



MOEX Trade Currency User Manual

Version 3.24.15

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Chapter 1. About MOEX Trade Currency

MOEX Trade Currency is the trader terminal for the Moscow Exchange FX Market.

Key functional features of MOEX Trade Currency:

- Real-time display of all the market data.
- All types of orders (market and limit orders with different execution conditions).
- Order-driven and quote-driven markets: regular orders, negotiated deal orders, SWAP orders.
- Monitoring of own current and planned positions.

Main service features:

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

Chapter 2. What's New

("+" - new feature; "o" - modified feature of behavior; "-" - removed functionality; "!" - bug fix)

Version 3.24.15

- o Moscow Exchange production server (VPN) connection profile is added to the terminal.
- o Description for position groups is broadcasted in Russian or English depends on interface language chosen by user.
- ! Improvements for Single limit calculation and detalization.

Version 3.24.10

- + A compliance field is added to the "Orders" table.

Version 3.24.05

- + The following windows are added to the terminal: [Unsettled Trades](#), [Enter Confirmation Trade Settlement Report](#), [Sent Reports](#), [Trades of report](#).

Version 3.23.45

- ! Calculation of Effective market risk rate is fixed in the "[Single Limit Components](#)" dialog.
- ! Value of the **Addressee alias** can be changed while editing negdeal.

Version 3.23.40

- + "[Single Limit Components](#)" dialog is added. This dialog may be opened with the command from the Query menu of the main menu.
- o Users of "User-TrdAcc" type are allowed to perform operations with negotiated deals.
- o The **Addressee alias** fiield is added to "[Enter SWAP negdeal](#)" dialog.

Version 3.23.35

- + Terminal supports [Request for Stream](#) entering with new instruments. TOD, TOM, SPT instruments of the KZT/RUB currency pair, as well as TOD and TOM instruments of the TRY/RUB and BYN/RUB currency pairs are available.
- + "Face value" informational field is added to the [Request for Stream](#) form.

Version 3.23.31

- ! Fixed [NCC module](#) connection error.

! Error fixed: client code was not included into a [packet of counterorders](#).

Version 3.23.30

- + The **Hidden qty** field is added to the [Enter SWAP Order](#) dialog. SWAP iceberg orders entering is available.
- + The "Signal events" area on the [Signals](#) tab of the program options window was supplemented with the **Received messages** checkbox to manage messages from the trading system signals.
- + The "Fully covered trading limit" field is added to [Assets](#), [Interproduct spreads](#), [Interproduct Spread Assets](#). tables
- + The "Trading account" field is added to [Received Negdeals](#) table to display the trading account from which the received negdeal was entered.
- o Users who are managing trading accounts and bank accounts included into them (User-TrdAcc) have access to commands of the "Administration" item in the "Action" menu.

Version 3.23.26

- + "Partial collateral" column for a percentage of free funds which is accepted as collateral today added to the "[Individual risk parameters \(new\)](#)" table.
- o Single Limit calculation updated to take into account "Partial collateral" feature of an asset.
- o Hot keys for column filter setting (Ctrl+G) and to cancel filter (Ctrl+H) are added to the default hot keys list.
- ! "List index out of bounds" error while calculated assets withdrawal was filed.

Version 3.23.25

- o Single Limit calculation updated for the case when covered sales of an asset are ignoring in Single Limit.

Version 3.23.20

- o Single Limit calculation updated to take into account instruments with special settle mode.
- ! Fixed error while exit terminal session after the shutdown of trading or clearing system.

Version 3.23.05

- o Data Export supports the format adopted in CMA v2.16.10.

Version 3.22.30

- + Toggle between security ID and currency pair is added to all the order entry forms.
- + The "[Trade Time History](#)" table is added to the terminal.
- + New "Book or Cancel" remainder processing mode is displayed at the [order entry](#) form.

Interfax News:

- o Fonts and colors setting available via the "Appearance" tab of the [table properties dialog](#).
- o "Today" value for date filter is selected by default.
- o Time of the trading system is using while collectiong news.
- o News window reacts to global filtering.

! Fixed error while connecting ISS via faulty proxy server.

Version 3.22.25**+ Interfax news:**

- + Filter by news publication time added.
- + Loading news for the specified date implemented.
- + Добавлены сообщения диагностики: "Loading", "There are no news at the moment.", "The Connection to ISS is disabled".
- + Missing elements automatic downloading.

Version 3.22.21

- o Single Limit calculation updated according to the Clearing Rules.
- ! Interfax news: fixed error while getting news feed not using the https protocol.

Version 3.22.20

- + A separate [news feed](#) "Interfax FX market news" and filter by news feeds are added to news main window.
 - o Interfax news may be activate independently from historical market data provided with ISS. Activation of the news feed does not require connection to passport.moex.com if **Anonymous** or **Automatic** mode was selected.
 - o ADO [dynamic data export](#) wizard is supplemented with the "Clear table before export" option.
 - o *.xlsm files are displayed at choosing file window for DDE dynamic data export.
- ! [Chart properties](#): Source of "Volume" indicator may be changed to amount / value.

Version 3.22.15

- + [Control](#) of Algo-packet and iterations quantity; Confirmation request while entering [algorithmic packet](#) and [SWAP algorithmic packet](#) of quantity more than 1,000,000 lots .

Version 3.22.10

- + New form to [accept asset as collateral](#) is added to the terminal.

! Bug fixes in the [news feed](#) window.

Version 3.22.05

+ New window in trader terminal [displays news feed](#). News is provided by Interfax agency and is broadcasted via The Information Server (ISS).

+ Feature to show password is added to password fields of change password form and login form.

! Fixed an error while transfer of profiles of positions on assets or transfer of collateral, that was occurred while NCC connection set using Validata 6 profile.

Version 3.21.40

+ Terminal supports functions to participate in Opening auction.

+ System messages longer than 255 symbols will be displayed in full.

+ Header of terminal production version contains [test data]/[production data] mark.

! If there is not value of the last trade price during [order validation parameters setup](#) by price, validation parameter will be setup to previous day last price.

Version 3.21.35

+ "Highlight user's orderbooks instead of firm's ones" option is added to the ["Advanced Options"](#) tab of options window.

+ Additional [Order control parameters](#) for TWAP algo-packets.

+ New order control parameter "Amount" to be setup in lot currency.

Version 3.21.30

+ Negdeal entry form has option to enter negative price value for fixing orders with new USDRUB_WAPV instrument.

+ Terminal supports prices of increased size. New maximum value to enter and display is 17 symbols.

+ [Bridged connection parameters](#) tab has new **Secure connection** flag to enable OpenSSL encryption for connection channel. The flag might be set if Validata profile was not selected.

o The ["Client codes"](#) table is supplemented with the "DFI Access" column.

o The context menu of the ["Users"](#) table has commands "Change password" and "Force password change" allowed for Firm Administrators.

o The "Users" table was supplemented with the "Change password on next logon" column.

o Bridged connection confirmation is now required directly after logon, before checks for autoupdate.

o Data errors are ignored while loading [administrative order validation](#) file. User does not able to stop the loading.

! Orders that have equal price are displayed in descend order of their volumes on the OTC Full Amount orderbook.

! Hosted UAT environment connection parameters is added to connection profiles default list.

! Fixed terminal action with COD functionality. Terminal can be used for Sponsored market access Master actions.

Version 3.21.10

+ In the [selection of markets and boards](#) dialog the following boards are always chosen by default: RFS Negotiated deals, CCP OTC Clearing CPCL, Large Volume Trades, OTC market, OTC Full amount, System fixing.

+ The [quick order entry panel](#)[54] has changes: pointer appearance, option to choose color of the panel ("Fonts and colors" on the "Appearance" tab of the [table properties](#) form), tooltips for elements of the turbo panel.

+ [Securities](#) table has new "WAP from 10:00 to 11:30" field to display value of weighted average price from 10:00 to 11:30 for USDRUB_TOM.

+ A value of the "Amount" field in "Orderbook", "Orders", "Trades", "All trades", "Negdeals sent", "Negdeals received" is displayed as float number for securities with small lots.

+ Quick entry quantity buttons on the [order entry](#) form has special values for securities with small lots: 1, 10, 50, 100, 500, 1K;

Version 3.13.11

RFS Module:

+ "Quote RFS" and Request for Stream" forms support auctions with SWAP securities and securities on gold.

Algorithmic Module:

! Best quotes display is fixed for order entry forms.

Version 3.13.10

+ The [SWAP TWAP Algo-packet](#) entry form is added.

o The FXDesk desktop is added as a default bookmark.

o ALGO and RFS default desktops has changes.

! Firm administrator" user type is able to set SMA limits.

Version 3.13.9

+ Demo version of the [Algorithmic Module](#).

o Fonts properties was updated for turbo mode buttons in the Orderbook table.

! Now the RFS bookmark is more flexible.

Version 3.13.8

- + It is possible [setting up pre-trade checks](#) for SMA users.
- + The "Addressee alias" field was added to the [negdeal entry](#) form.
- + Now it is possible to minimize orderbook window without [quick order entry \[54\]](#) buttons.
- + Setting the Turbo flag, the orderbook window gets the red frame and the aim cursor, and auto lock mode is activated.
- + Auto lock of orderbook window and auto turn off turbo mode options was added on the "[Adv. options](#)" tab of "Parameters".
 - o MOEX VPN connection profile might be selected during the terminal installation.
 - o Negdeal entry form: volume buttons are displayed with 1M, 2M, 5M, 10M values for OTC full amount board.
- ! If the order was partially matched in "Over-the-counter market" board, the confirmation message displays with matched quantity of the order.

Version 3.13.7

- + OTCF trading board (OTC Full amount) is added to the Terminal.
 - o RFS Module: best quotes indication is excluded from [Quote RFS](#) form.
 - o [RFS Module](#) supports "Supervisor" user type now.

Version 3.13.6

- + In relation to Request for Stream service implementation [RFS](#) menu was added to the terminal.

Version 3.13.5

- + The "oz" dimension is added to [order entry](#) forms for XAU securities.
 - o "Positions by Securities", "Positions by Limits", "Positions by Assets", "Liabilities and claims for assets", "Trading Accounts", "Bank Accounts" items was moved from "Positions" submenu to the "Tables" menu.
 - o "Trading Accounts" and "Bank Accounts" icons was added to the "Firm tables" panel of the toolbar.
 - o Order entry forms: resulting order volume instead of quantity now displays on the quick entry quantity buttons.
- ! Editing rate error fixed for [SWAP order entry](#) form.
- ! Single limit calculating now enabled for bank accounts of Trading members level 2 and 3.
- ! DDEServer naming error was fixed for MOEX terminals.
- ! Now it is not possible to Double-click to button "Enter Order" at order entry form when "Show successful transaction execution results" [option](#) is disabled.
- ! Order entry forms: Reference entry error fixed for enabled Add client code to "Broker reference" field [option](#).

Version 3.13.4

+ Buy/Sell quotes in the ["Orderbook"](#) table for the USDRUB_WAPO security of the system WAP deals board are represented with "+" sign.

! Second level bank accounts are now displayed in "Clearing bank account" column filter.

Version 3.13.3

+ The "gram" dimension is added to [order entry](#) forms for metals.

+ Commission fee warning for USDRUB_TDB orders that will be put into queue (trader=maker) is added to order entry form with "Put into queue" flag active.

o Connection settings for regional technical centers are deleted from the default configuration file of distribution kit. Current user settings stayed unchanged.

o "Show thousand separators in numeric fields" flag now is active by default.

! The "invalid floating point" error is fixed for charts.

Version 3.13.2

+ The "1-st Level" column (the flag of the first level bank account) is added to the following tables: ["Positions by Limits"](#), ["Positions by Assets"](#), ["Positions by Securities"](#), ["Liabilities and Claims for Assets"](#).

+ A new column "Level 1" for the ["Trading accounts"](#) table (the flag of the first level trading account).

+ Clearing member has the option of global filtering by all it's trading members for clearing.

+ The [Global filtering](#) option is supplemented by "Show lower level bank accounts" button.

+ NCC Module: The "Second market" field and the List of changes of the Second market are optional for the ["Request for transfer of profiles of positions on assets"](#) dialog.

Version 3.13.1

! A "Firm" (for trading account) field for accepting received negdeals [by packet](#) is filled with firm id automatically.

Version 3.13.0

+ In relation to Individual Risk-Parameters features implementation, ["Market Individual Risk-parameters \(new\)"](#), ["Individual Risk-parameters \(new\)"](#) tables with [market individual risk parameters setting](#), [interproduct spread discount rate setting](#) forms and [percent risk calculation](#) (by bank account) flag added to the Users' Terminal.

+ The column "Don't check SL" added to the ["Bank Accounts"](#) table.

+ To quickly set up large negdeal volume for OTCT board on [OTC negdeal entry](#) form, buttons are displayed with 100k, 500k, 1M, 3M, 5M, 10M values.

+ Information string with lot size and total volume was added to [quick order entry panel](#) [54].

- + A "Firm" (for trading account) field on [order entry](#), [SWAP order](#), [negdeal order entry](#) and [SWAP negdeal](#) forms.
- + A "Firm" (for trading account) field added to [packet entry](#) form.
- + The "[Stop List of Clients](#)" table.
- + "[Enter Transfer Order to Trading Member](#)" form.
- + "[Enter Complex Negdeal](#)" and "[Enter Complex Negdeal SWAP](#)" forms was modified.
- + "[Check Collateral Sufficiency](#)" by bank account form.
- + "Request order confirmation by this security" option on [setup quotes](#) tab : Default / Always / Never .
- o The new individual risk-parameters are taken into account in the Single Limit Calculator.

Version 3.12.8

- + The field containing spread value between volume weighted average buy price and volume weighted average sell price depending on entered volume was added to [orderbook](#) Quick entry (turbo) mode panel.
 - + [Order validation parameters](#) feature was extended to orders which entered using turbo mode.
 - + The "[Partners](#)" dialog to form the list of partners for [Negdeal](#) or [Negdeal SWAP](#).
 - + In relation to revision of user authentication system a password expiration warnings with suggestion to [change password](#) were implemented in Trading System connection.
- ! Prohibition of trading without full pre-funding for asset and firm will be considered in the maximum number of lots calculation.

Version 3.12.7

- + Feature to calculate comission and Single Limit was added to [order enter](#), [SWAP](#), [negdeal enter](#) and [SWAP negdeal](#) forms.
- + [NCC module](#): English and Russian support was implemented.
- + [NCC module](#): Shortcuts for "[Transfer of profile of positions on assets](#)" (Ctrl+F6) and "[Transfer of collateral](#)" (Alt+F6).
- + [NCC module](#), "[Operation Log](#)" table: "Document" word was replased to "Request".
- + [NCC module](#), "[List of requests for profiles transfer](#)" table and "[Transfer of collateral](#)" form: column "Request number" was renamed to "Request ID".

Version 3.12.6

- o A "Firm" coulumn was added to Bankacc Filter of second and third levels.
 - o The [negdeal entry](#) form was renamed to "Enter Negdeal / OTC Negdeal".
- ! The FIXS board was hidden from the [negdeal entry](#) form.
- ! The «Configuration Access Error» during connection using RSA-cryptography.

! Bug of missing information about price move limits for firm manager was fixed.

Version 3.12.5

+ Table "[Interproduct spread assets](#)" and new version of "[Interproduct spreads](#)" was added.

o Due to exclusion of trading limits the "Collateral and trading limit for operations" form was renamed to "[Calculation of Collateral for Operations](#)". The "Required trade limit in RUB" field was removed from form.

- The "Product spreads" table was excluded.

Version 3.12.4

+ In relation to implementation of the new version of Trading and Clearing System with separate connections to trading and clearing modules the [Clearing System connection](#) feature was added to the terminal. Connection to CS must be established for getting clearing data and risk parameters.

+ The "Collateral sell limit" column has been added to "[Liabilities and Claims for Assets](#)".

o The "Planned T+" value of the "[Liabilities and Claims for Assets](#)" table is calculated without information of transfer profiles.

o The "Settle" value of the "[Positions by Assets](#)" table is calculated as current settlement having "today" settlement date.

! The [Trading Accounts](#) table will be automatically updated.

! If Trading System returns more than one message for transaction, it displays all of them.

Version 3.12.3

+ Quantity [validation](#) for the second part of SWAP order/negdeal.

+ Quantity [validation](#) for negdeals.

+ Negdeals [validation](#) parameter "Price" of type "To current Bid/Offer" use Bid and Offer values from "[Best Negdeals](#)" table.

+ MOEX Passport authentication is added to [NCC integration module](#).

+ The "Single pool" column is added to "[Positions by Assets](#)", "[Positions by Securities](#)", "[Positions by Limits](#)", "[Liabilities and Claims for Assets](#)" tables.

+ The "[Accounts in Settlement organizations](#)" table has been added.

o The "[Percent Risk Parameters](#)" table load procedure is optimized by reducing the amount of data which was received from Trading System.

! Building trades concluded at fixing price chart is fixed.

Version 3.12.1

+ in relation to "Unified Collateral Pool" project implementation, the [NCC integration module](#) is added to the terminal installation package;

- + the "[Trading without full pre-funding limits for Bank Account](#)" table has been added;
- + the "[Set internal Bank Account limit](#)" form has been added;
- + feature to [enter order](#) by volume-weighted average price has been added;
- + the "Show Log" (in case of the logging is turned on) button and the information about current user's ID has been added to the "[Connection Info](#)" window.

Version 3.12.0

- + support for trading at the MOEX Fixing price: [Order Entry](#) dialog may be used to submit regular fixing orders, [Negdeal Entry](#) form - to submit orders for negotiated deals fixing with counterparty indicated;
- ! [Dynamic Export](#) fix: we resolved an issue that occurred in case the target table contained special characters in column names;

Version 3.11.4

- + [calculation of assets withdrawal in single or multiple currencies](#) may be performed considering TO collateral;

o broadcast addresses will be automatically updated due to migration to the new data center;

! we have resolved an issue that led to unexpected program freezes;

! "Central Rate" field of the [Securities](#) table is applicable only for instruments settled in RUB ("Currency"/RUB);

! several bug fixes in Charts module.

Version 3.11.3

- + [Administrative Order Validation](#);
- + [Collateral after Risk-parameters Change](#) form added;
- + printing functionality extended with landscape orientation and scaling;

! several changes in the "[Positions for settlement](#)" table: former "Opening balance" field renamed to "Current balance", former "Current balance" renamed to "Unsettled liabilities", "Opening balance" field added that contains the value from the corresponding field of "[Liabilities and Claims for assets](#)" table.

Version 3.11.2

- + [Positions by Currencies](#) and [TOM provision](#) forms added;
- + [Transfer Order](#) and [Transfer to Partner](#) dialogs, [Transfer orders](#) and [Transfers](#) tables, "Transfer Info" in pop-up menu of these tables;

- + [Complex negdeals](#) and [Complex SWAP negdeals](#);
- + [Interproduct Spreads](#) table;

- o [Global Filter by Bank Account](#) functionality is extended with "show/hide linked bank accounts" button;
- o "Opening balance" column is added to the [Liabilities and Claims for Assets](#) table;
- o "Assume that all orders are matched and trades are concluded (close position mode)" option is added to the [Collateral and trading limit for operations](#) form;

- "Positions by Currencies" and "Positions by Trades" tables removed;
- orders submission by WA price is currently prohibited on FX market.

! [Dynamic Export](#) to MS Excel (2007 and older versions) fix: the limitation of maximum 65535 rows overcome.

Version 3.11.1

- + [Currency Rates](#) table added;

 - o "Show thousands separators in numeric fields" option added to the [Actions](#) tab of the program options form;
 - o tables' [filtering](#) by column modified: multiple values in the drop-down list may be selected simultaneously; when filter is active all the selected values are shown on the top of the drop-down list;
 - o TSMR connection options now can handle host names, not only IP-addresses;
 - o when [Administrative Data Sets Control](#) is enabled transaction parameters (security, account, counterparty) are checked before submitting, for example, when entering an [Order Packet](#);
- ! [Administrative Data Sets Management](#) bug fixed: negdeals received from prohibited counterparty can no longer be accepted by trader;

Version 3.11

- + installation procedure may be performed for the current user without administrative privileges;
- + support for separation of member status on Trading Member and Clearing Member;

- o assets in BYR, GBP and HKD are considered in Single Limit as currencies with partial collateral;
- o tables can be filtered by several values of the "Client Code" field simultaneously;
- o support for constant Heartbeat when "Cancel-On-Disconnect" mode is enabled;

! [Administrative Data Sets Management](#) bug fixed: securities that were not included into Data Set can no longer be found with [Security Finder](#), and Data Set can no longer be modified at [Negdeal Accept](#);

- "Position Provision" table removed;

- "Market Maker Stats" table removed. To obtain information on Market Maker's obligations use "[Market Maker Stats \(extended\)](#)" table.

Version 3.10.1

! order acceptance in the [Negdealbook](#) table fixed;

! single limit calculation error fixed in the [Assets Withdrawal in Single/Multiple currencies](#) dialog;

! data sorting issue in [Risk-parameters](#) tables resolved;

! ISS bug fix: terminal correctly handles html-reply (e.g. '404 Not Found');

! [Dynamic export](#) issues resolved.

Version 3.10

+ Changes related to the new Risk Management system on FX market:

- [Setting Individual Risk Parameters](#);
- risk parameters from Derivatives Market are considered when calculating Unified Limit;
- [Fully Covered Trading](#) dialog for Firm Manager that can be opened from [Bank Accounts](#) table;

+ new table [Market Maker Stats \(extended\)](#);

o Auto start export enable/disable option for [Dynamic Export](#) with configurable start delay.

Version 3.9.2

+ [administrative Data Sets management](#);

o modification of order entry dialogs: if trading board is not selected all securities from all trading boards will be available in the list.

Version 3.9.1

+ client code can be used as [condition for order withdrawal](#);

o batch order withdrawal can be processed even if for more than 99 orders selected. First 99 will be withdrawn at once;

o "Settlement date 1" field added to the "[Securities](#)" table (Settlement date for the 1st part of SWAP trade);

! yield for SWAP orders is calculated on basis of exact information on settlement date of the 1st part;

! in case of errors during loading configuration files, corrupted data will not affect the correct configuration stored on the HDD.

Version 3.9

+ support for the new Risk Management system on FX market (Precious metals trading);

+ following tables added to the "Query"->"Risk Parameters" menu:

- [Assets](#);
- [Individual Risk Parameters](#);
- [Market Risk Parameters](#);
- [Percent Risk Parameters](#);

+ [Liabilities and Claims for Assets](#) table added to the "Table"->"Positions" menu;

- following tables removed from the terminal:

- "Risk Estimation Ranges";
- "SWAP Indicative Rates";
- "Security Positions by Settledates";
- "Return Positions by Settledates";

! fixed error that occurred in case of changing displays configuration during working with program.

Version 3.8.2

+ Yield for SWAP securities is presented:

- in order entry dialogs for:
 - [SWAP orders](#)
 - [SWAP negdeals](#)
- corresponding column in the "[Negdealbook](#)" table;

+ support for a new mechanism of Market-maker liabilities calculation;

o "Mark best quotes with large font" option added to the orderbooks table properties;

- "User Cash Positions" table removed and "Setting Limit in User Positions" command is no longer available;

! fixed error that occurred when closing order entry dialog while loading "Securities" table;

! sorting, filtration and searching issues on columns containing Cyrillic characters fixed.

Version 3.8.1

+ "[Settlement Organizations](#)" table added.

Version 3.8

+ support for a new Risk Management System on FX market: partial collateral in CNY;

+ base rate for SWAP negdeals can be specified by user;

o "Turn on logging" option is added to the [Authentication in the Trading System](#) dialog;

o multiple selected orders withdrawal from "Sent/Received Negdeals" tables;

o local administrator privileges is no more required for auto-update, however user must have a permission to write to the corresponding directory.

Version 3.7

+ support for a new "Validata" certificate format and cryptography for non-residents;

+ "User-TrdAcc" table added;

+ "Prohibit breach of the limit" flag added to the "Order Validation Parameters Setup" form;

+ Direct2D support for charts;

+ distribution package and executables are signed with digital certificates;

! default printer configuration bug fixed.

Version 3.6.3

+ in the Users table User Type is formed according to his Role;

+ Quick Order Entry buttons in the Orderbook table (turbo mode);

o charts user interface modified: new scrollbar and navigator for quick scrolling and scaling;

! Order Validation Parameters: Hidden Lots are included in the calculation;

! ISS: bug fixes.

Version 3.6.2

o an ability to copy the content of "Calculation of Provision and Trading Limit for Operations" dialog to the clipboard;

! dynamic export to Oracle fixed: "Cannot access field 'IS_NULLABLE' as type Boolean" problem solved.

Version 3.6.1

+ settlement code and date description added to the "Enter Order" dialog;

+ "settlement date" column added to the Securities table;

o additional collateral calculation form modified;

o table content update interval can be specified up to 0,1 sec. The minimum update interval decreased to 0.2 sec;

o "Request" button added to the "Settlement code" list in order entry dialogs for manual code requesting;

o ability to use random settlement codes when forming order packet.

! dynamic export to .DBF fixed;

! maximum lots quantity calculation modified for Long-term SWAP orders.

Version 3.6

+ Version for 64-bit Windows;

+ "Negdealbook" and "Best Negdeals" tables;

+ "Security Positions by Settledates" and "Return Positions by Settledates" tables;

+ "SWAP Indicative Rates" table;

+ Long-term SWAPs support added to "Calculation of Provision and Trading Limit for Operations";

o "Request" button removed from "Settlement code" list in order entry dialogs;

o In the "Enter Negdeal" dialog list of Settlement Codes can be sorted both by Settlement Code and Settlement Date (previously - only by Settlement Code);

! "keep stable depth" option fixed in orderbook tables;

! thousands separators removed, when copying tables' content to the clipboard;

! rows sorting fixed in orderbook tables for SWAP-securities;

- The "Positions by Settledates" table removed.

Chapter 3. Installation and update

System requirements

Minimum system requirements:

- CPU: Intel Core or compatible, 1,4 GHz or higher;
- RAM: 4 GB;
- HDD: 1 GB free drive space;
- screen resolution: 1280x1024 or higher, 32-bit color;
- keyboard, mouse;
- network bandwidth: 128 kbps per every terminal;
- OS: Microsoft Windows 10 or newer, Windows Server 2016 or newer, 32 or 64- bit;
- Microsoft Edge.

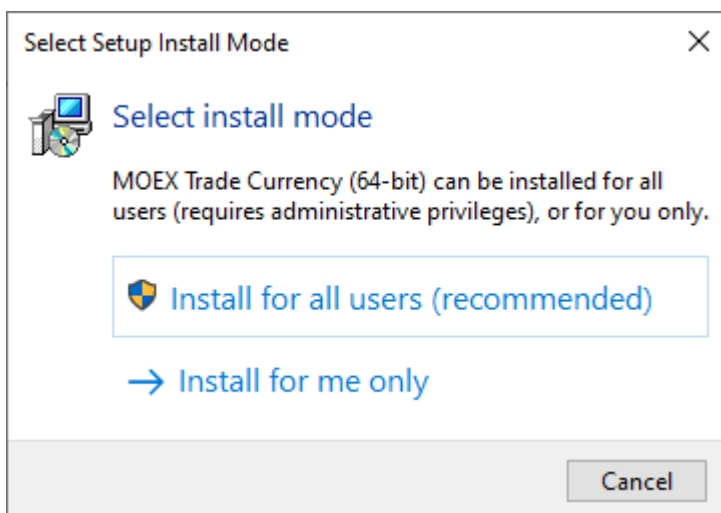
Recommended system requirements:

- CPU: Intel Core or compatible, dual-core, 2 GHz or higher;
- RAM: 16 GB;
- HDD: 10 GB free drive space;
- screen resolution: 1920x1080 or higher, 32-bit color;
- network bandwidth: 4 Mbps per every terminal;

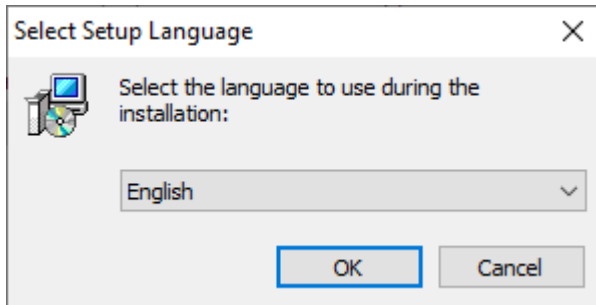
Installation

MOEX Trade Currency installation procedure involves the following steps:

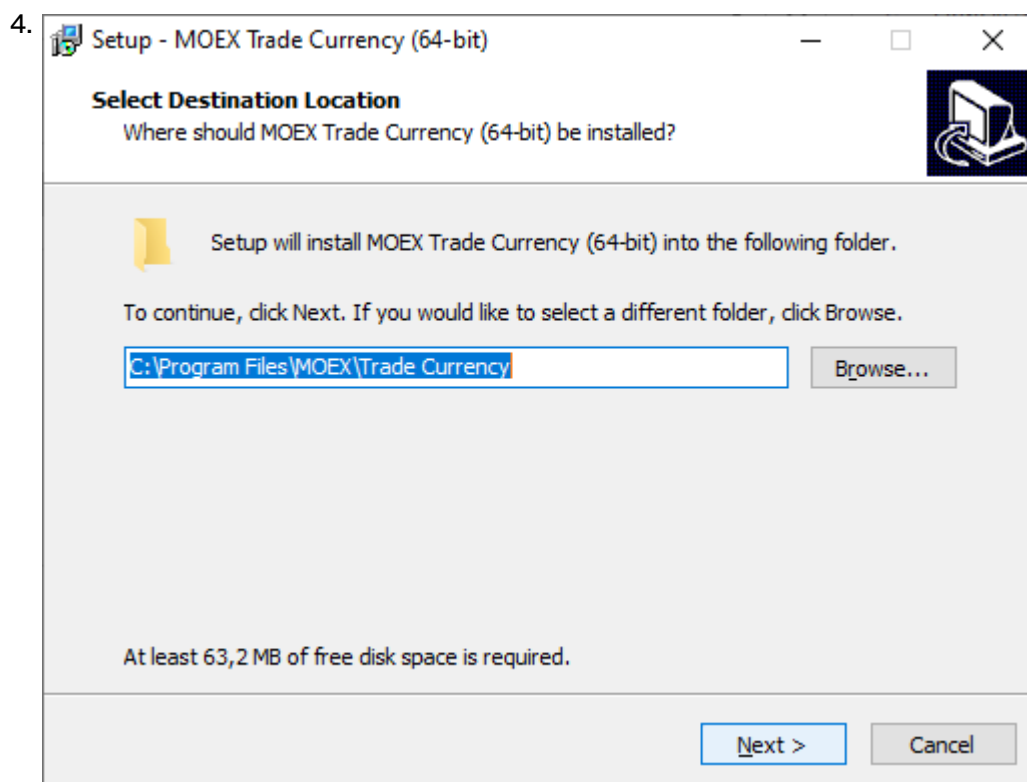
1. Save the **moex-cur-version_number.exe** file to the local drive.
2. Double-click the file in Explorer to launch the installation wizard. The first dialog offers the installation type: for all users (requires administrator rights) or for current user only.



3. The next dialog offers the selection of the program installation interface language (the language of the program interface can be selected in program options).



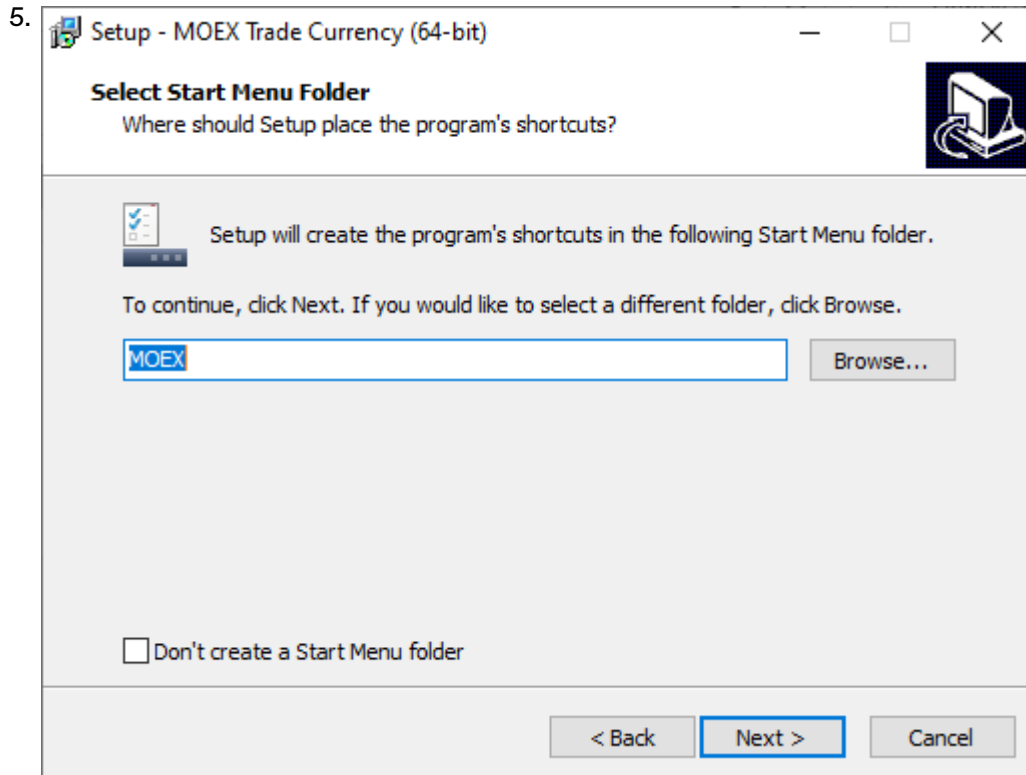
Choose the language and click **OK**.



Default installation folders for the program are:

- for all users - **Program Files\MOEX\Trade Currency**
- for current user - **Users\User Name\AppData\Local\Programs\MICEX\Trade Currency**

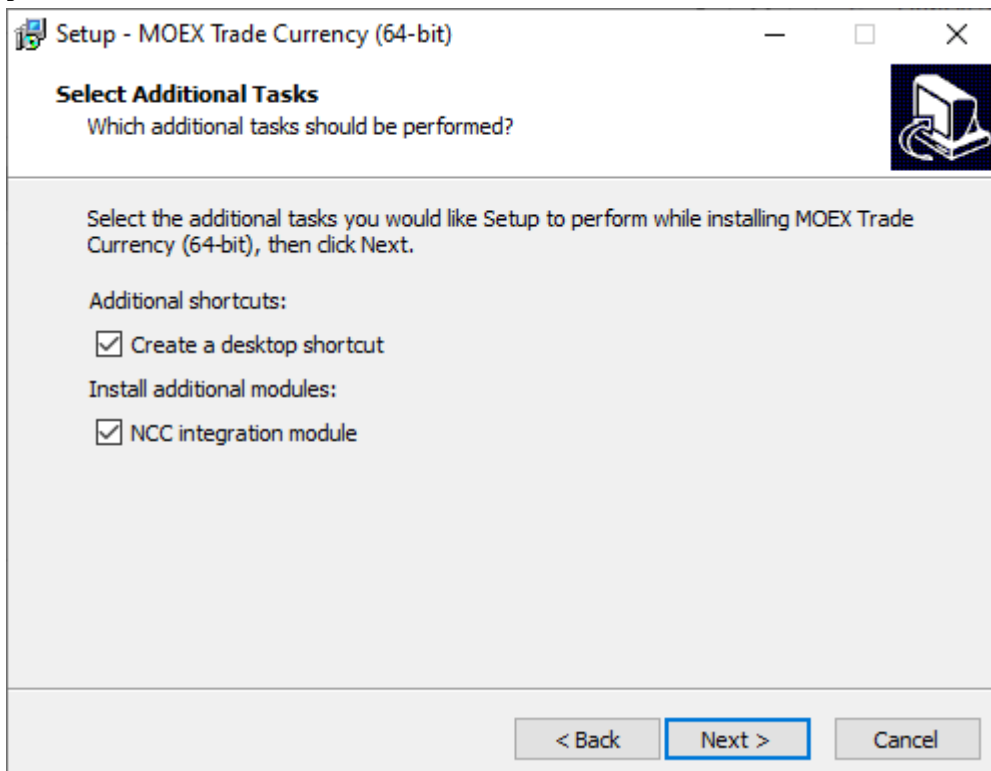
If older version of the terminal was previously installed, the existing folder will be suggested. Modify, if needed, the installation path or press **Browse...** to select a folder. Click **Next** to confirm.

