots left	Value	Trading account	Client code	Activation time
17 137 014 967	16:14:26	X -	L	T+: stocks, DRs	MoscowExch...	B	70,65		1 000	100%	1 000	706 500,00	L02+00000F01	1979685
17 137 025 616	16:18:03	+ +	L	T+: stocks, DRs	MoscowExch...	S	70,65		1 000		706 500,00	S01+00000F00		
17 137 034 492	16:24:25	+ +	L	T+: stocks, DRs	MoscowExch...	B	75,01		1 000		750 100,00	L02+00000F01	1979685	

Order statuses are:

<input type="checkbox"/> Act	Active
<input type="checkbox"/> X -C	Cancelled by the Trading System
<input type="checkbox"/> -D	Cancelled by Trading System on user's disconnect (COD)
<input type="checkbox"/> Error	Internal error
<input type="checkbox"/> +	Matched
<input type="checkbox"/> X Time	Order activation time hasn't come yet
<input type="checkbox"/> X Not activated. Lack of collateral.	Order was not activated. Lack of collateral.
<input type="checkbox"/> Not activated. Lack of collateral.	Order was not activated. Lack of collateral.
<input type="checkbox"/> X -CP	Rejected by counterparty
<input type="checkbox"/> X -TS	Rejected by the Trading System
<input type="checkbox"/> X Event	Waiting for an event to start
<input type="checkbox"/> X -	Withdrawn

**To open the table:**

<b>Top Menu</b>	Table →  Orders
<b>Toolbar</b>	

Table context menu (Right-click) provides an access to the following actions on orders (depending on their statuses): Edit, Copy, Withdraw one / by Condition / All own.

### 8.2.2 Quotes

The Quotes table lists all the orders entered by the users of the firm during the current trading session on the quote-driven market (RPS).

**To open the table:** Top Menu → Table → Firm Tables →  Quotes

Table context menu (Right-click) provides an access to the following actions on orders (depending on their statuses): Edit, Copy, Withdraw one / by Condition / All own.

### 8.2.3 Sent / Received Negdeals

"Sent Negdeals" and "Received Negdeals" tables display orders for concluding negotiated deals

- sent by the users of the firm to counterparties during the current trading session;
- received from counterparties during the current trading session.

**To open the table:**

<b>Top Menu</b>	Table →  Sent Negdeals Table →  Received Negdeals
<b>Toolbar</b>	

Tables' context menu (Right-click) provides an access to the following actions on negdeals (depending on their statuses):

Sent Negdeals	Received Negdeals
<ul style="list-style-type: none"> <li>▪ Edit</li> <li>▪ Copy</li> <li>▪ Withdraw one</li> <li>▪ Withdraw by Condition</li> <li>▪ Withdraw All Own</li> </ul>	<ul style="list-style-type: none"> <li>▪ Accept</li> <li>▪ Edit</li> <li>▪ Reject one</li> <li>▪ Reject by Condition</li> </ul>

### 8.2.4 Individual risk parameters

Table lists individual risk parameters for firm's trading accounts defined by firm manager or user with appropriate permissions.

To open the table: Top Menu → Query → Risk Parameters → Individual Risk-parameters

### 8.2.5 Individual risk parameters (new)

Table contains values of risk parameters for firm's trading accounts defined by User controls second or third level bank account.

Setting of individual risk parameters is available dynamically during the trading day with the corresponding recalculation of the Single Limit / T + planned positions.

To open the table: Query → Risk Parameters → Individual Risk Parameters (new).

### 8.2.6 Market Individual risk parameters (new)

Table contains values of market risk parameters for firm's trading accounts defined by User controls second or third level bank account.

Setting of market individual risk parameters is available dynamically during the trading day with the corresponding recalculation of the Single Limit / T + planned positions.

To open the table: Query → Risk Parameters → Market Individual Risk Parameters (new).

### 8.2.7 Trades

The "Trades" table lists all the trades concluded by the user (and by other users of the firm when there have enough permissions).

To open the table:

<b>Top Menu</b>	Table →  Trades
<b>Toolbar</b>	

### 8.2.8 Positions by money

Table displays firm's current and planned money positions and their limits.

To open the table:

<b>Top Menu</b>	Table →  Positions by Money
<b>Toolbar</b>	

### 8.2.9 Positions by securities

Table lists securities available for the trader with its' current and planned positions (aggregated from all trading accounts).

To open the table:

<b>Top Menu</b>	Table →  Positions by Securities
<b>Toolbar</b>	

To obtain detailed information on securities positions by each trading account:

1. Select the needed position in the "Positions by Securities" table
2. Evoke the "Positions by Securities on Accounts" table:

<b>Top Menu</b>	Table →  Positions by Security on Accounts
<b>Tables' pop-up menu</b>	Right click →  Positions by Security on Accounts

### 8.2.10 Liabilities and claims for Money / Securities / Assets

Tables list trading member's liabilities and claims for money / securities / assets for trades concluded in trading modes with central counterparty (T+ boards, REPO with CCP, Negdeals with CCP).

To open the table:

<b>Top Menu</b>	Table →  Liabilities and Claims for Money Table →  Liabilities and Claims for Securities Table →  Liabilities and Claims for Assets
<b>Toolbar</b>	

### 8.2.11 Unsettled Trades

Table lists concluded but not yet settled trades on negotiated deals and orders with central counterparty.

To open the table:

<b>Top Menu</b>	Table →  Unsettled Trades																				
<b>Toolbar</b>																					
<b>Signals panel</b>	<table border="1" data-bbox="486 1361 986 1758"> <tr><td> <b>Messages:</b></td><td>2/2</td></tr> <tr><td> <b>Alert Log:</b></td><td>0/0</td></tr> <tr><td> <b>Export Log:</b></td><td>1</td></tr> <tr><td colspan="2"><hr/></td></tr> <tr><td> Received Negdeals:</td><td>0/0</td></tr> <tr><td> Received Reports:</td><td>0/0</td></tr> <tr><td> <b>Unsettled Trades:</b></td><td>0/0</td></tr> <tr><td> Margin Calls:</td><td>0/0</td></tr> <tr><td> Market Maker Stats (extended):</td><td>0/0</td></tr> <tr><td> Trades To Confirm:</td><td>0/0</td></tr> </table> <div data-bbox="470 1758 742 1803" style="border: 1px solid red; background-color: #f08080; padding: 2px;">  <b>Signals: 2</b> </div>	 <b>Messages:</b>	2/2	 <b>Alert Log:</b>	0/0	 <b>Export Log:</b>	1	<hr/>		 Received Negdeals:	0/0	 Received Reports:	0/0	 <b>Unsettled Trades:</b>	0/0	 Margin Calls:	0/0	 Market Maker Stats (extended):	0/0	 Trades To Confirm:	0/0
 <b>Messages:</b>	2/2																				
 <b>Alert Log:</b>	0/0																				
 <b>Export Log:</b>	1																				
<hr/>																					
 Received Negdeals:	0/0																				
 Received Reports:	0/0																				
 <b>Unsettled Trades:</b>	0/0																				
 Margin Calls:	0/0																				
 Market Maker Stats (extended):	0/0																				
 Trades To Confirm:	0/0																				

### 8.2.12 Users, Trading accounts, Bank accounts

The following tables contain data on firm users, clients and accounts:

Table	Description	How to open
Users	All the users of the firm who have access to market.	Main Menu → Table → Firm Tables → → 👤 Users → 👤 Client Codes → 🏠 Trader-account
Client Codes	Registered clients of the firm.	
Trader - account	User identifiers mapped to trading accounts.	
Trading Accounts	All the firm's accounts that may be used in various transactions on the market	Main Menu → Table →  → 🏠 Trading Accounts → 🏠 Positions Codes → Positions → 🏠 Accounts in Settlement Organizations
Positions Codes	Firm's bank accounts with their permissions and statuses.	
Accounts in Settlement Organizations	Bank accounts (position codes) mapped to "real" accounts in settlement organization.	

## 9 ACTIONS

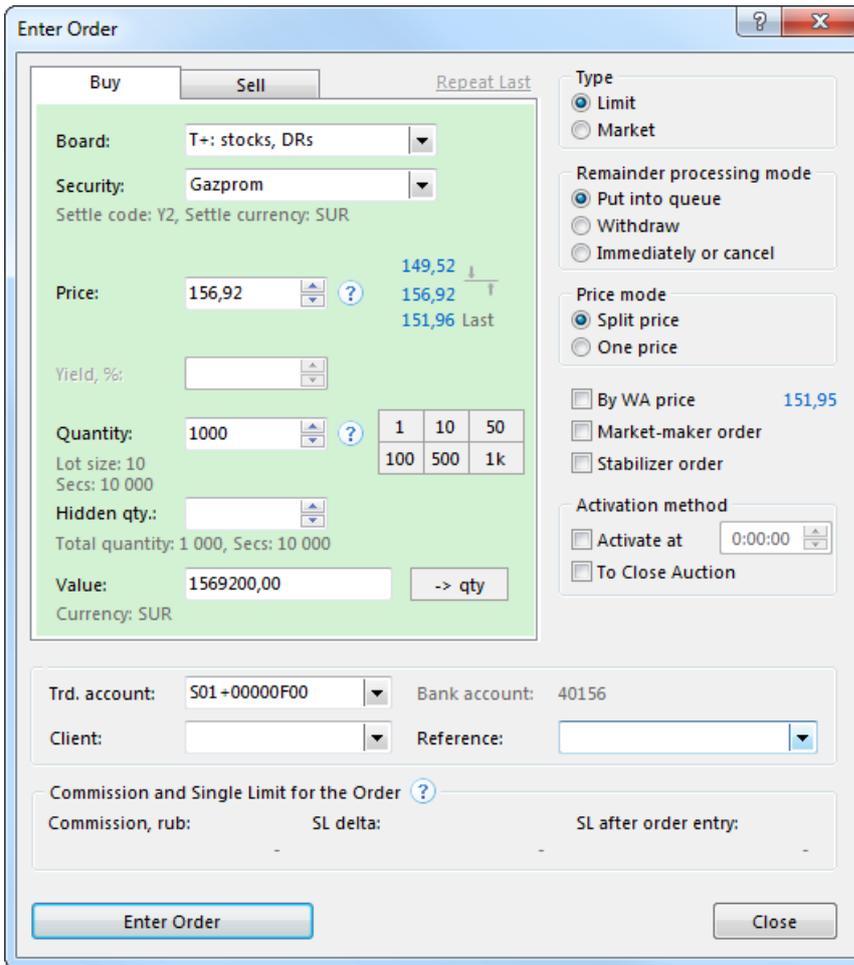
### 9.1 WORKING WITH ORDERS

#### 9.1.1 Order Entry

To open the Order Entry forms:

<b>Top Menu, Hot Keys</b>	 <p>Order entry controls are available in the <b>Action</b> menu:</p> <p>Action → Order → Enter (F2)          → Enter for Repo with CCP (Shift+F2)          → Enter Competitive Primary Dist. Order          → Enter Non-competitive Primary Dist. Order          → Enter Primary Dist. Agent Order</p> <p>Action → Quote → Enter for RPS</p> <p>Action → Negdeal → Enter for RPS (F3)          → Enter for RPS Complex          → Enter for REPO-M (F4)          → Enter for REPO-M Complex          → Enter for REPO with CCP (Shift + F4)          → Enter for REPO with CCP Complex          → Enter for REPO with Basket</p>
<b>Toolbar</b>	
<b>Tables' pop-up menu</b>	<p>Depending on order type:          Right click →  Enter Order / Negdeal / REPO with CCP Order ...</p>
<b>Orderbook</b>	<p>Double click the quote to evoke <u>counter order</u> form on same price and volume.</p>

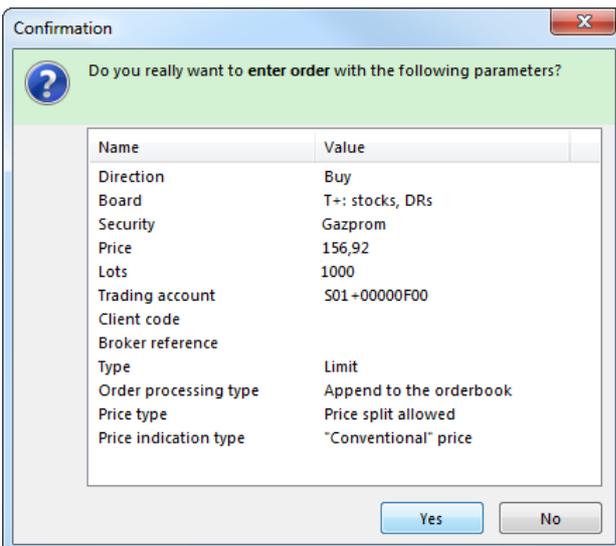
Order Entry forms layout and controls vary depending on order type. See Use Cases for the detailed description.