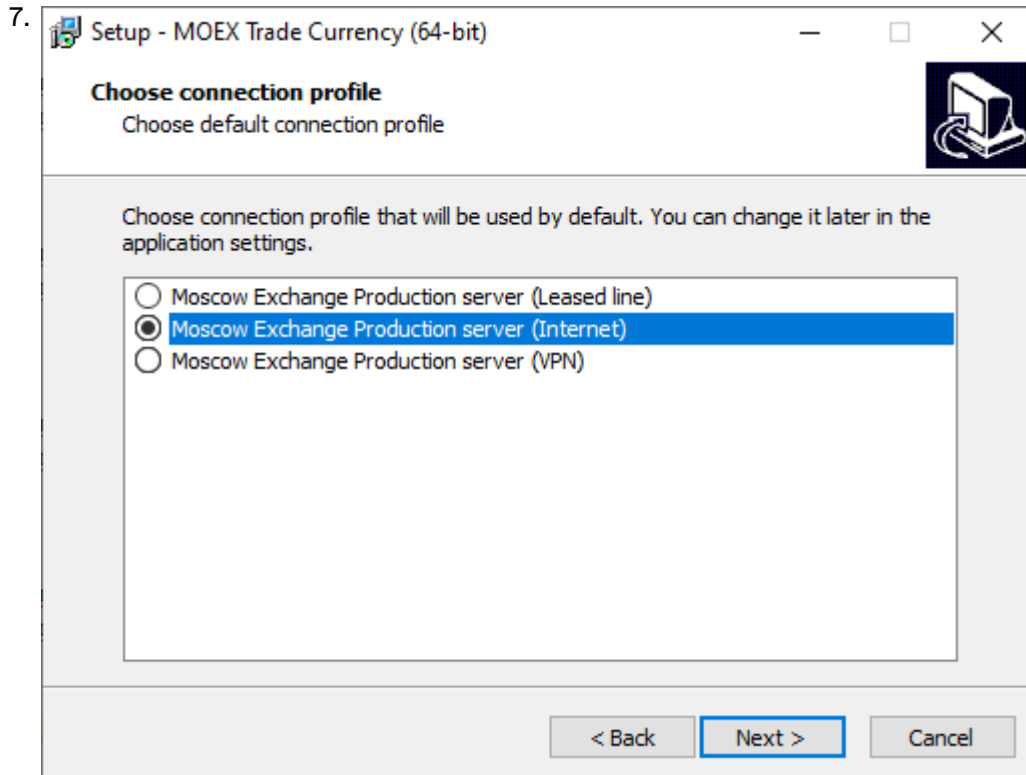


Enter or select folder name for the Start menu, or mark the checkbox to skip the group creation. Click **Next** to proceed to the next step.

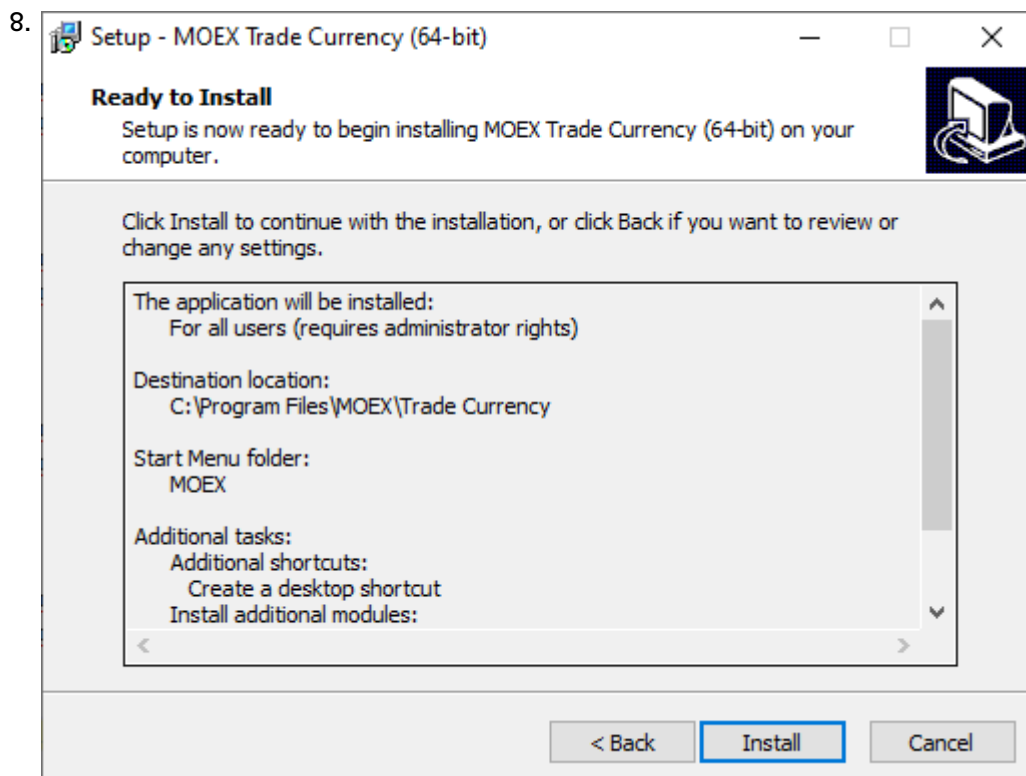
6. Select additional tasks during the terminal installation.

Set the "[NCC integration module](#)" flag to install this module as the part of Trade Currency terminal. If you need to uninstall the NCC module, disable the checkbox while reinstall the terminal.

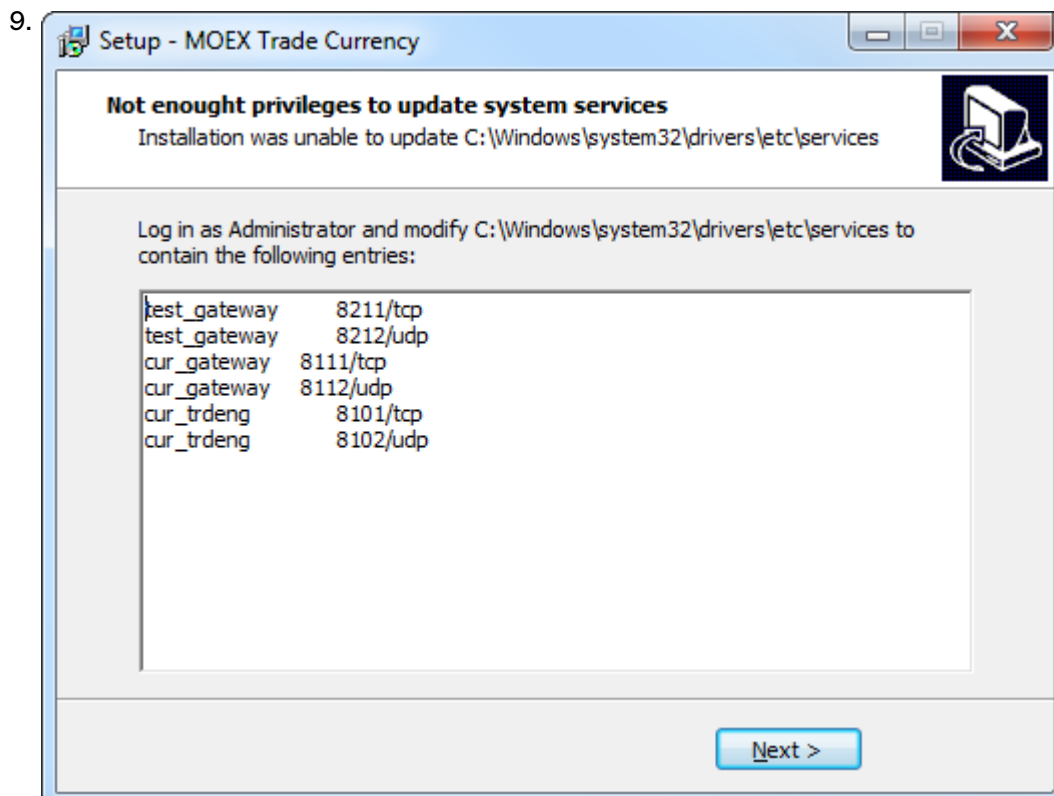
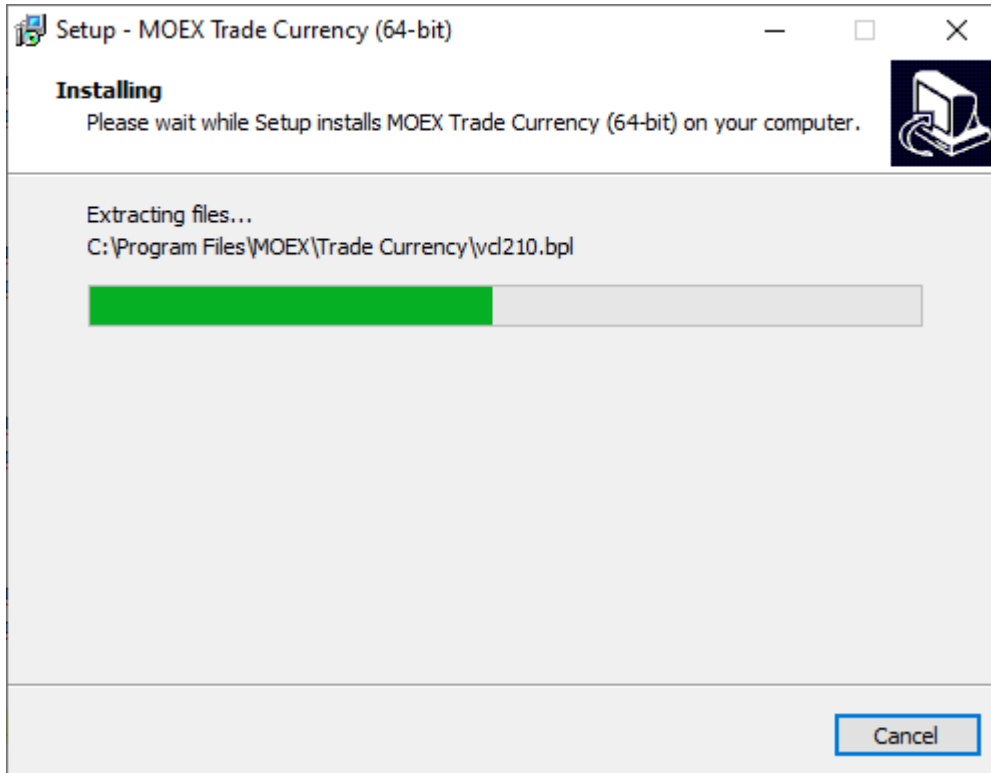




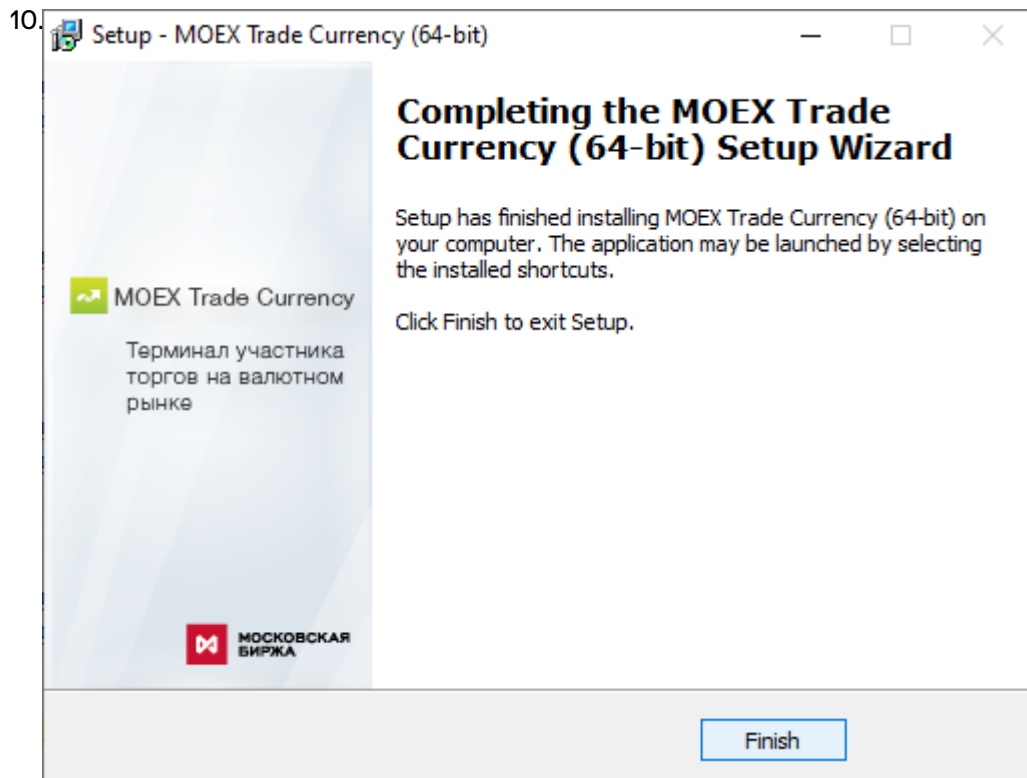
Select the connection method: through the leased line or over the Internet. Select the environment: production or test. These choices define the set of connection parameters which can be changed later in program options. Click **Next** to continue.



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



In case of issues during the installation process for all users (for example lack of administrative permissions) then an additional window will pop-up listing the services which must be added to the **windows\system32\drivers\etc\services** file by the system administrator. It will not be possible to connect to the trading system unless these lines are added. Note: an empty line should be present at the end of the services file. Click **Next** to proceed to the next step.



Click **Finish** to close the installation wizard.

Update

Program checks for updates automatically every time it 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.

Admission to connect

In order to be able to connect to the production environment it is essential to have an appropriate technical access to the Trading System (leased line or the Internet) and to be admitted as a trader to the Moscow Exchange FX Market.

Support and Sales


Technical support is available on working days from 9:00 to 19:00 Moscow time.

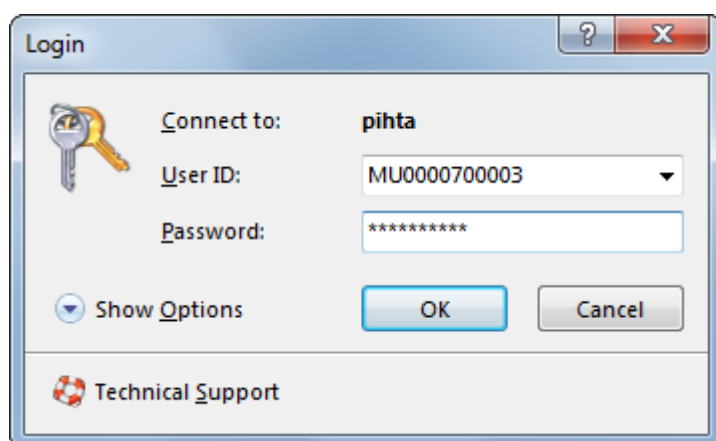
- In case of any issues with the software, please contact our Support team:
Phone: +7 (495) 733-95-07
- To purchase additional license for the trader terminal or any other Moscow Exchange software, please contact our Sales team:
Phone: +7 (495) 363-32-32, extention 3377
- Any questions related to Moscow Exchange software can be addressed to:
e-mail: help@moex.com [mailto:[help@moex.com?subject=MOEX Trade Support](mailto:help@moex.com?subject=MOEX%20Trade%20Support)]

Chapter 4. Connecting to the Trading System



Authentication in the Trading System

After the program starts select the **Login** item in the **Session** menu. Then enter (or select from the drop-down list) your User ID and password and click **OK**.

In order to change the connection settings, click **Show Options** button and then click the  icon to open the [connection settings](#) dialog (or close the Login dialog and select **Options** in the **Tools** menu).



Click **Show Options** button to display the following flags:

- **Connect to** - selection of a connection profile.
-  - open the [connection settings and profile management](#) dialog.
-  - remove selected user profile from the list and delete all related user settings.
- **Do not load cached tables** - reload all the table data from the Trading System.
- **Do not restore last used desktop settings** - start the program with empty desktop and reset all the table customization settings.
- **Turn on logging** - enabling this option is recommended in case of any issues when connecting to the Trading System

Program update

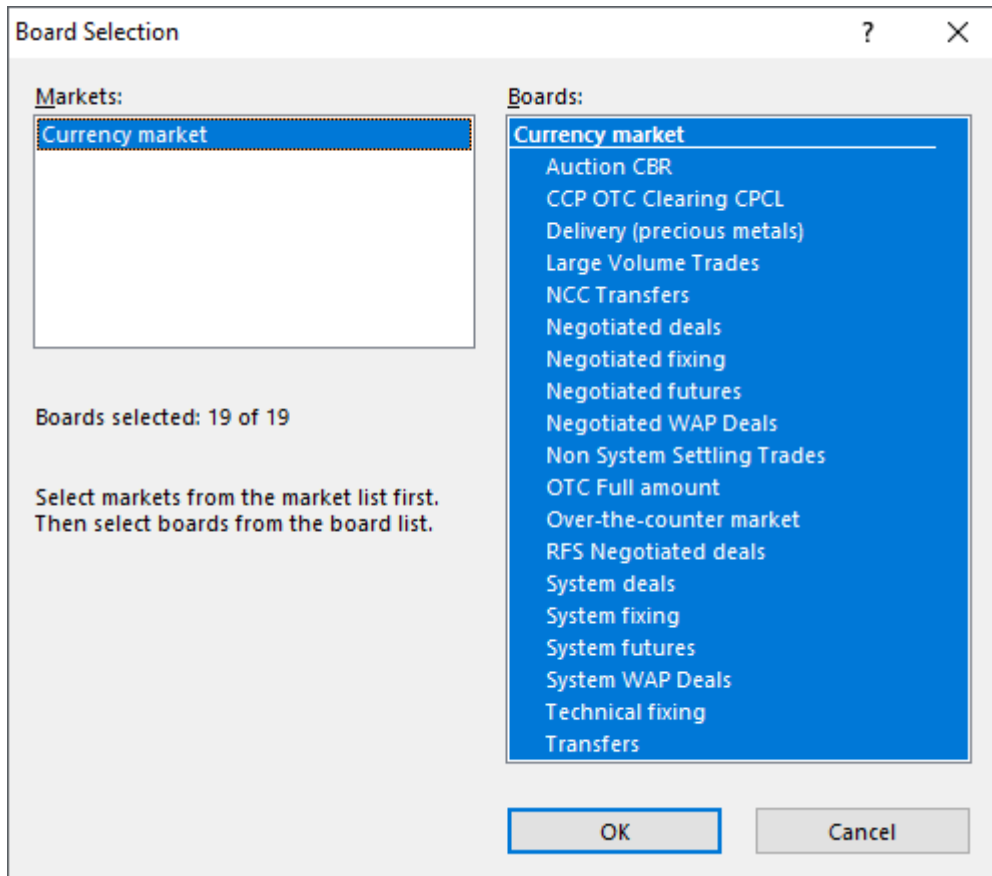
If the new version of the program is ready for installation from the Trading system server, the auto-update dialog window will appear after the successful user authentication.

If the user doesn't have enough rights on a local machine, updated components will be downloaded to the temporary directory, but won't be installed. After that, the installation should be performed by the user with the administrative rights, by executing the **Install MOEX Trade Currency updates** command, located in the **Start - Programs - MOEX - MOEX Trade Currency - Tools** menu of the operating system.

To rollback the last update and downgrade to the previous version, execute the **Rollback MOEX Currency Analytic updates** command, located in the **Start - Programs - MOEX - MOEX Currency Analytic - Tools** menu of the operating system.

Selection of markets and boards

After the 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.



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 to start working with the program.

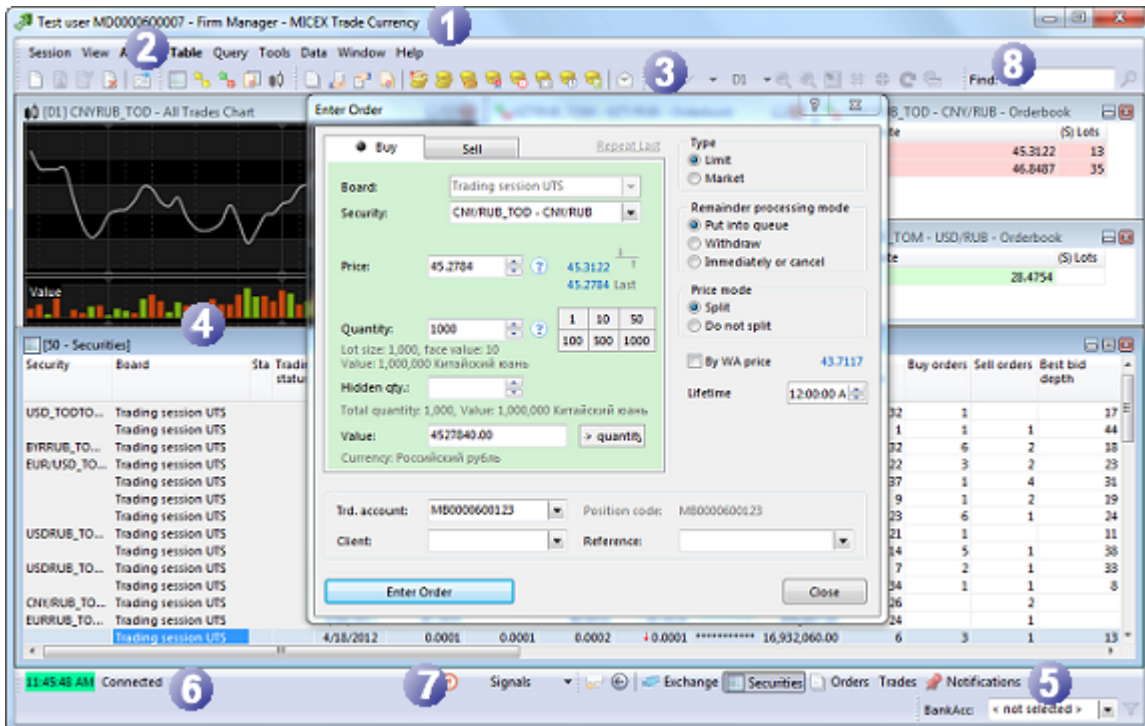
The next time you connect the previously selected boards will be already highlighted.

To disconnect from the Trading System select the **Logout** or the **Exit** item in the **Session** menu, or just close the application.

When connecting over the Internet using an electronic signature key, the **Server certificate** button will be available on the top of the Board Selection dialog to allow users view the server and client certificate details.

Chapter 5. User Interface and its Customization

The program user interface consists of the following main areas:



Area	Description
1 Title	The window title includes trader's name or ID and his role (permissions).
2 Main menu	The main menu contains all the commands to work with the program grouped by type of operations.
3 Toolbar	The customizable toolbar contains icons for quick access to the most popular commands.
4 Desktop	The desktop is the place to organize and keep open tables.
5 Bookmarks	The bookmarks allow users to create several virtual desktops and quickly switch between them.
6 Statusbar	The statusbar shows the time set on the Trading System server and the connection status.
7 Signal panel	The signal panel displays notifications on important events such as receipt of a negdeal order or a message, breach of the market-maker's liabilities, etc.
8 Find panel	The security finder panel can be used to search for securities by their name or ID.

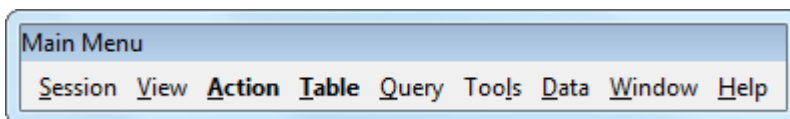
Main Menu

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

- Session
- View

- Action
- Table
- Query
- Tools
- Data
- Window
- Help

The main menu can 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. In the program options it is possible to switch this grouping off to display the menu contents as the one long list.

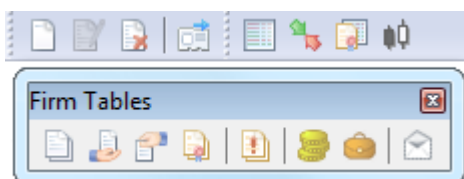
Toolbar

The customizable toolbar contains icons for quick access to actions and tables.

If some action cannot be performed then its icon is grayed-out. For example, in order to be able to open an orderbook it is required to open the [Securities](#) table and to select a security in it.

The main part of the toolbar consists of the three independent panels: Actions, Exchange tables and Firm tables. Actions that can be called from the first panel depend on the currently active table. For example the Orderbook/Negdealbook button will open the Orderbook/Negdealbook table that corresponds to the currently selected security.

Any toolbar can be detached and moved as a floating window into other areas of the program interface. To detach the toolbar drag the vertical dotted line on its left side.







To show or hide any toolbar select its name from the **Toolbars** submenu of the **View** menu. It is also possible to right-click any toolbar to show the list of available toolbars and change their visibility.

To customize toolbars select the **Customize** item in the toolbar popup menu or in the **Toolbars** submenu of the **View** menu;

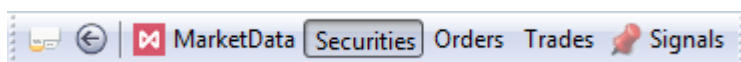
Table 5.1. Elements of the Customize Toolbars dialog

Element	Description
List of toolbars	The full list of toolbars with checkboxes to switch their visibility.

Element	Description
Create	Create a new toolbar.
Rename	Rename the selected toolbar. Only toolbars that have been manually created can be renamed.
Delete	Delete the selected toolbar. Only toolbars that have been manually created can be deleted.
Reset	Revert changes made to the selected toolbar.
Large images	Display large icons on the toolbar.
Commands	The full list of commands from the program main menu. Any command can be added to the toolbar. If a command does not have an icon then it will be displayed as text.
List in the right frame	List of items and separators on the selected toolbar.
Select	Add a selected command to the selected toolbar.
Remove	Remove a selected command (or commands) from the selected toolbar.
Insert separator	Add a group separator to the toolbar.
	Move selected commands to the beginning of the toolbar. Items can be also dragged with the mouse.
	Move selected commands one position up.
	Move selected commands one position down.
	Move selected commands to the end of the toolbar.

Bookmarks

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.




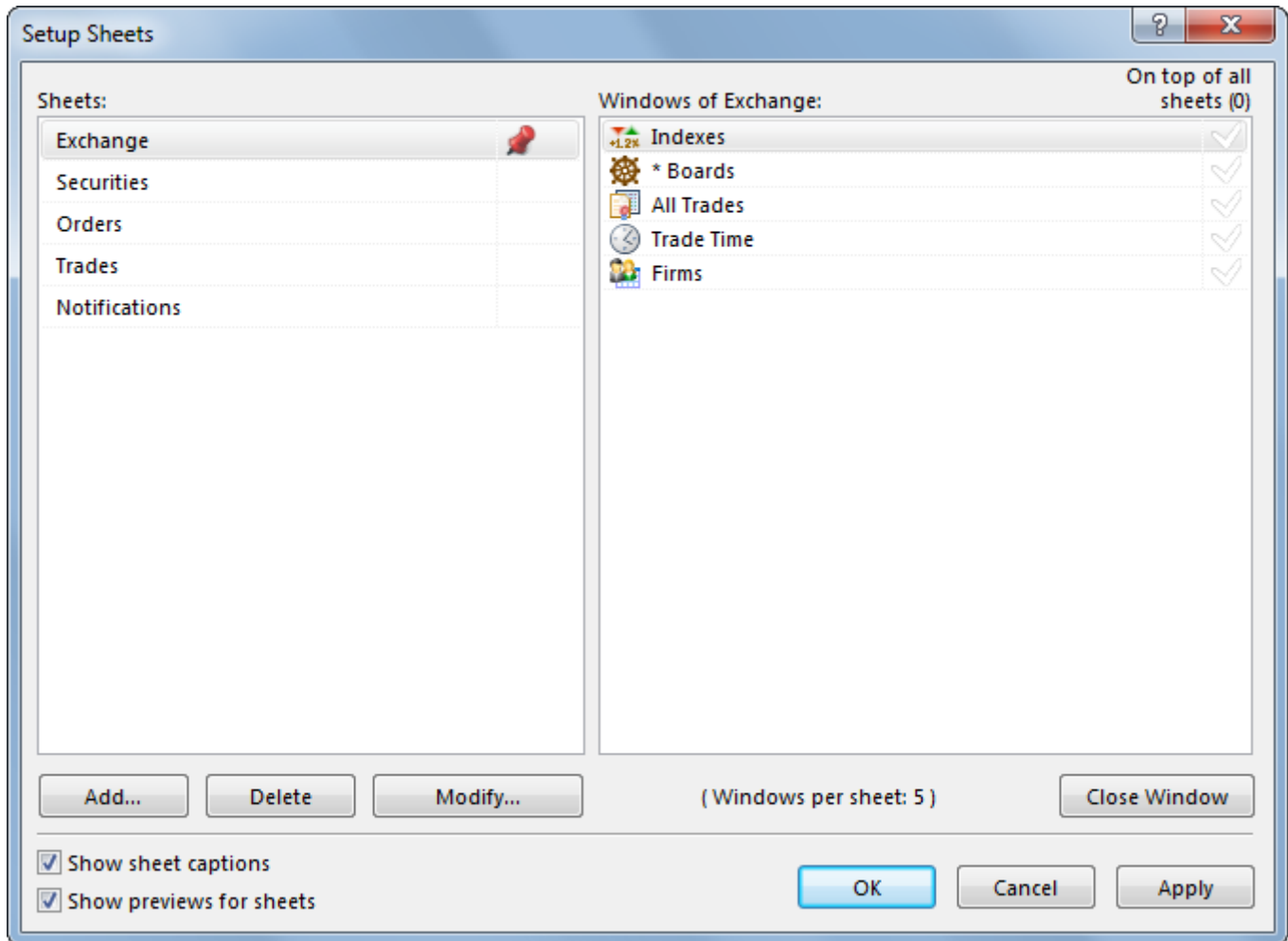
To switch between sheets click the bookmark or press **Alt+left/right arrow key** or **Alt+digit key**.

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**;
- select the **Move to Sheet -> Sheet name** command in the **Window** menu;
- use the sheet setup dialog as described below.

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.

To customize sheets and move tables between them press the  button on the bookmarks toolbar or select the **Setup Sheets** item in the **Tools** menu or use the **Ctrl+B** hotkey.



"Sheets" list on the left side of the dialog window contains names of configured virtual desktops. Drag and drop list items to set the needed bookmarks order. Tables attached to the selected sheet are displayed on the right side of the dialog window. One or several tables can be easily moved from one sheet to another by dragging the corresponding item from the tables list to the preferred sheet in the "Sheets list". Check the "On top of all sheets" box to add the particular table to all the virtual desktops.

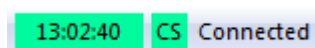
Use **Add**, **Delete** or **Modify** buttons to manage sheets.

"Add/Edit Sheet" dialog provides an ability to set the sheet icon that will be displayed next to its name on the bookmarks panel. The drop-down list contains standard terminals icons.

To upload a custom image please use the "..." button on the right side of the dialog window. Suitable file formats are: gif, jpeg, jpg, png, bmp, tif, tiff, ico, emf, wmf. Selected image will be automatically scaled to 16 x 16 px.

Statusbar

Program statusbar displays the connection status time on the Trading and Creating System server and the connection status.



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

Table customization

All the tables have the standard Windows design, but in order to offer users more options to flexibly customize their desktop the windows behavior has been slightly altered as described in subchapters below.

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.

Several copies of one table

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

- click the table icon on the toolbar or its name in the **Table** menu while holding the **Ctrl** key;
- 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.

Symbols in column headers and table titles

Besides the table name the title may contain the following symbols:

- The first number shows the total number of rows. Not displayed for orderbooks, because the orderbook depth is fixed (and can be limited in table preferences).
- * means that the table filter has been applied.
- Orderbook title includes security and board names.
- Square brackets in Securities and Positions by Securities tables mean that the datasets are applied.
- Braces in Orderbook tables mean that the orderbook depth is specified.
- The number after the semicolon shows the number of the table when several copies are open.

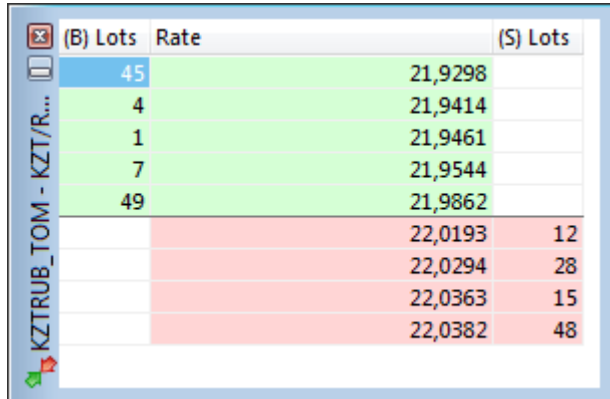
Column headers may contain the following symbols:

- ▲ – column is sorted in ascending order;
- ▼ – column is sorted in descending order;
- ▲ or ▼ and a number – sorting order when several columns are sorted;
- darker column header background and the funnel icon indicate that the filter on this column is switched on.

▲ ₁ Security	▲ ₂ Board	Status	Trading status	Date of the last trading session	WA	Bid	Offer
BYRRUB_TO...	Negotiated deals						
BYRRUB_TO...	Trading session UTS			26.08.2011	57,1122	57,1163	57,1261
CNY/RUB_TO...	Negotiated deals						
CNY/RUB_TO...	Trading session UTS			26.08.2011	43,6241	43,6136	43,6330
EUR/USD_TO...	Negotiated deals						
EUR/USD_TO...	Trading session UTS			26.08.2011	1,428800	1,428800	1,429000

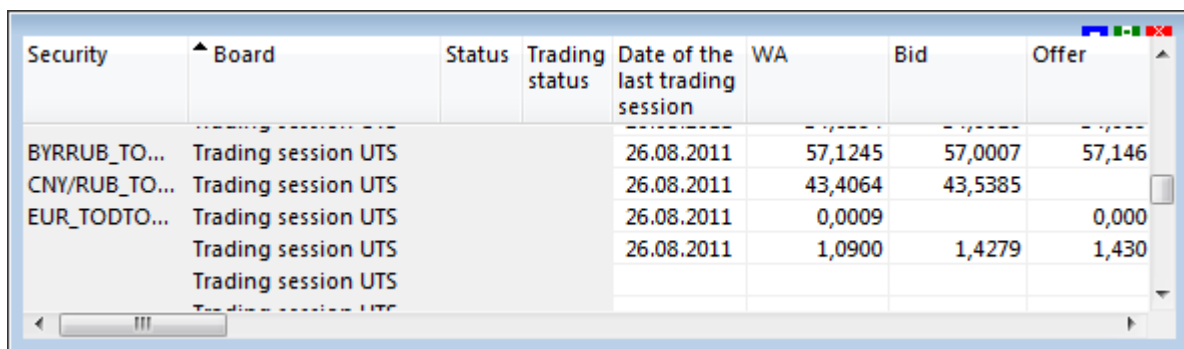
Table headers

Besides the standard placement on the top of the table it is also possible to rotate the title to place it on the left side in order to free up some additional vertical space for table rows. To move the title use the **Window Header -> Left/Top** commands in the title popup menu.



(B) Lots	Rate	(S) Lots
45	21,9298	
4	21,9414	
1	21,9461	
7	21,9544	
49	21,9862	
	22,0193	12
	22,0294	28
	22,0363	15
	22,0382	48

In order to minimize the window title select the **Window Header -> Tiny** command in the title popup window.



Security	Board	Status	Trading status	Date of the last trading session	WA	Bid	Offer
BYRRUB_TO...	Trading session UTS			26.08.2011	57,1245	57,0007	57,146
CNY/RUB_TO...	Trading session UTS			26.08.2011	43,4064	43,5385	
EUR_TODTO...	Trading session UTS			26.08.2011	0,0009		0,000
	Trading session UTS			26.08.2011	1,0900	1,4279	1,430
	Trading session UTS						

To change all the table visualization settings it is also possible to use the [table properties](#) dialog.

Column setup

The following table lists the customization actions that can be performed using mouse or popup menu of the column headers:

Action	Menu item	Mouse
Sorting rows	Sort Ascending Sort Descending Do not Sort	Click header continuously. Hold the Ctrl to sort by several columns.
Hide column	Hide Column	Drag the column header outside the table and drop it there.
Change column width	-	Drag the right column border.
Adjust column width by the length of the longest value.	Adjust columns (will be applied to the whole table)	Double click the right column border (will be applied to one column).
Change column order	Setup Columns	Drag column header.
Fit all columns to the visible area of the table	Fit All Columns	-

Action	Menu item	Mouse
Wrap column headers	Wrap Words	-
Hide column titles	Collapse Header	-

To change various column settings it is also possible to use the [table properties](#) dialog.

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 will automatically snap to other tables and borders when moved or resized. This behavior as well as the snap distance can be changed in the program [options](#).

Automatic table arrangement

To automatically arrange tables on the desktop select one of the following commands in the **Arrange Windows** submenu of the **Window** menu:

- Tile
- Cascade
- Custom

Table Properties

To open the table properties select the **Properties** item in the **Window** menu or in the table's popup menu.

These properties are individual for every table, but the color settings can be applied to other tables through templates.

Appearance Tab

The Appearance tab of the table properties dialog allows users to set up options related to the table design, including colors.

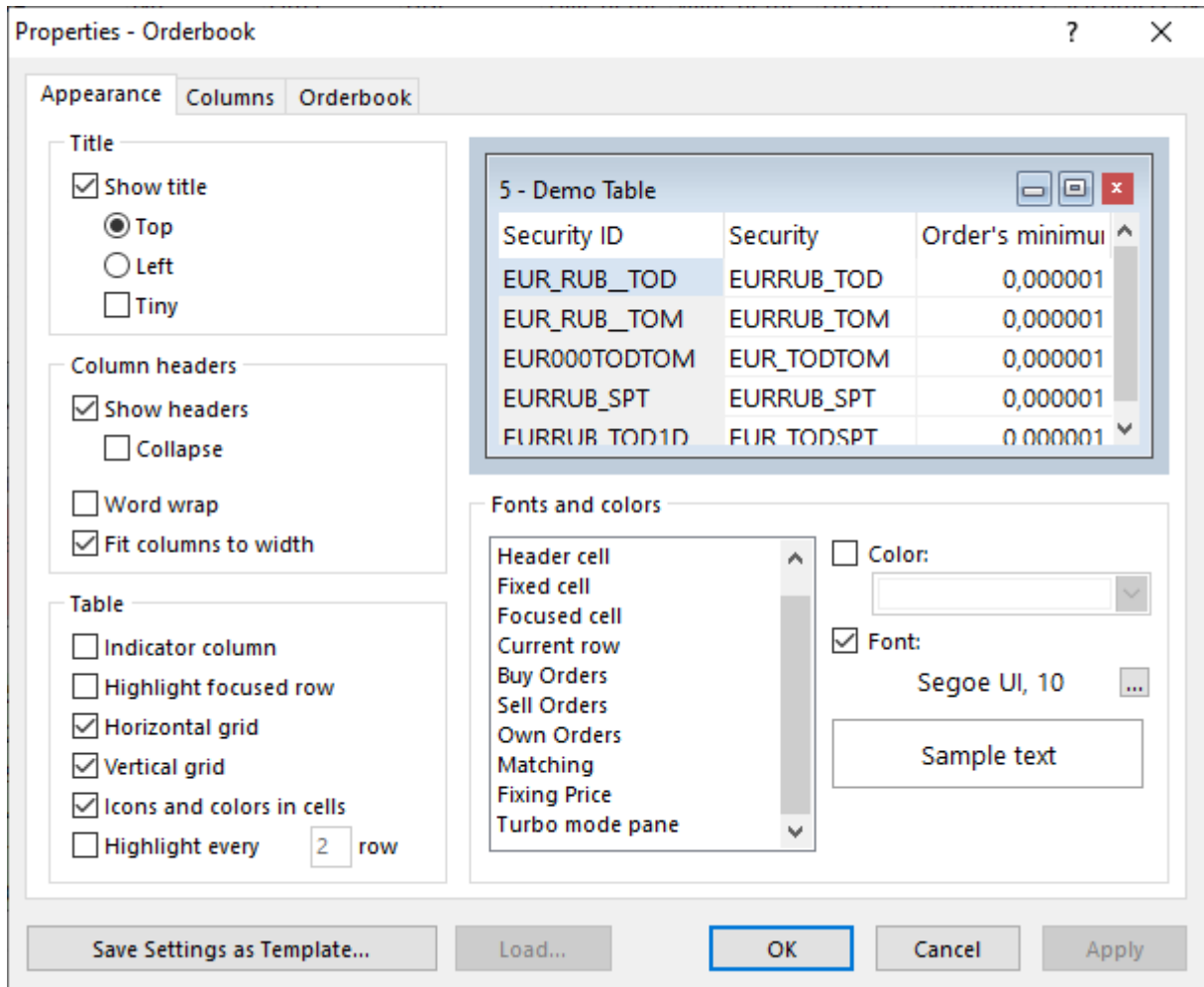


Table 5.2. Elements of the "Appearance" tab

Element	Description
"Title" frame	
Show title	Uncheck the box to hide the window title, including "Close", "Minimize" and "Maximize" buttons.
Top	Title on the top of the window. This command can also be executed from the window title context menu (double click the window title).
Left	Title on the left of the window. This command can also be executed from the window title context menu (double click the window title).
Tiny	Minimize the window title. This command can also be executed from the window title context menu (double click the window title).
"Column headers" frame	
Show headers	Uncheck the box to hide column headers. Disabling this option will cause context menu, changing column width and sorting unavailability.
Collapse	Minimize the column header. This command can also be executed from the column header context menu (double click the column header).
Word wrap	Check the box to activate word wrap. This command can also be executed from the column header context menu (double click the column header).

Element	Description
Fit columns to width	Optimize columns width to window size. This command can also be executed from the column header context menu (double click the column header).
"Table" frame	
Indicator column	Activate this option to add an indicator column, pointing to the active row, to the left of the table.
Highlight focused row	Highlight the whole row, when selecting the cell. The selected cell will be highlighted with the alternative color.
Horizontal grid	Horizontal lines between table rows.
Vertical grid	Vertical lines between table columns.
Icons and colors in cells	Enable cells coloring and graphical elements (for example for Order Status).
Highlight every ... row	Check the box to activate highlighting and specify the needed interval.
"Fonts and colors" frame	
List of elements	Select the element to customize font and color for.
Color	Select standard or custom color for selected element.
Font	Select font, style and size for selected element.

Click the **Ok** button to confirm changes and close the dialog window. Click the **Apply** button to confirm changes and leave the dialog window opened. Changes will be saved for all tabs of the dialog window. **Save Settings as Template** and **Load...** are used for saving and loading settings from the [templates](#).

Columns Tab

The Columns tab of the table properties dialog allows users to configure the visible set and order of table fields.

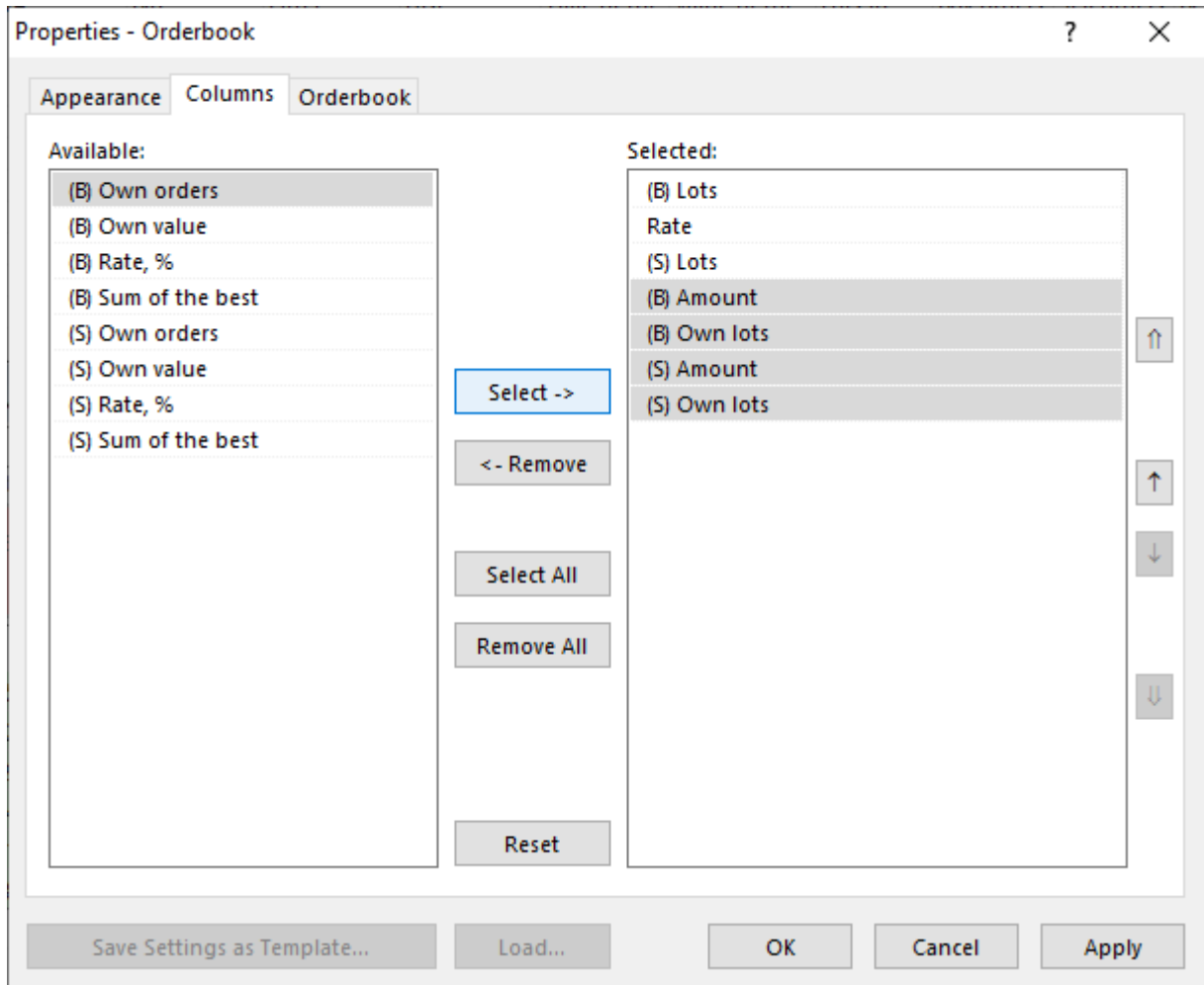






Table 5.3. Buttons of the "Columns" tab

Button	Description
Select	Add selected available columns to the table. This operation also can be performed by simply dragging selected columns from the left list to the right one.
Remove	Remove selected columns from the table. This operation also can be performed by simply dragging selected columns from the right list to the left one, or without calling the dialog window at all: by dragging the needed column header outside the table.
Select All	Add all available columns to the table.
Remove All	Remove all columns from the table.
Reset	Restore the default columns configuration.
	Move selected fields to the top of the list.
	Move selected fields up the list. This operation also can be performed by simply dragging selected fields to the needed position, or without calling the dialog window at all: by dragging the needed column header to the needed position.
	Move selected fields down the list. This operation also can be performed by simply dragging selected fields to the needed position,

Button	Description
	or without calling the dialog window at all: by dragging the needed column header to the needed position.
	Move selected fields to the end of the list.
Fixed	Check the box to move the column to the top of the list and make it visible while horizontal scrolling the table.

To select multiple separate fields, click them, holding the **Ctrl** key. To select the sequentially arranged fields, click the first field, and then the last one, holding the **Shift** key.

Click the **Ok** button to confirm changes and close the dialog window. Click the **Apply** button to confirm changes and leave the dialog window opened. Changes will be saved for all tabs of the dialog window. **Save Settings as Template** and **Load...** are used for saving and loading settings from the [templates](#).

Context Menu Tab

The Context Menu tab of the table properties dialog allows users to define the default action for double-click from the list of commands available in the table popup menu.

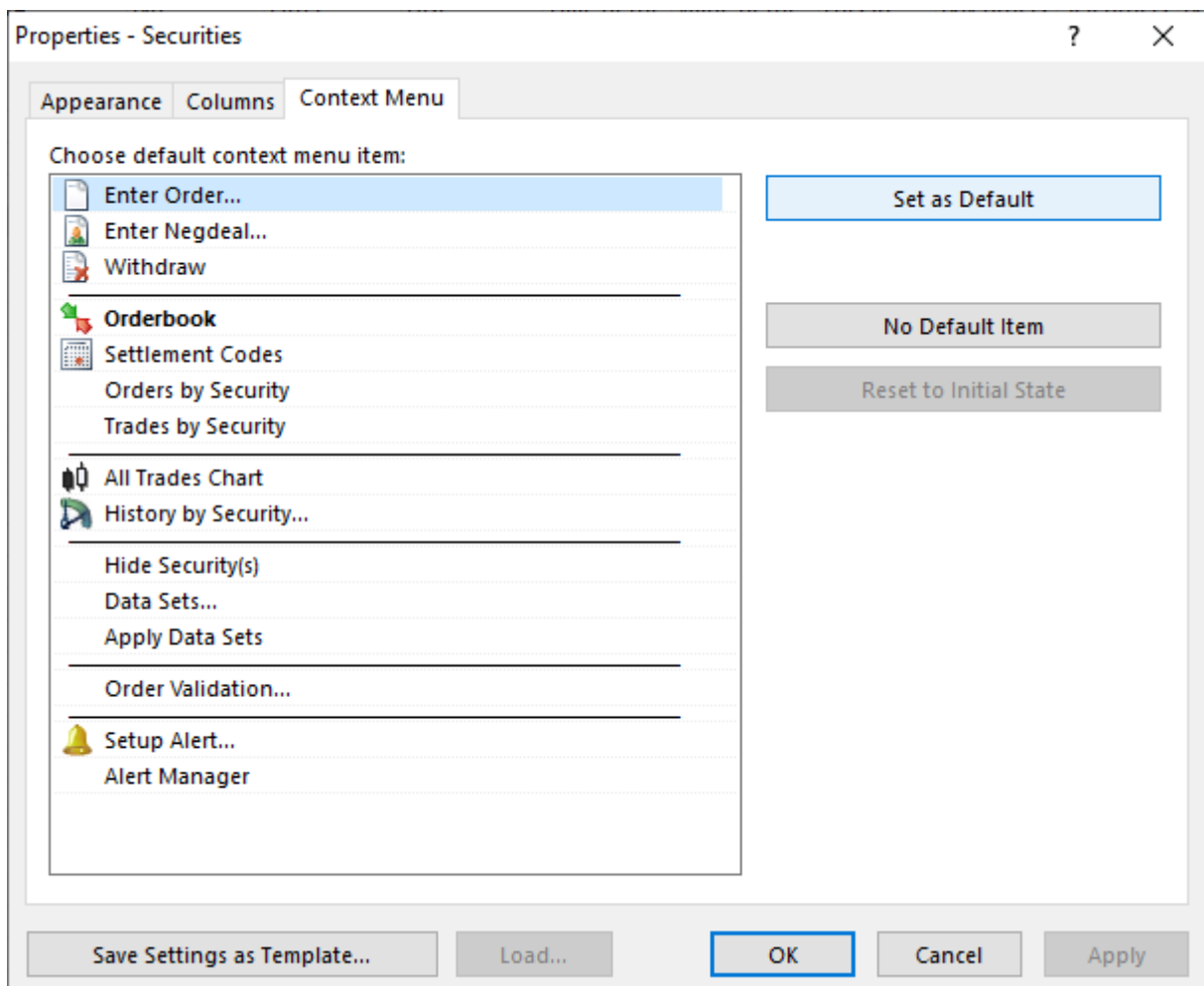


Table 5.4. Buttons of the "Context Menu" tab

Button	Description
Set as Default	Use the selected item as default.

Button	Description
No Default Item	Do not use the selected item as default. Disables the execution of the command by double click or pressing "Enter" button.
Reset to Initial State	Restore default setting of the context menu.

Click the **Ok** button to confirm changes and close the dialog window. Click the **Apply** button to confirm changes and leave the dialog window opened. Changes will be saved for all tabs of the dialog window. **Save Settings as Template** and **Load...** are used for saving and loading settings from the [templates](#).

Orderbook Tab

The Orderbook tab of the table properties dialog allows users to customize the layout of orderbooks as well as to add additional indicators to the table header and footer .

Orderbook tab is visible only when table properties dialog is evoked from orderbook/quotebook table. For quick access to this dialog use the **Setup Quotes** command of the orderbook popup menu.

The screenshot shows the 'Properties - Orderbook' dialog window with the 'Orderbook' tab selected. The dialog is divided into several sections:

- Display mode:** Three radio buttons: 'Classic' (selected), 'Alternative', and 'Simple'.
- Preview Table:** A table with columns '(К) Лоты', 'Цена', and '(П) Лоты'. The first five rows are green, and the last five rows are red.

(К) Лоты	Цена	(П) Лоты
43	27,218	
17	27,278	
50	27,488	
28	27,613	
15	27,628	
	28,557	29
	29,383	46
	29,558	2
	30,839	45
	30,885	30
- Additional settings:** Four checkboxes: 'Highlight buy/sell areas' (checked), 'Show sell orders on top' (unchecked), 'Keep best quotes always visible' (checked), and 'Keep stable depth' (unchecked).
- Orderbook depth:** Two radio buttons: 'Default' (selected) and 'Specified (1 - 20):' with a spinner box set to 20.
- Show security information:** Two checkboxes: 'Top:' (unchecked) with a dropdown menu showing 'WA', and 'Bottom:' (checked) with a dropdown menu showing 'Total buy/sell value'.
- Quick order entry buttons (turbo mode):** Checked.
- Mark best quotes with large font:** Checked.
- Request order confirmation by this security *:** Three radio buttons: 'Default' (selected), 'Always', and 'Never'.
- Footer:** Buttons for 'Save Settings as Template...', 'Load...', 'OK', 'Cancel', and 'Apply'.

Table 5.5. Buttons of the "Orderbook" tab

Button	Description
"Display mode" frame	
Classic	Traditional orderbook. Buy and Sell rates are located in the central column, quantity is shown to the left and to the right of it.

Button	Description
Alternative	Quantity and rates are shown in separate columns, both Buy and Sell.
Simple	Buy and Sell rates and quantity are grouped in columns. Direction for each order is shown in the separate column.
Quick order entry buttons (turbo mode)	Enable " Turbo mode [54] " for quick order entry from 'Quotes' table.
Mark best quotes with large font	Flag: Mark best quotes with large font
"Request order confirmation by this security" frame	
Default	Use request confirmation before transaction execution global option from " Actions " tab of "Options" form in the "Tools" menu.
Always	Request confirmation before execution every time with ignoring global setting
Never	Newer request confirmation before execution with ignoring global setting
"Additional settings" frame	
Highlight buy/sell areas	Check the box to color the orderbook background. By default: green for Buy orders, red for sell orders.
Show sell orders on top	Sell orders will be shown on the top of the orderbook window.
Keep best quotes always visible	Check the box to keep best Buy and Sell quotes visible when quotes are updated or window is resized.
Keep stable depth	Check the box to constantly show a number of rows, equal to orderbook depth.
"Orderbook depth" frame (not available for RPS and REPO quotes and Derivatives market).	
Default	Default orderbook depth.
Specified	Enter specific orderbook depth. If the depth is specified, the Orderbook table header will contain braces ({}).
"Show security information" frame (not available for RPS and REPO quotes).	
Show security information	Check boxes and select fields to show on the top and bottom of the orderbook table.

Click the **Ok** button to confirm changes and close the dialog window. Click the **Apply** button to confirm changes and leave the dialog window opened. Changes will be saved for all tabs of the dialog window. **Save Settings as Template** and **Load...** are used for saving and loading settings from the [templates](#).

Sorting

To sort table data by any column either click its header one or two times or select a corresponding item in the column header popup menu (**Sort Ascending**, **Sort Descending**, **Do not Sort**).

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

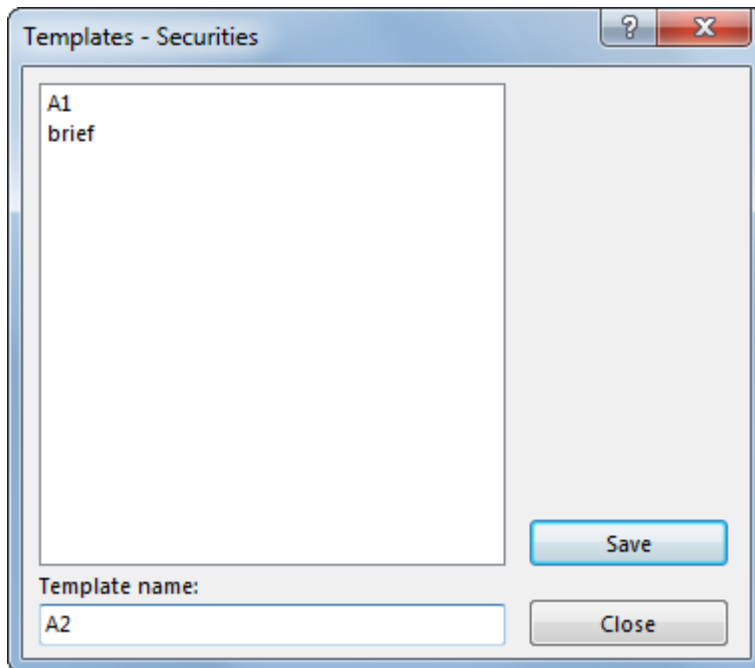
Symbols in column headers:

- ▲ – sort ascending;
- ▼ – sort descending;
- ▲₂ – sort order when sorting by several columns simultaneously.

Templates

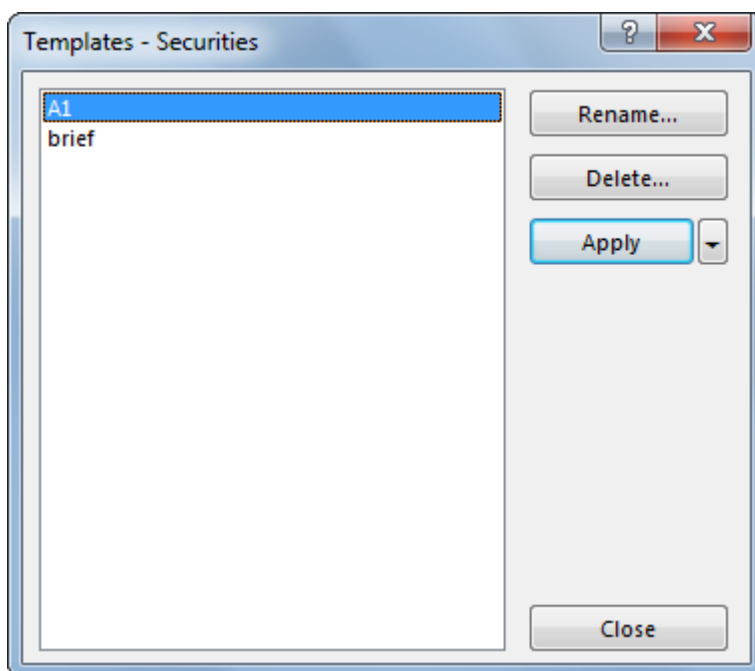
The layout of every table can be saved as a template in order to apply it later to other tables of the same type.

To save the current layout select the **Templates - Save** item in the table popup menu.



To apply layout to the open table, select its name in the **Templates** submenu of the popup menu.

To edit templates select the **Templates - Setup** item in the table popup menu.



Filter


To set up the data filter right-click inside the table grid and select one of the following items:

Popup menu entry	Action
Filter	Open the complex filter dialog.
Column Filter	Show the quick filter window. Not available for orderbooks.

Popup menu entry	Action
Filter Active	Apply or disable the last configured or loaded filter.
Filters	Show the list of filters and commands to save or edit filters.

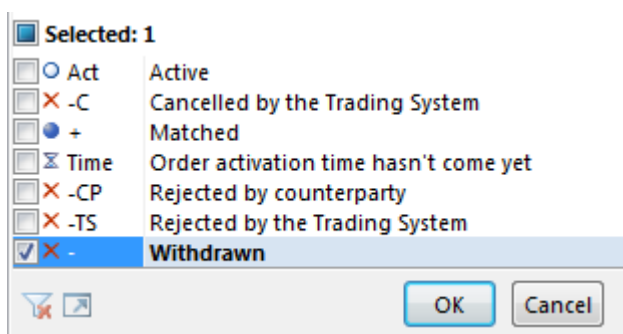
The first three items are also available from the **Data** menu.

Quick Filters

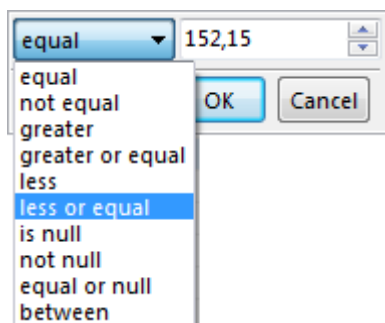
Besides the actions described above, in order to open the quick filter window it is also possible to move the mouse pointer to the column header and click the  icon that will appear.

The quick filter appearance and behavior depend on the data type in the column.

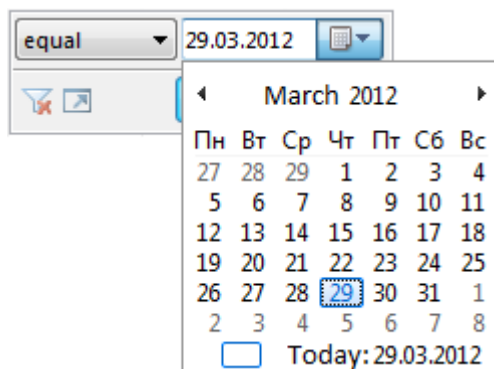
The quick filter for lists shows the full list of available values. Mark the checkboxes near the required values. Use the checkbox near the "Selected" item to mark/unmark all the values.






Filter for numerical values contains comparison conditions and the field for a value to compare the cell data with.



One more type is the date filter which opens a standard date selection dialog:



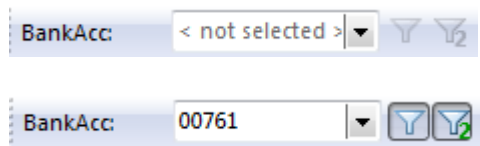
All the quick filter windows contain the following buttons:

-  - switch if applicable to another filter form (for example, between list selection or value selection);
-  - cancel filter;
-  - open the complex filter dialog;


Global Filtering by Bank Account


Visible content of certain tables can be limited with Global Bank Account Filtering feature. When filtering is enabled tables will contain only records corresponding to selected BankAcc, instead of all available in the Trading System. Clearing member which has trading members for clearing can use the "Show lower level bank accounts" function to show only records corresponding to selected BankAcc and bank accounts for which the selected one is clearing bank account.

To apply the filter, select the needed BankAcc in the drop-down list in the bottom of the program window. Global BankAcc Filter will be applied automatically.



Later on, to enable or disable the filter do one of the following:

- click the  button near the BankAcc drop-down list;
- select **Apply BankAcc Filter** in the **Tools** menu;
- press **Ctrl + F8**.

Click  to show/hide linked bank accounts.

When Global Filter is applied, content of the following tables will be limited:

- "Positions by Limits";
- "Positions by Assets";
- "Positions by Securities";
- "Positions for Settlement";
- "Liabilities and Claims for Assets";
- "Trading Accounts";
- "Bank Accounts";

Securities Drag-and-Drop

It is possible to drag securities from the Securities table into any of the following tables to open information about that particular security:

- chart;
- orderbook;
- orders by security;

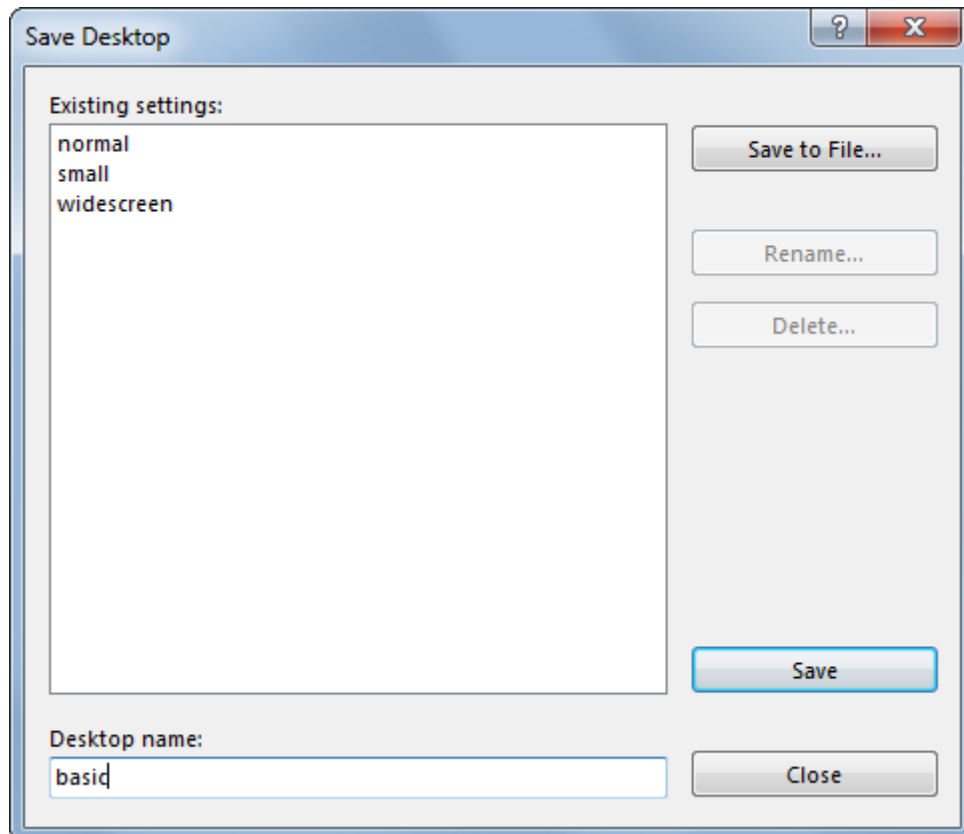
- trades by security;

Full Screen Mode

To switch between the normal and the full screen mode select the **Full Screen Item** in the **View** menu or press the **F11** key.

Saving and Migrating Settings

To save all the user settings select the **Save Desktop** item in the **Tools** menu.



User settings can be saved to a file in order to migrate all the settings to another PC.

Table 5.6. Elements of the "Save Desktop" dialog

Element	Description
Existing settings	List of existing settings sets. Select one of the records to save it to file, rename, delete or overwrite the settings.
Save to File	Save the selected settings to file in order to migrate all the settings to another PC or share it with another user.
Rename	Rename the selected settings set.
Delete	Delete the selected settings set.
Save	Save current desktop settings.
Close	Close the dialog window.
Desktop name	Text field to enter the setting set name.

To load the previously saved user settings select the **Load Desktop** item in the **Tools** menu.

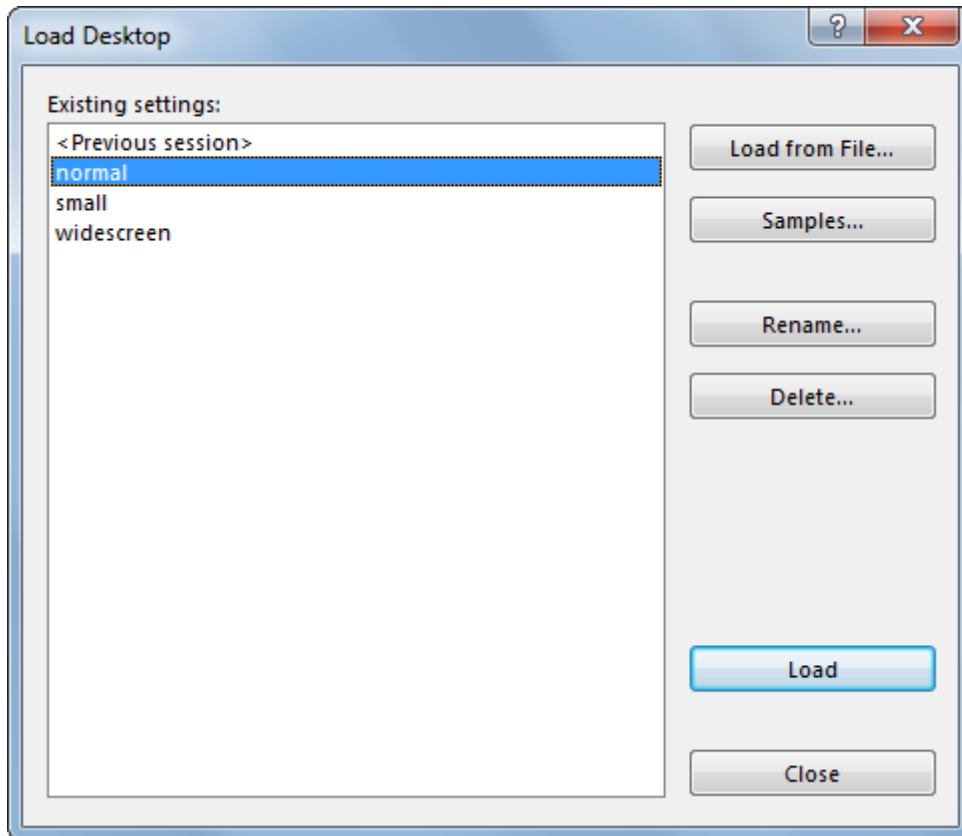


Table 5.7. Elements of the "Load Desktop" dialog

Element	Description
Existing settings	List of existing settings sets. Select one of the records to rename, delete or load the settings.
Load from File	Import settings from the previously saved file.
Samples	Load one of the sample desktop layouts.
Rename	Rename the selected settings set.
Delete	Delete the selected settings set.
Load	Load the selected desktop layout.
Close	Close the dialog window.

Chapter 6. Data Sets

Using Data Sets

Data Sets are designed to simplify work with order entry dialogs and allow users define limited sets of values for different lists. Default values for main fields of order entry forms may also be defined using data sets.

When Data Sets are activated then drop-down lists in the order entry dialogs will only contain values selected by the user. Also "[Securities](#)" table contents will be filtered accordingly.

Data Sets can be defined for the following lists:

- security;
- counterparty;
- settlement code;
- trading account;
- client;
- broker reference;
- matching reference;
- counterparty trading account.

To apply Data Sets do one of the following:

- select **Apply Data Sets** option in the **Tools** menu;
- select the **Apply Data Sets** item in the popup menu of the "Securities" table;
- press **Ctrl+Shift+Space** when any table is active.

When datasets are applied the contents of the "Securities" table will be filtered accordingly , and drop-down lists on the order entry dialog will contain only selected values .

Switching off datasets is performed similarly to switch on.

Active state of datasets is indicated by square brackets in titles of the filtered tables.