**Order Entry form layout Example (regular order):**

**Main controls of the Order Entry form:**

Element	Description
"Buy" and "Sell" tabs	To switch order direction
"Board" and "Security" lists.	Select the needed board and instrument to place order on.
"Price" and "Quantity"	<p><b>Price</b> for <u>one lot</u> of the selected security. Best Bid/Offer and last trade price are displayed to the right. Click "?" button to display upper and lower price limits.</p> <p><b>Quantity</b> of <u>lots</u> in the order.</p> <p>In addition to manual entry the following options are available: up and down arrow buttons to the right of the entry field; up and down arrow keys on the keyboard; mouse wheel; hold "Ctrl" or "Ctrl+Shift" together with one of the above described methods to increase or decrease the price for 10 or 100 steps accordingly; Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly.</p>

Yield,% (if applicable)	Yield percentage value.
Value	Order value considering price and quantity entered. To calculate quantity based on desired order value – enter the value and click "-> <b>qty</b> " button.
Trd. account	Select Trading account for the trade.
Client	Client code if the order is submitted on behalf of the client.
Order parameters on the right side of the window	<u>Type:</u> Limit: BUY/SELL order is fulfilled at the price not higher/lower than specified. Market: Market - order is fulfilled at the current best price. (Price field is disabled and remainder processing mode is "Put into queue"). <u>Reminder processing mode:</u> Put into queue – quantity that couldn't be fulfilled immediately will be placed into queue as a Limit order. Withdraw – withdraw the quantity that couldn't be fulfilled immediately from the queue. Immediately or cancel – order to be completely filled immediately, otherwise cancelled. <u>Price mode:</u> Split – order may be filled both at price specified and at better price. One price – to be filled only at price specified.
<b>Enter Order</b>	Submit the order to the trading system.

By default order entry requires confirmation – dialog window with order parameters is shown after pressing "Enter Order" button:



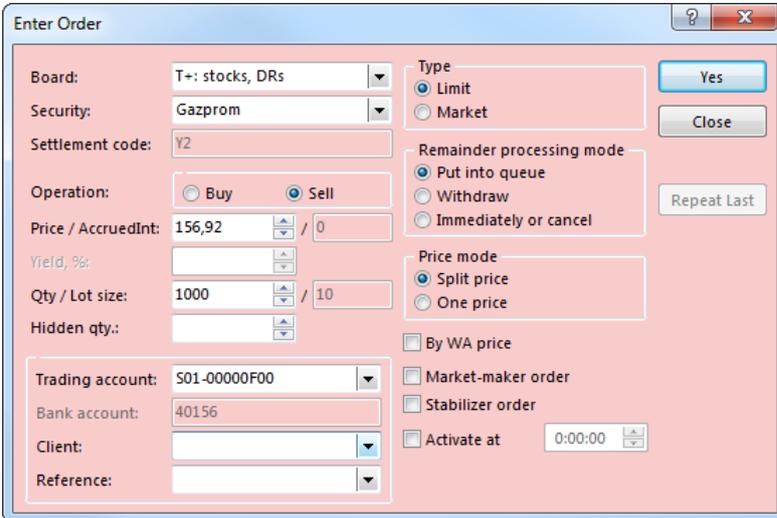
Confirmation may be disabled in the program options:

Top Menu → Tools → Options → Actions →  Request confirmation before transaction execution

The submitted order is displayed in the **Orders** and the **Orders by Security** tables.

Once it's matched a corresponding trade will appear in the **Trades** and the **Trades by Security** tables.

Alternative view for order entry forms (without tabs) may be enabled in the program options:  
Top Menu → Tools → Options → Actions →  Order entry dialog without tabs.



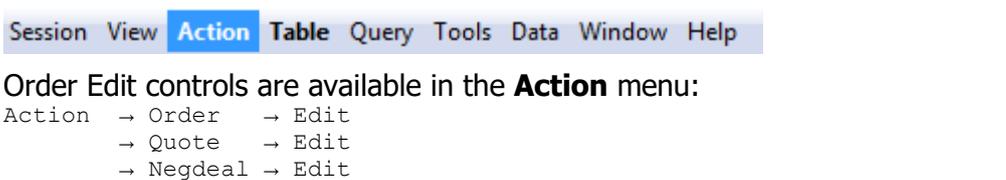
### 9.1.2 Edit Order

Only active order (that hasn't been fully matched yet) may be edited.

During editing the order is withdrawn from the Trading System. Entering the modified order is similar to withdrawing the original and submitting a new one – original order loses its position in the queue and the new one is placed at the end of the processing queue.

**To open the "Edit Order" form:**

1. Select an order in the **Orders/Orders by Security** or **Sent/Received Negdeals** table.
2. Evoke the "Edit Order" form:

<b>Top Menu</b>	
<b>Toolbar</b>	
<b>Tables' pop-up menu</b>	<b>Orders/Orders by Security</b> or <b>Sent/Received Negdeals</b> tables. Right click →  Edit

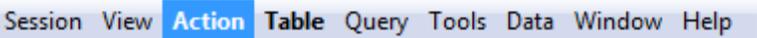
"Edit Order" window is similar to the "Enter Order". Price, Quantity, Value, Trd.acc, Client and Activation Time fields are available for edits, while Board and Security can not be changed.

### 9.1.3 Order Withdrawal

MOEX Trade SE provides the following scenarios for order withdrawal:

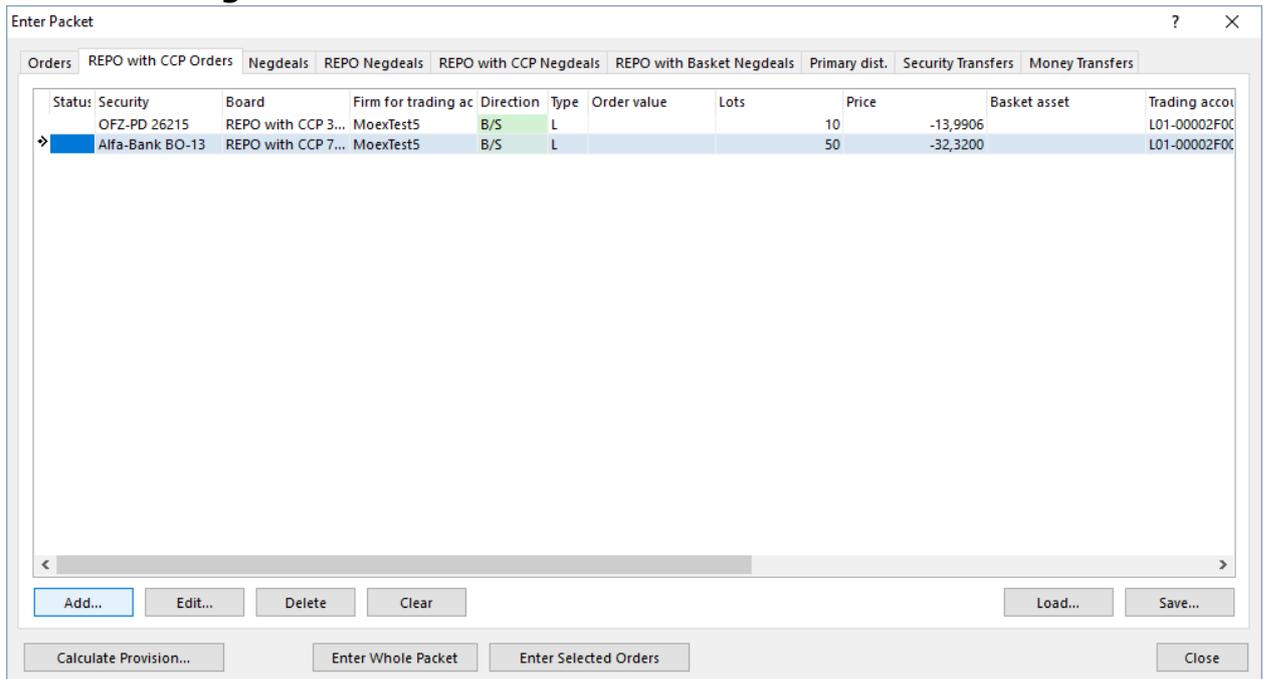
- withdraw one order,
- withdraw orders on a particular instrument,
- withdraw all own orders,
- withdraw all orders of the firm,
- withdraw orders by different conditions:
  - Buy/Sell,
  - Board,
  - Security,
  - Price less/greater/equal to N,
  - Trading account,
  - Client,
  - Trader.

To run order withdrawal commands;:

<b>Top Menu</b>	 <p>Order Withdrawal controls are available in the <b>Action</b> menu:</p> <pre> Action → Order / Quote / Negdeal → Withdraw                                      → Withdraw by Condition                                      → Withdraw All Own                                      → Withdraw All           </pre>
<b>Toolbar</b>	
<b>Tables' pop-up menu</b>	<p><b>Orders/Orders by Security</b> or <b>Sent Negdeals</b> tables.</p> <p>Right click →  Withdraw / Withdraw by Condition / Withdraw All Own</p>



## 9.1.6 Creating an Order Packet



To open the dialog to create, edit or submit the order packet:

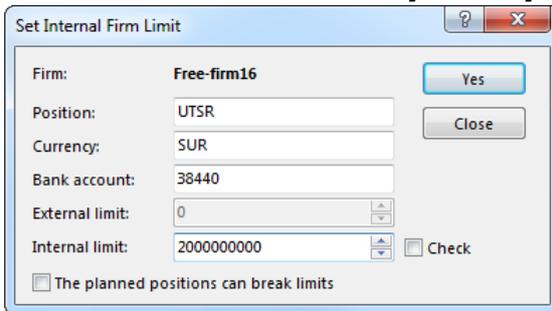
<b>Top Menu</b>	Action → Enter Packet
<b>Hot Keys</b>	<b>Ctrl+F2</b>
<b>Tables' pop-up menu</b>	Right click → Save to Order Packet

Tabs on the top of the dialog let user switch between different types of orders: Order, SWAP Order, Negdeal, SWAP Negdeal, Transfer to Trading Member. All buttons of the dialog window affect orders of the selected type only.

See also [File format for Repo with CCP Order Packet](#).

## 10 USERS, ACCOUNTS AND LIMITS MANAGEMENT

### 10.1.1 Firm Limits by Money

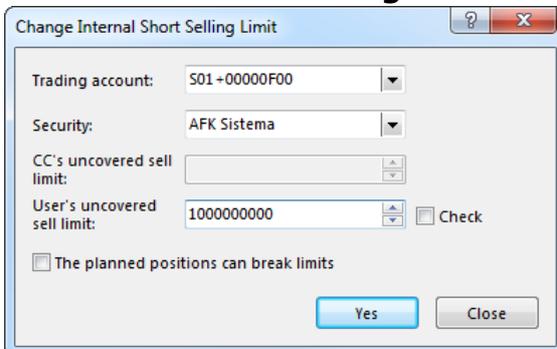


To manage firm limits by money for a particular position code:

1. Select the needed position in the "Positions by Money" table
2. Evoke the "Set Internal Firm limit" dialog:

<b>Top Menu</b>	Action → Administration → Change Firm Limit
<b>Tables' pop-up menu</b>	Right click → Change Firm Limit

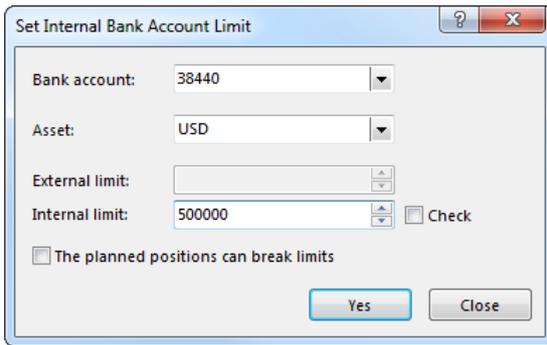
### 10.1.2 Short Selling Limits



To manage short selling limits for securities by trading accounts evoke the "Change Internal Short Selling Limit" dialog:

<b>Top Menu</b>	Action → Administration → Change Internal Short Selling Limit
<b>Tables' pop-up menu</b>	<ol style="list-style-type: none"> <li>1. Select the needed position in the "Positions by Security on Accounts" table.</li> <li>2. Right click → Change Internal Short Selling Limit.</li> </ol>

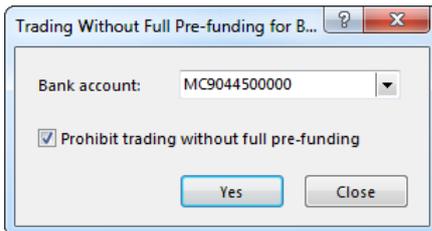
### 10.1.3 Set Internal Bank Account Limit



To set internal limits for assets (currencies) by Bank Accounts:

<b>Top Menu</b>	Action → Administration → Change Internal Bank Account Limit
<b>Tables' pop-up menu</b>	<ol style="list-style-type: none"> <li>1. Select the needed row in the "Trading Without Full Pre-funding Limits for Bank account" table.</li> <li>2. Right click → Change Internal Bank Account Limit.</li> </ol>

### 10.1.4 Prohibition of trading without full pre-funding



Select Bank account in the "Position Codes" table → Right click → Trading Without Full Pre-funding for Bank Account.

### 10.1.5 Setting Individual Risk Parameters

Individual risk parameters may be defined for assets (instruments and securities) by trading accounts.

1. Open "Individual Risk Parameters" table (Query → Risk Parameters).
2. Evoke "Set Individual Risk Parameters" form:
  - Action → Administration → Set Individual Risk Parameters
  - Right click → Set Individual Risk Parameters

### 10.1.6 Suspend/Unsuspend User Trading

1. Select the needed user in the 👤 Users table.
2. Run Suspend/Unsuspend trading command:
  - Action → Administration → Suspend/Unsuspend Trading
  - Right click → Suspend/Unsuspend Trading.

If trading is suspended user can not longer submit orders to the trading system and perform other actions.

### **10.1.7 SMA Limits**

SMA Limits may be defined by Sponsoring Trading member (MASTER ID) to its' clients (SMA ID). Please note that some of these parameters may be set via Exchange Member web portal only and can not be changed via MOEX Trade SE.

To open SMA Limits dialog: Top Menu → Action → Administration → SMA Limits.

# 11 ADDITIONAL FEATURES

## 11.1 CHARTS

Charts are provided for instruments traded on anonymous trading boards and for indices.

To open the chart select the needed instrument in the Securities, All/Own Trades, Orderbook and other tables or index in the Indexes table, Right click → All Trades Chart.

Chart visualization options are Candles, Lines and Bars. To switch between them: Right click inside the chart window → Style → Candles / Bars / Lines.



  
**Navigator**

Scrolling and scaling may be performed with a navigator at the bottom of the window. To scroll through the chart, move the navigator, dragging it on the middle. To scale the chart move the borders of the navigator.

Other controls are available in the pop-up menu (right click):

- Interval: 1, 5, 10, 15, 30 minutes; 1, 4 Hours; Day, Week, Month
- Zoom In/Out (also available from keyboard: **Ctrl+Num+** / **Ctrl+Num-** )
- Fix Scale
- Show/Hide Grid
- Show/Hide Cross (at mouse pointer).

To set up technical analysis indicators: Right-click inside the chart window → Indicators.

To customize chart colors and fonts: Right click → Properties.

## 11.2 DATA EXPORT

### 11.2.1 Table Snapshots

To save the table contents to file press **Ctrl+S** or click Top Menu → Data → Save → File.

The standard "Save File" dialog allows to specify file name and location and, select one of the formats supported:

- CSV (comma-separated) - \*.csv
- Text files (tab-separated) - \*.txt
- XML files - \*.xml
- DBF (dBASE III) - \*.dbf •
- Microsoft Excel workbook - \*.xls
- CMA-compatible \*.txt or \*.dbf (to be used with terminals developed by CMA)

To copy the table contents to clipboard press **Shift+Ctrl+C** or click Top Menu → Data → Save → Clipboard.

### 11.2.2 Dynamic export to database / Excel

#### **Setup**

To create a procedure for dynamic data export to database or Excel:

- Top Menu → Data → Dynamic Export → New Export.
- Right click in the Export Manager table → New Export.

Export setup is designed as a step-by-step wizard. On the first step select a table to export and the export type:

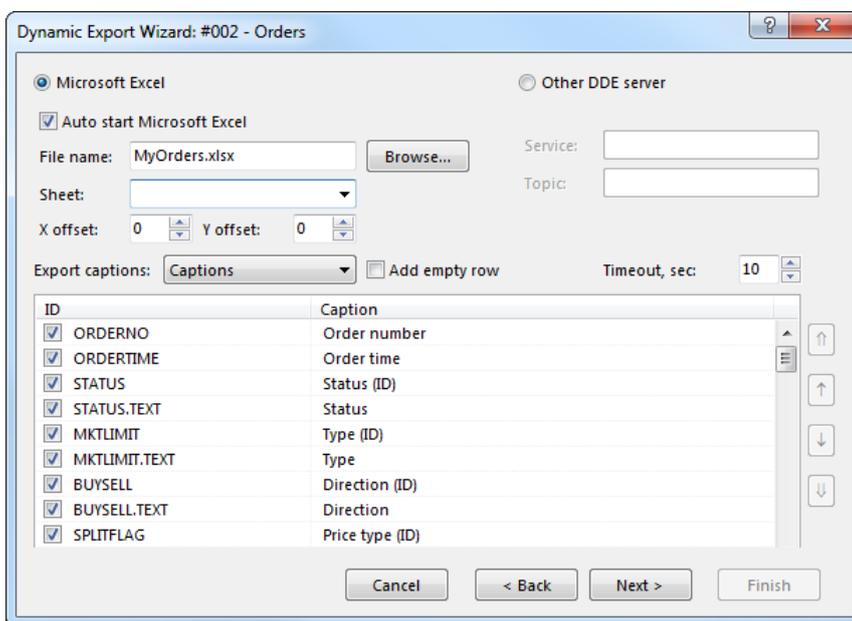
- ADO (Active Data Objects) should be used to export data to any database management system which has a driver installed on the local PC. Standard ODBC driver is also supported.
- DDE (Dynamic Data Exchange) should be used to export data to Microsoft Excel or to DDE servers.

Next steps depend on export type selected:

ADO:

1. First select connection source - either an existing data link file (.udl or .dsn) or specify a custom connection string.
2. Select the destination table in the database and specify the mapping between local table fields and fields in the database. Based on the type and names of fields in the database the program tries to guess some of the mapping. Key fields are displayed in bold font and they must have a mapping to the database. Mapping of other fields is optional.

DDE:



1. First select the recipient application: Microsoft Excel or external DDE server.
  - When exporting to Excel enter or select file name and/or sheet name. If no file name is given then every time the export starts a new file will be created. If no sheet name is given while the file name has been indicated then every time the export starts a new sheet will be added.
  - For DDE server appropriate service and topic names should be specified.
2. Select table fields that should be exported and reorder them if needed. This dialog also contains additional options such as server timeout, column caption settings (do not export, export IDs, export names) and "Add empty row" option.

Notes on the export to Excel:

- a. each sheet can contain only one table;
- b. export cannot start when there is any dialog box open in Excel or if any cell is being edited;

- c. do not edit sheets that are used for export, link to data from other sheets instead;
  - d. if group names are used in Excel and the range of these groups breaks when new data is exported then use the "Add empty row" option; also use this option in case cells that are referenced from other sheets keep shifting.
3. Click Next to confirm. Confirmation dialog provides several additional options:
- Auto start export - auto start export after connecting to the Trading System.
  - Start delay, sec - auto start delay. Default value: 60 sec.
  - Start export now - start dynamic export immediately after clicking "Finish".

All the configured export procedures may be managed using "Export Manager" table. "Export Log" table contains all events related to dynamic export: start, stop, errors.

### ***Manager***

The Export Manager table lists all the configured export procedures and allows user to reconfigure, pause, stop or delete them using the popup menu (right click) or Top Menu: Data → Dynamic Export.

To open the table: Top Menu → Data → Dynamic Export → Export Manager.

### ***Log***

All the events related to the dynamic export such as export start, stop or error are stored in the "Export Log" table.

When export error occurs, a notification also appears on the Signals panel at the bottom of terminal window.

To open the table: Main Menu → Data → Dynamic Export → Export Log.

## 11.3 DATA SETS

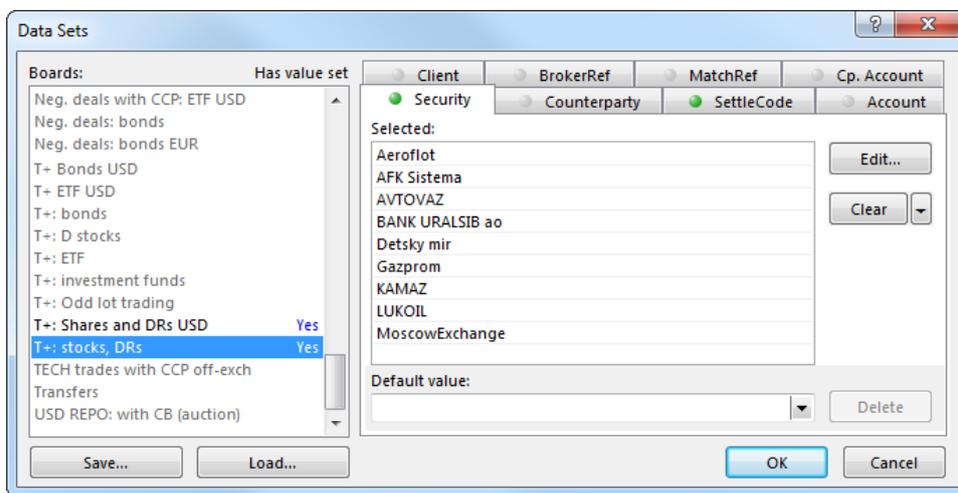
Data Sets are designed to simplify order entry:

- allow user to limit contents of different lists,
- define default values for main fields of Order Entry forms,
- filter the contents of the "Securities" table.

### 11.3.1 Setting up data sets

To setup data sets:

- Top Menu → Tools → Data Sets
- Right click inside the "Securities" or "Boards" table → Data Sets.



The left frame of the Data Sets dialog lists the available trading boards.

The right frame contains tabs and controls to customize data sets for each parameter.

#### To turn data sets ON / OFF:

- Top Menu → Tools → / Apply Data Sets
- **Shift + Ctrl + Space**

### 11.3.2 Administrative Data Sets Management

By default data sets are stored in the *datasets.xml* configuration file.

To manage data sets administratively:

1. Data Sets → Edit →  /  Automatically add new records to data set to add required elements to white / black list.
2. Data Sets → Save to export content to datasets.xml file;
3. Copy datasets.xml file to:
  - local machine, to the folder that is read-only for trader - terminal supports LFS-formatted paths, for example " C:\ AnyFolder\ datasets.xml ";

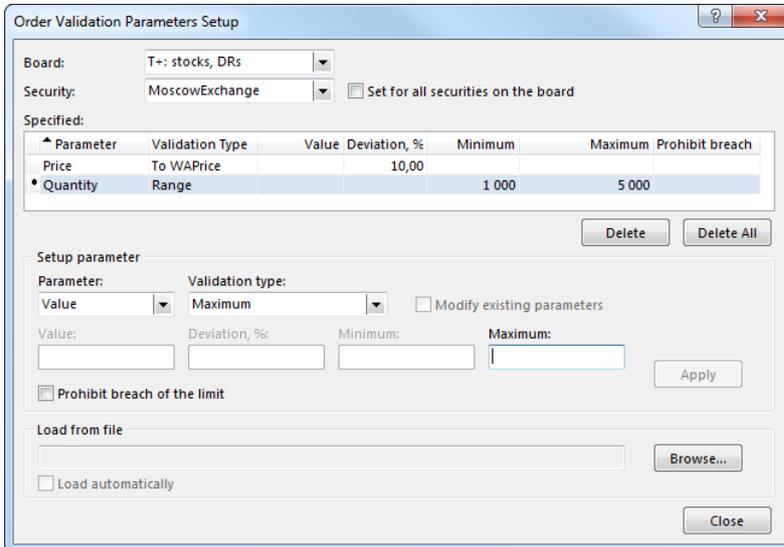
- shared resource, that is read-only for trader - shared folders and smb-resources should be named as " \\ Server\ SharedFolder ". Terminal supports UNC-formatted paths, and also Long UNC for 64-bit version.
4. Make sure that traders do not have administrative rights on computers and ability to change the Registry branch.
  5. Specify the following values in the  
HKEY\_LOCAL\_MACHINE\ SOFTWARE\ MICEX\ Trade SE\  
Windows Registry branch on traders' computers:
    - DatasetsPathOverride - REG\_SZ - path to the folder containing datasets.xml, for example " \\ Server\ SharedFolder ". If the value is specified user cannot longer modify datasets himself and terminal will not operate in case datasets.xml is missing on the specified location. If not specified datasets settings will be loaded from default local path and user will have an ability to change settings (see "Common description");
    - DatasetsPathIsShared - REG\_DWORD - "Shared Datasets" flag. Possible values are "1" (use shared datasets.xml in specified folder for all users) or "0" (use individual files from subfolders named as User IDs).

## 11.4 ORDER VALIDATION

### 11.4.1 Setting up order validation parameters:

To setup order validation parameters:

Top Menu → Tools → Order Validation Parameters → Setup.