To edit Data Sets do one of the following:

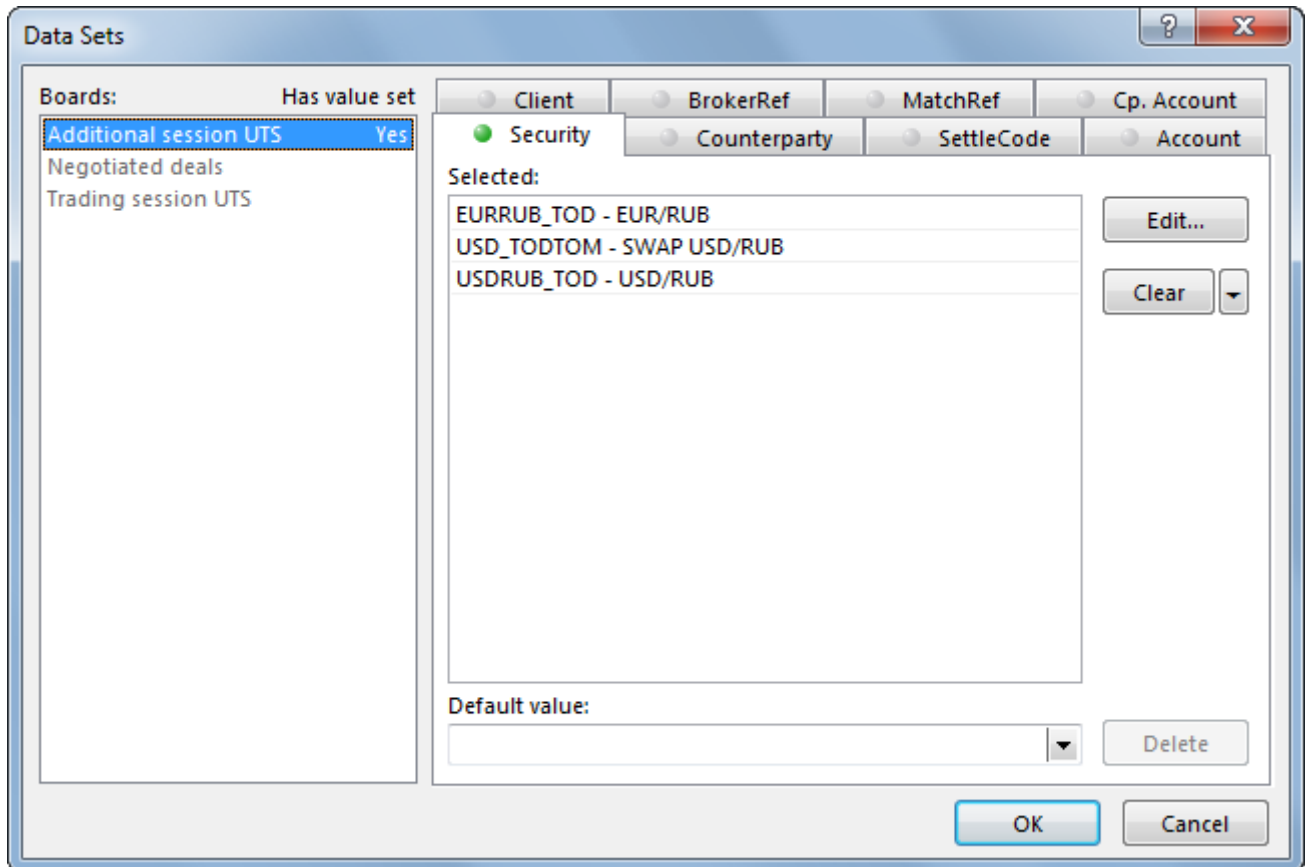
- select **Data Sets** option in the **Tools** menu;
- select **Data Sets** item in the popup menu of the [Securities](#) or [Boards](#) tables ;
- if Data Sets are already active then double click the appropriate drop-down list in the order entry dialog: Board, Security, Trading Account, Client, Broker reference, Settlement code, Counterparty, Matching reference.

If user submits an order with security which is not currently included into the dataset (for example, from the Orderbook table), this security will automatically be added to the dataset.

When the Broker reference data is loaded to data set from file then the Client data set will be cleared and it could not be changed unless those broker references are unloaded.

Data Sets Dialog

The left frame of the Data Sets dialog lists the available trading boards. The right frame contains tabs to customize data sets for each parameter.



Boards in Data Sets

In the Data Sets dialog boards that do not have any sets defined are displayed in grey color. Boards that have sets defined are displayed in black. If any of the boards have got a set defined on the current tab then there will be the word Yes to its right.

To select multiple boards simultaneously hold **Ctrl** or **Shift** key.

When several boards are selected at the same time then the data set can only be defined for those parameters that are present on every board selected.

Working with data set tabs

Title of each tab has a dot which means one of the following depending on its color:

- grey - no data set for selected board(s) is defined for the parameter, so all the values will be visible;
- green - the selected board has a data set defined for this parameter; if several boards are selected then all of them have the same set of values for that parameter;
- half grey half green – several boards are selected and they have different values in sets.

Table 6.1. Elements of the "Data Sets" dialog

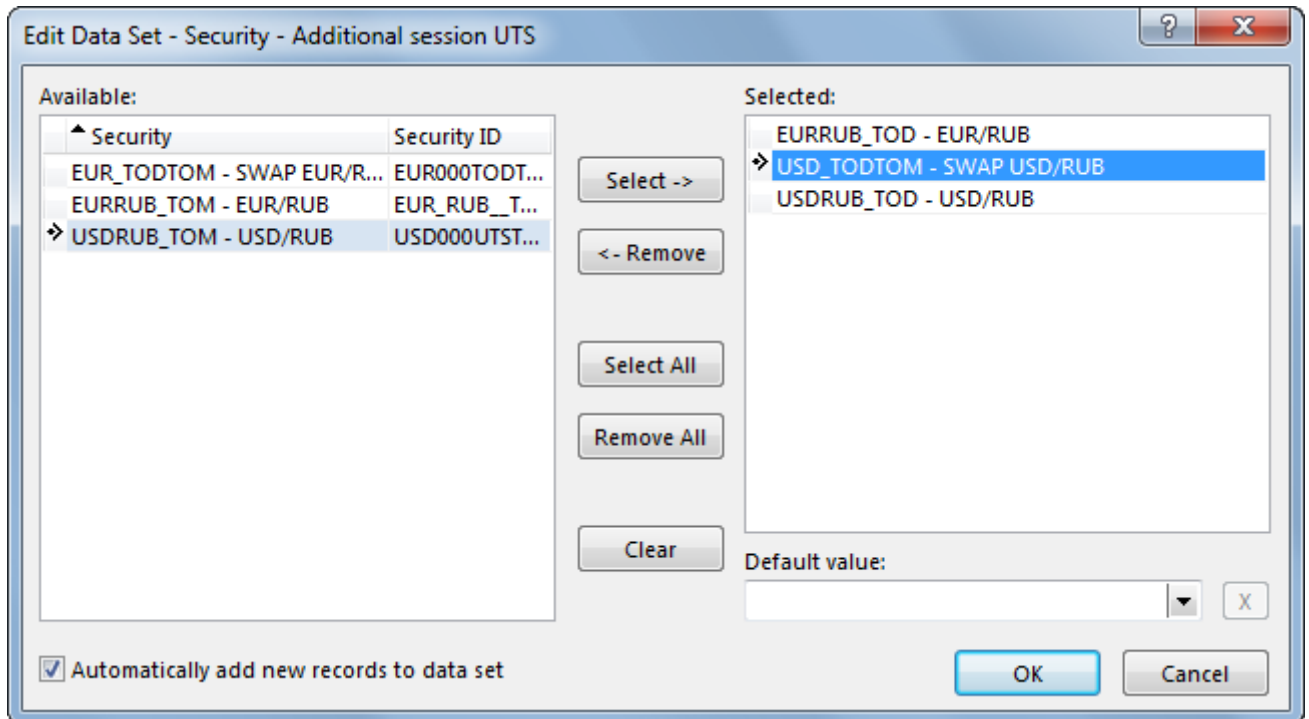
Element	Description
"Selected" list	Records included into the dataset for the current trading board (boards). If multiple boards are selected then this list will display only records which are included into dataset for each of these boards. Double-click any record to open the Edit Data Sets dialog.

Element	Description
"Edit" button	Open the Edit Data Set dialog. This button is not available on "BrokerRef", "MatchRef" and "Counterparty" tabs as its value may only be loaded from external files.
"Clear" button	Clear the current data set for all the selected boards. Down-arrow button located to the right provides "Clear for Board" and "Clear All" commands.
"Default value" list (except "BrokerRef" and "Cp. Account" tabs)	Define the default value for order entry dialogs. Default value will be loaded in the order entry form after user selects the trading board in the form. Please note: if default value is specified it will be used even if data sets are switched off.
"Delete" button (except "BrokerRef" and "Cp. Account" tabs)	Delete previously defined default value.
"File name" field (for "BrokerRef", "MatchRef" and "Cp. Account" tabs only)	Path to file with data. Click Browse to select file with data suitable to the active tab. Please find file formats description in Appendix .
"Load automatically" flag (for "BrokerRef", "MatchRef" and "Cp. Account" tabs only)	Load the selected file automatically at each connection to the Trading System.
"Unload" button (for "BrokerRef", "MatchRef" and "Cp. Account" tabs only)	Unload the file.
OK	Save changes and close the dialog.
Cancel	Discard all the changes and close the dialog.

Edit Data Sets

To edit a particular data set follow these steps:

1. open the [Data Sets](#) dialog;
2. select board(s) in the left frame;
3. select the tab with needed parameter;
4. click "Edit" button.



When data sets are active it is also possible just double click the appropriate field in the order entry dialog in order to edit the data set.

The left frame of the window contains a list of values available in the Trading System. The right one - values selected by user.

"Default value" field in the bottom right corner of the dialog lets user define the default value for order entry dialogs.

Table 6.2. Elements of the "Edit Data Sets" dialog

Element	Description
Select	Include selected values to the data set (move from "Available" list to "Selected").
Remove	Remove selected values from the data set (move from "Selected" list to "Available").
Select All	Include all the available records into the data set.
Remove All	Remove all the selected records from the data set. Data sets will remain active but won't contain any records so the corresponding drop-down list in the order entry form will be empty.
Clear	Clear the dialog and switch off the data sets for the corresponding list.
Automatically add new records to data set	Set this flag to automatically add new records available in the Trading System to the data set.
Default value	Select the default value in the drop-down list. Default value will be loaded in the order entry form after user selects the trading board in the form. Please note: if default value is specified it will be used even if data sets are switched off.
X	Remove the default value.
OK	Apply all the changes.

Element	Description
Cancel	Discard all the changes.

To select multiple records simultaneously hold **Ctrl** or **Shift** key.

Contents of the "Available" list may be sorted by one or several columns (if applicable). To do so click the title of the column to select the sorting method: ascending, descending or switched off.

Save and Load Data Sets

Data Sets configuration may be saved to file to re-load it later.

To perform these operations use "Save" and "Load" buttons located in the bottom of the "Data Sets" dialog correspondingly.

Data sets configuration is stored in xml files which should be available to user for reading and modification.

Please find file format description in the [Appendix](#).

Administrative Data Sets Management

Common description

Terminal provides an ability to manage data sets administratively for one or multiple users. This can be used to set different types of limitations for traders of the firm, for example a selection of allowed securities for particular trading boards, or list of counterparties to conclude trades with. [Administrative order validation](#) is also provided.

By default data sets settings are stored in the datasets.xml configuration file, that could be found on the following path:

```
\Users\USER-NAME\AppData\Roaming\MOEX\Trade Currency\Profiles\[MoexUserId]\datasets.xml.
```

* "AppData" folder is hidden by default. To quickly navigate to the folder, containing settings, perform " cd %appdata% " in the command line.

Typical scenario of datasets.xml usage:

1. at connection to the Trading System terminal loads settings from datasets.xml;
2. changes made using [Edit Data Set](#) dialog during work are stored in RAM of the computer and not being written to file until the end of the connection session;
3. at the end of the session program writes new configuration to datasets.xml.

Creating datasets xml file

Creating datasets.xml (for later use as administrative source of data sets settings) can be performed in two ways:

- using [Edit Data Set](#) dialog in terminal GUI then copy to the shared resource;
- manually: file format description is presented in the [Appendix](#);

Data sets xml file format

Please find file format description in the [Appendix](#).

Prohibition of data sets modification on traders' side

To prohibit modification and disabling data sets on traders' side, the configuration file datasets.xml should be read-only for traders. Also a full path to this resource must be specified in the Windows Registry on traders' computers (description is given further).

If corresponding changes are made to Windows Registry on trader's computer, in case terminal can not load validation.csv by any reason, the user session with the trading system will be aborted.

Sharing datasets.xml

Configuration file datasets.xml may be located:

- on local machine, in the folder that is read-only for trader - terminal supports LFS-formatted paths, for example " C:\AnyFolder\datasets.xml ";
- on 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.

Two scenarios of access to configuration file are provided:

- shared file for all users* - single source of datasets settings for multiple users. In that case file can be located in arbitrary folder, for example " \\Server\SharedFolder\datasets.xml ".
- individual file for a particular user* - separate subfolders with names corresponding to User IDs are required. In that case the full path to data sets configuration file would be as follows: " \\Server\SharedFolder\[MoexUserId]\datasets.xml ".

* Note: the term "user" refers to User ID in the ASTS Trading System, but not Windows User ID.

Necessary changes in Windows Registry on trader's computer

Administrative data sets management requires some changes in Windows Registry on traders' computers that should be performed by user with administrative privileges. Specific values should be added to the following Registry branch:

HKEY_LOCAL_MACHINE\SOFTWARE\MICEX\Trade Currency\

Note: Trader should not have administrative rights on computer and ability to change this Registry branch.

The following keys and values should be added:

- 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).

Example 1:

```
DatasetsPathOverride=\\Server\SharedFolder
```

```
DatasetsPathIsShared=1
```


Settings will be loaded from " \\Server\SharedFolder\datasets.xml " for all users.

Example 2:

```
DatasetsPathOverride=H:\SharedFolder
```

```
DatasetsPathIsShared=0
```

Settings will be loaded from individual files located in subfolders with names equal to User IDs in the Trading System, for example H:\SharedFolder\[MoexUserId1]\datasets.xml or H:\SharedFolder\[MoexUserId2]\datasets.xml.


Chapter 7. Market data and trade capture

Viewing Securities

Securities Table

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

To open the table perform one of the following actions:

- select the **Securities** item in the **Table** menu;
- click the  button on the toolbar.

Color marks

Rows of the "Securities" table can be marked with different colors to organize several custom categories. To mark an instrument first select one or several rows in the "Securities" table, then select the needed color in "Mark With..." item of the context menu or "Data" menu.

In case at least one security is marked with color the "Check mark" column will appear in the "Securities", "Orders" and "Trades" tables, and Order Entry dialogs as well. This column also can be manually added to these tables with [table properties](#) dialog.

Table 7.1. "Securities" table columns description

Column	Description
Security	Security name
Board	Trading Board name for the security
Security ID	Security identifier in the Trading System
Status	Flag "trading operations allowed/suspended"
Trading status	Security trading status
Bid	Best bid price
Offer	Best offer price
First	First trade price
Maximum	Maximum trade price
Minimum	Minimum trade price
Last	Last trade price
Last change	Last change
Lots in the last	Volume of the last trade, in lots
Value of the last	Value, expressed in the currency of settlement
Last Close Price	Price of the last trade of the previous trading day
Last to Closing change	Difference between the Last Price and the Previous day Closing Price
Previous WA price	The weighted average price of the previous trading session
WA	Weighted-average price
WA price change	Weighted-average price change
Last price to previous WA price	Difference between the last price and the weighted average price of the previous trading session
Best bid	Best bid price during the trading session
Best offer	Best offer price during this trading session

Column	Description
Trades today	Number of trades concluded on current trading day
Today value	Value of trades concluded on current trading day, expressed in the currency of settlement
WAP from 10:00 to 11:30	Weighted average price from 10:00 to 11:30
WA Rate 11:30	Closing period price, calculated at 11:30
Session best bid	Best buy-order at the moment of the normal trading session end
Session best offer	Best sell-order at the moment of the normal trading session end
Lot size	Number of securities in one lot
Settlement code	Default settlement code for this security
Settlement date	Trade settlement date
Validate price	Validate price
FX fixing price	Average value of FX fixing ME and FX fixing EBS
To prev WA price, %	To previous weighted-average price, %
To prev. last, %	To previous last, %
Buy orders	Number of buy orders in the queue of the Trading System
Sell orders	Number of sell orders in the queue of the Trading System
Time of the last	Time when the last trade was concluded
Asset*	Asset
Base price*	Base price for SWAP instruments
Best bid depth*	Total unmatched volume of all active buy orders at the current best bid price (expressed in number of lots)
Best offer depth*	Volume of all sell orders at the best price, expressed in lots
Board Id*	Trading Board Identifier
Central rate*	Central rate. Applicable only for instruments settled in RUB ("Currency"/RUB).
Check mark*	Check mark field may be used to mark security with color
Currency of instrument*	Currency in which security is denominated
Date of the last trading session*	Date of the previous trading day
Date when the lot size changed*	Date when the lot size changed last time
Face value*	Face value of one Security, expressed in the currency, in which the Security is nominated
Fully covered trading*	Prohibition of short selling and buying without full pre-funding
FX fixing Curr*	FX fixing by orderbook liquidity and deals evaluation method for one second interval
FX fixing ME*	Average value of FX fixing Curr calculated from 12:25 till 12:30
FX fixing Prev*	FX fixing ME (of the previous trading session)
Instrument Group ID*	Security Group ID
Market*	Market ID
Minimum price step*	The minimal step by which two prices might differ
Open change*	Open change
Previous lot size*	Previous number of securities in one lot
Remarks*	Remarks

Column	Description
Settlement currency*	Settlement currency
Settlement date 1*	Settlement date for the 1st part of SWAP trade
Total bid depth*	Total unmatched volume of all active buy orders, expressed in lots
Total offer depth*	Total unmatched volume of all active sell orders (expressed in lots)
Trading status*	Security trading status. During the break shows the actual status of the trading session (never changes to "Break").

Columns marked with * are hidden by default.

Description of Securities

The Description of Securities table shows the static information about all the securities traded on boards selected during the logon process.

To open the table perform one of the following actions:


- select the **Description of Securities** item in the **Table > Exchange Tables** menu;
- click the  button on the toolbar.

Table 7.2. "Description of Securities" table columns description

Column	Description
Security	Security name
Security ID	Security identifier in the Trading System
Face value	Face value of one Security, expressed in the currency, in which the Security is nominated
Currency of instrument	Currency in which security is denominated
Settlement currency	Settlement currency

Columns marked with * are hidden by default.

Settlement Codes for the Instrument

"Settlement Codes" table lists all the settlement codes available for the particular instrument.

To open the table first select the needed instrument in the "[Securities](#)" table and do one of the following:


- select the **Settlement Codes** item in the **Exchange Tables** submenu of the **Table** menu;
- click the  button on the toolbar;
- select **Settlement Codes** command in the "Securities" table pop-up menu.

Table 7.3. "Settlement Codes" table columns description

Column	Description
Settlement code	Settlement code for the instrument.
Settlement date	Settlement date for trades.
Description	Settlement code description
Fixing date	Date of the MOEX fixing calculation

Column	Description
Type of clearing	Type of the clearing for the instrument: "S" - simple (quick), "C" - central, "M" - multilateral, "E" - external, [н/с] - not identified.


Columns marked with * are hidden by default.

Viewing Orderbooks

Orderbook

The Orderbook table lists the best quotes for a chosen security on the order-driven market. Each line represents the total volume of bids and asks (in lots) at one price.

To open this table first select a security in one of the following tables: "[Securities](#)", "[Orders](#)", "[Orders by Security](#)", "[Trades](#)", "[Trades by Security](#)" and then perform one of the following actions:

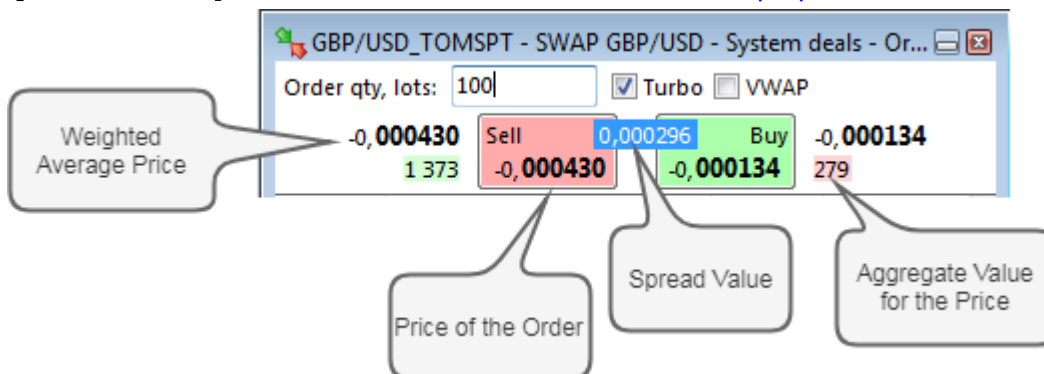
- select the **Orderbook** item in the **Table** menu;
- click the  button on the toolbar;
- select the **Orderbook** item in the table's popup menu;
- double click the row in the Securities table.

In [table properties](#) it is possible to select the layout of the Orderbook table and change some of the other display options.

Quick Order Entry (Turbo mode)

Quick Order Entry buttons let quickly submit an order with the best price automatically calculated depending on the specified order value.

Quick Order Entry mode can be disabled/enabled in the [table properties](#) on the "Orderbook" tab.



To enter an order from the Orderbook table fill the "Order value" field with the needed quantity of lots. **Sell** and **Buy** buttons captions will be filled with the maximum and minimum price accordingly, enough to satisfy specified order value. If current market demand depth/supply is not enough to completely satisfy order value, "Buy" and "Sell" buttons will be filled with the worst displayed in table Bid/Offer price for the current moment. In this case, the field containing spread value is highlighted in red.

There are two information fields on the form:

- Weighted Average Price;
- Aggregate Value for the Price;
- A field containing spread value between VWA (volume weighted avg.) buy price and VWA sell price for entered volume of order.

Click **Buy** or **Sell** to open the **Enter Order** dialog, filled with corresponding values.

If **Turbo** option is activated, order entry can be performed in a single click (without calling the **Enter Order** dialog). This option requires the default value for the Trading Account. Use the **"Data Sets"** dialog to specify the default Trading Account.

Pay attention: if Turbo mode was activated, Order Confirmation is disabled. Setting the **Turbo** option, window has the red frame and the aim cursor, the head icon changes to open lock.



To avoid errors, use the lock mode: press the  icon to lock orderbook window, then icon changes to  closed. To setting up the auto lock time and auto turn off turbo mode use options on the **"Adv. options"** tab of the "Parameters" window.

Table 7.4. "Orderbook" table columns description

Column	Description
Lots	Volume, expressed in lots
Rate	Currency exchange rate
Own lots*	Volume of own active orders at this price, expressed in lots
Own orders*	Number of active own orders at this price
Own value*	Value of own active orders at this price, expressed in the currency of settlement
Quantity*	Quantity, expressed in securities
Rate, %*	SWAP instrument rate, % per year
Sum of the best*	Sum of lots at the best price
Yield*	SWAP instrument yield, % per year
	Quick Order Entry (Turbo mode) controls
Order value	Quantity of lots in the order. Use hotkeys to quickly enter digits: "00" - H, "000" - T or "000 000" - M
Turbo mode	If checked, order is submitted immediately after "Buy" or "Sell" button is pressed, without calling "Enter order" dialog. *Requires the default value for the Trading Account.
Sell	Enter Sell order for the specified value. The price is calculated automatically as the maximum price, enough to satisfy specified order value. If current market demand depth is not enough to completely satisfy order value, the Best Bid price for the current moment will be used.
Buy	Enter Buy order for the specified value. The price is calculated automatically as the minimum price, enough to satisfy specified order value. If current market supply depth is not enough to completely satisfy order value, the Best Offer price for the current moment will be used.
Weighted Average Price	Weighted Average price at which specified order value will be completely satisfied, when entering an order for this value at price shown in "Buy" or "Sell" button caption.
Aggregate Value for the Price	Total volume of lots in the visible part of orderbook at price shown in "Buy" or "Sell" buttons captions. If current market demand/supply depth is not enough to completely satisfy order value, the font will turn red.

Columns marked with * are hidden by default.

Negdealbook

The Negdealbook table lists registered negdeal orders, in which all the trading Participants were marked as counterparty. Each line represents the total volume of bids and asks (in lots) at one price.

To open this table first select a security in one of the following tables: "[Securities](#)", "[Sent Negdeals / OTC Negdeals](#)", "[Trades](#)", "[Trades by Security](#)" and then perform one of the following actions:


- select the **Negdealbook** item in the **Table** menu;
- click the  button on the toolbar;
- select the **Negdealbook** item in the table's popup menu;
- double click the row in the Securities table.

Table 7.5. "Negdealbook" table columns description

Column	Description
Firm	Firm name
Settlement code	Settlement code for the trade
Lots	Volume, expressed in lots
Rate	Currency exchange rate
Firm ID*	Firm identifier in the Trading System
Order*	Identifier of the order, that led to the trade conclusion
Quantity*	Quantity, expressed in securities
Rate, %*	SWAP instrument rate, % per year
Settlement date*	Trade settlement date
Yield*	SWAP instrument yield, % per year

Columns marked with * are hidden by default.

Best Negdeals

The Best Negdeals table lists best registered negdeal orders for each security, in which all the trading Participants were marked as counterparty.

To open the table perform one of the following actions:


- select the **Best Negdeals** item in the **Table** menu;
- click the  button on the toolbar;

Table 7.6. "Best Negdeals" table columns description

Column	Description
Security	Security ID
Board	Board ID for the security
Settlement code	Settlement code for the trade
Settlement date	Negdeal or SWAP first leg settlement date
Bid	Best bid price

Column	Description
Offer	Best offer price
Best bid depth	Total unmatched volume of all active buy orders at the current best bid price, expressed in number of securities
Best offer depth	Volume of all sell orders at the best price, expressed in lots
Total bid depth	Total unmatched volume of all active buy orders, expressed in lots
Total offer depth	Total unmatched volume of all active sell orders (expressed in lots)
Buy orders	Number of buy orders in the queue of the Trading System
Sell orders	Number of sell orders in the queue of the Trading System
Board Id*	Trading Board Identifier
Security Id*	Security Identifier

Columns marked with * are hidden by default.

Viewing Trades

Own Trades

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

To open the table perform one of the following actions:


- select the **Trades** item in the **Table** menu;
- click the  button on the toolbar.

Table 7.7. "Trades" table columns description

Column	Description
Trade number	Trade number in the Trading System
Time	The time of the trade registration by the Trading System
Order number	Number of order from which the trade originates
Firm	ID of the trading firm in whose behalf the trade is registered
Period	Period of the trading session when the trade was concluded
Security	Security identifier in the Trading System
Board	Trading Board name for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Lots	Volume, expressed in lots
Amount	Amount of the trade (securities) considering lot size
Value	Value, expressed in the currency of settlement
Trading account	Trading account number
Position code	Account ID in the Settlement House
Client code	Client code specified by the trader when entering an order
Settlement code	Settlement code for the trade
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])

Column	Description
User ID	ID of the user who concluded the trade
Type	Trade type
Counterparty	Counterparty Firm name
Total commission	Total amount of commission, RUB
Clearing Firm	Firm ID of Clearing Member
Clearing Position Code	Clearing Account ID in the Clearing Centre
Swap rate, %	SWAP instrument rate, % per year
Active/Passive	Active trade - the counter-order was accepted by the Trading System before the user's order. Passive trade - the counter-order was accepted by the Trading System after the user's order.
Base price*	Base price could be specified for SWAP negdeals
Board Id*	Trading Board Identifier
Clearing commission*	Amount of commission fee for clearing, RUB
Clearing firm Id*	Clearing firm identifier
Counterparty order number	Counterparty order number for this trade. Only applicable for negotiated deals.
Cpty. Id*	Counterparty Id
Currency*	Currency of the instrument (asset)
Exchange commission*	Amount of Exchange commission fee, RUB
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm Id*	Firm identifier in the Trading System
Fixing date*	Date of the ME fixing calculation
Liability settlement trade	Trade was concluded as liability settlement trade between Clearing member and Trading member.
Parent trade*	Parent trade number for SWAP trades
Security Id	Security Identifier
Settlement currency*	Settlement currency (quote currency)
Settlement date*	Negdeal or SWAP first leg settlement date
Settlement organization*	Settlement organization for the trade
Technical access commission*	Amount of commission for Technical access, RUB
Trade by iceberg-order*	Set to 'Y' if Trade originates from an iceberg-order
Trade date*	Trade date
User Id*	User identifier in the Trading System

Columns marked with * are hidden by default.

Trades by Security

The Trades by Securities table lists all the trades with a particular security concluded by the user and other users of his firm.

To open the table first select a security in one of the following tables: "[Securities](#)", "[Orderbook](#)", "[Orders](#)", "[Sent Negdeals / OTC Negdeals](#)", "[Received negdeals](#)" and then select the **Trades by Security** item in the table's popup menu.

"Trades by security" table columns description

Table structure is similar to the "Trades" table.

All Trades

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.

To open the table perform one of the following actions:


- select the **All Trades** item in the **Table** menu;
- click the  button on the toolbar.

Table 7.8. "All Trades" table columns description

Column	Description
Trade #.	Trade number in the Trading System
Time	The time of the trade registration by the Trading System
Security	Security identifier in the Trading System
Board	Trading Board name for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Lots	Trade value, expressed in lots
Amount	Amount of the trade (securities) considering lot size
Value	Value, expressed in the currency of settlement
Settlement code	Settlement code for the trade
Rate, %	Rate, %
Board Id*	Trading Board Identifier
Period*	Period of the trading session when the trade was concluded
Security Id*	Security Identifier
Settlement date*	Trade settlement date

Columns marked with * are hidden by default.

'Auctions' table

Table contains the information on ongoing and previously held auctions on FX market.

To open the table select the following command sequentially in the top menu: **Table > Exchange Tables Auctions**.

Table 7.9. "Auctions" table columns description

Column	Description
Planned Auction Time	Auction start time according to the trading schedule
Board	Board ID for the security
Security	Security ID
Auction start time	Actual auction start time
Auction end time	Auction auction end time

Column	Description
Period	Trading session period
Auction price	Auction price. Displays the expected price of the auction with all the currently registered orders during the auction. Displays the actual auction price after the auction.
Value	Auction trade value, expressed in the currency of settlement. Shows expected value during the auction and the final value once it finishes.
Trade volume	Total volume of all trades, expressed in number of securities. Shows expected volume during the auction and the final volume once it finishes.
Trades	Number of trades
Imbalance	Total volume of orders that will be left unmatched if the auction ends with currently expected price
Market Buy	Total volume of market buy orders based on currently expected price, expressed in number of securities
Market Sell	Total volume of market sell orders, expressed in number of securities
Orders flag (dark pools)	Flag that shows the availability of any orders on the dark pool auction.
Board Id*	Board Id
Security Id*	Security Id


Columns marked with * are hidden by default.

Chapter 8. Working with Orders

Order-driven Market

Order Entry

To submit an order on the order-driven market do one of the following:

- press the F2 key on the keyboard;
- click the  button on the toolbar after selecting a security in the [Securities](#) table;
- select the **Enter** item in the **Order** submenu of the **Action** menu;
- double click a quote in the [Orderbook](#) table;
- use Quick Order Entry buttons (Turbo mode) in the "[Orderbook](#)" table;
- select the **Enter Order** item in the popup menu of the [Securities](#) table;
- select the **Enter Buy Order** or the **Enter Sell Order** in the popup menu of the [Orderbook](#) table;
- select one of the previous orders in the [Orders](#) table and then select the **Copy** item in the **Order** submenu of the **Action** menu or in the table's popup menu.

If the Enter Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table. If the action was invoked from the Orderbook table then "Price" and "Quantity" fields will be also filled-in and the order direction will be set to the opposite of the chosen quote's direction.

Window background is green for buy orders and red for sell orders.

The submitted order is displayed in the [Orders](#) and the [Orders by Security](#) tables. Once it's matched with a corresponding trade will appear in the [Trades](#) and the [Trades by Security](#) tables.

Enter Order

Buy Sell Repeat Last

Board: System deals

Pair: CNY/RUB TOM
CNYRUB_TOM, settlement date: 10.10.2022

Price: 8,573000 ? 8,556000 8,573000 8,573000 Last

Quantity: 500 ? 1K 10K 50K 100K 500K 1M
Lot size: 1 000
Value: 500 000 CNY

Hidden qty.:
Total quantity: 500, amount: 500 000 CNY

Value: 4 286 500,00 -> qty
Currency: RUB

Type
 Limit
 Market
 Volume weighted avg. price

Remainder processing mode
 Put into queue
 Withdraw
 Immediately or cancel
 Book or cancel

Price mode
 Split price
 One price

By WA price 8,555700

Lifetime 0:00:00

Firm: Кузнецова

Trd. account: L00+4190ACE0 Clearing bank account: 12024

Client: Reference:



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

Enter Order Close


"Order Entry" dialog features

- "Buy" and "Sell" tabs at the top of the window to change order direction. Press **Ctrl+Tab** to quickly switch to another tab.
- Best Bid and Offer rates as well as Last trade price are displayed to the right of the "Price" field. Click one of these rates to fill the "Price" field with the same value.
- Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.
- Order volume can be quickly set up by clicking one of the numbers of securities multiple to 1, 10, 50, 100, 500, 1000 to the right of the **Quantity** field. **Ctrl-click** one of these buttons to increase the number of lots accordingly.
- "Value" field is located on the bottom of the order specification area. Its content changes accordingly to the content of "Price" and "Quantity" fields. Enter the desired order value and click "> quantity" button to calculate and fill the "Quantity" field with appropriate number of lots to reach the desired order value on the price specified.

Table 8.1. Elements of the "Enter Order" dialog

Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	<p>Select the needed security in the drop-down list containing names, IDs and Check marks.</p> <p>Use the  icon to toggle between security ID and currency pair selection modes.</p>
Pair	<p>Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list.</p> <p>Use the  icon to toggle between security ID and currency pair selection modes.</p>
Price	<p>Price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.</p> <p>* When "System fixing" is selected in the "Board" drop-down list and FIX instrument as a security than Price field is cleared and becomes disabled, "Price mode" is obligatory set as "Split" .</p>
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl


Element	Description
	+Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
Hidden qty.	Number of hidden lots that will be added to the visible lots during the order gradual fulfillment (for "iceberg" orders).
Value	Enter the desired order value and click "> quantity" button to calculate and fill the "Quantity" field with appropriate number of lots to reach the desired order value on the price specified.
Currency	Information field: settlement currency for the selected security.
Type	Order type: Limit – BUY/SELL order is fulfilled at the price not higher/lower than price that was specified. Market – order is fulfilled at the current best price. (Price field is disabled and remainder processing mode is "Put into queue"). VWAP - order will fulfilled so that the price specified will be not higher/ lower than volume-weighted average price by all the trades which was executed as the result of the order.
Remainder processing mode	Put into queue – (good till cancel) order to be filled to the maximum extent possible immediately after its registration, the unfilled quantity will be placed in queue as a Limit Order. Withdraw – order to be filled to the maximum extent possible immediately after its registration, any unfilled quantity will be withdrawn from the queue. Immediately or cancel – order to be completely filled after registration, otherwise cancelled Book or cancel – order to be withdrawn by trading system if it's putting into order queue will lead to a trade conclusion order to be completely filled after registration
Price mode	Split – order may be filled both at specified price and at the better price. Do not split – order may be filled at the specified price only.
By WA price	Submit the order at the current weighted-average price (Price field is disabled).
Lifetime	Lifetime for unfulfilled quantity. "0:00:00" = till the end of the trading session.
Firm	Firm for the trade. Order entry by clearing member.
Trd. account	Trading account for the trade.
Client	Client code if the order is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).

Element	Description
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Commission and Single Limit for the Order	Click  to calculate commission, SL delta and SL after entry for the order.
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

SWAP Order Entry

To submit a SWAP order on the order-driven market do one of the following:

- press the F4 key on the keyboard;
- select a SWAP instrument in the [Securities](#) table and click the  on the toolbar;
- select the **Enter SWAP** item in the **Order** submenu of the **Action** menu;
- double click a quote in the [Orderbook](#) table of a SWAP instrument;
- select the **Enter SWAP Order** item in the popup menu of the [Securities](#) table after selecting a SWAP instrument;
- select the **Enter Buy Order** or **Enter Sell Order** in the popup menu of the [Orderbook](#) table of a SWAP instrument;
- select one of the previous orders in the [Orders](#) table and then select the **Copy** item in the **Order** submenu of the **Action** menu or in the table's popup menu.