Order Validation Parameters Setup

Board: T+: stocks, DRs

Security: MoscowExchange  Set for all securities on the board

Specified:

Parameter	Validation Type	Value	Deviation, %	Minimum	Maximum	Prohibit breach
Price	To WAPrice		10,00			
Quantity	Range			1 000	5 000	

Buttons: Delete, Delete All

Setup parameter

Parameter: Value Validation type: Maximum  Modify existing parameters

Value: Deviation, %: Minimum: Maximum:

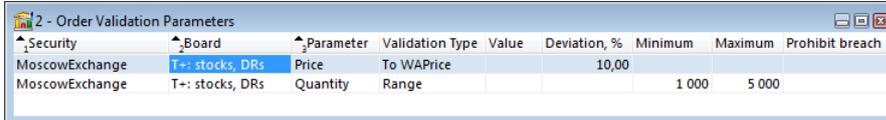
Prohibit breach of the limit

Load from file:  Browse...

Load automatically

Close

Once configured, parameters are displayed in the "Order Validation Parameters" table. Table's pop-up menu (right click) provides commands to Add / Edit / Delete particular parameters.



Security	Board	Parameter	Validation Type	Value	Deviation, %	Minimum	Maximum	Prohibit breach
MoscowExchange	T+: stocks, DRs	Price	To WAPrice		10,00			
MoscowExchange	T+: stocks, DRs	Quantity	Range			1 000	5 000	

To open the table: Top Menu → Tools → Order Validation Parameters →  View.

### 11.4.2 Administrative Order Validation

Order validation settings are stored in the *validation.csv* file.

To create an administrative source of order validation settings:

1. Top Menu → Tools → Order Validation Parameters → View to open table;
2. Data → Save → File to export table content to validation.csv file;
3. Copy validation.csv file to:
  - local machine, in the folder that is read-only for trader - terminal supports LFS-formatted paths, for example " C:\AnyFolder\validation.csv ";
  - shared resource, that is read-only for trader - shared folders and smb-resources should be named as: "\\Server\SharedFolder ". Terminal supports UNC-formatted paths, and also Long UNC for 64-bit version.
4. Make sure that traders do not have administrative rights on computers and ability to change the Registry branch.

5. Specify the following values in the

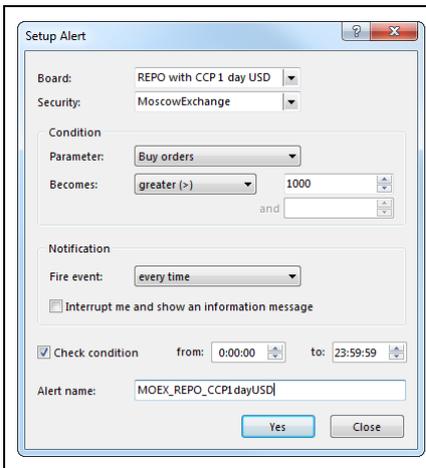
HKEY\_LOCAL\_MACHINE\ SOFTWARE\ MICEX\ Trade SE\

Windows Registry branch on traders' computers:

- ValidationPathOverride - REG\_SZ - path to the folder, for example "\\Server\SharedFolder ", containing either common validation.csv file for all users or individual subfolders for different users (name of the individual folder should not be specified in this value). If the value is specified user cannot longer modify order validation parameters himself and terminal will not operate in case validation.csv is missing on the specified location. If not specified - user will have an ability to change order validation settings himself;
- ValidationPathIsShared - REG\_DWORD - "Shared Validation Settings" flag. Possible values are "1" (use shared validation.csv in specified folder for all users) or "0" (use individual files from subfolders named as User IDs).

## 11.5 SIGNALS / ALERTS

**To setup alerts:**

	<ol style="list-style-type: none"> <li>1. Select the instrument in the "Securities" table.</li> <li>2. Evoke Setup Alert dialog:             <ol style="list-style-type: none"> <li>a. Top Menu → Tools → Alerts → Setup Alert</li> <li>b. Right click → Setup Alert</li> </ol> </li> <li>3. Setup alert conditions (see screenshot).</li> </ol>
---	--

All alert configured by user are displayed in the Alert Manager (Top Menu → Tools → Alerts → Alert Manager).

Alert Log (Top Menu → Tools → Alerts → Alert Log) contains all the related events.

## APPENDIX A: FREQUENTLY OCCURRING TERMS

This section contains the description of columns and fields which may be found in several tables and action forms.

Field / column	Description	Possible occurrences
Security	Identifier or name of the Security (instrument).	
Board	Identifier or name of the Trading Board.	
Trading account, Trd. acc	Identifier of the trading account also referred as Trd. Acc or Trading/Clearing account.	All the private data
Bank account	Identifier of the bank account in the clearing organization.	
Opening Balance	Balance at the beginning of current trading day. This value is sourced from the settlement organization.	Positions
Current Balance	Current balance during the day. Equals to Opening balance plus debit value since the beginning of the Trading Session minus credit value since the beginning of the Trading Session.  The exchange commission and accrued interest are included in the totals calculation.	Positions
Planned Balance	Planned balance is calculated as Current Balance minus total value of active Buy orders (not fully matched yet).  The exchange commission and accrued interest are included in the totals calculation.	Positions
Quantity, Volume	Number of <u>lots</u> in the order.	Order entry forms, tables containing orders
Value	Order value expressed in the currency of settlement	Order entry forms, tables containing orders
Settlement Code, Settle. Code	Settlement code indicating settlement terms for the order/trade.	Order entry forms, tables containing orders

## APPENDIX B: FILE FORMAT FOR REPO WITH CCP ORDER PACKET

Order packet is stored as a plain text file of the following format:

\*.CSV - parameters are divided by separator symbol (depends on OS settings, usually ",", for American Windows versions and ";" for European Windows version);

\*.TXT - parameters are divided by "tab".

Decimals separator symbol also depends on OS locale settings. Required file encoding is windows-1251.

First line of the file contains the set of parameters names (in any order); each other line refers to one order with parameters values specified correspondingly. It's recommended to specify all the parameters described below for each type of the order to ensure the file validity.

Please note that empty value (no symbol) is not equal to *[space]* value (" "): see IMMCANCEL parameter in the example above.

### Parameters for REPO with CCP

Parameter	Length	Description
SECCODE	12	Instrument identifier. Please refer to the "Securities" table.
SECBOARD	4	Trading board identifier. Please refer to the "Boards" table.
TRDACC FIRMID	12	Firm ID for the trading account.
ACCOUNT	12	Trading account identifier.
BUYSELL	1	Order direction: <ul style="list-style-type: none"> <li>▪ B - buy</li> <li>▪ S - sell</li> </ul>
MKTLIMIT	1	Order type: <ul style="list-style-type: none"> <li>▪ L – limit order</li> <li>▪ M – market order</li> </ul>
ORDERVALUE	16	Order value expressed in the settlement currency
QUANTITY	16	Quantity of securities expressed in <i>lots</i> .
PRICE	9	Price for one <i>security</i> .
CLIENTCODE	12	Client code.
BROKERREF	20	Broker reference: additional information entered by the trading firm (usually - [client code]/[client instruction number]).
SPLITFLAG	1	Price split flag: <ul style="list-style-type: none"> <li>▪ - do not split</li> <li>▪ S - split</li> </ul>
IMMCANCEL	1	Remainder processing mode: <ul style="list-style-type: none"> <li>▪ <i>[space]</i> - Put into queue (Good till cancel)</li> <li>▪ N - Immediately or cancel</li> <li>▪ W - Withdraw the remainder</li> </ul>
PRICEYIELDTERTYPE	1	Price type: <ul style="list-style-type: none"> <li>▪ P – by the price specified</li> <li>▪ W – by weighted-average price</li> </ul>
MMORDER	1	"Market maker's order" flag may be used only for limit order by trading member participating in market maker program for the instrument specified. <ul style="list-style-type: none"> <li>▪ <i>[space]</i> – regular order</li> <li>▪ M – market maker's order</li> </ul>

## APPENDIX C: VALIDATION.CSV FILE FORMAT

Example of validation.csv file:

```
SECBOARD;SECCODE;PARAMETER;VALIDATION;VALUE;PERCENT;MINIMUM;MAXIMUM;
URGENT;PROHIBITBREACH

CETS;EUR000TODTOM;PRICE;MKTPRICE;;;10,00;;;N;N

CETS;EUR000TODTOM;QTY;MAX;;;300;Y;Y

CETS;GBPRUB_TOD;PRICE;RANGE;;;92,0000;94,0000;N;N
```

Elements of validation.csv

Parameter	Description
SECBOARD	Trading board identifier.
SECCODE	Security identifier.
PARAMETER	Order parameter to control: PRICE - Price QTY - Quantity (number of lots) VALUE - Value
VALIDATION	Validation type: [space] - no validation WAPRICE - to weighted-average price PREVWAPRICE - to previous price LAST - to last price MKTPRICE - to market price VALUE - to value EXCHANGEVAL - to exchange value RANGE - Range MIN - Minimum MAX - Maximum.
VALUE	Value the deviation is calculated from. Not applicable for RANGE, MIN and MAX validation types.
PERCENT	Deviation (percentage value). Not applicable for RANGE, MIN and MAX validation types.
MINIMUM	Minimum value for RANGE and MIN validation types.
MAXIMUM	Maximum value for RANGE and MAX validation types.
URGENT	High importance. "Y" - yes, "N" - no. In case user attempts to breach the limit, "warning" window will be displayed.
PROHIBITBREACH	Prohibit breach of the limit. "Y" - yes, "N" - no. If the option is activated then submitting an order that breaches the specified limit will be prohibited. If this option is disabled, such order will require additional confirmation but still may be submitted.

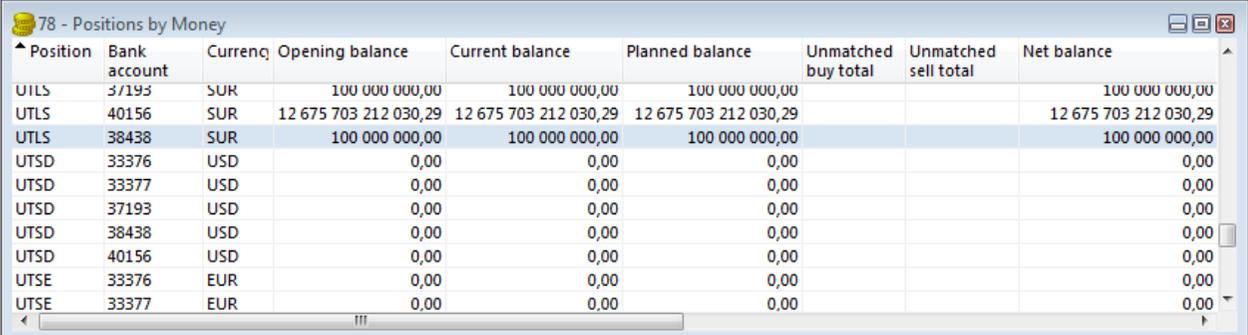
## APPENDIX D: USE CASES

### D.1 T+ ORDER

#### Case Description

Buy order for 1000 lots of MOEX shares (10 000 securities) with T+2 settlement on order-driven market.

#### Positions before the trade



Position	Bank account	Currency	Opening balance	Current balance	Planned balance	Unmatched buy total	Unmatched sell total	Net balance
UTLS	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00			100 000 000,00
UTLS	40156	SUR	12 675 703 212 030,29	12 675 703 212 030,29	12 675 703 212 030,29			12 675 703 212 030,29
UTLS	38438	SUR	100 000 000,00	100 000 000,00	100 000 000,00			100 000 000,00
UTSD	33376	USD	0,00	0,00	0,00			0,00
UTSD	33377	USD	0,00	0,00	0,00			0,00
UTSD	37193	USD	0,00	0,00	0,00			0,00
UTSD	38438	USD	0,00	0,00	0,00			0,00
UTSD	40156	USD	0,00	0,00	0,00			0,00
UTSE	33376	EUR	0,00	0,00	0,00			0,00
UTSE	33377	EUR	0,00	0,00	0,00			0,00


Security	Opening balance	Current balance	Planned buy position	Planned sell position	Unsettled quantity bought	Unsettled quantity sold
Gazprom	2 000 101 000	2 000 101 000				
LUKOIL	2 000 000 000	2 000 000 000				
MoscowExchange	100	100				
NorNickel GMK	1 999 999 751	1 999 999 751				
Rosneft	2 000 000 000	2 000 000 000				
Sberbank	2 000 000 000	2 000 000 000				
VTB	2 000 000 000	2 000 000 000				

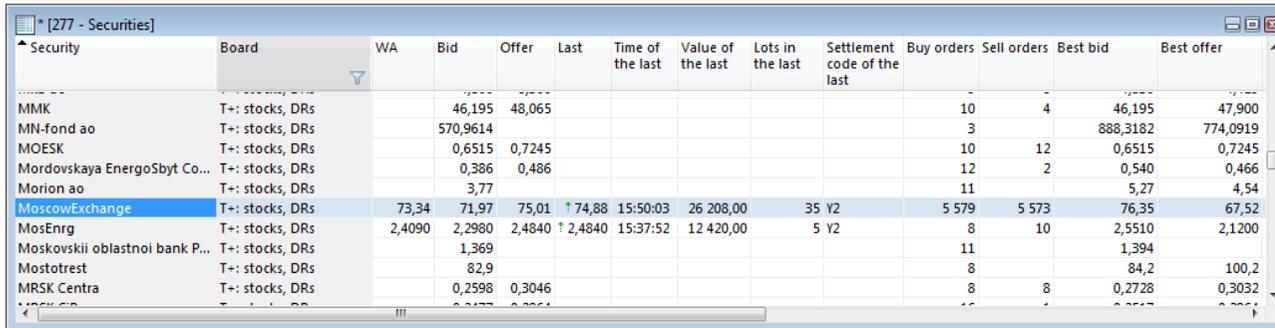
To open these tables:

Top Menu → Table →  Positions by Money

Top Menu → Table →  Positions by Securities

## SECURITIES table and ORDERBOOK



Security	Board	WA	Bid	Offer	Last	Time of the last	Value of the last	Lots in the last	Settlement code of the last	Buy orders	Sell orders	Best bid	Best offer
MMK	T+: stocks, DRs		46,195	48,065						10	4	46,195	47,900
MN-fond ao	T+: stocks, DRs		570,9614							3		888,3182	774,0919
MOESK	T+: stocks, DRs		0,6515	0,7245						10	12	0,6515	0,7245
Mordovskaya EnergoSbyt Co...	T+: stocks, DRs		0,386	0,486						12	2	0,540	0,466
Morion ao	T+: stocks, DRs		3,77							11		5,27	4,54
MoscowExchange	T+: stocks, DRs	73,34	71,97	75,01	↑ 74,88	15:50:03	26 208,00	35 Y2		5 579	5 573	76,35	67,52
MosEng	T+: stocks, DRs	2,4090	2,2980	2,4840	↑ 2,4840	15:37:52	12 420,00	5 Y2		8	10	2,5510	2,1200
Moskovskii oblastnoi bank P...	T+: stocks, DRs		1,369							11		1,394	
Mostotrest	T+: stocks, DRs		82,9							8		84,2	100,2
MRSK Centra	T+: stocks, DRs		0,2598	0,3046						8	8	0,2728	0,3032



(B) Lots	Price	(S) Lots
6 478	70,71	
5 336	70,84	
5 659	70,96	
5 629	71,09	
5 549	71,22	
6 139	71,34	
6 152	71,47	
4 857	71,60	
216	71,72	
34	71,97	
	75,01	5 283
	75,13	5 303
	75,26	4 834
	75,39	5 671
	75,51	5 832
	75,64	6 179
	75,77	5 509
	75,89	5 644
	76,02	5 903
	76,15	5 046

To open these tables:

Top Menu →  Securities

or

icon on the toolbar:



Top Menu → Table →  Orderbook

or

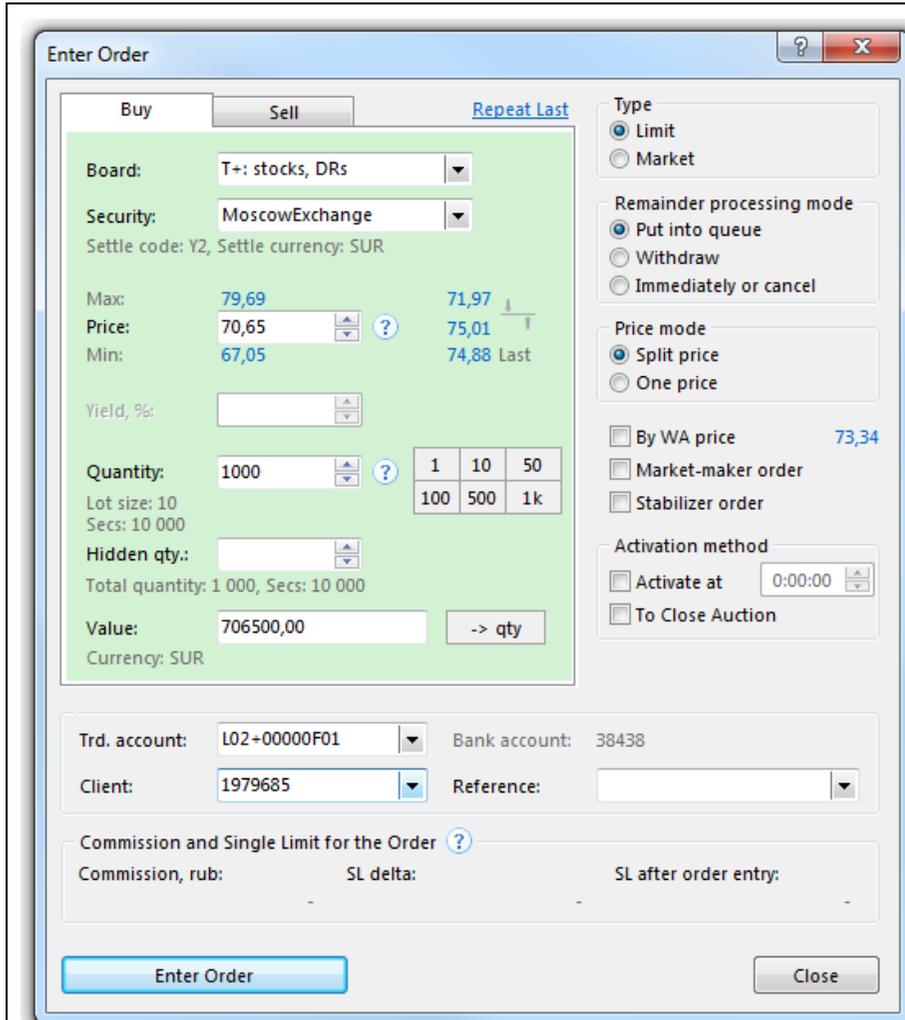
icon on the toolbar



or

double click the row in the Securities table

## Order Entry



**Enter Order**

Buy **Sell** [Repeat Last](#)

Board: T+: stocks, DRs  
Security: MoscowExchange  
Settle code: Y2, Settle currency: SUR

Max: 79,69 71,97  
Price: 70,65 75,01  
Min: 67,05 74,88 Last

Yield, %:

Quantity: 1000  
Lot size: 10  
Secs: 10 000  
Hidden qty.:  
Total quantity: 1 000, Secs: 10 000

Value: 706500,00 -> qty

Currency: SUR

Trd. account: L02+00000F01 Bank account: 38438  
Client: 1979685 Reference:

Commission and Single Limit for the Order  
Commission, rub: SL delta: SL after order entry:

**Enter Order** Close

Type  
 Limit  
 Market

Remainder processing mode  
 Put into queue  
 Withdraw  
 Immediately or cancel

Price mode  
 Split price  
 One price

By WA price 73,34  
 Market-maker order  
 Stabilizer order

Activation method  
 Activate at 0:00:00  
 To Close Auction

To evoke order entry form:  
Top Menu → Action → Order → Enter  
F2

icon on the toolbar:



double click the opposite quote in the orderbook

Main Element of the "Enter Order" dialog:

Board – trading board name

Security – instrument

Price – price for one lot

Max/Min – price limits

Quantity – number of lots in the order

Lot size – number of securities in one lot

Secs – total number of securities in the order

Value in the currency of settlement (calculated based on price and quantity entered).

Type – limit – BUY/SELL order to be fulfilled at the price not higher/lower than price that was specified.

Price mode – split - order may be filled both at specified price and at the better price.

Trd. account – ID of the trading account

Bank account: identifier of the Bank account corresponding to the selected trading account

Client code – filled in case order is submitted on behalf of the client

Click "Enter Order" to confirm.

## Order is displayed in the ORDERS table and in the Orderbook

2 - Orders: 3

Order number	Order time	Status	Type	Period	Board	Security	Direction	Price	Yield	Lots	Lots left	Value	Trading account	Client code
17 137 014 967	16:14:26	Act	L		T+: stocks, DRs	MoscowExch...	B	70,65		1 000	100%	1 000	706 500,00	L02+00000F01 1979685

MoscowExchange - T+: stocks, DRs - Orderbook

(B) Lots	Price	(S) Lots
6 214	70,46	
5 562	70,58	
1 000	70,65	
6 478	70,71	
5 336	70,84	
5 659	70,96	
5 629	71,09	
5 549	71,22	
6 139	71,34	
4 259	71,47	
	75,01	5 283
	75,13	5 303
	75,26	4 834
	75,39	5 671
	75,51	5 832
	75,64	6 179
	75,77	5 509
	75,89	5 644
	76,02	5 903

Own orders are displayed in the "Orders" table:

Top Menu → Table →

 Orders

or  
icon on the toolbar:



If order is not matched yet – it is highlighted with yellow in the orderbook.

## Order is matched

3 - Orders: 5

Order number	Order time	Status	Type	Board	Security	Direction	Price	Yield	Lots	Lots left	Value	Trading account
17 137 034 492	16:24:25	+	L	T+: stocks, DRs	MoscowExch...	B	70,65		1 000		750 100,00	L02+00000F01

68 - Trades: 2

Trade number	Time	Type	Order number	Period	Board	Security	Direction	Price	Lots	Value	Trading account	Client code	Total commission
4 030 283 119	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	46	34 504,60	L02+00000F01	1979685	3,45
4 030 283 120	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	39	29 253,90	L02+00000F01	1979685	2,92
4 030 283 121	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	35	26 253,50	L02+00000F01	1979685	2,63
4 030 283 122	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	49	36 754,90	L02+00000F01	1979685	3,67
4 030 283 123	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	25	18 752,50	L02+00000F01	1979685	1,88
4 030 283 124	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	38	28 503,80	L02+00000F01	1979685	2,85
4 030 283 125	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	43	32 254,30	L02+00000F01	1979685	3,22
4 030 283 126	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	36	27 003,60	L02+00000F01	1979685	2,70
4 030 283 127	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	9	6 750,90	L02+00000F01	1979685	0,68
4 030 283 128	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	37	27 753,70	L02+00000F01	1979685	2,78
4 030 283 129	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	45	33 754,50	L02+00000F01	1979685	3,37
4 030 283 130	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	22	16 502,20	L02+00000F01	1979685	1,65
4 030 283 131	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	36	27 003,60	L02+00000F01	1979685	2,70
4 030 283 132	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	47	35 254,70	L02+00000F01	1979685	3,53
4 030 283 133	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	40	30 004,00	L02+00000F01	1979685	3,01
4 030 283 134	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	50	37 505,00	L02+00000F01	1979685	3,75
4 030 283 135	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	36	27 003,60	L02+00000F01	1979685	2,70
4 030 283 136	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	21	15 752,10	L02+00000F01	1979685	1,58
4 030 283 137	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	16	12 001,60	L02+00000F01	1979685	1,20
4 030 283 138	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	39	29 253,90	L02+00000F01	1979685	2,92
4 030 283 139	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	43	32 254,30	L02+00000F01	1979685	3,22
4 030 283 140	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	17	12 751,70	L02+00000F01	1979685	1,27
4 030 283 141	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	17	12 751,70	L02+00000F01	1979685	1,27
4 030 283 142	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	50	37 505,00	L02+00000F01	1979685	3,75
4 030 283 143	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	17	12 751,70	L02+00000F01	1979685	1,27
4 030 283 144	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	7	5 250,70	L02+00000F01	1979685	0,52
4 030 283 145	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	41	30 754,10	L02+00000F01	1979685	3,08
4 030 283 146	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	24	18 002,40	L02+00000F01	1979685	1,81
4 030 283 147	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	8	6 000,80	L02+00000F01	1979685	0,61
4 030 283 148	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	11	8 251,10	L02+00000F01	1979685	0,82
4 030 283 149	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	24	18 002,40	L02+00000F01	1979685	1,81
4 030 283 150	16:24:25		17 137 034 492		T+: stocks, DRs	MoscowExch...	B	70,65	32	24 003,20	L02+00000F01	1979685	2,40

= 1000

When the order is matched, it receives + status in the "Orders" table.

In this particular case order led to conclusion of multiple trades.