If the Enter SWAP Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table. If the action was invoked from the Orderbook table then "Price" and "Quantity" fields will be also filled-in and the order direction will be set to the opposite of the chosen quote's direction.

Window background is green for buy orders and red for sell orders.

The submitted order is displayed in the [Orders](#) and the [Orders by Security](#) tables. Once it's matched with a corresponding trade will appear in the [Trades](#) and the [Trades by Security](#) tables.

Enter SWAP Order
? X

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

Lifetime:

Board:

Security:

Settl. code: T1, settl. date: 21.09.2023 / 22.09.2023

Price: 0,002725
0,002916
0,002725 Last

Rate, %: Rate (HKD): 0%

Quantity: 100K 1M 5M
10M 50M 100M

Lot size: 100 000
Value: 50 000 000 HKD

Hidden qty.:

Total quantity: 500, amount: 50 000 000 HKD

Firm:

Trd. account: Clearing bank account: 12024

Client: Reference:

Position changes

Origin		
HKD:	-50 000 000,00	Price: 12,149685
RUB:	607 484 250,00	
Effect		
HKD:	50 000 000,00	Price: 12,152601
RUB:	-607 630 050,00	

Commission and Single Limit for the Order ?



Commission, rub.:	SL delta:	SL after order entry:
3 644,91	663 900,00	332 455,09


"SWAP Order Entry" dialog features

- "Buy" and "Sell" tabs at the top of the window to change order direction. Press **Ctrl+Tab** to quickly switch to another tab.
- Best Bid and Offer rates as well as Last trade price are displayed to the right of the "Price" field. Click one of these rates to fill the "Price" field with the same value.
- Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.

- Order volume can be quickly set up by clicking one of the numbers of securities multiple to 1, 10, 50, 100, 500, 1000 to the right of the **Quantity** field. **Ctrl**-click one of these buttons to increase the number of lots accordingly.

Table 8.2. Elements of the "Enter SWAP Order" dialog


Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	<p>Select the needed security in the drop-down list containing names, IDs and Check marks.</p> <p>Use the  icon to toggle between security ID and currency pair selection modes.</p>
Pair	<p>Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list.</p> <p>Use the  icon to toggle between security ID and currency pair selection modes.</p>
Price	<p>Price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.</p>
Rate, % *	Rate for the security expressed in percent/year.
Rate(CURRENCY), % *	Information field: percent rate for the currency.
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly

Element	Description
	<ul style="list-style-type: none"> click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Hidden qty.	Number of hidden lots that will be added to the visible lots during the order gradual fulfillment (for "iceberg" orders).
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
Lifetime	Lifetime for unfulfilled quantity. "0:00:00" = till the end of the trading session.
Firm	Firm for the trade. Order entry by clearing member.
Trd. account	Trading account for the trade.
Client	Client code if the order is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).
Position changes	A set of information fields describing positions changes by base and settlement currencies.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Commission and Single Limit for the Order	Click  to calculate commission, SL delta and SL after entry for the order.
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Editing Orders

To edit an order that hasn't been fully matched yet, select an order in the [Orders](#) or the [Orders by Security](#) table and do one of the following:

- press the **Ctrl+A** keys on the keyboard;
- select the **Edit** item in the **Order** submenu of the **Action** menu;
- click the  button on the toolbar;
- select the **Edit** item in the popup menu of the [Orders](#) or [Orders by Security](#) table.

"Edit Order" is similar to the Order Entry form. Window title contains order number in the Trading System.

During editing the order is withdrawn from the Trading System queue. Click **Enter Order** to submit modified order. Click **Restore** button to submit the original order and close the dialog. It also can be done by pressing **Escape** key. Click **Close** to leave the order withdrawn.

Entering the modified order is similar to withdrawing original and submitting a new one - order loses its position in the Trading System orders queue and moves to the end of the queue.

Elements of the "Edit Order" dialog

"Edit Order" dialog is similar to the "[Enter Order](#)". The following fields are available for edits:

- Price
- Quantity
- Lifetime
- Client / Reference

Click "Restore" to discard all the changes and restore the original order.

Order Withdrawal


Withdraw Particular Orders

To withdraw one or several own orders follow these steps:

1. Select orders in the [Orders](#) or the [Orders by Security](#) table.

Hold **Ctrl** button to select several orders and **Shift** to select a range of rows.

2. Do one of the following:

- select the **Withdraw** item in the **Order** submenu of the **Action** menu;
- click the  button on the toolbar;
- press the Del key on the keyboard;
- select the **Withdraw** item in the table's popup menu.

3. Confirm the order(s) withdrawal. Confirmation can be disabled in the program [options](#).

Withdraw Orders by Condition

To withdraw orders by some condition open one of the following tables: [Orders](#), [Orders by Security](#) or [Orderbook](#) and then select the **Withdraw by Condition** item in the **Order** submenu of the **Action** menu or in the table's popup menu.

The dialog box contains fields which can be optionally filled-in to withdraw all the orders that match the given parameters.

Table 8.3. Elements of the "Withdraw Orders by Condition" dialog

Field	Description
Buy/Sell	Select the direction of orders to be withdrawn.
Board	Name of the Trading Board to withdraw orders on. Double-click this field to open Datasets dialog .
Security	Name of the security, orders for which would be withdrawn. Double-click this field to open Datasets dialog for Securities.
Firm	Information field containing identifier of Participant's firm.
Trader	Identifier of the Participant who has submitted an order. By default this field contains ID of the user, who has opened the dialog. To withdraw orders of all traders, click this field and then press the Delete button to clear it.
Price	Price and its filtering conditions: = -withdraw orders with exact specified price; < -withdraw orders with price lower than specified; > -withdraw orders with price higher than specified.
Trading account	Withdraw orders submitted from the selected trading account.
Client	Withdraw orders submitted with selected client code.
Withdraw buy and sell orders	Withdraw orders of both directions: buy and sell.

If the Enter Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table. If the action was invoked from the Orderbook table then "Price" and "Quantity" fields will be also filled-in and the order direction will be set to the opposite of the chosen quote's direction.

Click **Withdraw Orders** button and confirm an operation. Confirmation can be disabled in the program [options](#).

Withdraw Orders by Security

To withdraw all the own orders with one security, select it in the [Securities](#) table and then select the **Withdraw** item in the **Order** submenu of the **Action** menu or in the table's popup menu.

Withdraw All Own Orders

To withdraw all own orders open one of the following tables: [Orders](#) or [Orders by Security](#) and then select the **Withdraw All Own** item in the **Order** submenu of the **Action** menu or in the table's popup menu.

Confirm the orders withdrawal. Confirmation can be disabled in the program [options](#).

Withdraw All Orders of the Firm


To withdraw all orders of the own firm open one of the following tables: [Orders](#) or [Orders by Security](#) and then select the **Withdraw All** item in the **Order** submenu of the **Action** menu.

Confirm the orders withdrawal. These way of withdrawal cannot be disabled.

Orders Table

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

To open the table do one of the following:

- select the **Orders** item in the **Table** menu;
- click the  button on the toolbar.

Double click the row to open [quotes](#) table for a chosen security.

Table 8.4. "Orders" table columns description

Column	Description
Order number	Order ID in the Trading System
Order time	The time of the order registration at the Trading System
Status	Current order status: 'Act' - active; '+' - matched; '-CP' - rejected by counterparty; '-TS' - rejected by the Trading System; '-' - withdrawn '-C' - cancelled by the Trading System; '-D' - cancelled by the Trading System on user's disconnect (COD)

Column	Description
	'Error' - Internal error occurred 'Not activated. Lack of collateral' - order was not activated due to insufficiency of collateral.
Firm	ID of the trading firm on whose behalf the order is entered
Period	Trading session period at which the order was entered
Security	Security ID
Board	Trading Board name for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Lots	Volume, expressed in lots
Amount	Number of securities in the order
Hidden lots	Hidden lots
Lots left	Volume of unmatched part of an order, expressed in lots
Value	Value, expressed in the currency of settlement
Trading account	Trading and clearing account identifier
Position code	Account ID in the Settlement House
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Order lifetime	Time when the order will be automatically withdrawn
Update time	Time when the order was updated last time (matched, cancelled)
User ID	ID of the user who has entered the order
Type	Order type: "limit/market"
Order processing type	Append to orderbook, fill or kill, withdraw remainder
Price type	Order type option: "allow/not allow price split"
Entry type	Price entry type - "at exchange rate/at WA price"
Market-maker	Market-maker's order
Amended order number*	ID of the order that was replaced by the given order
Board Id*	Trading Board Identifier
Commission	Amount of commission for the trade, RUB
Currency	Currency of the instrument (asset)
External user ID*	User ID of the external system user who entered the original order into that external system.
Firm Id*	Firm Identifier
Fixing date*	Date of the ME fixing calculation
Security Id*	Security Identifier
Settlement code*	Settlement code for the trade
Settlement currency*	Settlement currency for the security
Settlement date*	Negdeal or SWAP first leg settlement date
Settlement organization*	Settlement organization for the trade
Signature*	Equivalent of a handwritten signature

Column	Description
Updater user ID	Identifier of the User who edited or cancelled the order
User Id*	Identifier of user who submitted an order
Visible quantity*	Volume of unmatched part of an iceberg-order, displayed in orderbook, expressed in lots
Тип ввода заявки*	Order input method (Compliance Id). Possible values: [empty] – Not filled in / Not defined M – Manual input S – As a result of the conditional request (stop-loss order) R – As a result of the robot algorithm work A – As a result of the auto-following algorithm D – Covering a position as a result of an unexecuted Margin Call.

Columns marked with * are hidden by default.

Orders by Security

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

To open the table select a security in the [Securities](#) table or open the [Orderbook](#) and then select the **Orders by Security** in the table's popup menu.


"Orders by Security" table columns description

Table structure is similar to the "[Orders](#)" table.

Own Negdeal Orders

Negdeal / OTC Negdeal Entry

In order to send a negotiated deal order to the counterparty do one of the following:

- press the F3 key on the keyboard;
- select the **Enter** item in the **Negdeal** submenu of the **Action** menu;
- select a security in the [Securities](#) table and click the  button on the toolbar or select the **Enter Negdeal** item in the table's popup menu;
- select one of the previous orders in the [Sent Negdeals / OTC Negdeals](#) table and then select the **Copy** item in the **Negdeal** submenu of the **Action** menu or in the table's popup menu.

Enter Negdeal / OTC Negdeal
? X

Buy
Sell

[Repeat Last](#)

Board:

Security:

Counterparty:

Max: 1,217310
Price: ?
Min: 1,151450

Settlement code:

Settlement date: 23.06.2020

Addressee alias:

Quantity: ?

Lot size: 1
Value: 55 000 000 EUR

1K	10K	50K
100K	500K	1M

Firm:

Trd. account:

Client:

Clearing bank account: 12023

Reference:

Match ref.:

Commission and Single Limit for the Order ?


Commission, rub.:	SL delta:	SL after order entry:
62 195,17	13 862 458,06	60 122 884 410,01


If the Enter Negdeal action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table.


Window background is green for buy orders and red for sell orders.

The submitted order is displayed in the [Sent Negdeals / OTC Negdeals](#) table. Once it's matched with a corresponding trade will appear in the [Trades](#) and the [Trades by Security](#) tables.

Table 8.5. Elements of the "Enter Negdeal / OTC Negdeal" dialog

Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks. Use the  icon to toggle between security ID and currency pair selection modes.
Pair	Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list.

Element	Description
	Use the  icon to toggle between security ID and currency pair selection modes.
Settlement code	Settlement code for the trade. When selected the additional information field "Settlement date" is displayed.
Counterparty	Name of the firm the negdeal is addressed to.
Addressee alias	Alias of the counterparty firm.
Price	<p>Price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.</p> <p>* When "Negotiated fixing" is selected in the "Board" drop-down list and FIX instrument as a security than Price field is cleared and becomes disabled.</p>
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
Firm	Firm for the trade. Order entry by clearing member.
Trd. account	Trading account for the trade.

Element	Description
Client	Client code if the order is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).
Match ref.	Matching reference for counter-orders.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Comission and Single Limit for the Order	Click  to calculate commission, SL delta and SL after entry for the order.
Close	Close the dialog.
Repeat Last	Repeat previous order specification.



Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Complex Negdeal Entry

Complex Negdeal entry dialog provides the ability to send the Negotiated deal order to be concluded between clearing member and its trading member firm for clearing or to send the Negotiated deal order to be concluded between Trading Accounts of one firm.

To open the **Enter Complex Negdeal** dialog select the following commands sequentially in the top menu: **Action > Negdeal > Enter complex**.

Table 8.6. Elements of the "Enter Complex Negdeal" form


Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks. Use the  icon to toggle between security ID and currency pair selection modes.
Pair	Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list. Use the  icon to toggle between security ID and currency pair selection modes.
Settlement code	Settlement code for the trade. When selected the additional information field "Settlement date" is displayed.
Price	Price for one lot of the selected security. In addition to manual price entry the following options are available:

Element	Description
	<ul style="list-style-type: none"> • 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>Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.</p>
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
"Buy to account" / "Sell from account"	Fields are arranged according order direction.
Trd. account	Trading account for the trade.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Client	Client code if the order is submitted on behalf of the client.
Reference	Additional notes (broker reference).
Firm	Name of the counterparty firm which the negdeal is addressed to.
Match ref.	Matching reference for counter-orders.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Negdeal SWAP Order Entry

In order to send a negotiated deal SWAP order to the counterparty do one of the following:

- press the F6 key on the keyboard;
- select the **Enter SWAP** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu;
- select a SWAP instrument in the **Securities** table and click the  button on the toolbar or select the **Enter SWAP Negdeal** item in the table's popup menu;
- select one of the previous orders in the **Sent Negdeals / OTC Negdeals** table and then select the **Copy** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu or in the table's popup menu.

Enter SWAP Negdeal
? X

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

Board:

Security: Settlement code:
Settl. date: 01.12.2023 / 04.12.2023

Counterparty: Addressee alias:

Max: 0,05223
 Price: Quantity:
 Min: -0,02239 Lot size: 1
 Max: 50,9033 Value: 1 000 000 CNY
 Rate, %: Rate (CNY): 0%
 Min: -21,8212

1K	10K	50K
100K	500K	1M

Firm:

Trd. account: Clearing bank account: 12024

Client: Reference:

Match ref.:

Position changes

Origin		
CNY:	-1 000 000,00	<input checked="" type="checkbox"/> Price: <input type="text" value="12,48378"/>
RUB:	12 483 780,00	
Effect		
CNY:	1 000 000,00	Price: 12,53601
RUB:	-12 536 010,00	

Commission and Single Limit for the Order



Commission, rub.:	SL delta:	SL after order entry:
74,90	78 200,00	921 725,10


If the Enter Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table.

Window background is green for buy orders and red for sell orders.

The submitted order is displayed in the [Sent Negdeals / OTC Negdeals](#) table. Once it's matched with a corresponding trade will appear in the [Trades](#) and the [Trades by Security](#) tables.

Table 8.7. Elements of the "Enter SWAP Negdeal" dialog

Element	Description
Buy/Sell tabs at the top	Order direction: Sell/Buy or Buy/Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks. Use the  icon to toggle between security ID and currency pair selection modes.
Pair	Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list. Use the  icon to toggle between security ID and currency pair selection modes.
Settlement code	Settlement code for the trade. When selected the additional information field "Settlement date" is displayed.
Counterparty	Name of the firm the negdeal is addressed to.
Addressee alias	Alias of the counterparty firm.
Price	Price for one lot of the selected security. In addition to manual price entry the following options are available: <ul style="list-style-type: none"> • 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. Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.
Rate, % *	Rate for the security expressed in percent/year.
Rate(CURRENCY), % *	Information field: percent rate for the currency.
	Please note: "Price" and "Rate, %" fields are interrelated. When one of these fields are filled, the other one is filled with the automatically calculated value.

Element	Description
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
Firm	Firm for the trade. Order entry by clearing member.
Trd. account	Trading account for the trade.
Client	Client code if the order is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).
Match ref.	Matching reference for counter-orders.
Position changes	A set of information fields describing positions changes by base and settlement currencies.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Comission and Single Limit for the Order	Click  to calculate commission, SL delta and SL after entry for the order.
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Complex Negdeal SWAP Entry

Negdeal SWAP entry dialog provides the ability to send the Negotiated SWAP deal order to be concluded between clearing member and its trading member for clearing or to send the Negotiated SWAP deal order to be concluded between Trading Accounts of one firm.

To open the **Enter Complex SWAP Negdeal** dialog select the following commands sequentially in the top menu: **Action > Negdeal > Enter Complex SWAP**.

Enter SWAP Complex Negdeal

● Sell/Buy Buy/Sell Repeat Last

Board: Negotiated deals

Security: TOM_6M SWAP EUR/RUB Settlement code: F6M
Settlement date: 10.02.2020

Price: 1,2764 Quantity: 1
Lot size: 100 Value: 100 EUR

Rate, %: 2,9999 Rate (EUR): 0%

1	10	50
100	500	1k

Sell from account

Trd. account: MB9022702917
Clearing bank account: 02917
Client:
Reference:
Match ref.:

Buy to account

Firm: HOMOC_YK
Trd. account: MB9022702917
Clearing bank account: 02917
Client:
Reference:

Position changes

Origin	EUR:	RUB:	Price:
	-100,00	8 354,51	83,5451


Effect	EUR:	RUB:	Price:
	100,00	-8 482,15	84,8215


Commission and Single Limit for the Order

Commission, rub.: SL delta: SL after order entry:

Enter Order Close

Table 8.8. Elements of the "Enter Complex Negdeal SWAP" dialog

Element	Description
Buy/Sell tabs at the top	Order direction: Sell/Buy or Buy/Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks. Use the  icon to toggle between security ID and currency pair selection modes.


Element	Description
Pair	<p>Select the needed currency pair in the drop-down list and then select trade term in the next drop-down list.</p> <p>Use the  icon to toggle between security ID and currency pair selection modes.</p>
Settlement code	Settlement code for the trade. When selected the additional information field "Settlement date" is displayed.
Price	<p>Price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Price" field to show the upper and lower price limits for the selected security.</p>
Quantity	<p>Number of lots of the selected security. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Order value considering price, quantity and lot size.
Rate, % *	Rate for the security expressed in percent/year.
Rate(CURRENCY), % *	Information field: percent rate for the currency.
	<p>Please note:</p> <p>"Price" and "Rate, %" fields are interrelated. When one of these fields are filled, the other one is filled with the automatically calculated value.</p>

Element	Description
"Buy to account" / "Sell from account"	Fields are arranged according order direction.
Trd. account	Trading account for the trade.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Client	Client code if the order is submitted on behalf of the client.
Reference	Additional notes (broker reference).
Firm	Name of the counterparty firm the negdeal is addressed to.
Match ref.	Matching reference for counter-orders.
Position changes	A set of information fields describing positions changes by base and settlement currencies.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Editing Sent Negdeal Orders

To change a negdeal order which hasn't been accepted by the counterparty yet, select it in the [Sent Negdeals / OTC Negdeals](#) table and do one of the following:

- select the **Edit** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu or in the table's popup menu;
- press the  button on the toolbar;

"Edit Order" is similar to the Order Entry form. Window title contains order number in the Trading System.


During editing the order is withdrawn from the Trading System queue. Click **Enter Order** to submit modified order. Click **Restore** button to submit the original order and close the dialog. It also can be done by pressing **Escape** key. Click **Close** to leave the order withdrawn.

Entering the modified order is similar to withdrawing original and submitting a new one - order loses its position in the Trading System orders queue and moves to the end of the queue.

Negdeal Order Withdrawal

Withdraw Particular Orders

To withdraw a negdeal order which hasn't been accepted by the counterparty yet, first select an order in the [Sent Negdeals / OTC Negdeals](#) table and then do one of the following:

- select the **Withdraw** item in the **Negdeal / OTC Negdeal** submenu of the **Action** main menu;
- click the  button on the toolbar;
- press the **Del** key on the keyboard;
- select the **Withdraw** item in the table's popup menu.

Withdraw all orders of the firm

To withdraw all the negdeal orders of the firm that haven't been accepted by counterparties, open the [Sent Negdeals / OTC Negdeals](#) table and then select the **Withdraw All** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu.

Withdraw all own orders

To withdraw all the own negdeal orders that haven't been accepted by counterparties, open the [Sent Negdeals / OTC Negdeals](#) table and then select the **Withdraw All Own** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu or in the table's popup menu.

Withdraw orders by condition

To withdraw orders by some condition open the [Sent Negdeals / OTC Negdeals](#) and then select the **Withdraw by Condition** item in the **Negdeal / OTC Negdeal** submenu of the **Action** menu or in the table's popup menu.

The dialog box contains fields which can be optionally filled-in to withdraw all the orders that match the given parameters.

Table 8.9. Elements of the "Withdraw Orders by Condition" dialog

Element	Description
Buy/Sell	Direction of orders to be withdrawn.
Board	Trading board to withdraw orders on. Double-click this field to open the Datasets dialog.
Security	Select the security to withdraw orders for this particular instrument. Double-click this field to open the "Edit Datasets" dialog for securities.
Firm	Information field: Firm name.
Trader	ID of the user who has submitted the order. By default this field contains ID of user who opened the "Withdraw Orders" dialog. To withdraw orders of all users of the firm, clear the field using Delete or Backspace key.
Price	Exact price value and condition: = -withdraw orders with exact price specified; < -withdraw orders with price less than specified; > -withdraw orders with price greater than specified.
Trading account	Withdraw orders submitted with the particular Trading Account.
Client	Withdraw orders submitted with the particular Client Code.
Withdraw buy and sell orders	Withdraw both Buy and Sell orders.

Click **Withdraw Orders** to proceed to withdrawal confirmation dialog. Order Confirmation can be disabled in the [program Options](#).

Partners

To form a partners list that might be used while [Negdeal](#) or [Negdeal SWAP](#) enter, select the **Partners** item in the **Administration** submenu of the **Action** menu.

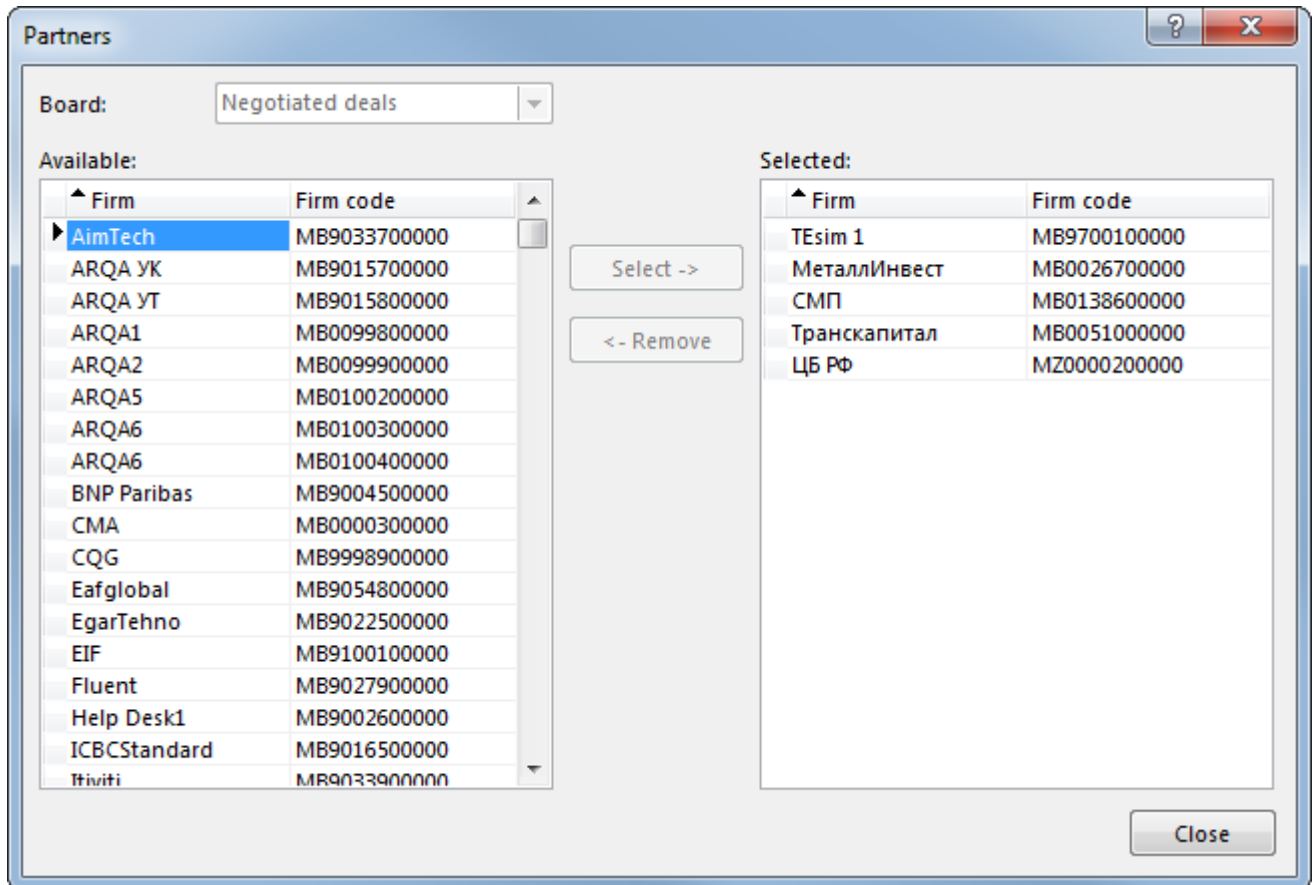


Table 8.10. Elements of the "Partners" dialog

Element	Description
Board	Specify the board for which the list of partners is used.
Available	Firms available to be added as partners.
Select	Add selected available columns to the list of partners.
Remove	Remove selected columns from the list.
Selected	Current list.
Close	Save the list and close dialog.

Sent Negdeals / OTC Negdeals Table

The Sent Negdeals / OTC Negdeals table lists all the negotiated deal orders that have been sent by the firm users since the beginning of the trading session.

To open this table do one of the following:


- select the **Sent Negdeals / OTC Negdeals** item in the **Table** menu;
- click the  button on the toolbar.

Table 8.11. "Sent Negdeals" table columns description

Column	Description
Order No.	Negotiated deal order number (ID) in the Trading System
Time	Time when the negdeal order was registered by the Trading System

Column	Description
Status	Current negdeal order status: 'Act' - active; '+' - matched; '-CP' - rejected by counterparty; '-TS' - rejected by the Trading System; '-' - withdrawn '-C' - cancelled by the Trading System; '-D' - cancelled by the Trading System on user's disconnect (COD) 'Error' - Internal error occurred 'Not activated. Lack of collateral' - order was not activated due to insufficiency of collateral.
Firm	Firm on which behalf the order was entered
Security	Security identifier
Board	Trading Board name for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Base price	Base price could be specified for SWAP negdeals
Lots	Volume, expressed in lots
Amount	Amount of the order (securities) considering lot size
Lots left	Volume of unmatched part of an order, expressed in lots
Value	Value, expressed in the currency of settlement
Trading account	Trading account from which the order was entered
Position code	Account ID in the Settlement House
Client code	Short client code which was indicated when entering the trade
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Update time	Time when the order was updated last time (matched, cancelled)
Counterparty	Firm the order is addressed to
Matching reference	Identical text value entered by both trade sides
User ID	Trader who entered the order
Settlement code	Settlement code for the trade
Settlement date	Negdeal or SWAP first leg settlement date
Swap rate, %	SWAP instrument rate, % per year
Board Id*	Trading Board Identifier
Commission*	Amount of commission for the trade, RUB
Cpty. Id*	Counterparty Id in the Trading System
Currency*	Currency of the instrument (asset)


Column	Description
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm Id*	Firm identifier
Fixing date*	Date of the MOEX fixing calculation
Period*	Trading session period in which the order was entered
Security Id	Security Identifier*
Settlement currency*	Settlement currency for the instrument
Settlement organization*	Settlement organization for the trade
User Id*	ID of the user who submitted the order

Columns marked with * are hidden by default.

Received Negdeal Orders

Accepting the Received Negdeal Orders


To accept a received negdeal order select it in the [Received Negdeals](#) table and then do one of the following:

- select the **Accept** item in the **Received Negdeals** submenu of the **Action** menu or in the table's popup menu;
- double click the row in the table;
- click the  button on the toolbar;

When the dialog box opens (similar to the [Enter Negdeal / OTC Negdeal](#) dialog) provide, if needed, client code and reference and press the **Enter Order** button.

Editing the Received Negdeal Orders

To edit a received negdeal order and to send it back to the counterparty, select an order in the [Received Negdeals](#) table and do one of the following:

- select the **Edit** item in the **Received Negdeals** submenu of the **Action** menu or in the table's popup menu;
- click the  button on the toolbar;

"Edit Order" is similar to the Order Entry form. Window title contains order number in the Trading System.


During editing the order is withdrawn from the Trading System queue. Click **Enter Order** to submit modified order. Click **Restore** button to submit the original order and close the dialog. It also can be done by pressing **Escape** key. Click **Close** to leave the order withdrawn.

Entering the modified order is similar to withdrawing original and submitting a new one - order loses its position in the Trading System orders queue and moves to the end of the queue.

Rejecting the Received Negdeal Orders

Rejecting particular orders

To reject a received negdeal orders, select it in the [Received Negdeals](#) table and then do one of the following:

- press the **Del** key on the keyboard;
- select the **Reject** item in the **Received Negdeals** submenu of the **Action** menu or in the table's popup menu;
- click the  button on the toolbar.

Rejecting All the Received Negdeal Orders

To reject all the received negdeal orders, open the [Received Negdeals](#) table and then select the **Reject All** item in the **Received Negdeals** submenu of the **Action** menu or in the table's popup menu.

Rejecting Negdeal Orders by Condition

To reject the received negdeal orders by certain condition, open the [Received Negdeals](#) table and then select the **Reject All** item in the **Received Negdeals** submenu of the **Action** menu or in the table's popup menu.

The dialog box contains fields which can be optionally filled-in to withdraw all the orders that match the given parameters.

Table 8.12. Elements of the "Reject Negdeals by Condition" dialog

Element	Description
Buy/Sell	Direction of received negdeals to be rejected.
Board	Trading board to reject received negdeals on. Double-click this field to open the Datasets dialog.
Security	Select the security to reject negdeals for this particular instrument. Double-click this field to open the "Edit Datasets" dialog for securities.
Trader	Reject negdeals addressed to selected Trader
Counterparty	Reject negdeals submitted by selected counterparty.
Reject buy and sell orders	Reject both Buy and Sell orders.

Received Negdeals Table

The Received Negdeals table lists all the negotiated deal orders received by the firm from counterparties since the beginning of the trading session that haven't been accepted yet.

To open the table do one of the following:


- select the **Received Negdeals** item in the **Table** menu;
- click the  button on the toolbar.

Table 8.13. "Received Negdeals" table columns description

Column	Description
Order No.	Negotiated deal order number (ID) in the Trading System
Time	The time of the trade registration by the Trading System
Status	Status of the received negdeal order
Security	Security ID

Column	Description
Board	Trading Board name for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Base price	Base price could be specified for SWAP negdeals
Lots	Volume, expressed in lots
Amount	Amount of the order (securities) considering lot size
Lots left	Volume of unmatched part of an order, expressed in lots
Value	Value, expressed in the currency of settlement
Counterparty	Firm from which the negdeal order was received
Matching reference	Identical text value entered by both trade sides
Settlement code	Settlement code for the trade
Settlement date	Negdeal or SWAP first leg settlement date
Swap rate, %	SWAP instrument rate, % per year
Board Id*	Trading Board Identifier
Commission	Amount of commission for the trade, RUB
Cpty. Id*	Counterparty Id in the Trading System
Currency*	Currency of the instrument (asset)
Firm*	Firm on which behalf the order was entered
Firm Id*	Firm Identifier
Fixing date*	Date of the MOEX fixing calculation
Period*	Trading session period in which the order was entered
Security Id	Security Identifier
Settlement currency*	Settlement currency for the security
Trading account*	Trading account from which the order was entered
User ID*	ID of the user who submitted the order

Columns marked with * are hidden by default.

Transfer orders

Transfer Order Entry

Transfer Orders can be used to perform money transfers between own accounts during the trading session.

To open the Transfer Order Entry dialog perform one of the following actions:

- Select the following commands sequentially in the top menu: **Action > Transfer Order > Enter**.
- Open the context menu of [Transfers](#) table and then click **Enter**

"[Order Packet](#)" entry form can be used to submit multiple transfer orders simultaneously.

Transfer Order accepted by the Trading System will appear in the "[Transfer Orders](#)" table. Details on successfully executed transfer will appear in the "[Transfers](#)" table.

The screenshot shows the "Enter Transfer Order" dialog box. It has a title bar with a question mark and a close button. The dialog is divided into several sections:

- Top Section:** A tab labeled "Sell" and a link "Repeat Last".
- Main Input Area (shaded red):**
 - Board:** A dropdown menu with "Transfers" selected.
 - Security:** A dropdown menu with "USD" selected.
 - Value:** A numeric input field with "196,00" and up/down arrows.
 - Checkbox:** "Transfer available amount, but no more than the specified one" (unchecked).
- Withdraw from / Assign to Section:** Two columns of fields.
 - Withdraw from:** Trd. account: MB0000600046, Clearing position code: MB0000600046, Client: (empty), Reference: (empty).
 - Assign to:** Trd. account: MB00006CURRO, Clearing position code: MB0000600042, Client: (empty), Reference: (empty).
- Bottom Section:** "Enter Order" and "Close" buttons.

Table 8.14. Elements of the "Enter Transfer Order" dialog

Element	Description
Board	Name of the trading board or technical board to perform the transfer.
Security	Security (currency) name.
Value	Transfer value in units of currency.
Transfer available amount, but no more than the specified one	Set the flag to transfer all the available amount in case the available amount is less than value specified. Leave the checkbox empty to get the error message in such case.
Withdraw from / Assign to	<ul style="list-style-type: none"> • Trd. account - trading account identifier to withdraw from / assign to. • Clearing position code - information field: clearing position code related to the selected Trading Account. • Client - Client code if the order is submitted on behalf of the client. • Reference - Additional notes (broker reference).
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Transfer to Trading Member Entry

Transfers to Partner let Clearing member to transfer collateral to/from the counterparty Trading Member's position code.

To open the "Transfer to Partner" dialog perform one of the following actions:

- Select the following commands sequentially in the top menu: **Action > Transfer Order > Enter to trading member.**

- Open the context menu of [Transfers](#) table and then click **Enter to trading member**

"Order Packet" entry form can be used to submit multiple transfer orders simultaneously.

Transfer Order accepted by the Trading System will appear in the "[Transfer Orders](#)" table. Details on successfully executed transfer will appear in the "[Transfers](#)" table.

Table 8.15. Elements of the "Enter Transfer to trading member" dialog

Element	Description
Buy/Sell tabs at the top	Transfer direction: Buy or Sell.
Board	Name of the trading board or technical board to perform the transfer.
Security	Security (currency) name.
Value	Transfer value in units of currency.
Transfer available amount, but no more than the specified one	Set the flag to transfer all the available amount in case the available amount is less then value specified. Leave the checkbox empty to get the the error message in such case.
Do not check Single Limit in clearing/trading member segregation scheme	Set the flag to cancel SL check.
Assign to / Withdraw from	<ul style="list-style-type: none"> • Trading member - name of the trading member firm. • Trd. account - trading account identifier to withdraw from / assign to. Clearing position code - information field: clearing position code related to the selected Trading Account. • Client - Client code if the order is submitted on behalf of the client.

Element	Description
	<ul style="list-style-type: none"> Reference - Additional notes (broker reference).
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.

Transfer Orders table

"Transfer Orders" table lists all the orders for transfers between own accounts.

To open the table select the following commands sequentially in the top menu: **Table > Firm Tables > Transfer Orders**.

Table 8.16. "Transfer Orders" table columns description

Column	Description
Order number	Order ID in the Trading System
Order time	Order registration time
Status	Current transfer order status: 'Act' - active; '+' - matched; '-CP' - rejected by counterparty; '-TS' - rejected by the Trading System; '-' - withdrawn '-C' - cancelled by the Trading System; '-D' - cancelled by the Trading System on user's disconnect (COD) 'Error' - Internal error occurred 'Not activated. Lack of collateral' - order was not activated due to insufficiency of collateral.
Firm	Trading firm on whose behalf the order is submitted
Security	Security ID
Board	Board name
D/W	Order direction - "deposit to account / withdraw from account"
Lots	Volume, expressed in lots
Trading account	Trading account number
Position code	Bank Account identifier
Matching reference	Matching reference text
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Counterparty	Counterparty firm ID
Withdrawal time	Withdrawal time
User ID	ID of the user who has entered the order

Column	Description
Transfer details	Additional information
Board Id*	Trading Board Identifier
Cpty. Id*	Counterparty Identifier
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm Id*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Security Id*	Security Identifier
Settlement currency*	Settlement currency for the instrument
Settlement organization*	Settlement organization
User Id*	User Identifier

Columns marked with * are hidden by default.

Transfers table

"Transfers" table lists all successfully executed transfers between own accounts and between firm and partners.

To open the table select the following commands sequentially in the top menu: **Table > Firm Tables > Transfers**.

Table 8.17. "Transfers" table columns description

Column	Description
Transfer #	Number of the transfer
Time	The time of the trade registration by the Trading System
Order number	Number of order which led to the trade conclusion
Firm	Firm name
Security	Security ID
Board	Board name for the security
C/D	Credit/Debit
Lots	Volume, expressed in lots
Value	Transfer value, expressed in currency of settlement
Trading account	Trading and clearing account identifier
Position code	Position code
Client code	Client code assigned by Broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
User ID	ID of the user who concluded the trade
Counterparty	Counterparty Firm ID
Transfer details	Additional information on transfer
Type of Transfer	"Tran" type digit code
Amount*	Amount of asset in the transfer

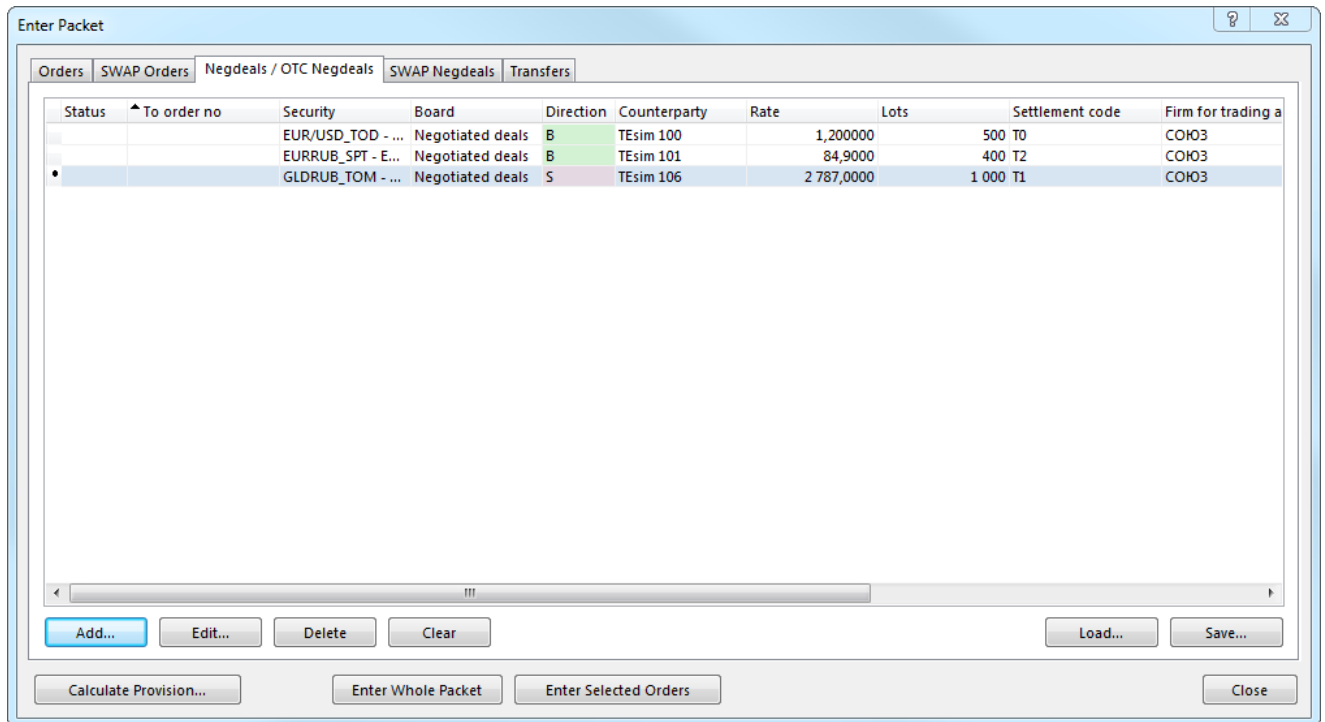
Column	Description
Board Id*	Trading Board Identifier
Clearing commission*	Amount of commission fee for clearing, RUB
Clearing firm*	Firm Id of Clearing Member
Clearing position code*	Clearing Account ID in the Clearing Centre
Counterparty order number*	Number of the order submitted by counterparty
Cpty. Id*	Counterparty identifier
Currency*	Currency of the instrument (asset)
Exchange commission*	Amount of Exchange commission fee, RUB
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm Id*	Firm identifier
Fixing date*	Date of the ME fixing calculation
Period*	Period of the trading session when the trade was concluded
Security Id	Security Identifier
Settlement code*	Settlement code for the trade
Settlement currency*	Settlement currency for the instrument
Settlement date*	Date of the settlement
Settlement organization*	Settlement organization for the trade (transfer)
Status*	Status of the transfer '+' - matched/confirmed (included into off-line settlement) 'Unsettled' - No settlement instruction has been sent yet 'Waiting' - included into settlement instruction; '-C' - cancelled by the Tradin
System reference*	Additional information
Technical access commission*	Amount of commission for Technical access, RUB
Total commission*	Total amount of commission, RUB
Trade date*	Trade date
User Id*	User Identifier

Columns marked with * are hidden by default.

Batch Order Entry

Creating an Order Packet

To open the dialog to create, edit or submit the order packet, select the **Enter Packet** item in the **Action** menu or press the **Ctrl+F2** hotkeys.



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.

Table 8.18. Elements of the "Enter Packet" dialog:

Button	Description
Add	Open an order entry dialog that corresponds to active window tab: Order, SWAP Order, Negdeal, SWAP Negdeal, Transfer to Partner.
Edit	Open "Edit Order" dialog for corresponding order type.
Delete	Delete selected orders from the list.
Clear	Clear the order list.
Load	Load packet from file. Supported file formats are CSV (separator symbol depends on OS settings and locale), TXT (tab-separated) and files compatible with CMA terminals.
Save	Save order packet to file. Supported file formats are CSV (separator symbol depends on OS settings and locale) and TXT (tab-separated).
Enter Whole Packet	Submit all the orders on active window tab. This action requires an additional confirmation in the dialog . The confirmation dialog contains counters for total orders processed ("Done"), successfully registered orders ("Registered") and Errors. The following orders execution options are available via confirmation dialog:

Button	Description
	<ul style="list-style-type: none"> • Delete orders from the list after successful execution; • Execute successfully executed orders again; • Validate orders parameters; • Require orders entry confirmation; • Show successful execution results; Click "Enter" to start the order entry process.
Enter Selected Orders	Submit orders selected on the active window tab. The confirmation dialog is similar to "Enter Whole Packet" confirmation.
Close	Close dialog window. The packet contents is stored until the end of the session.

Double-click one of the table rows to edit the particular order.

"Shift" and "Ctrl" buttons can be used to select multiple orders. Use "Ctrl + A" combination to select all the orders in the table.

"Enter packet" confirmation form

To confirm packet enter, open the [Enter packet](#) form, then create a list of orders and press the **Enter whole packet** button or the **Enter selected orders** button.

Table 8.19. Elements of the "Enter packet" confirmation form

Element	Description
Processed orders counter	Contains counters for total orders processed ("Done"), successfully registered orders ("Registered") and Errors.
Delete from the list after successful execution	If this flag is set up, every order successfully registered by the trading system will be deleted from the list.
Execute again successfully executed	If this flag is set up and order packet have orders with "Success" status, these orders will be sent to the trading system again during the packet enter.
Validate parameters	To control parameters set up on the order validation form.
Require entry confirmation	If this flag is set up, every order from the packet will be sent to the trading system after manual confirmation in the dialog.
Show successful execution results	Show successful execution results in the dialog.

Click "Enter" to start the order entry process.

Adding Existing Orders to the Packet

To copy all the orders with a particular security to the packet do the following:

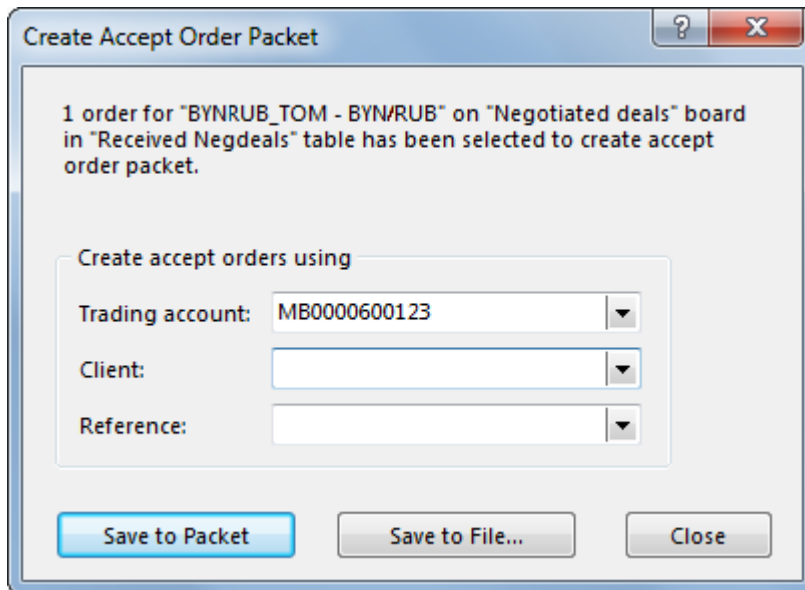
1. open the [Orders](#) or the [Sent Negdeals / OTC Negdeals](#) table and select any order with a security of interest;
2. press the **Shift+Ctrl+F2** hotkey or select the **Save to Order Packet** item in the **Action** menu or in the table's popup menu;

3. in the dialog box select whether to save order to the packet or to the file which can be later loaded into the packet.

Batch Order Acceptance

In order to create a packet of counterorders to the received negotiated deal orders, open the [Recieved Negdeals](#) table and the select the **Accept Order Packet** in the table's popup menu. A packet of counterorders can be created for one board only.

This packet can be either added to the active packet or saved to a file to be loaded later.



Dual Order Entry Dialogs

On the Adv.Actions tab of the program [options](#) it is possible to set up the "Dual order dialogs" in order for all the order entry dialogs to have two frames to enter both buy and sell orders simultaneously. It would also become possible to set a corresponding flag at order entry time in order to withdraw active orders.

Enter Order
?
✕

Board:

Security:

Settlement code: T1, settlement date: 07.10.2022

Type

Limit

Market

Volume weighted avg. price

Remainder processing mode

Put into queue

Withdraw

Immediately or cancel

Book or cancel

Buy

Price: 24,4050
24,7400
24,4050 Last

Quantity: 1K 10K 50K
100K 500K 1M

Lot size: 1 000
Value: 500 000 BYN

Hidden qty.:

Total quantity: 500, amount: 500 000 BYN

Value: -> price

Currency: RUB

Firm:

Trading account:

Clearing bank account: 12024

Client:

Reference:

Cancel Active Orders

Sell

Price: 24,4050
24,7400
24,4050 Last

Quantity: 1K 10K 50K
100K 500K 1M

Lot size: 1 000
Value: 100 000 BYN

Hidden qty.:

Total quantity: 100, amount: 100 000 BYN

Value: -> qty

Currency: RUB

Firm:

Trading account:

Clearing bank account: 12024

Client:

Reference:

Cancel Active Orders

Chapter 9. Algorithmic trading

The Algorithmic Orders Module (algo-module) is implemented to form a packet of linked orders that are entered into the Trading System at the due time. Time intervals are calculated by the user's specified algorithm.

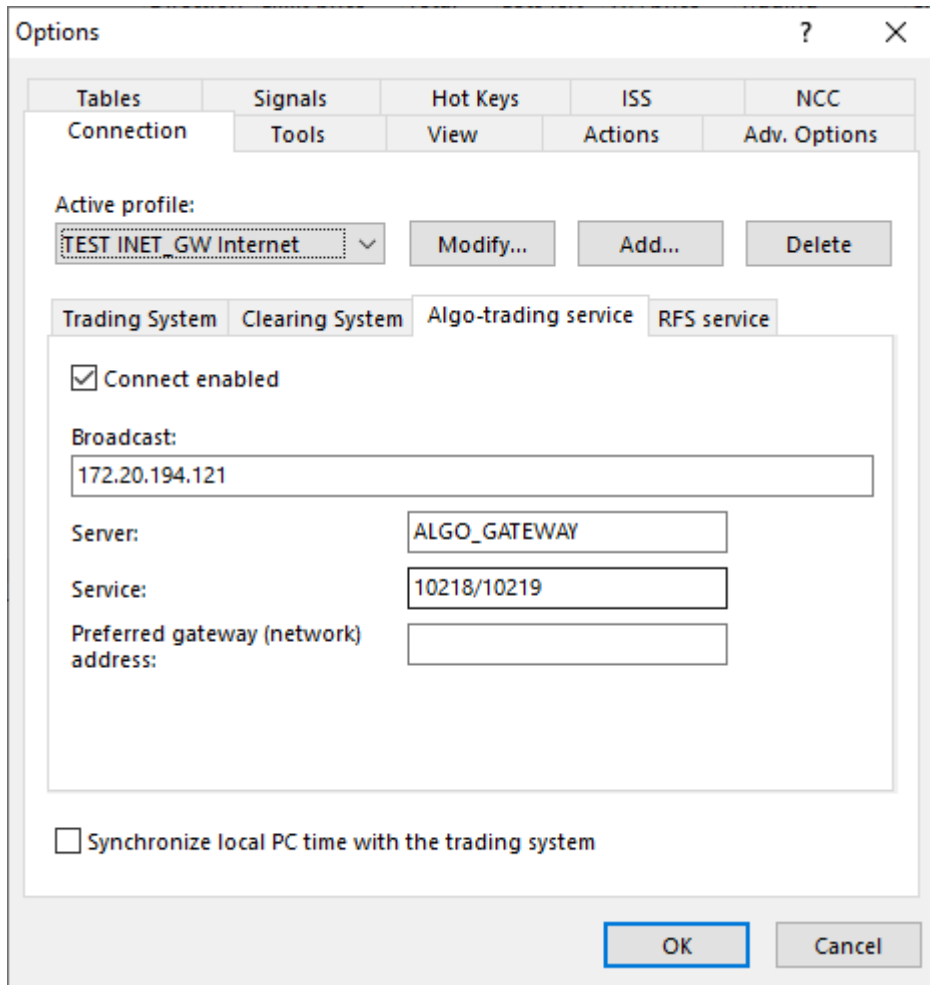
Activation and establishing the connection

To activate Algo-trading menu and establish the connection to the service of Algorithmic trading open the **Tools > Options** menu, then proceed to the **Connection** and then to the **Algo-trading service** tab, and set the **Connect enabled** flag.

Table 9.1. Elements of the "Algo-trading service" tab

Element	Description
Connect enabled	Set the "Connect enabled" flag to activate Algo-trading menu and establish the connection to the service of Algorithmic trading.
Direct connection via TSMR:	
Broadcast	List of networks addresses (bridges) where searching for available access servers (gateways) will be performed.
Server	Algo-trading server identifier. Note: this field is case-sensitive.
Service	Algo-trading TCP and UDP services name.
Preferred gateway (network) address	Address of the Algo-trading service network (bridge) where search for available access servers (gateways) will be performed first.
Internet connection:	
Host list	List of access servers (gateways) for connecting to the Algo-trading service.
Server ID	Algo-trading server identifier. Note: this field is case-sensitive.
Request connection confirmation	Additional confirmation required for Internet connection.

To reset all changes which was made on form use **Cancel** button.



TWAP Entry

To submit an algorithmic TWAP (Time Weighted Average Price) order packet to trading system, do one of the following:

- select the **Enter TWAP** item in the **Algo-trading** menu of the main menu;
- select the **Enter TWAP** item in the popup menu of the "[Orderbook](#)" table;
- select one of the previous orders in the "[Order Algo-packets](#)", then select the **Enter TWAP** item in the **Algo-trading** menu of the main menu or the table's popup menu.

If the Enter Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table.

Window background is green for buy orders and red for sell orders.

The submitted order is displayed in the "[Order Algo-packets](#)" table. Linked orders of the algo-packet are displayed in the "[Order Algo-packet Iterations](#)" table.

"Enter TWAP Order Algo-packet" dialog features

- "Buy" and "Sell" tabs at the top of the window to change order direction. Press **Ctrl+Tab** to quickly switch to another tab.
- Best Bid and Offer rates as well as Last trade price are displayed to the right of the "Limit price" field. Click one of these rates to fill the "Limit price" field with the same value.
- Click the "?" button located near the "Limit price" field to show the upper and lower price limits for the selected security.
- Order volume can be quickly set up by clicking 1K, 10K, 50K, 100K, 500K or 1M to the right of the "Total quantity" field. **Ctrl**-click one of these buttons to increase the number of lots accordingly. **Shift**-click to increase the number of lots 1000 times.
- "Value" field is located on the bottom of the order specification area. Its content changes accordingly to the content of "Limit price" and "Total quantity" fields. Enter the desired order value and click "-> qty" button to calculate and fill the "Quantity" field with appropriate number of lots to reach the desired order value on the price specified.

Table 9.2. Elements of the "Enter TWAP Order Algo-packet"

Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.

Element	Description
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks.
Price	<p>Price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Limit price" field to show the upper and lower price limits for the selected security.</p>
Total quantity	<p>Total number of lots of the selected security to BUY/SELL during the algorithm work time. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Information field: order value considering price, quantity and lot size.
Value	Enter the desired order value and click " -> qty" button to calculate and fill the "Quantity" field with appropriate number of lots to reach the desired order value on the price specified.
Currency	Information field: settlement currency for the selected security.
Linked orders	<p>Limit – BUY/SELL linked orders are fulfilled at the price not higher/lower than price that was specified.</p> <p>Market – linked orders are fulfilled at the current best prices. "Limit Price", "Price shift type", "Price shift value".</p>

Element	Description
	<p>Price shift type - select the desired shift from the current best bid/ask price type (percent or money value) in the drop-down list.</p> <p>Price shift value - enter the acceptable value of the linked orders price shift, as percent or as terms of currency.</p>
Algorithm work time	<p>Set the algorithm start and end time:</p> <p>From: algorithm start time;</p> <p>From current time - click on the checkbox to set algorithm start time from the current time; the "From:" field is disabled;</p> <p>To: algorithm end time.</p>
Interval parameters	<p>select one of the timing methods from the drop-down list. Set the desired parameter in the next field accordingly:</p> <p>Number of orders - select this parameter to set the number of iterations for which it is required to fulfill total quantity of algo-packet.</p> <p>Time between orders - select this parameter to split the algorithm work time into N iterations. Set the time interval to be keep for linked orders.</p>
Randomization coefficient	Use the slider with step 0,1 and boundary values from 0 to 1 to set the random time and volume shift. Value of 1 on the slider corresponds to maximum allowable random shift = 50%, value of 0 corresponds to equal distribution of linked orders among time intervals and volume.
Firm	Firm for trades. Order entry by clearing member.
Trd. account	Trading account for trades.
Client	Client code if the algo-packet is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).
Enter Order	Submit the algo-packet of linked orders (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.
Repeat Last	Repeat previous order specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

SWAP TWAP entry

To submit a SWAP TWAP algorithmic order on the order-driven market do one of the following:

- select the **Enter SWAP TWAP** item in the **Algo-trading** menu of the main menu;
- select the **Enter TWAP Order Algo-packet** item in the "[Orderbook](#)" table's popup menu for the required SWAP security;
- select one of the previous algo-packets from "[Order Algo-packets](#)" table and then select the **Enter SWAP TWAP** item in the table's popup menu.

If the Enter SWAP Order action was invoked from Securities table then "Board" and "Security" fields will be already filled-in with the data from the table.

Window background is green for sell/buy orders and red for buy/sell orders.

The submitted order is displayed in the "Order Algo-packets" table. inked orders of the algo-packet are displayed in the "Order Algo-packet Iterations" table.

"Enter SWAP TWAP Order Algo-packet" dialog features

Enter SWAP TWAP Order Algo-packet
? X

Sell/Buy
Buy/Sell
Repeat Last

Board:

Security:

Settle code: F1M, settle date: 18.12.2020

Max: 0,7266

Limit price: ?

Min: -0,0848 Last

Max: 9,7944

Rate, %: Rate (EUR): 0%

Min: -1,1431

Total quantity: ?

Lot size: 100 000

Value: 50 000 000 EUR

100K	1M	5M
10M	50M	100M

Linked orders

Limit Market

Price shift type:

Price shift value:

Algorithm work time

From: From current time

To:

Interval parameters

Number of orders:

Randomization coefficient

0 0,5 1

Firm:

Trd. account:

Client:

Clearing bank account: 12024

Reference:

Position changes

Origin		
EUR:	-50 000 000,00	Price: 90,5056
RUB:	4 525 280 000,00	
Effect		
EUR:	50 000 000,00	Price: 90,4231
RUB:	-4 521 155 000,00	

Enter Order

Close

- "Buy" and "Sell" tabs at the top of the window to change order direction. Press **Ctrl+Tab** to quickly switch to another tab.
- Best Bid and Offer rates as well as Last trade price are displayed to the right of the "Limit price" field. Click one of these rates to fill the "Limit price" field with the same value.
- Click the "?" button located near the "Limit price" field to show the upper and lower price limits for the selected security.

- Order volume can be quickly set up by clicking 100K, 1M, 5M, 10M, 50M or 1B to the right of the "Quantity" field. **Ctrl**-click one of these buttons to increase the number of lots accordingly. **Shift**-click to increase the number of lots 1000 times.

Table 9.3. Elements of the "Enter SWAP TWAP Order Algo-packet"

Element	Description
Buy/Sell tabs at the top	Order direction: Buy or Sell.
Board	Trading board name. If trading board is not selected than "Security" list will contain all the available securities on all trading boards.
Security	Select the needed security in the drop-down list containing names, IDs and Check marks.
Limit price	<p>Maximum price for one lot of the selected security. In addition to manual price entry the following options are available:</p> <ul style="list-style-type: none"> • 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>Click the "?" button located near the "Limit price" field to show the upper and lower price limits for the selected security.</p>
Rate, % *	Rate for the security expressed in percent/year.
Rate(CURRENCY), % *	Information field: percent rate for the currency.
	<p>* Remark:</p> <p>"Total price" and "Rate, %" fields are interconnected. If one of them is filled the another one will be filled automatically.</p>
Total quantity	<p>Number of lots of the selected security to fulfill during the algorithm work time. In addition to manual entry the following options are available:</p> <ul style="list-style-type: none"> • 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 quantity for 10 or 100 steps accordingly; • Press "H", "T" or "M" keys on the keyboard to enter "00", "000" or "000 000" accordingly • click one of the digit buttons to the right of the Quantity entry field to replace the Quantity field content with corresponding value. "Ctrl +Shift" multiplies each button by a thousand. "Ctrl" key modifies

Element	Description
	buttons' behavior: quantity will be increased for the corresponding value instead of being replaced with it.
Lot size	Information field: number of securities in one lot.
Value	Total algo-packet value considering price, quantity and lot size.
Linked orders	<p>Limit is for BUY/SELL linked orders are fulfilled at the price not higher/lower than price that was specified.</p> <p>Market is disabled for SWAP orders algo-packets.</p> <p>Price shift type - select the desired shift from the current best bid/ask price type (percent or money value) in the drop-down list.</p> <p>Price shift value - enter the acceptable value of the linked orders price shift, as percent or as terms of currency.</p>
Algorithm work time	<p>Set the algorithm start and end time:</p> <p>From: algorithm start time;</p> <p>From current time - click on the checkbox to set algorithm start time from the current time; the "From:" field is disabled;</p> <p>To: algorithm end time.</p>
Interval parameters	<p>select one of the timing methods from the drop-down list. Set the desired parameter in the next field accordingly:</p> <p>Number of orders – select this parameter to set the number of iterations for which it is required to fulfill total quantity of algo-packet.</p> <p>Time between orders - select this parameter to split the algorithm work time into N iterations. Set the time interval to be keep for linked orders.</p>
Randomization coefficient	Use the slider with step 0,1 and boundary values from 0 to 1 to set the random time and volume shift. Value of 1 on the slider corresponds to maximum allowable random shift = 50%, value of 0 corresponds to equal distribution of linked orders among time intervals and volume.
Firm	Firm for trades. Order entry by clearing member.
Trd. account	Trading account for trades.
Client	Client code if the algo-packet is submitted on behalf of the client.
Clearing position code	Information field: clearing position code related to the selected Trading Account.
Reference	Additional notes (broker reference).
Position changes	A set of information fields describing positions changes by base and settlement currencies.
Enter Order	Submit the order (requires confirmation). Order Confirmation can be disabled in the program Options
Close	Close the dialog.
Repeat Last	Repeat previous algo-packet specification.

Contents of all drop-down lists on the form may be limited using "[Data sets](#)" mechanism.

Orders volume control at TWAP algorithmic module

Algorithmic packet entered the algorithmic trading module will be checked by an algo-packet total quantity and by quantity of every iteration order associated with an algo-packet. Control under operational errors is applied under both market and limit order types.

Restrictions and warnings described below are applied for both "[Enter TWAP Order Algo-packet](#)" dialog and "[Enter SWAP TWAP Order Algo-packet](#)" dialog.

- If the full quantity of the algorithmic order packet is more than 1,000,000 lots, the terminal will display warning message and will prompt to confirm algo-packet entering.
- If quantity calculated for any of iteration orders of algorithmic packet is more than:
 - 1000 lots, the terminal will display informational message.
 - 10,000 lots, the entire algo-packet will be withdrawn by the system and error message will be displayed. User will be prompted change parameters of the algo-packet and re-enter it.

Editing Algorithmic orders

To edit an algo-packet of linked orders that hasn't been fully matched yet, select an algo-packet in the "[Order Algo-packets](#)" table and then do one of the following:

- select the **Edit** item in the **Algo-trading** menu of the main menu;
- select the **Edit** item in the "[Order Algo-packets](#)" table's popup menu.

During editing all the unmatched linked orders are withdrawn from the Trading System queue. Click **Enter Order** to submit modified algo-packet of linked orders. Click **Restore** button to submit the original packet of linked orders and close the dialog. It also can be done by pressing **Escape** key. Click **Close** to leave the order withdrawn.

Entering the modified algo-packet is similar to withdrawing original and submitting a new one - linked orders lose their positions in the Trading System order queue and moves to the end of the queue.

Elements of the "Change TWAP Order Algo-packet"

"Change TWAP Order Algo-packet" dialog is similar to "[Enter TWAP Order Algo-packet](#)". The following fields are unavailable for edits:

- Board
- Security

Click "Restore" to discard all the changes and restore packet of linked orders.

Withdraw Particular Order Algo-packets

To withdraw one or several own algo-packets follow these steps:

1. Select algo-packets in the [Order Algo-packets](#) table.

Hold **Ctrl** button to select several algo-packets and **Shift** to select a range of rows.

2. Do one of the following:

- select the **Withdraw** item in the **Algo-trading** menu;
- press the Del key on the keyboard;

- select the **Withdraw** item in the table's popup menu.

3. Confirm the order(s) withdrawal. Confirmation can be disabled in the program [options](#).

Withdraw All Own Order Algo-packets

To withdraw all own pack of linked orders open one of the following tables: [Order Algo-packets](#) and then select the **Withdraw All Own** item in the **Algo-trading** menu or in the table's popup menu.

Confirm the orders withdrawal. Confirmation can be disabled in the program [options](#).

Withdraw All Order Algo-packets of the Firm

To withdraw all order algo-packets of the own firm open one of the following tables: [Order Algo-packets](#) and then select the **Withdraw All** item in the **Algo-trading** menu.

Confirm the orders withdrawal. These way of withdrawal cannot be disabled.

Order Algo-packets

The "Order Algo-packets" table lists all the algorithmic packets of linked orders entered by the users of the firm during the current trading session.

To open the "Order Algo-packets" table, select the **Order Algo-packets** item in the **Algo-trading** menu of the main menu.

Double click the row to open [order algo-packet iterations](#) table for a chosen order.

Table 9.4. "Order Algo-Packets" table columns description

Column	Description
Order #	Algo-order ID in the Algorithmic Module
Order time	Algo-order registration time in the Algorithmic Module
Status	Status of a linked order
Firm	Firm ID
Algorithm	Algorithmic order type
Security	Security ID
Board	Board ID for the security
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Limit price	Algorithmic order limit price
Total quantity	Algorithmic order total quantity, expressed in lots
Lots left	Volume of unmatched part of an order, expressed in lots
Matched, lots	Volume of matched part of an order, a difference between "Total quantity" and "Lots left"
WA price	Algorithmic order weighted-average execution price
Trading account	Trading account number
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
User ID	User ID
Type	Linked order type: "limit/market"

Column	Description
Price shift type	Limit algorithmic order price shift type
Price shift	Limit algorithmic order price shift value, according to "Price shift type" specified
Start time	Algorithmic order start time
Stop time	Algorithmic order stop time
Total iterations	Algorithmic order total expected number of iterations
Current iteration	Algorithmic order current iteration number
Interval	Interval between algorithmic order iterations
Randomization coef.	Linked order value/interval randomization coefficient. Valid value in range 0..1 with step 0,1.
Interval type	TWAP algorithmic order interval type
Algo-order start*	Algorithmic order start moment type
Board Id*	Board Id
Firm ID*	Firm ID
Order date*	Order Algo-packet registration date in the Algorithmic Module
Security Id*	Security Id
User ID*	User ID
Withdraw date*	Algorithmic order withdraw date
Withdraw time*	Algorithmic order withdraw time

Columns marked with * are hidden by default.

Order Algo-packet Iterations

The "Order Algo-packet Iterations" table lists the information about parameters and status in the trading system of linked orders in the specified order algo-packet from the "Order Algo-packets" table.

To open the "Order Algo-packet Iterations" table, select the row in the "[Order Algo-packets](#)" table, and then do one of the following:

- select the **Order Algo-packet Iterations** item in the **Algo-trading** menu of the main menu;
- select the **Order Algo-packet Iterations** item in the "[Order Algo-packets](#)" table's popup menu;
- double click the row in the "[Order Algo-packets](#)" table;
- drag a row in the "Order Algo-packets" table and drop it to the open instance of the "Order Algo-packet Iterations".

Table 9.5. "Order Algo-packet Iterations" table columns description

Column	Description
Iteration	Algorithmic order iteration number
Excepted time	Scheduled time when the iteration should fire (send linked order to the Trading System)
Iteration type	Algorithmic order iteration type
Iteration status	Algorithmic order iteration status
Expected quantity, lots	Scheduled volume of the iteration, expressed in lots
Execution time	Iteration actual execution time

Column	Description
Executed	Linked order execution status, success or not
Price	Currency pair price
Executed quantity, lots	Algorithmic order actually executed quantity, expressed in lots
Error/message code	Iteration execution return code
Message	Iteration execution result message
Linked order	Linked order ID in the Trading System
Amend time*	Amend time
Board*	Board ID for the security
Board Id*	Board Id
Direction*	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Execution price*	Actual execution price of the iteration
Order #*	Order Algo-packet ID in the Algorithmic Module
Security*	Security ID
Security Id*	Security ID
Type*	Linked order type: "limit/market"

Columns marked with * are hidden by default.

Chapter 10. Request for stream

Request for stream auction is a process of setting the transaction price for a security in the quantity declared at an auction. A Liquidity Consumer initiates RFS auction. Providers publish quotes to auction competitively. Consumer can get all the quotes at each moment and has an option to send order. As the result, counter-order is submitted on behalf of the liquidity provider. RFS board assumes the satisfaction of the demand for fulfill huge lots and no negative influence on main quotebooks in the Trading system.

Activation and establishing the connection

To activate RFS menu and establish the connection to the Request for Stream system open the **Tools > Options** menu, then proceed to the **Connection** and then to the **RFS Service** tab, and set the **Connect enabled** flag.

Table 10.1. Elements of the "RFS Service" tab

Element	Description
Connect enabled	Set the "Connect enabled" flag to activate RFS menu and establish the connection to the Request for Stream system
Direct connection via TSMR:	
Broadcast	List of networks addresses (bridges) where searching for available access servers (gateways) will be performed.
Server	RFS server identifier. Note: this field is case-sensitive.
Service	RFS TCP and UDP services name.
Preferred gateway (network) address	Address of the RFS service network (bridge) where search for available access servers (gateways) will be performed first.
Internet connection:	
Host list	List of access servers (gateways) for connecting to the RFS service.
Server ID	RFS server identifier. Note: this field is case-sensitive.
Request connection confirmation	Additional confirmation required for Internet connection.

To reset all changes which was made on form use **Cancel** button.

The image shows a screenshot of a software window titled "Options". At the top, there are several tabs: "Tables", "Signals", "Hot Keys", "ISS", "NCC", "Connection", "Tools", "View", "Actions", and "Adv. Options". The "Adv. Options" tab is selected. Below the tabs, there is a section for "Active profile:" with a dropdown menu showing "TEST INET_GW Internet" and three buttons: "Modify...", "Add...", and "Delete". Below this is another set of tabs: "Trading System", "Clearing System", "Algo-trading service", and "RFS service". The "RFS service" tab is selected. Inside this tab, there is a checked checkbox labeled "Connect enabled". Below it is a "Broadcast:" label followed by a text input field containing "172.20.194.121". There are three more text input fields: "Server:" with "RFS_TEST", "Service:" with "10108/10109", and "Preferred gateway (network) address:" which is empty. At the bottom of the dialog, there is an unchecked checkbox labeled "Synchronize local PC time with the trading system" and two buttons: "OK" and "Cancel".

RFS Auction start

Liquidity consumer initiates new RFS auction using "Request For Stream" form. Initiated auction is displayed in "RFS auctions" table and "Active RFS auctions" (active auction is displayed to all users except its initiator).

At the bottom of the form there is a timer (HH:MM:SS) and progress bar shows how much time left before auction end.

To open the form choose **Request for Stream** command in the **RFS** menu of the main menu.

The screenshot shows a window titled "Request for Stream: 1". It contains the following elements:

- Deal type: USDRUB_TOM (dropdown)
- Security: L00+4190ACE0 (dropdown)
- Settlement date: 12.12.2019 (text field)
- Comments: (text field)
- Client ID: (dropdown)
- Amount: 10M (dropdown)
- Duration, sec: 60 (dropdown)
- Group: Buy, Sell, Both (radio buttons, with "Both" selected)
- Anonymous: (checkbox)
- Full amount: (checkbox)
- Buttons: "Sell USD" (red), "Buy USD" (green), and "Get Price" (grey)

Table 10.2. Elements of the "Request for Stream" form

Element	Description
Deal type	Choose the deal type: SPOT or SWAP
Security	Choose the identifier of the Security in the Trading System
Settlement date	Information field: date of settlement by the security
Face value	Information field: face value for the security
Trading Account	Choose the trading account identifier that will be used for settlement
Client code	Choose the client code
Comments	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Amount	Choose the requested volume, expressed in millions of lots
Duration, sec.	Choose the duration (time value measured in seconds that will be allotted for auction process before its expiration)
Group: Buy, Sell, Both	Choose the direction of auction: Buy, Sell or 2 way
Anonymous	Anonymous checkbox is disabled and shows that auctions are held anonymously.
Full Amount	Sen the flag to specify that the initiator intends to take liquidity just once
Buy	Best bid price at the moment is displayed. Click the button to take the price and initiate the trade conclusion.
Sell	Best offer price at the moment is displayed. Click the button to take the price and initiate the trade conclusion.
Get Price	Click "Get price" to start the RFS auction

Auction Quote Stream

Liquidity Providers send quotes to the active auction using the "Quote RFS" form.