## Positions after the trade

78 - Positions by Money

Position	Bank account	Currency	Opening balance	Current balance	Planned balance	Unmatched buy total	Unmatched sell total	Net balance
UTLS	33377	SUR	100 000 000,00	100 000 000,00	100 000 000,00			100 000 000,00
UTLS	33376	SUR	100 000 000,00	100 000 000,00	100 000 000,00			100 000 000,00
UTLS	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00			100 000 000,00
UTLS	40156	SUR	12 675 703 071 508,23	12 675 703 071 508,23	12 675 703 071 508,23			12 675 703 071 508,23
UTLS	38438	SUR	99 857 684,98	99 857 684,98	99 857 684,98			99 857 684,98
UTSD	33376	USD	0,00	0,00	0,00			0,00
UTSD	33377	USD	0,00	0,00	0,00			0,00
UTSD	37193	USD	0,00	0,00	0,00			0,00
UTSD	38438	USD	0,00	0,00	0,00			0,00
UTSD	40156	USD	0,00	0,00	0,00			0,00

2 - Liabilities and Claims for Assets

Trading account	Bank account	Depository account	Asset1 (security)	Asset2 (for settlement)	Settlement date	Opening balance (asset1)	Nett (asset1)	Nett (asset2)	Planned T+
L02+00000F01	38438	MHL000021757	МосБиржа	SUR	05.12.2018	0,00	10 000,00	-706 500,00	10 000,00

To open these tables:

Table →  Positions by Money

Table →  Liabilities and Claims for Assets

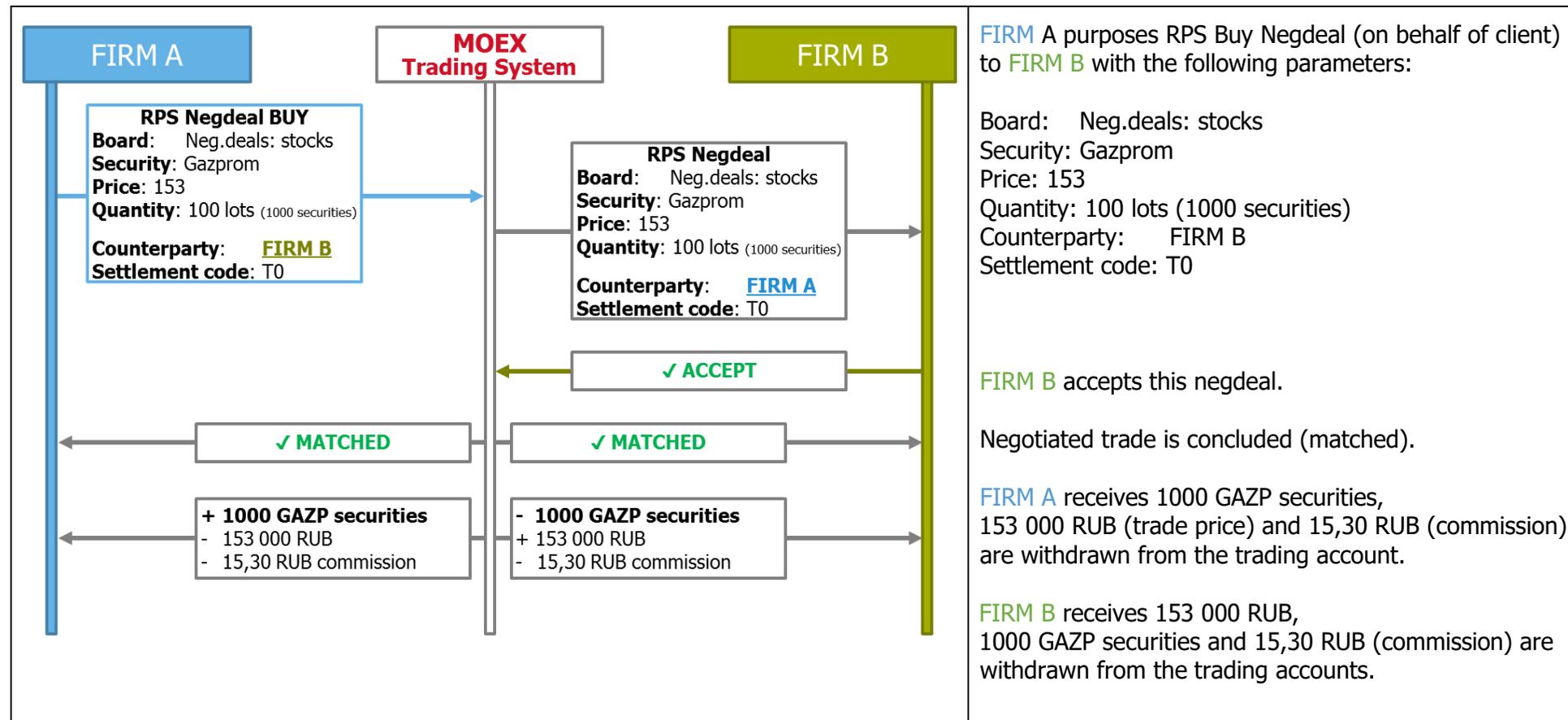
Asset1 refers to securities in the trade.

Asset2 – to settlement currency.

Liabilities will be settled on day T+2.

## D.2 NEGDEAL (NEGDEALS STOCKS – GAZP – T0 SETTLEMENT)

### Case Description



## FIRM A: information on users and trading accounts

Firm	User ID	User type	Status	Trading operations	Active	Workstation	Gateway
Free-firm14	MC9044500000	Firm Manager					
Free-firm14	MU9044500001	Firm Manager			Yes	172.16.199.11	172.20.194.120
Free-firm14	MU9044500002	Firm Manager					

Firm	Trading account	Bank account	Depository account	Status
Free-firm14	F01+00000F00	33376	GFUNDNCC0000	Operations are allowed
Free-firm14	G01-00000F00	33377	SFUNDNCC0000	Operations are allowed
Free-firm14	L01-00000F00	37193	MHL000020582	Operations are allowed
Free-firm14	L01+00000F00	37193	MHL000020582	Operations are allowed
Free-firm14	L02-00000F01	38438	MHL000021757	Operations are allowed
Free-firm14	L02+00000F01	38438	MHL000021757	Operations are allowed
Free-firm14	NCC+00037193	37193	DUMMY	Operations are allowed
Free-firm14	NCC+00038438	38438	DUMMY	Operations are allowed
Free-firm14	NCC+00040156	40156	DUMMY	Operations are allowed

Firm	Bank account	Clearing firm	Clearing bank account	Type
Free-firm14	33376	Free-firm14	33376	Own funds
Free-firm14	33377	Free-firm14	33377	Own funds
Free-firm14	37193	Free-firm14	37193	Clients' funds
Free-firm14	38438	Free-firm14	38438	Clients' funds
Free-firm14	40156	Free-firm14	40156	Own funds

Firm	Client code	Type	Details
Free-firm14	1979685	1	7700024031
Free-firm14	1979687	3	01 01 024032
Free-firm14	1979689	6	7700024033

To open these tables from the Top Menu:

Table → Firm Tables →  
→  **Users**

Table →  
→  **Trading Accounts**

Table →  
→  **Positions Codes**

Table → Firm Tables →  
→  **Client Codes**

## FIRM A: Positions before the trade

Firm	Position	Bank account	Currency	Opening balance	Current balance	Planned balance	Net balance	Max. limit
Free-firm14	COMT	38438	SUR	0,00	0,00	0,00	0,00	
Free-firm14	ECYK	38438	CNY	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	0,00
Free-firm14	EEUK	38438	EUR	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	0,00
Free-firm14	EGRK	38438	GRB	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	0,00
Free-firm14	EQTV	38438	SUR	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	0,00
Free-firm14	EUSK	38438	USD	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00	0,00
Free-firm14	RFND	38438	SUR	0,00	0,00	0,00	0,00	0,00
Free-firm14	RFNE	38438	EUR	0,00	0,00	0,00	0,00	0,00
Free-firm14	RFNU	38438	USD	0,00	0,00	0,00	0,00	0,00
Free-firm14	UTSD	38438	USD	0,00	0,00	0,00	0,00	0,00
Free-firm14	UTSE	38438	EUR	0,00	0,00	0,00	0,00	0,00
Free-firm14	UTSR	38438	SUR	100 000 000,00	100 000 000,00	100 000 000,00	100 000 000,00	0,00

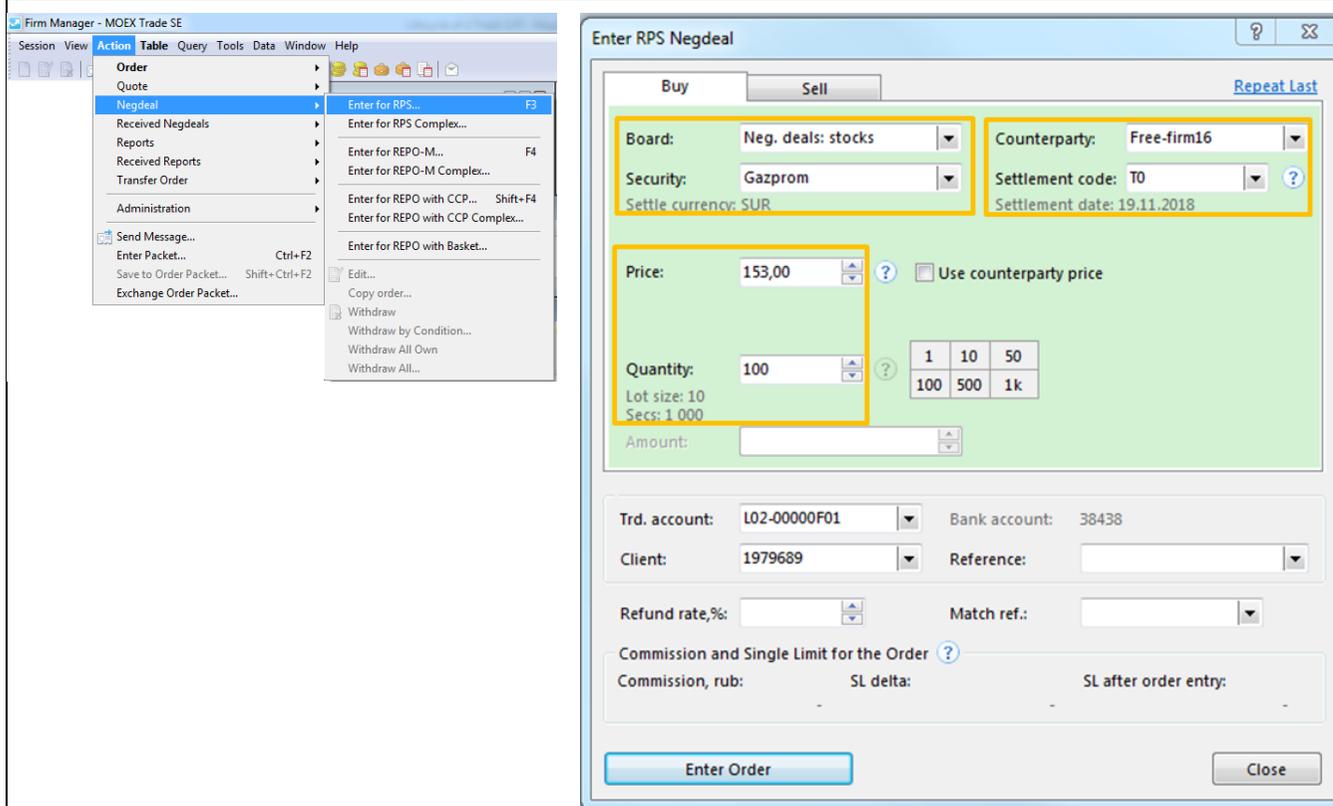
Firm	Security	Opening balance	Current balance	Planned buy position	Planned sell position
Free-firm14	Gazprom	2 000 000 000	2 000 000 000		
Free-firm14	LUKOIL	1 999 999 669	1 999 999 669		
Free-firm14	NorNickel GMK	1 999 999 751	1 999 999 751		

To open these tables from the Top Menu:

Table →  **Positions by Money**

Table →  **Positions by Securities**

## FIRM A: Enter RPS Negdeal



Negdeal parameters to be set according to case description:

**Board:** Neg.deals: stocks

**Security:** Gazprom

Settle currency: SUR - tooltip – settlement currency for the selected instrument

**Counterparty:** FIRM B name

**Settlement code:** T0

Settlement date tooltip – date when the trade to be settled (according to the selected Settlement code)

**Price:** 153 – price for 1 lot

**Quantity:** 100 lots (1000 securities)

Lot size – number of securities in lot

Secs – total number of securities in the order

**Trd. account:** trading account ID

**Client:** client code if the order is entered on behalf of the client

Bank account: identifier of the Bank account corresponding to the selected trading account