At the bottom of the form there is a timer (HH:MM:SS) and progress bar shows how much time left before auction end. At the auction time expiration the "Quote RFS" form is closed automatically.

Values in "Buy", "Sell" and "Spread" fields are available for change using arrows around. When "Spread" field value is changed, "Sell" field value is changed too (the opposite is also true). Changes in "Buy" and "Spread" fields do not affect each other. To switch between these three fields use Tab key. To change prices for buy and sell simultaneously use right and left arrows:

- LEFT arrow (both prices for buy and sell are decreased by one step), hot key Ctrl + ←
- RIGHT arrow (both prices for buy and sell are increased by one step), hot key Ctrl + →

To open the "Quote RFS" form do one of the following actions:

- Choose **Quote RFS** item in the **RFS** submenu of the main menu;
- Choose **Quote RFS** command in the [Active RFS Auctions](#) table's context menu.
- Choose **Quote RFS** command in the [RFS Auctions](#) table's context menu (command is enabled only for active auctions).
- Use the Enter hot key when [RFS Auctions](#) or [Active RFS Auctions](#) table is opened.

Table 10.3. Elements of the "Quote RFS"

Element	Description
Tag	Code name of the liquidity provider
Contract	Identifier of the Security to quote
Full Amount	A guarantee that consumer intends to take liquidity just once

Element	Description
Amount	Information field: Volume, expressed in lots to quote
Trading Account	Choose the trading account identifier that will be used for settlement
Client code	Choose the client code
Comments	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Buy only	Set the "Buy only" flag to send only the bid price
Sell only	Set the "Sell only" flag to send only the offer price
Buy	Enter the bid price
Spread	Enter the spread between buy and sell prices
Sell	Enter the offer price
Best	"Best" line displays currently the best prices for buy (green color) and sell (red color). Own user's quotes are displayed in bold.
Stop	Click the "Stop" button to cancel the send quote
Send	Click the "Send" button, to place the quote to the selected RFS auction.

Quote RFS #1064 ? X

Tag: IW956 Contract: EURRUB_TOM
 Full amount Amount: 5 650 000

MB9700100787

Client ID Comments

Buy only Sell only

Buy Spread Sell

▲ ▲ ▲

◀ [71,0700] [0,0100] [71,0800] ▶

▼ ▼ ▼

71,0700 **71,0800**

0:01:12

Active RFS Auctions

"Active RFS Auctions" table contains detailed information about currently active RFS auctions that are available for sending quotes. Auctions initiated by user are excluded. If the auction status changes value to any except "Active" (expired by time or cancelled), the record about auction is removed from the table automatically.

To open the table perform one of the following actions


- choose the **Active RFS Auctions** item of the item of the **RFS** menu of the main menu.
- click the  button on the toolbar.

Table 10.4. "Active RFS Auctions" table columns description

Field	Description
Auction ID	Auction identifier
Security	Security ID
Lots	Volume, expressed in lots
Start	Auction start time
Duration, sec.	Time value measured in seconds that will be allotted for auction process
Remaining time	Remaining time counter H:MM:SS shows how much time left before auction ends
Status	RFS status: "Active"
Tag	Code name of the liquidity provider
FA	Full Amount. A guarantee that consumer intends to take liquidity just once.
Direction	RFS auction direction: <ul style="list-style-type: none"> • "B" - Buy • "S" - Sell • Space - both directions
Bid	Best bid price
Offer	Best offer price
Anonymous*	Do not discover RFS initiator's name
Firm*	Firm ID
Quote number*	Quote ID number in RFS trading system
Security Id*	Security Id
Settlement currency*	Settlement currency
Stop*	Auction stop time
Trade #*	Trade number in the Trading System
Trade direction*	Quote direction for the trade
Trade price*	Trade price
Best quote shift counter*	Counter of the best quote shifts since the auction start
Firm*	Firm ID
User ID*	User ID

RFS Auctions

The table contains detailed information about all initiated RFS auctions during the trading day.

To open the table choose the **RFS Auctions** item of the **RFS** menu of the main menu.

Table 10.5. "RFS Auctions" table columns description

Field	Description
Auction ID	Auction identifier
Security	Security ID

Field	Description
Lots	Volume, expressed in lots
Start	Auction start time
Duration, sec.	Time value measured in seconds that will be allotted for auction process
Remaining time	Remaining time counter H:MM:SS shows how much time left before auction ends. Field is empty if the auction has not "Active" status.
Status	RFS Auction status: <ul style="list-style-type: none"> • "A" - Auction started • "M" - Matched / Deal done • "C" - Auction cancelled • "V" - Auction validated • "R" - Auction rejected • "F" - Auction Finished
Tag	Code name of the liquidity provider
FA	Full Amount. A guarantee that consumer intends to take liquidity just once.
Direction	RFS auction direction: <ul style="list-style-type: none"> • "B" - Buy • "S" - Sell • Space - both directions
Bid	Best bid price
Offer	Best offer price
Firm	Firm ID
Trading account	Trading account
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
User ID	User ID of the auction owner
Anonymous*	Do not discover RFS initiator's name
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm ID*	Firm ID
Quote number*	Quote ID number in RFS trading system
Security Id*	Security Id
Settlement currency*	Settlement currency
Stop*	Auction stop time
Trade #*	Trade number in the Trading System
Trade direction*	Quote direction for the trade

Field	Description
Trade price*	Trade price
Best quote shift counter*	Counter of the best quote shifts since the auction start
User ID*	User ID

RFS Securities

The RFS Securities table lists all the securities in the RFS Trading System.

To open the table choose the **RFS Securities** item of the **RFS** menu of the main menu.

Table 10.6. "RFS Securities" table columns description

Field	Description
Board	Board ID for the security
Security ID	Security ID
Name	Name of the security
Face value	Face value of one Security, expressed in the currency, in which the Security is nominated
Currency of instrument	Currency in which security is denominated
Remarks	Remarks
Security	Security short name
Lot size	Number of securities in one lot
Order's minimum price step	Minimum price increment for orders, not applicable to orders at WA price
Status	Flag: "Trading operations allowed/not allowed"
Number of decimals	Number of decimals in the Value field (is used to format PRICE-type fields)
Settlement currency	Settlement currency
Settlement date	Trade settlement date
Settlement code	Settlement code for the trade
Trading status	Security trading status: <ul style="list-style-type: none"> • N - Not traded right now • B - Break • T - Trading session • Q - Quotes
Minimum value	Minimum auction value, lots
Lower rate bound	Lowest possible price for the security
Upper rate bound	Highest possible price for the security
Base price	Base price could be specified for SWAP negdeals

Sent RFS Quotes

Table contains detailed information about user's own quotes.

To open the table choose the **Sent RFS Quotes** item of the **RFS** menu of the main menu.

Table 10.7. "Sent RFS Quotes" table columns description

Field	Description
Quote number	Quote ID number in RFS trading system
Order time	Time when the order was registered at the Trading System
Microseconds	Time when the order was registered at the Trading System, microseconds
Status	Current order status: <ul style="list-style-type: none"> • "Act" - Active • "-" - Withdrawn • "-TS" - Rejected by the Trading System • "-C" - Cancelled by the Trading System • "-M" - Error • "+K" - Buy • "+П" - Sell • "?" - Order validated • "*" - Order handled • "-F" - Finished by time
Auction ID	Auction identifier
Security Id	Security Identifier
Security	Security ID
Direction	Quote direction: Buy/Sell
Buy price	Instrument buy price
Sell price	Instrument sell price
Lots	Volume, expressed in lots
Firm	ID of the trading firm on whose behalf the order was entered
Trading account	Trading account
User ID	ID of the user who has entered the order
Settlement currency	Settlement currency
Settlement date	Trade settlement date
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Order lifetime	Time when the order will be automatically withdrawn
External user ID	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
RFSM trade information	RFSM trade information from ASTS
Update time	Time when the order was updated last time (matched, cancelled)

Field	Description
Update time microseconds	Time when the order was updated last time (matched, cancelled), microseconds
Active/Passive	User's role flag: active or passive
Security ID	Security ID
Firm ID	Firm ID
User ID	User ID
Update time microseconds	Time measured in microseconds when the order was updated last time (matched, cancelled)

RFS Trades

Table contains detailed information about trades concluded by user after RFS auctions during the trading day.

To open the table choose the **RFS Trades** item of the **RFS** menu of the main menu.

Table 10.8. "RFS Trades" table columns description

Field	Description
Trade number	Trade number in the Trading System
Direction	Quote direction: Buy or Sell
Order number	Number of order from which the trade originates
Time	Time when the trade was registered at the Trading System
Microseconds	Time when the trade was registered at the Trading System, microseconds
Auction ID	Auction identifier
User ID	ID of the user who concluded the trade
Firm	ID of the trading firm on whose behalf the trade is registered
Trading account	Trading account
Security	Security ID
Settlement currency	Settlement currency
Price	Currency exchange rate
Lots	Trade volume, expressed in lots
Settlement date	Trade settlement date
External user ID	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Client code	Client code specified by the trader when entering an order
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Security ID	Security ID

Initiated RFS Auctions

The table contains detailed information about all initiated by user RFS auctions during the trading day.

To open the table choose the **Initiated RFS Auctions** item of the **RFS** menu of the main menu.

Table 10.9. "Initiated RFS Auctions" table columns description

Field	Description
Auction ID	Auction identifier
Security	Security ID
Lots	Volume, expressed in lots
Start	Auction start time
Duration, sec.	Time value measured in seconds that will be allotted for auction process
Remaining time	Remaining time counter H:MM:SS shows how much time left before auction ends. Field is empty if the auction has not "Active" status.
Status	RFS Auction status: <ul style="list-style-type: none"> • "A" - Auction started • "M" - Matched / Deal done • "C" - Auction cancelled • "V" - Auction validated • "R" - Auction rejected • "F" - Auction Finished
Tag	Code name of the liquidity provider
FA	Full Amount. A guarantee that consumer intends to take liquidity just once.
Direction	RFS auction direction: <ul style="list-style-type: none"> • "B" - Buy • "S" - Sell • Space - both directions
Bid	Best bid price
Offer	Best offer price
Trading account	Trading account
Client code	Client code assigned by the broker
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Security Id*	Security Id
Settlement currency*	Settlement currency
Stop*	Auction stop time
Best quote shift counter*	Counter of the best quote shifts since the auction start
External user ID	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm*	Firm ID
User ID*	User ID

Chapter 11. Clearing information

Positions by Limits

The Positions by Limits table lists firm positions by collateral and by the various types of limits.


To open the table select the **Positions by Limits** item in the **Table** menu or click the  icon on the toolbar.

Table 11.1. "Positions by Limits" table columns description

Column	Description
Firm	Firm name
Position	Position code
Currency of settlements	Currency Code of the Settlements
Position code	Account ID in the Settlement House
Description	Group description
Opening balance	Balance at the beginning of the day. The value is set in accordance with the data supplied by an electronic System of the settlement organization.
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.
Planned balance	Planned balance after the settlement including participant's liabilities and claims on trades which will be settled today. The exchange commission and accrued interest are included in the totals calculation.
Net balance	Netto balance during the day. Equals to Current balance plus Total unmatched value of all active sell-orders minus Total unmatched value of all buy-orders (CURRENTPOS + ORDERSELL - ORDERBUY).
Debit	Debit volume during the day
Credit	Credit volume during the day
Max. limit	The maximum of all limits set
1-st Level*	First level Bank Account flag (Yes / No)
Control balance *	Control balance during the day. Equals to Opening balance minus Planned buy balance, included into quick (simple) settlement
Ext. limit*	External limit, set by Settlement House
Firm Id*	Firm identifier
Int. limit*	Internal limit, set by user
Sell limit*	Sell limit during the day
Unmatched buy total*	currently not used
Unmatched sell total*	currently not used
User current*	Current user position
User limit*	Limit for User set by Firm manager
User planned*	Planned user position
Single pool *	The flag is indicating whether a settlement code is related to the Single pool

Columns marked with * are hidden by default.

Positions by Assets

The Positions by Assets table lists the aggregate firm positions for every currency being traded".


To open the table select the **Positions by Assets** item in the **Table** menu or click the  icon on the toolbar.

Table 11.2. "Positions by Assets" table columns description

Column	Description
Firm	Firm name
Position	Position code
Currency of settlements	Currency Code of the Settlements
Position code	Account ID in the Settlement House
Description	Group description
Opening balance	Balance at the beginning of the day. The value is set in accordance with the data supplied by an electronic System of the settlement organization.
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.
Planned balance	Planned balance after the settlement including participant's liabilities and claims on trades which will be settled today.
Debit	Debit volume during the day
Credit	Credit volume during the day
Max. limit	The maximum of all limits set
1-st Level*	First level Bank Account flag (Yes / No)
Control balance*	Control balance during the day. Equals to Opening balance minus Planned buy balance, included into quick (simple) settlement
Firm Id	Firm identifier
Net balance	Netto balance during the day. Equals to Current balance plus Total unmatched value of all active sell-orders minus Total unmatched value of all buy-orders (CURRENTPOS + ORDERSELL - ORDERBUY).
Unmatched buy total*	For TO orders only. Total unmatched value in all active buy-orders entered by the trading firm
Unmatched sell total*	For TO orders only. Total unmatched value in all active sell-orders entered by the trading firm
User current*	Current user position
Settle*	Current settlement having "today" settlement date. Asset profile is excluded.
User planned*	Planned user position
Single pool *	The flag is indicating whether a settlement code is related to the Single pool

Columns marked with * are hidden by default.

Positions by Securities

The Positions by Securities table lists all the traded securities with aggregate information about firm orders and trades. Every security is represented by two rows: traded currency and settlement currency. SWAPs are represented by two instruments: with TOD and with TOM settlement.


To open the table select the **Positions by Securities** item in the **Table** menu or click the  icon on the toolbar.

Table 11.3. "Positions by Securities" table columns description

Column	Description
Firm	Firm name
Position	Position code
Currency of settlements	Currency Code of the Settlements
Position code	Account ID in the Settlement House
Description	Group description
Opening balance	Balance at the beginning of the day. The value is set in accordance with the data supplied by an electronic System of the settlement organization.
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.
Planned balance	Planned balance after the settlement including participant's liabilities and claims on trades which will be settled today. The exchange commission and accrued interest are included in the totals calculation.
Net balance	Netto balance during the day. Equals to Current balance plus Total unmatched value of all active sell-orders minus Total unmatched value of all buy-orders (CURRENTPOS + ORDERSELL - ORDERBUY).
Debit	Debit volume during the day
Credit	Credit volume during the day
Unmatched buy total	Total unmatched value in all active buy-orders entered by the trading firm
Unmatched sell total	Total unmatched value in all active sell-orders entered by the trading firm
Max. limit	The maximum of all limits set
1-st Level*	First level Bank Account flag (Yes / No)
Control balance*	Control balance during the day. Equals to Opening balance minus Planned buy balance, included into quick (simple) settlement
Ext. limit*	External limit, set by Settlement House
Firm Id	Firm identifier
Int. limit*	Internal limit, set by user
Sell limit*	Sell limit during the day
User current*	Current user position
User limit*	Limit for User set by Firm manager

Column	Description
User planned*	Planned user position
Single pool *	The flag is indicating whether a settlement code is related to the Single pool

Columns marked with * are hidden by default.

Liabilities and Claims for Assets

Table lists firm's liabilities and claims for assets for different trading accounts.

To open the table select the **Liabilities and Claims for Assets** item in the **Table** menu or click the  icon on the toolbar.

Table 11.4. "Liabilities and Claims for Assets" table columns description

Column	Description
Firm	Firm name
Trading account	Trading account number
Position code	Account ID in the Settlement House
Asset	Asset code
Settlement date	Date of settlements
Opening balance	Calculated as "Opening claims" - "Opening liabilities"
Liabilities	Liabilities during the day: value in buy trades
Claims	Claims during the day: value in sell trades
Netto	Netto
Value in buy orders	Value in active buy orders
Value in sell orders	Value in active sell orders
Planned T+	Planned position during the day, except information of profile transfer.
1-st Level*	First level Bank Account flag (Yes / No)
Firm *	Firm identifier
Opening claims *	Claims at the beginning of the trading day
Opening liabilities *	Liabilities at the beginning of the trading day
Single pool *	The flag is indicating whether a settlement code is related to the Single pool
Collateral sell limit*	Planned position during the day. Information of profile transfer is included.

Columns marked with * are hidden by default.

Setting Limit on Firm's Positions

To set a limit on the Firm's positions, first select a position in any table and then do one of the following:

- select the **Change Firm Limit** item in the **Administration** submenu of the **Action** menu;
- select the **Change Firm Limit** item in the table's popup menu.

Table 11.5. Elements of the "Change Firm Limit" dialog

Element	Description
Firm	Information field: name of the Firm
Position	Position name.
Currency	Currency ID.
Position code	Account Identifier.
External limit	External limit for money.
Internal limit	Internal limit for money.
Check	Enable limit verification.
The planned positions can break limits	Set the flag to allow internal limit that doesn't meet planned balance at the current moment.

Trading Accounts

The Trading Accounts table lists all the firm's accounts that can be used in various transactions on the market.


To open the table select the **Trading Accounts** item in the **Table** menu or click the  icon on the toolbar.

Table 11.6. "Trading Accounts" table columns description

Column	Description
Firm	Firm name
Trading account	Trading account number
Trading account type	Trading account type
Description	Description
Position code	Code of an additional money position
Status	Flag: "Trading operations allowed/not allowed"
Order types	Permitted order types
Level 1	First level Trading Account flag (Yes / No)
Firm Id*	Firm Identifier

Columns marked with * are hidden by default.

Bank Accounts

The Bank Accounts table lists all the firm's bank accounts with their permissions and statuses.

To open the table select the **Bank Accounts** item in the **Table** menu.

Table 11.7. "Bank Accounts" table columns description

Column	Description
Firm	Firm name
Bank account	Settlement account/code ID in the settlement house
Description	Description
Status	Flag: "Trading operations allowed/not allowed"
Additional Session	Flag: "Additional Session"
Early Settle	Flag: "Early Settle"
Trading Closed	Flag: "Trading Closed"
Don't check SL	Transactions without single limit check
Fully covered trading for CM	Prohibition of trading without full pre-funding flag. Firm manager may change this setting through the Fully Covered Trading dialog.
Client code	Client code assigned by the broker.
Clearing Firm	Clearing Member Firm name.
Clearing bank account	Clearing account ID in the settlement house
Type	Bank account type
1-st level	First level Bank Account flag
Single pool	Flag: "Single pool"
Apply percent risk	Flag: "Apply percent risk". Might be changed with Percent risk calculation form
Clearing firm Id*	Identifier of the Clearing firm
Client information to CM*	Show client information to clearing member
CM controls 3-rd lev.*	Clearing member controls third level
Commission bank account*	Bank account ID in the settlement house to charge variable commission fee from
Details*	Client taxpayer number or other document
Early settlement time*	Early settlement time
Firm Id*	Firm Identifier
Legal clearing model*	Legal clearing model
Protected client*	Protected client
Subdetails*	Client taxpayer number or passport number or other document
Trading closed time*	Trading closed time

Columns marked with * are hidden by default.

Trading Without Full Pre-funding Limits for Bank Accounts

The Trading Without Full Pre-funding Limits for Bank Accounts lists all the active limits acts currently bound to the certain bank account.

To open the table select the **Trading Without Full Pre-funding Limits for Bank Accounts** item in the **Position** submenu of the **Table** menu.

Table 11.8. Trading Without Full Pre-funding Limits for Bank Accounts table columns description

Column	Description
Firm Id	Firm Id
Bank Account	Settlement account/code ID in the settlement house
Asset code	Asset code
Ext. limit	External limit for bank account, that is set by Clearing Centre.
Int. limit	Internal limit for bank account, that is set by firm manager.
Max. limit	The maximum of internal and extrnal limits
Firm	Firm Name
Asset	Asset

Set External Bank Account Limit

To set the limit for bank accounts first select the certain account in the [Trading Without Full Pre-funding Limits for Bank Accounts](#) table and then

select the **Change External Bank Account Limit** item in the **Adminitration** submenu of the **Action** menu or

select **Change External Bank Account Limit** in the popup menu of the [Trading Without Full Pre-funding Limits for Bank Accounts](#) table.

Table 11.9. Elements of the "Set External Bank Account Limit" dialog

Column	Description
Bank Account	Settlement account/code ID in the settlement house.
Asset	The asset code
External limit	External limit for bank account, that is set by Clearing Centre.
Internal limit	Internal limit for bank account, that can be set by firm manager.
Check	Enable limit verification.
The planned positions can break limits	Set the flag to allow internal limit that doesn't meet planned balance at the current moment.

Check Collateral Sufficiency

To check collateral sufficiency for bank account first select the certain account in the [Bank Accounts](#) table and then

select the **Check Collateral Sufficiency** item in the **Adminitration** submenu of the **Action** menu or

select **Check Collateral Sufficiency** in the popup menu of the [Bank Accounts](#) table.

Table 11.10. Elements of the "Confirmation" dialog

Column	Description
Bank Account	Settlement account/code ID in the settlement house to check collateral.
I confirm the action	Flag: user is aware of cancel of active orders in case of insufficient collateral.

Fully Covered Trading

This dialog provides Firm Manager an ability to prohibit trading without full pre-funding for a particular Bank Account.

To open the dialog first select the needed Account in the [Bank Accounts](#) table and then choose **Fully Covered Trading** item in the table's context menu or in **Administration** submenu of the **Action** menu.

Check or uncheck the "Prohibition of trading without full pre-funding" checkbox for the selected Bank Account and click "Yes" to proceed to confirmation dialog.

[Bank Accounts](#) table contains the "Fully covered trading" field indicating whether trading without full pre-funding is available for account or not.

Accounts in Settlement Organizations

"Accounts in Settlement Organizations" table displays the correspondence between Bank Accounts identifiers and real accounts numbers in Settlement House.

To open the table select **Accounts in Settlement Organizations** item in the **Positions** submenu of the **Table** menu.

Table 11.11. "Accounts in Settlement Organizations" table columns description.

Column	Description
Firm Id	Firm Identifier
Firm	Firm name
Position code	Settlement account/code ID in the Settlement house
Settlement Organization	Settlement Organization name
Currency of settlements	Currency code of the settlements
Account in settlement house	Number of the corresponding account in the settlement house
Collateral account	Collateral account
Description	Description of the account

Calculate Assets Withdrawal in single or multiple currencies

These dialogs are designed for calculation of assets amount available for withdrawal from the Clearing System in single or multiple currencies for a particular Bank account.

To open the dialog select "**Calculate Assets Withdrawal in Single Currency**" or "**Calculate Assets Withdrawal in Multiple Currencies**" in the **Query** menu.

Table 11.12. Window fields description

Field	Description
Bank account	Bank account identifier.
Including TO collateral	Calculation will be performed considering TO collateral (obligations with settlement date already occurred).
Currency	List of all currencies available for withdrawal.
Amount	The amount of money, that can be withdrawn from the Clearing System in case of withdrawal in single currency. In case of withdrawal in one currency, the amount of money, available for withdrawal in other currencies, decreases accordingly.

Table 11.13. "Calculate Assets Withdrawal in Multiple Currencies" window fields description"

Field	Description
Bank account	Bank account identifier.
Including TO collateral	Calculation will be performed considering TO collateral (obligations with settlement date already occurred).
Currency	List of currencies, available for multiple entry.
Maximal amount	Maximum amount available for withdrawal from trading system.
Required amount	Required amount of money for withdrawal (cells should be filled with values). The required amount must be specified for all currencies except one, that would be used as collateral.
Available amount	Amount available for withdrawal. Calculated after filling "Required amount" field for two of three currencies and pressing "Calculate" button.
Calculate (F9)	Calculate amount, available for withdrawal. Calculation can be processed after filling required amount for two of three currencies. Also calculation can be processed by pressing F9 hot key.
Clear	Clear cells in "Required amount" column.

Calculation of Collateral for Operations

"Calculation of Collateral for Operations" form provides functionality to calculate amount of collateral that is required to perform planned trading operations.

To open the dialog select **Collateral for operations** in the **Query** menu.

Table 11.14. Window fields description

Field	Description
Bank account	Bank account used for calculating collateral.
"Planned operations" checklist	Select the operations, to be used for calculating collateral. Press the Edit button to open the Enter order packet dialog window.
Required additional collateral in RUB	Absolute value of Single Limit negative value, calculated from "Planned operations" checklist contents.
Assume that all orders are matched and trades are concluded (close position mode)	Set the flag to perform Collateral calculation assuming that all of the planned orders will lead to the trades conclusion
Choose additional collateral currencies, assets	Assets, specified in USD, EUR, RUB, CNY/GLD/SLV. Values are used for calculating Single Limit.
Lack of additional collateral in RUB / Excess of collateral in trading system in RUB	Single Limit absolute value calculated considering "Planned operations" checklist contents and values of additional collateral in different currencies. The field name varies depending on the Single Limit value. If Single Limit value is negative, field will be named "Lack of additional collateral in RUB". In other cases, "Excess of collateral in trading system in RUB:".
Considered in trading system, orders..., negdeals...	Number of active orders and negdeals in Orders and Sent Negdeals / OTC Negdeals tables.

Positions by Currencies

"Positions by Currencies" dialog is

"Positions by Currencies" dialog is designed to calculate current currency positions by different Bank accounts.

To open the dialog select the following commands sequentially in the top menu **Query > Calculate Positions by Currencies**.

Table 11.15. Elements of the "Positions by Currencies" dialog

Element	Description
Bank account	Bank account, positions by currencies are calculated for.
Currency	Currency Identifier
Current position	Equals to Opening balance plus Total value of Sell-trades, minus Total value of Buy-trades.
Calculate (F9)	Calculate current position values by currencies for selected Bank account, considering trades concluded since the previous calculation.
Close	Close the dialog window

Calculate TOM collateral

"TOM collateral" refers to amount of requirement for FX market Clearing Member's collateral for trades with future settlement dates per each Bank account.

To open the "TOM collateral" dialog select the following commands sequentially in the top menu: **Query > Calculate TOM collateral**.

The dialog contains "Bank account" drop-down list, and "Calculate" and "Close" buttons.

Collateral after Risk-parameters Change

Collateral after Risk-parameters Change is an amount of requirement for Clearing Member's collateral for trades concluded on FX market in case of Risk-parameters change. This amount is calculated for the particular BankAcc considering Risk-parameters values loaded from a file.

To open the dialog select the following commands sequentially in the top menu: **Query > Collateral after Risk-parameters Change**.

The prospective risk-parameters values are loaded from plain text *.csv file with arbitrary name and location. First line of the file contains column headers divided by separator symbol (depends on OS settings, usually ",", for American Windows versions and ";", for European Windows version), other lines refer to market risk-parameters values for particular asset divided by separator symbol.

Sample file structure

```
ASSET;DISCOUNT1;DISCOUNT2;DISCOUNT3
```

```
USD;20.373;25.0;29.0
```

```
BYN;8.5;20.344;21
```

```
EUR;8.021;14.120;20.007
```

Table 11.16. Columns description

Column	Description
ASSET	Asset ID. Corresponds to "Asset ID" column of the Assets table. Other values are not supported. Maximum 12 symbols.
DISCOUNT1/2/3	Market risk rate [Range 1/2/3]. Real numbers. Maximum 3 symbols in integer part, maximum 3 symbols in fractional part. The decimal mark symbol depends on operating system locale ("." or ";") Possible values range is from 0 to 100 percent (% symbol should not be used).

In case the risk-parameters values is not specified for one or several assets, calculation will be performed using current values from the FX market trading system.

Collateral requirement is calculated considering current percent risk-parameters from the FX market trading system.

Table 11.17. Elements of the "Collateral after Risk-parameters Change" dialog

Element	Description
Risk-parameters file	Path to the risk-parameters file. Click "Browse" to select the file.
Bank account	BankAcc ID, the collateral requirement will be calculated for.
Collateral	The calculated requirement for collateral considering risk-parameters values specified in the file.
Calculate (F9)	Calculate requirement considering trades concluded after the previous calculation.
Close	Close the dialog. No data will be saved.

Single Limit Components

The "Single Limit Components" dialog is implemented to assess the input of positions of Clearing member's portfolio in Single Limit. Single Limit components are described for Current Single Limit.

To open the Single Limit Components dialog select the following commands sequentially in the top menu: **Query > Single Limit Components.**

Table 11.18. Elements of the "Single Limit Components" dialog

Element	Description
Bank Account	Bank Account for which Single Limit components will be described.
Components by asset	<p>Table columns are listed below.</p> <ul style="list-style-type: none"> • Asset; • Asset ID; • Account; • Balance - filled in with Current balance value from "Positions by Assets" or "Positions by limits"; • Profiles – filled in with value of asset profiles transferred to other markets; • Trades total – net sum based on trades by any date; • Transfers – the field is filled in for currency as Current balance from "Positions by Assets" table; • Collateral value; • Portfolio value – aggregated net value by asset by any settlement date; • Market risk – market risk value calculated by asset and used for Single Limit; • Percent risk – market risk value calculated by asset by any settlement date and used for Single Limit; • Effective market risk rate – field with calculated value based on market risk, collateral on asset, trades with asset total, and calculated asset price; • UL effect – field with calculated value based on Collateral value, portfolio value, market and percent risks.
Interproduct spread discounts	<ul style="list-style-type: none"> • Group – name of interproduct spread group; • Account - trading and clearing account; • Rate, % - Rate of discount expressed in percent; • Discount – Discount value calculated for interproduct spread group that are used for Current Single Limit calculation.
Overall	Single Limit value
Calculate (F9)	Update calculated values in dialog fields
Close	Close dialog window

Unsettled Trades

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

To open the table:

- choose the **Unsettled Trades** command in the **Table** menu of the main menu;

- click the  button on the toolbar.

Trades that must be settled "today" or "tomorrow" are highlighted with red or orange.

Table 11.19. "Unsettled trades" table columns description

Column	Description
Trade ID	Trade number in the Trading System
Trade date	Trade date
Settlement date	Trade settlement date.
Firm	Firm ID
Security	Security ID
Board	Board ID for the security
Settlement code	Settlement code for the trade
Direction	Order direction - "Buy / Sell / Sell-Buy / Buy - Sell"
Rate	Currency exchange rate
Lots	Volume, expressed in lots
Precise quantity	Precise quantity
Trade balance	Volume of unmatched part of an order, expressed in lots
Value	Trade value, expressed in the currency of settlement
Bank account	Settlement account/code ID in the settlement house
Settlement organization	Settlement organization
Trading account	Trading account number
Client code	Code of a client on whose behalf the order was entered
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Unsettled trade type	Unsettled trade type
Counterparty	Counterparty firm
Counterparty trading account	Counterparty trading account ID
Settlement instruction ID	ID of a settlement instruction sent by the firm to settle this trade
Status	Unsettled trade status
Counterparty settlement instruction ID	ID of a settlement instruction sent by the counterparty firm to settle this trade
REPO trade ID	ID of the first REPO part for REPO without CCP. For REPO with CCP: ID of the second trade part in the record for the first trade part and vice versa.
REPO price 1	Price of the first REPO leg
REPO price 2	Buyback price for the second REPO leg
Term	REPO term expressed in calendar days. The term starts on the next day after the first REPO leg settlement and ends on the day of the second REPO leg settlement inclusive.
Rate, %	REPO rate (fixed rate mode) or spread (floating rate mode), expressed in %
Value / REPO value	REPO value calculated in the currency of settlement for the current date

Column	Description
Total amount	Total value of the trade expressed in rub. Can be positive or negative, depending on the trade type (sell or buy). For "ordinary" trades – the same as the trade value.
REPO return value	Value due to be paid during settlement of the second (buy-back) REPO leg
Discount	Initial discount for the first REPO leg and current discount for the second REPO leg
Low limit of REPO discount, %	Low limit of REPO discount, %
Upper limit of REPO discount, %	Discount, expressed in %
Settlement time	Settlement time
Settle today	The "Must be settled today" flag
Settle next day	The "Settle next day" flag
Order	Number of order, from which the trade originates
Type of clearing	Clearing type
Settlement status	Settlement status
Report commission	Value of commission fee for sending a quick settlement instruction, in rub.
Clearing time	Time when clearing was finished
ID of confirmation instruction	ID of the confirmation instruction for an OTC trade
Time of confirmation	Time of confirmation
Counterparty confirmation status	Counterparty confirmation status
Compensation value	Compensation value, expressed in the currency of the trade
Type of settlement trade	Type of settlement trade: N - Negotiated deal T - Money/Securities transfer
Balance of the REPO buy-back value*	Current value of the 2nd (buy-back) REPO leg calculated for the settlement date, expressed in the currency of settlement
Block collaterals*	Block collaterals on a special account for REPO trades
Board Id*	Board Id
Clearing account*	Clearing account number
Clearing bank account*	Clearing account ID in the settlement house
Clearing firm*	Firm ID of clearing member
Clearing firm Id*	Clearing firm Id
Commission*	Trade commission, rub.
Counterparty settlement instruction ID for early settlement*	ID of a settlement instruction for a REPO with CCP trade sent by the counterparty firm
Coupon payment*	Value of coupon payment since the last security trading day
Coupon payment date*	Date of the last coupon payment
Cpty. Id*	Cpty. Id
Date of conclusion*	For margin calls only. Date of REPO trade conclusion. Empty in other cases.
Date of principal debt payment*	Date of the last principal debt (amortization) payment

Column	Description
Discount after deposit, %*	Discount after deposit, expressed in %
Due date*	Trade due date
Early settle*	Status of early settled REPO with CCP trade
External user ID*	A reference field which may be used as a back-feed by an external system. May contain, for example, a user ID of the external system user who entered the original order into that external system.
Firm Id*	Firm Id
Operation*	Operation type: deposit/withdraw
Parent trade*	Parent trade number in the Trading System for REPO trades
Principal debt payment*	Value of the principal debt (amortization) payment since the last security trading day
Quantity after deposit*	Quantity after deposit, expressed in lots
Repurchase value after deposit*	Value of the 2nd (buy-back) REPO leg after deposit, expressed in the currency of settlement
Return value after deposit*	REPO return value after deposit, expressed in the currency of settlement
Security Id*	Security Id
Settlement currency*	Settlement currency
Settlement instruction ID for early settlement*	ID of a settlement instruction for a REPO with CCP trade sent by the firm
Value after deposit*	REPO value after deposit calculated in the currency of settlement

Columns marked with * are hidden by default.

Enter Confirmation Trade Settlement Report

To enter the settlement report for a conformation trade, choose the needed trade record in the "[Unsettled Trades](#)" table and then do one of the following:

- choose the **Enter confirmation trade settlement report** command in the **Report** item of the **Action menu** in the main menu;
- choose the **Enter confirmation trade settlement report** command in the context menu of the "[Unsettled Trades](#)" table.

The dialog contains confirmation trade parameters to be verified by user.

After the **Enter Report** button clicked there will be action confirmation dialog. Action confirmation can be disabled in the program [Options](#).

Sent confirmation trade settlement reports are listed in the "[Sent Reports](#)" table.

Table 11.20. Elements of the "Enter Confirmation Trade Settlement Report" dialog

Element	Description
Trade ID	Trade number in the Trading System
Clearing Firm	Firm name of clearing member
Counterparty	Counterparty firm name
Board	Board name for the security
Security	Security name

Element	Description
Precise quantity	Precise quantity/ expressed in a number of securities
Total amount	Total value of the trade

Sent Reports

Table lists settlement reports sent to counterparties on negotiated trades.

To open the table:


- choose the **Sent Reports** command in the **Table** menu of the main menu;
- click the  button on the toolbar.