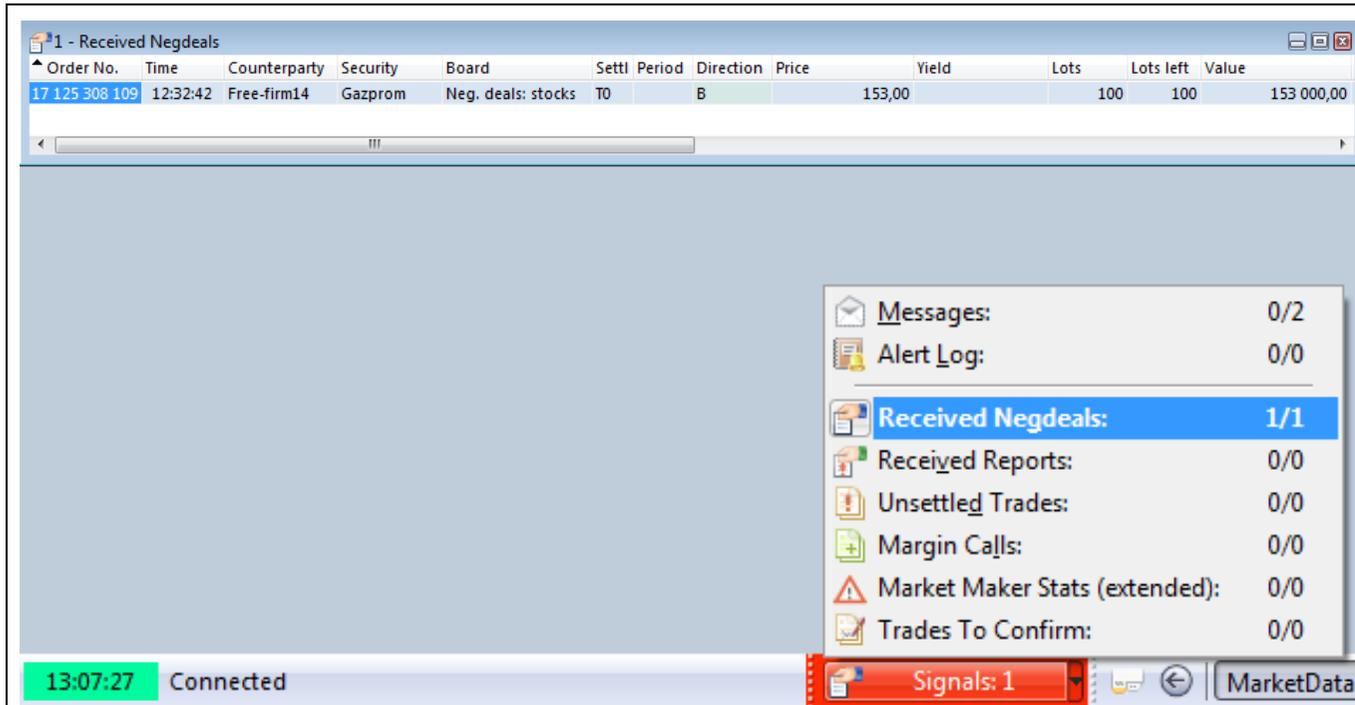
Click "Enter Order" to confirm.

Once submitted the negdeal is displayed in the "Sent Negdeals" table:

Top Menu → Table →  Sent Negdeals

Order No.	Time	Act	Counterparty	Period	Board	Security	Direction	Price	Yield	Lots	Lots left	Value	Value of accrued interest	Trading account
17 125 308 109	12:32:42	Act	Free-firm16		Neg. deals: sto...	Gazprom	B	153,00		100	100	153 000,00		L02-0000F01

## FIRM B receives signal on incoming negdeal



The screenshot shows a trading terminal window with the following components:

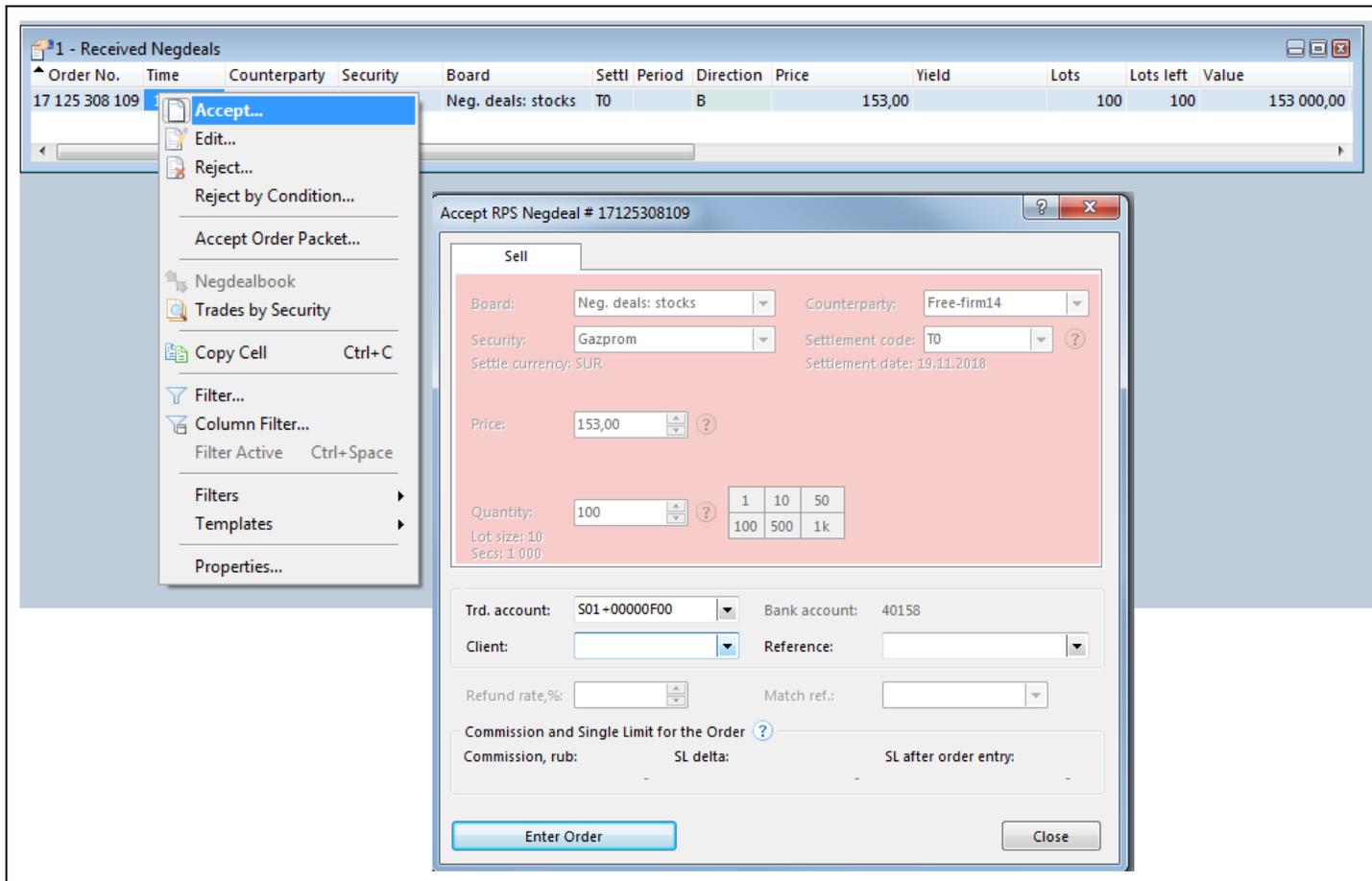
- Table:** A table titled "1 - Received Negdeals" with columns: Order No., Time, Counterparty, Security, Board, Settl, Period, Direction, Price, Yield, Lots, Lots left, Value. The first row is highlighted: 17 125 308 109, 12:32:42, Free-firm14, Gazprom, Neg. deals: stocks, T0, B, 153,00, 100, 100, 153 000,00.
- Signals Panel:** A panel at the bottom right showing a red bar with "Signals: 1" and a "MarketData" button.
- Alerts Panel:** A panel on the right side of the terminal window showing a list of alerts:
  - Messages: 0/2
  - Alert Log: 0/0
  - Received Negdeals: 1/1** (highlighted)
  - Received Reports: 0/0
  - Unsettled Trades: 0/0
  - Margin Calls: 0/0
  - Market Maker Stats (extended): 0/0
  - Trades To Confirm: 0/0
- Status Bar:** A green bar at the bottom left showing "13:07:27 Connected".

The incoming proposal is displayed in the "Received Negdeals" table:

Top Menu → Table →  
→  Received Negdeals.

Also the alert is displayed on the "Signals" panel on the bottom of terminal window.

## FIRM B accepts the negdeal



The screenshot displays the 'Received Negdeals' table with the following data:

Order No.	Time	Counterparty	Security	Board	Settl	Period	Direction	Price	Yield	Lots	Lots left	Value
17 125 308 109				Neg. deals: stocks	T0		B	153,00		100	100	153 000,00

A context menu is open over the first row, with 'Accept...' selected. The 'Accept RPS Negdeal # 17125308109' form is displayed, showing the following details:

- Sell** (tab)
- Board: Neg. deals: stocks
- Counterparty: Free-firm14
- Security: Gazprom
- Settlement code: T0
- Settle currency: SUR
- Settlement date: 19.11.2018
- Price: 153,00
- Quantity: 100
- Lot size: 10
- Secs: 1.000
- Trd. account: S01+00000F00
- Bank account: 40158
- Client: [empty]
- Reference: [empty]
- Refund rate,%: [empty]
- Match ref.: [empty]
- Commission and Single Limit for the Order
- Commission, rub: -
- SL delta: -
- SL after order entry: -

Buttons: Enter Order, Close

To accept the negdeal – right click it in the "Received Negdeals" table and select "Accept" in the pop-up menu.

"Accept Negdeal" form layout is similar to "Enter Negdeal" but main order parameters are not available for edits.

Only Trading account, Client Code and Reference field may be changed.

Click "Enter order" to confirm

**FIRM A and FIRM B – TRADES table**

FIRM A																		
Trade number	Time	Type	Order number	Counterparty	Board	Security	Direction	Price	Lots	Value	Trading account	Client code	Broker reference	Total commission	Clearing commission	Exchange commission	Technical access commission	Settl code
4 029 970 122	12:39:03	N	17 125 308 109	Free-firm16	Neg. deals: st...	Gazprom	B	153,00	100	153 000,00	L02-00000F01	1979689	1979689/	15,30	6,50	8,80	0,00	TO

FIRM B																		
Trade number	Time	Type	Order number	Counterparty	Board	Security	Direction	Price	Lots	Value	Trading account	Client code	Broker reference	Total commission	Clearing commission	Exchange commission	Technical access commission	Settl code
4 029 970 122	12:39:03	N	17 125 319 552	Free-firm14	Neg. deals: st...	Gazprom	S	153,00	100	153 000,00	S01+00000F00			15,30	6,50	8,80	0,00	TO

Once matched the trade is displayed in the "Trades" table for both parties.

To open the "Trades" table:  
Main Menu → Table →  Trades

Main trade parameters are:

Trade number: ID of the trade in the trading system

Time: time when trade was concluded  
Order Number: ID of the order that led to trade conclusion.

Order numbers are different in this example because technically there were two counter orders (by one from each firm).

Counterparty: name of the counterparty

Board: Trading board name

Direction: B (buy) or S (sell)

Price: price for 1 lot

Lots: number of lots in the trade

Value: trade value expressed in currency of settlement

Trading account: ID of the trading account used for this trade

Client code – client code in case the trade was concluded on behalf of the client

Total commission: total value of clearing, exchange and technical access commission.

**FIRM A and FIRM B positions after the trade**

## FIRM A

Firm	Position	Bank account	Currency	Opening balance	Current balance	Planned balance
Free-firm14	UTSR	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00
Free-firm14	MRCL	37193	SUR	0,00	0,00	0,00
Free-firm14	UTSL	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00
Free-firm14	UTLS	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00
Free-firm14	UTLF	37193	SUR	100 000 000,00	100 000 000,00	100 000 000,00
Free-firm14	EQTV	38438	SUR	1 000 000 000,00	999 846 984,70	999 846 984,70
Free-firm14	EUSK	38438	USD	1 000 000 000,00	1 000 000 000,00	1 000 000 000,00
Free-firm14	RFND	38438	SUR	0,00	0,00	0,00
Free-firm14	RFNE	38438	EUR	0,00	0,00	0,00
Free-firm14	RFNU	38438	USD	0,00	0,00	0,00
Free-firm14	UTSD	38438	USD	0,00	0,00	0,00

Firm	Security	Opening balance	Current balance	Planned buy position	Planned sell position	Unsettled quantity bought
Free-firm14	Gazprom	2 000 000 000	2 000 001 000			1 000
Free-firm14	LUKOIL	1 999 999 669	1 999 999 669			
Free-firm14	NorNickel GMK	1 999 999 751	1 999 999 751			
Free-firm14	Rosneft	2 000 000 000	2 000 000 000			
Free-firm14	Sberbank	2 000 000 000	2 000 000 000			
Free-firm14	VTB	2 000 000 000	2 000 000 000			

## FIRM B

Firm	Position	Bank account	Currency	Opening balance	Current balance	Planned balance	Unmatched buy total	Unmatched sell t
Free-firm16	UTSD	40158	USD	0,00	0,00	0,00	0,00	
Free-firm16	UTSE	40158	EUR	0,00	0,00	0,00	0,00	
Free-firm16	UTSL	40158	SUR	12 496 399 712 642,73	12 496 399 755 398,95	12 496 399 755 398,95		
Free-firm16	UTSR	40158	SUR	100 000 000,00	100 153 000,00	100 153 000,00		
Free-firm16	COMT	40158	SUR	0,00	-15,30	-15,30		

Firm	Security	Opening balance	Current balance	Planned buy position	Planned sell position	Unsettled quantity bought	Unsettled quantity sold
Free-firm16	Gazprom	2 000 000 000	1 999 999 000				1 000
Free-firm16	LUKOIL	1 999 999 669	1 999 999 669				
Free-firm16	NorNickel GMK	1 999 999 751	1 999 999 751				
Free-firm16	Rosneft	2 000 000 000	2 000 000 000				
Free-firm16	Sberbank	2 000 000 000	2 000 000 000				
Free-firm16	VTB	2 000 000 000	2 000 000 000				

### FIRM A positions:

by money:

1 000 000 000 (Open Balance)  
 - 153 000 RUB (trade price)  
 - 15,30 RUB (commission)  
 = 999 846 984,70 RUB  
**CURRENT BALANCE**

by securities:

2 000 000 000 GAZP (open)  
 + 1 000 GAZP  
 = 2 000 001 000 GAZP  
**CURRENT BALANCE**

### FIRM B positions:

by money / UTSR:

100 000 000 (Open Balance)  
 + 153 000 RUB (trade price)  
 = 100 153 000 RUB  
**CURRENT BALANCE**

by money / COMT:

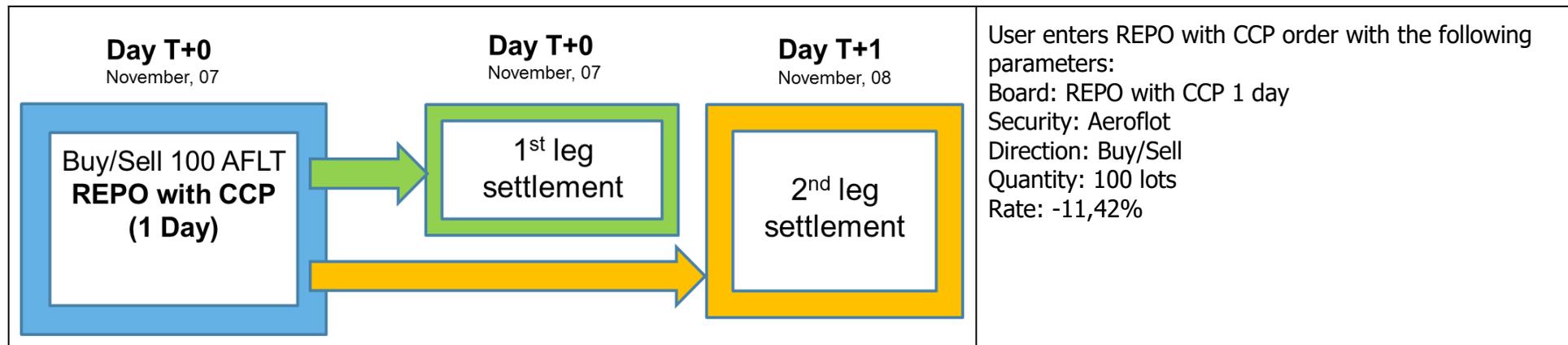
= -15,30 RUB (commission)

by securities:

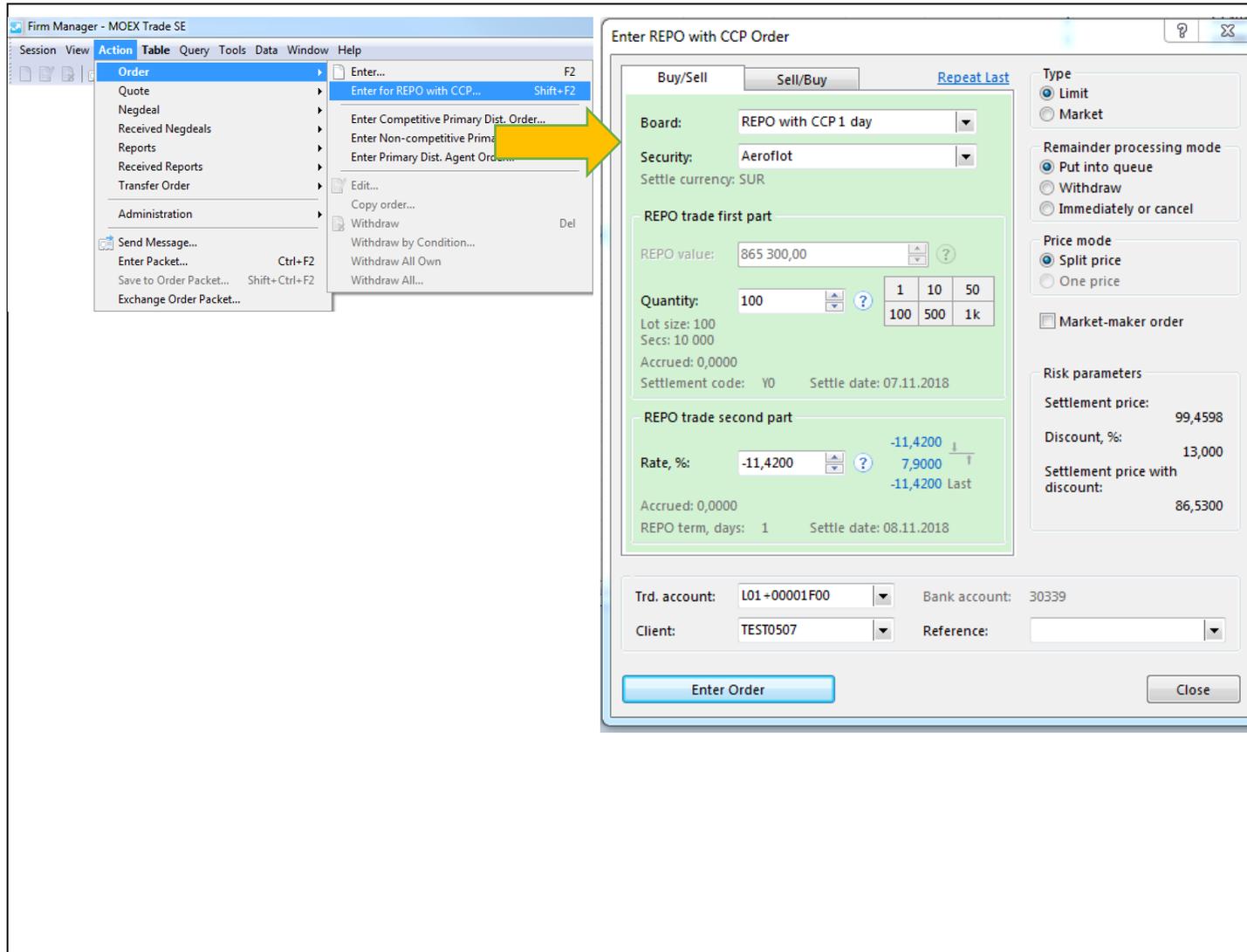
2 000 000 000 GAZP (open)  
 - 1 000 GAZP  
 = 1 999 999 000 GAZP  
**CURRENT BALANCE**

## D.3 REPO WITH CCP

### Case Description



## Order Entry Dialog



**Enter REPO with CCP Order**

Buy/Sell: **Sell/Buy**    Repeat Last

Type:  Limit     Market

Remainder processing mode:  Put into queue     Withdraw     Immediately or cancel

Price mode:  Split price     One price

Market-maker order

Risk parameters:

Settlement price: 99,4598

Discount, %: 13,000

Settlement price with discount: 86,5300

Board: REPO with CCP 1 day

Security: Aeroflot

Settle currency: SUR

**REPO trade first part**

REPO value: 865 300,00

Quantity: 100

Lot size: 100    Secs: 10 000

Accrued: 0,0000

Settlement code: Y0    Settle date: 07.11.2018

**REPO trade second part**

Rate, %: -11,4200

Accrued: 0,0000

REPO term, days: 1    Settle date: 08.11.2018

Trd. account: L01+00001F00    Bank account: 30339

Client: TEST0507    Reference:

**Enter Order**    Close

Order parameters to be set according to case description:

Direction: Buy/Sell  
(1<sup>st</sup> leg – buy, 2<sup>nd</sup> leg - sell)  
Board: REPO with CCP 1 day  
Security: Aeroflot

Settle currency: SUR - tooltip – settlement currency for the d instrument

**REPO trade first part**  
Quantity: 100 lots (1000 securities)

Lot size – number of securities in lot  
Secs – total number of securities in the order  
Settle date – settlement date for the 1<sup>st</sup> leg

**REPO trade second part**  
Rate, %: -11,4200 – REPO rate (annual percent value)

Trd. account: trading account ID  
Client: client code if the order is entered on behalf of the client  
Bank account: identifier of the Bank account corresponding to the selected trading account

Click "Enter Order" to confirm.

## ORDERS table

1 - Orders																
Order number	Order time	Status	Type	Period	Board	Security	Directi	Price	Yield	Lots	Lots left	Value	Value of accrue intere:	Trading account	Client code	Broker reference
17 621 715 102	10:13:05	+	L		REPO with CCP 1 day	Aeroflot	B/S	-11,4200		100		865 300,00		L01+00001F00	TEST0507	TEST0507/

To open the table: Top Menu → Table →  Orders

## TRADES table:

3 - Trades																							
Trade number	Time	Type	Order number	Board	Security	Directi	Price	Lots	Value	Trading account	Client code	Broker reference	Total comr	Cleari	Exchan	Techni	Settler	REPO term	REPO rate	REPO value	REPO initial discount %	Buyback price	REPO buy-back value
74 896 340	10:13:05	CCPR	17 621 715 102	REPO with CCP 1 day	Aeroflot	B/S	-11,4200	100	865 300,00	L01+00001F00	TEST0507	TEST0507/	2,48	1,78	0,35	0,35	Y0	1	-11,4200	865 300,00	13,0000	86,5029	865 029,27
74 896 341	10:13:05	CCPR1	17 621 715 102	REPO with CCP 1 day	Aeroflot	B	86,5300	100	865 300,00	L01+00001F00	TEST0507	TEST0507/	2,48	1,78	0,35	0,35	Y0	1	-11,4200	865 300,00	13,0000	86,5029	865 029,27
74 896 342	10:13:05	CR2	17 621 715 102	REPO with CCP 1 day	Aeroflot	S	86,5029	100	865 029,27	L01+00001F00	TEST0507	TEST0507/	0,00	0,00	0,00	0,00	Y1	1	-11,4200	865 300,00	13,0000	86,5029	865 029,27

To open the table: Top Menu → Table →  Trades

REPO with CCP trade is technically displayed as three separate trades:

- "Parental" Trade (N 74 896 340)
- 1<sup>st</sup> Leg (N 74 896 341)
- 2<sup>nd</sup> Leg (74 896 342)

## POSITIONS after the trades

### Liabilities and Claims for Assets

* 2 - Liabilities and Claims for Assets									
^1 Firm	^2 Trading account	Bank account	Depository account	^3 Asset1 (security)	^4 Asset2 (for settlement)	^5 Settlement date	Opening balance (asset1)	Nett (asset1)	
TEST	L01+00001F00	30339	MHL000001491	Aeroflot	SUR	07.11.2018	0,00		10 000,00
TEST	L01+00001F00	30339	MHL000001491	Aeroflot	SUR	08.11.2018	0,00		-10 000,00

To open the table: Top Menu → Table →  Liabilities and Claims for Assets

### Liabilities and Claims for Money

* 3 - Liabilities and Claims for Money													
^1 Firm	^2 Bank	^3 Settler	Opening bala	Opening	Opening claim	Nett	Liability	Claim	Claims	Liabili	Planned T+	^4 Asset	Single
TEST	30339	07.11.2018	0,00	0,00	0,00	-865 300,00	-865 300,00				999 741 626,86	SUR	
TEST	30339	08.11.2018	0,00	0,00	0,00	865 029,27		865 029,27			1 000 606 656,13	SUR	

To open the table: Top Menu → Table →  Liabilities and Claims for Money

## Information on UNSETTLED TRADES

! 2 - Unsettled Trades																
^ Trade ID	Status	Unsett trade type	Counter	Trade date	Settlement date	REPO trade ID	Board	Security	Directi	Total amount	Trade balan	Settler instru ID	Counter settleme instructi ID	Price	Lots	Value
74 896 341	Unsettled	CCPR1		07.11.2018	07.11.2018	74 896 342	REPO with CCP 1 day	Aeroflot	B	865 300,00	100			86,5300	100	865 300,00
74 896 342	Unsettled	CR2		07.11.2018	08.11.2018	74 896 341	REPO with CCP 1 day	Aeroflot	S	865 029,27	100			86,5029	100	865 029,27

To open the table: Top Menu → Table →  Unsettled Trades