Table 11.21. "Sent Reports" table columns description

Column	Description
Instruction number	ID of a settlement instruction sent by the firm to settle this trade
Time	Time when the instruction was entered into the Trading System
Status	Settlement instruction status
Counterparty	Counterparty firm ID
Withdraw time	Time at which the settlement instruction was withdrawn
User ID	User ID
Settlement instruction type	Settlement instruction type
Type of the settlement instruction	Settlement instruction execution type
Compensation*	Compensation direction
Compensation value*	Compensation value, expressed in the currency of the trade
Cpty. Id*	Cpty. Id
Date*	Date
Firm*	ID of the trading firm on whose behalf the instruction was entered
Firm*	ID of the trading firm on whose behalf the instruction was entered
Number of trades*	Number of trades
User ID*	User ID

Columns marked with * are hidden by default.

Trades of report

To see the list of trades included into the settlement report, choose the needed record in the "[Sent Reports](#)" table and do one of the following:

- choose the **View report trades** command in the **Report** menu of the **Action** menu in the main menu;
- choose the **View report trades** command in the context menu of the "[Sent Reports](#)" table.

Table 11.22. Elements of "Trades of report" dialog

Element	Description
Trade ID	Trade number in the Trading System

Element	Description
Board	Board name for the security
Security	Security name
Type of settlement trade	Type of settlement trade: N - Negotiated deal T - Money/Securities transfer
Settle today	The "Must be settled today" flag
Settlement date	Trade settlement date.
Precise quantity	Precise quantity, expressed in number of securities
Total amount	Total value of the trade
Trading Account	Trading account ID for the trade
REPO trade ID	ID of the first REPO part for REPO without CCP. For REPO with CCP: ID of the second trade part in the record for the first trade part and vice versa.
Counterparty	Counterparty firm
Counterparty trading account	Counterparty trading account ID
Broker reference	Additional information entered by the trading firm (usually - [client code]/[client instruction number])
Close	Close the dialog window.

Chapter 12. General Market Information

Indexes

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

To open the table select the **Indexes** item in the **Table > Exchange Tables** menu or click the  button on the toolbar.

Table 12.1. "Indexes" table columns description

Column	Description
Index	Index
Index ID	Exchange Index ID
Close	Last value of the previous trading session
Current	Current index value
Last change	Last change
To close	To close
To close, %	To close, %
Calculation time	Calculation time
Opening value	Value of the Index at the opening of the current trading day
To open	To open
To open, %	To open, %
Maximum*	Maximum index value
Minimum*	Minimum index value
Trade volume*	Value of all the trades included into an index, expressed in Rubles

Columns marked with * are hidden by default.

Turnover by Exchange

The Exchange Turnover lists turnover values for trading boards.


To open the table select the **Exchange Turnover** item in the **Exchange Tables** submenu of the **Table** menu or click the  button on the toolbar.

Table 12.2. "Exchange Turnover" table columns description

Column	Description
Boards	Name of the trading board.
Exchange	Name of the Exchange.
Buy	Turnover on "buy" trades.
Sell	Turnover on "sell" trades.
Turnover	Total turnover ("buy" + "sell").

Currency Rates

"Currency Rates" table lists all the currencies available in the Trading/Clearing System and their exchange rates against Russian ruble.

To open the table select **Currency Rates** item in the **Exchange Tables** submenu of the **Table** menu.

Table 12.3. "Currency Rates" table columns description

Column	Description
Currency of settlement	Code of the settlement currency
Name	Currency name
Exchange rate	Exchange rate against Russian ruble with 4-digits precision.
Asset*	Corresponding asset code.

Columns marked with * are hidden by default.

Board Totals

The Board Totals dialog box lists the trading values per boards on the market.

To open this dialog select the **Board Totals** item in the **Query** menu.

Board	Trading board	Value, rubles
Additional session UTS	AETS	
Auction CBR	AUCB	
Negotiated deals	CNGD	7 000
Negotiated futures	FUTN	
Risk control	RSKC	
System futures	FUTS	153 400 000
Trading session UTS	CETS	5 610 662 919 605
Transfers	TRAN	

Selected boards value: 5 610 662 919 605
Total value: 5 610 816 326 605

"Board Totals" table contains full names of the boards, identifiers and values of trades per each board in rubles. Value of selected boards and total value are displayed below the table.

Use **Ctrl** or **Shift** keys to select several boards. Press **Ctrl+A** to select all rows in the table.

Security by Board Totals

The Security by Board Totals dialog lists the trading values per security on a chosen board.

To open this dialog first select a line in any table that contains the board identification (orders, trades, etc.) and then select the **Security by Board Totals** item in the **Query** menu.

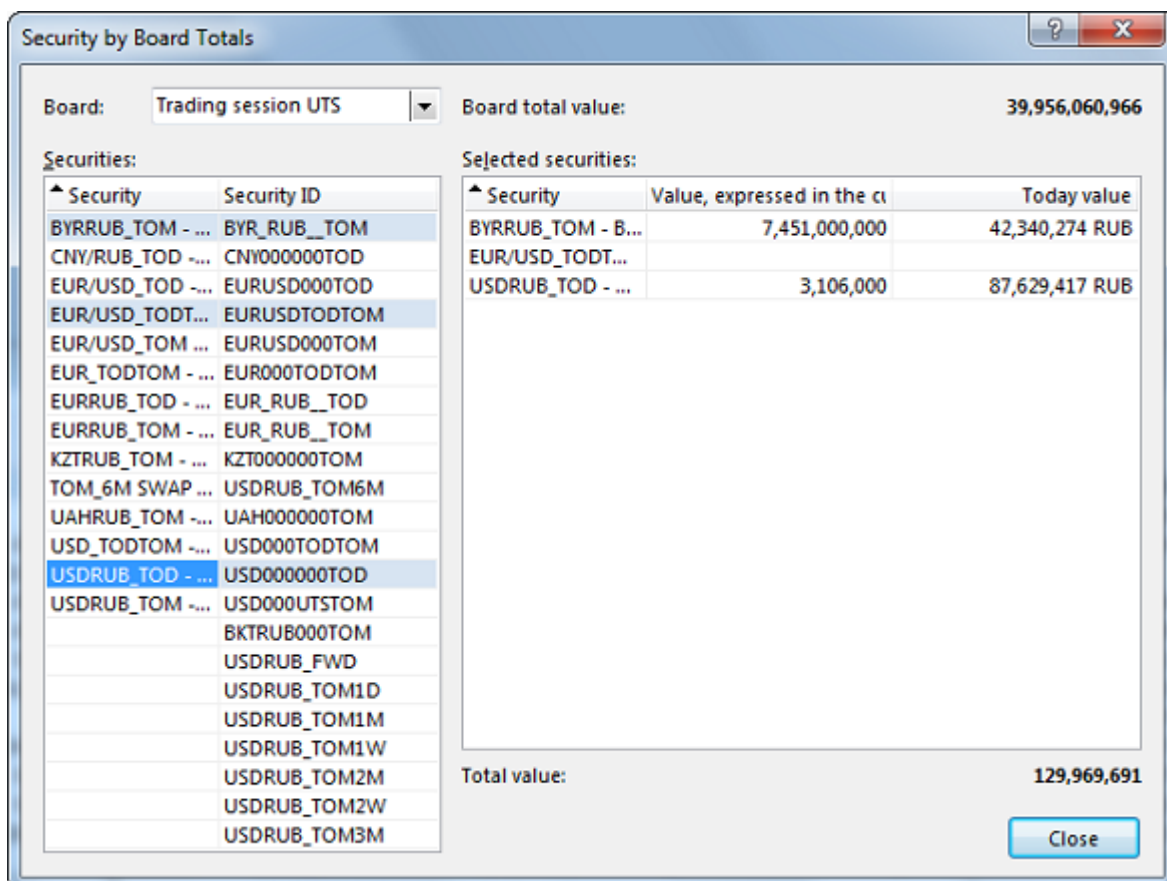


Table 12.4. Elements of the "Security by Board Totals" dialog

Element	Description
Board	Trading board name.
Board total value	Total value of trades per board, in rubles.
Securities	List of available securities for board totals. Use Ctrl and Shift buttons to select multiple securities. Press Ctrl+A to select all the securities of the trading board.
Selected securities	List of securities to obtain values on.
Total value	Total value of trades per selected securities in rubles.

History by Market

To show market trade results for a particular date first open a table which identifies the market (such as Securities, Trades, Orders, Orderbook) and then select the **History by Market** item in the **Query** menu. When the History by Market dialog opens select the desired date and press OK.

This function requires connection to the [informational and statistical server \(ISS\)](#).

The default date in this dialog corresponds to the last date for which there are trade results available. The data can be selected in the drop-down menu at the top of the dialog.

History by Security

To show trade results for a particular security on a particular board first select the security in one of the following tables: Securities, Trades, Orders, Orderbook. Then select the **History by Security** item in the **Query** menu. When the History by Security dialog opens select the desired date range and press OK.

This function requires connection to the [informational and statistical server](#) (ISS).

The default range of dates in this dialog corresponds to the earliest and the latest dates of the trade results availability.

Delisted Securities

To show all the securities that are no longer traded first open a table which identifies the market (such as Securities, Trades, Orders, Orderbook) and then select the **Delisted Securities** item in the **Query** menu.

This function requires connection to the [informational and statistical server](#) (ISS).

News feed


Attention: If you want to view news from Interfax in trader's terminal you need to use [ISS connection](#).

To activate Interfax News window, open the Tools > [Options](#) menu, then proceed to the ISS tab and set the "Display news" enabled flag. Configure Information server connection settings.

The new element **News** will appear in the top menu.

To open the "ISS: Interfax" window with news feed select the **Interfax** item in the **News** menu of the main menu.

Table 12.5. Elements of the "ISS: Interfax" window

News feed		Quick view
News feeds	Mark checkboxes near the required feed to display needed news below.	
 Сегодня	Click the calendar icon to choose the date for which you need to display news. By default, today date is chosen.	
Publication time	Headline	Selected news item from the list is displayed in the quick view area.
Date and time of publication DD:MM:YYYY HH:MM:SS format. Use filtration feature to get the news feed from specified time period.	News headline. Important news are highlighted with a red font. Click a headline to display news in the quick view area (right of the feed). Double-click headline to open news text in the separate window..	

Securities tickers in the news text are clickable. To display list of news related to the security, click the ticker.

ПАО "Центральный телеграф" (МОЕХ: [CNTL](#)) (ЦТ)



АОК "Система" (МОЕХ: [ABS](#))

To search through news text, press the **Ctrl+F**.

Trading Boards

The Boards table lists all the boards that have been selected during the logon procedure.

To open the table select the **Boards** item in the **Table > Exchange Tables** menu or click the  button on the toolbar.

Table 12.6. "Boards" table columns description

Column	Description
Board	Trading board name
Trading board ID	Trading board ID
Status	Flag: "Trading operations allowed/not allowed"
Currency of settlements	Currency Code of the Settlements
Market	Market ID this board belongs to
Value, rubles	Value, rubles

Columns marked with * are hidden by default.

Trade Time

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


To open the table select the **Trade Time** item in the **Exchange Tables** submenu of the **Table** menu or click the  button on the toolbar.

Table 12.7. "Trade Time" table columns description

Column	Description
Time	Time of the event.
Event group	Event group/category
Event	Event name
Status	Event status - flag showing whether the event has already happened or not: [blank] – event is currently active; "- " – event has already happened.
Market	Market ID
Board	ID of the trading board the event is concerned with.
Group	ID of a security group the event is concerned with.
Security	Security identifier.

Trade Time History

The Trade Time History table lists all records about committed trading status changes by any security due to an event occurrence from the trading schedule in the Trading System for the current trading session.

To open the table select the **Trade Time History** item in the **Exchange Tables** submenu of the **Table** menu.

Table 12.8. "Trade Time History" table columns description

Column	Description
Time	Event Time
Security	Security name
Board	Board ID for the security
Trading status	Security trading status
Event	Event type. For list of all types see the TRDTIMETYPES table.
Trading session	Trading session number
Board Id*	Board ID
Security Id*	Security ID

Firms

The Firms table lists all the firms (dealers) that are present on the market.

To open the table select the **Firms** item in the **Exchange Tables** submenu of the **Table** menu or click the  button on the toolbar.

Table 12.9. "Firms" table columns description

Column	Description
Firm	Short Firm name.
Firm code	Firm Identifier.
Firm type	Firm type: Firm, Investor, Technical Center, Exchange, Central Bank.
Status	Status: [blank] – trading operations allowed = – trading operations are suspended.
Clearing access*	
Trading access*	
TIN*	Taxpayer identification number.
Liquidation netting*	Liquidation netting has been initiated in relation of the firm. <ul style="list-style-type: none"> • "Yes" - Yes; • " " - No.
Exchange*	Regional Exchange ID.

Price Move Limits

The Price Move Limits window displays the current values of maximum and minimum allowed exchange rate for a currency pair.

To open this dialog select a currency pair in the Securities table and then select the **Price Move Limits** item in the **Query** menu.

It is also possible to see the exchange rate limits in any order entry dialog by clicking the "?" button located to the right of the Price field.

Chapter 13. Risk Parameters

Assets

"Assets" table lists basic information on assets available in the Trading System.

To open the table, select the **Assets** item in the **Risk Parameters** submenu of the **Query** menu.

Table 13.1. "Assets" table columns description

Column	Description
Asset ID	Asset code
Asset name	Asset name
Central rate	Central rate
Risk rate for price decrease, %	Percentage value of Risk rate for price decrease
Risk rate for price increase, %	Percentage value of Risk rate for price increase
Accepted as collateral	The Asset is accepted as collateral
Central bank rate, %	Percentage value of risk rate, defined by Central Bank
Fully covered trading	Flag displaying prohibition of trading without full pre-funding
Asset	Asset short name
Central rate, rub*	Central rate of the current trading day, used to determine risk range limits, RUB.
Covered Sell*	Covered Sell
English name*	English name
Fully covered trading limit*	Fully covered trading limit
Partial collateral*	The value as a percentage of free funds, which is accepted as collateral
Penalty rate for asset transfer, %*	Penalty rate for asset transfer, %
Penalty rate for rub. transfer, %*	Penalty rate for rub. transfer, %
Quoted for, unit*	Quantity for which the asset is quoted
Special mode of settlement*	Special mode of settlement

Columns marked with * are hidden by default.

Market Risk Parameters

Table contains values of market risk parameters defined for the current trading day by Clearing Center for particular assets. Market risk parameters are used for calculating Single limit for trading with partial prefunding.

To open the table select **Market Risk Parameters** item in the **Risk Parameters** submenu of the **Query** menu.

Table 13.2. "Market Risk Parameters" table columns description

Column	Description
Asset	Asset code
Range	Range number
Range beginning	Range beginning
Range end	Range end

Column	Description
Risk rate for price decrease, %	Percentage value of risk rate for price decrease
Lower rate bound	Lower rate bound
Upper rate bound	Upper rate bound
Range beginning, rub	Range beginning, rub
Range end, rub	Range end, rub
Risk rates change time	Last time of Risk rates change.
Central rate*	Central rate of the current trading day used by Clearing Center to determine rate bounds.
Risk rate for price increase, %	Percentage value of risk rate for price increase

Columns marked with * are hidden by default.

Individual Risk Parameters

Table contains values of risk parameters for firm's trading accounts defined by Clearing Center.

To open the table select **Individual Risk Parameters** item in the **Risk Parameters** submenu of the **Query** menu.

Table 13.3. "Individual Risk Parameters" table columns description

Column	Description
Firm	Firm name
Position code	Account ID in the Settlement House
Trading account	Trading account number
Asset	Asset
NCC coefficient	National Clearing Centre coefficient
NCC coefficient for tomorrow	National Clearing Centre coefficient for tomorrow
User coefficient	User coefficient
User coefficient for tomorrow	User coefficient for tomorrow
Firm*	Firm Identifier

Columns marked with * are hidden by default.

Percent Risk Parameters

Table contains values of percent risk parameters defined for the current trading day by Clearing Center for particular assets. Percent risk parameters are used for calculating Single limit for trading with partial collateral.

To open the table, select the following commands sequentially in the top menu: **Query > Risk Parameters > Percent Risk Parameters**.

Table 13.4. "Percent Risk Parameters" table columns description

Column	Description
Asset	Asset code
Settlement date	Settlement date

Column	Description
Range	Range number
Range start, units	Range beginning expressed in units of currency
Range end, units	Range end expressed in units of currency
Lower rate bound	Lower rate bound
Central rate	Central rate
Upper rate bound	Upper rate bound
Range beginning, rub	Range beginning, rub
Range end, rub	Range end, rub
Risk rates change time*	Time of the last rate change

Columns marked with * are hidden by default.

Interproduct spreads

The table contains discount values for currency pairs interproduct spreads. The discount is calculated for the planned position and added to the single limit.

To open the table, select the following commands sequentially in the top menu: **Query > Risk Parameters > Interproduct Spreads**.

Table 13.5. "Interproduct Spreads" table columns description

Column	Description
Spread name	Short spread name
Spread code	Spread identifier
Asset name	Name of asset that are contained in spread
Discount Rate, %	Rate of discount expressed in percent
Covered Sell*	Covered Sell
English name*	English name
Fully covered trading limit*	Fully covered trading limit
Partial collateral*	The value as a percentage of free funds, which is accepted as collateral
Quoted for, unit*	Quantity for which the asset is quoted
Special mode of settlement*	Special mode of settlement

Columns marked with * are hidden by default.

Interproduct spread assets

The table contains information about interproduct spreads which are composed of groups of assets.

To open the table, select the following commands sequentially in the top menu: **Query > Risk Parameters > Interproduct Spread Assets**.

Table 13.6. "Interproduct spread assets" table columns description

Column	Description
Spread name	Short spread name
Spread code	Spread identifier

Column	Description
Asset	Name of asset that are contained in spread
Asset ID	Asset identifier that are contained in spread
Covered Sell*	Covered Sell
Fully covered trading limit*	Fully covered trading limit
Partial collateral*	The value as a percentage of free funds, which is accepted as collateral
Quoted for, unit*	Quantity for which the asset is quoted
Special mode of settlement*	Special mode of settlement

Columns marked with * are hidden by default.

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 select **Individual Risk Parameters (new)** item in the **Risk Parameters** submenu of the **Query** menu.

Table 13.7. "Individual Risk Parameters (new)" table columns description

Column	Description
Firm	Firm ID
Bank account	Settlement account/code ID in the settlement house
Trading account	Trading account number
Asset	Asset
Discount rate, %	Discount rate, %; might be changed with " Set interproduct spread discount rate " form
Accepted as collateral	Flag: may be accepted as collateral.
Zero RtL	Flag of zeroing the lower limit
Accepted as collateral for TOM*	Asset can be included into collateral for tomorrow
Asset code*	Asset code
Firm Id*	Firm Id
Partial collateral*	The value as a percentage of free funds, which is accepted as collateral

Columns marked with * are hidden by default.

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 select **Market Individual Risk Parameters (new)** item in the **Risk Parameters** submenu of the **Query** menu.

Table 13.8. "Market Individual Risk Parameters (new)" table columns description

Column	Description
Firm	Firm ID
Bank account	Settlement account/code ID in the settlement house
Trading account	Trading account number
Asset	Asset
Range	Range number
Range, units	Value, expressed in the currency of settlement
Risk rate for price decrease, %	Risk rate for price decrease, %
Risk rate for price increase, %	Risk rate for price increase, %
Lower limit, rub.	Lower limit, rub.
Upper limit, rub.	Upper limit, rub.
Asset code*	Asset code
Firm Id*	Firm Id
Range end, units*	Value, expressed in the currency of settlement
Range start, units*	Value, expressed in the currency of settlement

Columns marked with * are hidden by default.

Setting Individual Risk-parameters

"Set Individual Risk-parameters" dialog provides an ability to specify individual risk-parameters for Trading accounts and Assets for the next day after the current date.

To open the dialog first open the [Individual Risk-parameters](#) table (Query > Risk Parameters > Individual Risk-parameters) and then select **Set Individual Risk-parameters** command in the table's context menu or in **Administration** submenu of the **Action** menu.

As a result new values appear in the [Individual Risk Parameters](#) table.

Set market individual Risk-parameters

Set market individual Risk-parameters dialog for Firm's User .

To open the dialog first open the [Market Individual Risk-parameters \(new\)](#) table (Query > Risk Parameters > Market Individual Risk-parameters (new)) and then select **Set market individual Risk-parameters** command in the table's context menu or in **Administration** submenu of the **Action** menu.

As a result new values appear in the [Market Individual Risk-parameters \(new\)](#) table.

Set Market Individual Risk-parameters

Firm: СбербанкРФ

Trading account: MB0002513352

Asset: EUR

Bank account: 13352

Set market individual risk-parameters

1st Range

Concentration limit: 1000000,00

Risk rate for price decrease, %: 100,00

Risk rate for price increase, %: 100,00

2nd Range

Concentration limit: 100000000,00

Risk rate for price decrease, %: 120,00

Risk rate for price increase, %: 120,00

3rd Range

Concentration limit: < not limited >

Risk rate for price decrease, %: 140,00

Risk rate for price increase, %: 140,00

Yes Close

Table 13.9. Elements of the "Set market individual Risk-parameters" dialog

Element	Description
Firm	Firm name
Trading account	Trading account identifier
Asset	Select the asset to set risk-parameters
Set market individual risk-parameters	Set the flag to enter values of parameters
Concentration limit	Information field: coefficient value set for the current date. Not limited for the third level.
Risk rate for price decrease, %	Information field: rate value set for the current date.
Risk rate for price increase, %	Information field: rate value set for the current date.
Yes	Accept changes of market individual risk-parameters from current date.
Close	Cancel all changes and close the dialog.

Set Interproduct spread discount rate

Set Interproduct spread discount rate for Firm's User .

To open the dialog first open the [Individual Risk-parameters \(new\)](#) table (Query > Risk Parameters > Individual Risk-parameters (new)) and then select **Set Interproduct spread discount rate** command in the table's context menu or in **Administration** submenu of the **Action** menu.

As a result new values appear in the [Individual Risk-parameters \(new\)](#) table.

Table 13.10. Elements of the "Set Interproduct spread discount rate" dialog

Element	Description
Firm	Firm name
Trading account	Trading account identifier
Asset	Select the asset to set risk-parameter
Bank Account	Information field: bank account for which parameter is setting
Discount rate, %	Information field: rate value set for the current date.
Yes	Accept changes of risk-parameters from current date.
Close	Cancel all changes and close the dialog.

Accept Asset as Collateral

Set Accept Asset as Collateral flag for Firm's User .

To open the dialog first open the [Individual Risk-parameters \(new\)](#) table (Query > Risk Parameters > Individual Risk-parameters (new)) and then select **Accept Asset as Collateral** command in the table's context menu or in **Administration** submenu of the **Action** menu.

Please note, that status of asset as collateral will change **starting from the next trading day**.

As a result new values appear in the [Individual Risk-parameters \(new\)](#) table.

Table 13.11. Elements of the "Accept Asset as Collateral" dialog

Element	Description
Firm	Firm name
Trading account	Trading account identifier
Asset	Select the asset to set risk-parameter
Bank Account	Information field: bank account for which parameter is setting
Accept Asset as Collateral	Set the flag to accept asset as collateral starting from next trading day
Yes	Accept changes from current date.
Close	Cancel all changes and close the dialog.

Percent Risk Calculation

Percent risks calculation by bank account flag for Firm's User .

To open the dialog first open the [Bank Accounts](#) table (Table > Positions > Bank Accounts) and then select **Percent Risk Calculation** command in the table's context menu or in **Administration** submenu of the **Action** menu.

As a result new value appear in the [Bank Account](#) table.

Table 13.12. Elements of the "Accept Asset as Collateral" dialog

Element	Description
Bank Account	Select the bank account to set the flag
Calculate percent risks	Set the flag to calculate percent risks from current date
Yes	Accept changes from current date.
Close	Cancel all changes and close the dialog.

Chapter 14. Users and Clients of the Firm

Users

The Users table lists all the traders of own firm that have access to this market.

To open the table select the **Users** item in the **Table** menu or click the  button on the toolbar.

Table 14.1. "Users" table columns description

Column	Description
Firm	Firm short name
User name	User name.
User ID	User identifier in the Trading System.
User type	Type of the user
Status	User status: [empty] – operations allowed; = – not allowed.
Trading operations	Flag: "Trading operations allowed/not allowed".
Active	Flag indicating whether the user is currently logged-on.
Workstation	Workstation IP-address.
Gateway	Gateway IP-address.
Client code*	Client code assigned by the broker and linked to this user ID
CODCD mode*	Status of Cancel on Drop-Copy Disconnect mode.
COD-Mode*	Status of Cancel on Disconnect mode.
COD-Mode Subscr.*	Type of Cancel on Disconnect mode subscription (COD-mode). COD-mode - cancel active orders on disconnect or logoff from Trading System. Available types are "Not used", "Always" and "On Demand".
External ip address*	User's external IP address
Firm ID	Firm identifier in the Trading System.
Group*	Group ID the user belongs to.
Master	This user is Sponsored Master Access Master
Master User ID 1	First Master User ID for Sponsored Master Access
Master User ID 2	Second Master User ID for Sponsored Master Access
Role*	User's role.
Change password on next logon*	User is required to change they password on next logon to the trading system <ul style="list-style-type: none"> • Yes - User is required, • '' - No.

Users (clear.sys)

The Users (clear. sys.) table lists all the traders of own firm that have access to Clearing System.


To open the table select the **Users (clear. sys.)** item in the **Table** menu or click the  button on the toolbar.

Table 14.2. "Users (clear.sys)" table columns description

Column	Description
Firm	Firm short name
User name	User name.
User ID	User identifier in the Trading System.
User type	Type of the user
Status	User status: [empty] – operations allowed; = – not allowed.
Trading/clearing operations	Flag: "Trading/Clearing operations allowed or not allowed" by firm manager.
Active	Flag indicating whether the user is currently logged-on.
Workstation	Workstation IP-address.
Gateway	Gateway IP-address.
Client code*	Client code assigned by the broker and linked to this user ID
External ip address*	User's external IP address
Firm ID	Firm identifier in the Trading System.
Group*	Group ID the user belongs to.
Role*	User's role.

Client Codes

The "Client Codes" table lists clients, registered as members of the firms.

To open the table perform one of the following actions:


- select the **Client Codes** item in the **Firm Tables** submenu of the **Table** menu;
- click the  button on the toolbar.

Table 14.3. "Client Codes" table columns description

Column	Description
Firm	Firm name
Client code	Client code assigned by the broker
Type	Form of client identification
Details	Client taxpayer number or other document
Firm Id*	Firm Identifier
Clearing firm	Clearing firm ID
Cross trading	Client has allowance to cross / passive trading (Yes/No/Passive)
DFI Access	Client has access to Derivatives financial instruments
Qualified Investor	Client is a qualified investor (yes/no)
Status	Status: client active or suspended
Subdetails	Details: client taxpayer number or passport number or other document
Trading blocked	Flag of block access to trading

Columns marked with * are hidden by default.

Stop List of CLients

The "Stop List of CLients" table lists clients, who is denied service by trading member.

To open the table select the **Stop List of CLients** item in the **Firm Tables** submenu of the **Table** menu;

Table 14.4. "Stop List of Clients" table columns description

Column	Description
Firm	Firm ID
Details	Client taxpayer number or passport number or other document
Subdetails	Client taxpayer number or passport number or other document
Firm Id*	Firm Id

Columns marked with * are hidden by default.

User-TrdAcc

"User-TrdAcc" table provides an information on dependencies between users and trading accounts.

To open the table select **User-TrdAcc** item in the **Firm Tables** submenu of the **Table** menu;

Table 14.5. "User-TrdAcc" table columns description

Column	Description
Firm	Firm name
User ID	User ID
User Id	User Id
Trading account	Trading account number
Firm Id*	Firm Identifier

Columns marked with * are hidden by default.

Suspend and unsuspend trading for user

Firm Manager has privileges to suspend and unsuspend trading for users of the firm. To do that select one or several records in the [Users](#) table, and then execute the needed command: **Unsuspend Trading** or **Suspend Trading** from the table's pop-up menu or from **Administration** submenu of the **Action** menu.

Confirmation dialog provides an option to **withdraw orders** of the selected user.

Chapter 15. NCC integration module (Unified Collateral Pool project)

NCC integration module allows user to interact with the National Clearing Centre system directly from the MOEX Trade Currency terminal interface.

Installation, update, Uninstall

Installation

NCC integration module is included into MOEX Trade Currency installation package.

To install the module set the **NCC integration module** flag at the "Select Additional Tasks" step of the terminal [installation](#).

Please note that NCC module installation is not available during the terminal auto update.

Update

Once installed the NCC integration module may be updated automatically similarly to core terminal functionality.

Program checks for updates automatically every time it 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.

Uninstall

To uninstall the NCC integration module please run MOEX Trade Currency [installation](#) file again and uncheck the **NCC integration module** flag at the "Select Additional Tasks" step.

Activation and establishing the connection

To activate NCC integration module and establish the connection to the National Clearing Centre system open the **Tools** > **Options** menu, then proceed to the **NCC** tab and set the **NCC client enabled** flag.

Table 15.1. Elements of the NCC tab on Options form

Element	Description
NCC Server name and port (optional)	NCC server system address and port number (if it is needed) which will be used to establish connection.
NCC authentication Server name and port (optional)	NCC server system address and port number (if it is needed) which will be used to authenticate user.
Use MOEX Passport authentication	Authorization for MOEX Internet services users. To this function process properly, make sure that there is network access to https://passport.moex.com (443 port).
Validata profile	Select created at Certificate Store profile that provides cryptographic keys and certificates that support authority to operation in NCC system.
Use specific login/password	Specify Login ID and password for passport.moex.com , if it is needed.
<ul style="list-style-type: none"> • User • Password 	

Click **OK** to save changes. The new **NCC** item will appear in the top menu.

To reset all changes which was made on form use **Cancel** button.

Transfer of profile of positions on assets

"Request for transfer of profiles of positions on assets" dialog may be used to compose and submit the request for profiles of assets transfer.

Profile of assets is a part of member's collateral which is accounted on the Unified Collateral Settlement Account (BankAcc). This part of collateral is used to settle member's liabilities on markets involved into Unified Collateral Pool project. Transfer of assets profiles is performed within one Settlement Account between different markets.

The submitted request is displayed in the [Operation log](#) and then after being received by the NCC system - in the [List of requests for profiles transfer](#).

Request may be successfully executed only in case its execution doesn't lead to negative Single Limit value and collateral insufficiency on Unified Collateral Settlement Account for the corresponding market.

To open the dialog do one of the following:

- Select following commands sequentially in the top menu: **NCC > Request for transfer of profiles of positions on assets**;
- Press **Ctrl+F6**.

Table 15.2. Elements of the "Request for transfer of profiles of positions on assets" dialog

Element	Description
Document date	Current date in the trading and clearing systems.
Request ID	Request (document) number assigned by the terminal. This number is unique within one trading day.
Trading account	Identifier of the trading/clearing account, Unified Collateral Settlement Account is bound to.
Bank account	Information field: Unified Collateral Settlement Account (BankAcc) which is bound to selected trading/clearing account.
Participant code	Clearing participant code (identifier) on whos behalf the request is submitted.
First market / Second market	Specify first market (from which the assets profile will be withdrawn) and second market (assets profile will be transferred to).
List of changes	<p>A list of changes on clearing registers of the first and second markets.</p> <p>Click "Add change" to specify changes on a particular assets/positions:</p> <ul style="list-style-type: none"> • Clearing register - identifier of the clearing register. <p>For Derivatives market - clearing register section code (7 characters). Obligatory parameter.</p> <p>For FX market - 2nd level bank account (settle code). Optional parameter.</p> <p>For Equities market list of changes must be explicitly specified.</p> <ul style="list-style-type: none"> • Asset - asset that will be transferred. • Value - specify positive or negative value on which position on the selected asset will be changed.

Element	Description
	<ul style="list-style-type: none"> • X - delete the row.
OK	Submit the request (requires confirmation). Transactions confirmation can be disabled in the program options .
Cancel	Discard all changes and close the dialog.

Transfer of collateral

"Request for transfer of collateral" dialog may be used to compose and submit the request for collateral transfer between participant's settle codes.

Securities, commodities, cash (Russian rubles and foreign currencies) and precious metals may be accepted as a collateral for the "Unified Pool" project. Collateral may be transferred between different settle codes (Bank accounts).

The submitted request is displayed in the [Operation log](#) and then after being received by the NCC system - in the [List of requests for transfer of collateral](#).

To open the dialog do one of the following:

- Select following commands sequentially in the top menu: **NCC > Request for transfer of collateral**;
- Press **Alt+F6**.

Table 15.3. Elements of the "Request for transfer of collateral" dialog

Element	Description
Document date	Current date in the trading and clearing systems.
Request ID	Request (document) number assigned by the terminal. This number is unique within one trading day.
First market	Specify the market from which collateral will be withdrawn.
Second market	Specify the market, collateral will be transferred to.
Asset	Asset (currency, precious metal) identifier.
Sum / Amount	Sum or amount of cash/precious metals that should be transferred.
First bank account (debit)	Unified Collateral Settlement Account from which the selected assets will be withdrawn.
Second bank account (credit)	Unified Collateral Settlement Account, the selected assets will be transferred to.
List of changes (for first/second settle code)	<p>Optional parameter. Click "Add change" to specify changes on a particular clearing register:</p> <ul style="list-style-type: none"> • Clearing register - identifier of the clearing register. For Derivatives market - clearing register section code (7 characters). For FX market - 2nd level bank account (settle code). For Equities market - empty. • Value - specify a positive value on which position on the selected asset will be changed. • X - delete the row.

Element	Description
OK	Submit the request (requires confirmation). Transactions confirmation can be disabled in the program options .
Cancel	Discard all changes and close the dialog.

Operation Log

Operation log displays a list of operations (requests) submitted by participant to the NCC system and their basic details: date, status, time etc.

The detailed information on requests received by the NCC system is presented in the [Return and transfer of profiles of positions on assets](#) and [Return and transfer of collateral](#) tables depending on the operation type.

To open the table select the following commands sequentially in the top menu: **NCC > Operation Log** .

Table 15.4. "Operation Log" table columns description

Column	Description
Unique identifier	Unique identification number of the operation.
Request date	Date of the request (trading day).
Request number	Number of the request assigned by the terminal. This number is unique within one trading day.
Request type ID	"AssetTransfer" - collateral transfer. "ProfileTransfer" - transfer of profiles of positions.
Status	Operation (request) current state: <ul style="list-style-type: none"> • RS_SGNW - Waiting for signature; • RS_SGNC - Verification of signature; • RS_RJCT - Rejected; • RS_CNCL - Canceled; • RS_RCVD - Received; • RS_PROC - Processing; • RS_EXEC - Executed; • RS_FAIL - Failed.
Time to received request	Time when request was received by the NCC system.
Processing time	Time when request was processed by the NCC system.
Reply code	Reply code
Reply message	Additional information on operation
Received in Clearing system	Flag: request received in Clearing system

List of requests for profiles transfer

This table displays the current state of requests for profiles transfer submitted by participant to the NCC system.

To open the table select the following commands sequentially in the top menu: **NCC > Return and transfer of profiles of positions on assets** .

Table 15.5. "Return and transfer of profiles of positions on assets" table columns description

Column	Description
Request number	Request number.
Document state	Current state of the request: registered / processing / executed / rejected.
Document date	Date of the document
Document number	Document number assigned by the terminal. This number is unique within one trading day.
Reply code	Reply code
Reply message	Additional information on operation
Bank account	Bank account (Unified Collateral Settlement Account) identifier
Trade clearing account	Identifier of the trading and clearing account (TrdAcc)

List of requests for collateral transfer

This table displays the current state of requests for collateral transfer submitted by participant to the NCC system.

To open the table select the following commands sequentially in the top menu: **NCC > Return and transfer of collateral** .

Table 15.6. "Return and transfer of collateral" table columns description

Column	Description
Request number	Request number.
Document state	Current state of the request: registered / processing / executed / rejected.
Document date	Date of the document
Document number	Document number assigned by the terminal. This number is unique within one trading day.
Reply code	Reply code
Reply message	Additional information on operation
Write-off bank account	Bank account (Unified Collateral Settlement Account) from which collateral is withdrawn
Write-off market	Market from which collateral is withdrawn: FU (derivatives), CU (FX), EQ (equities), CO (commodities).
Enrollment bank account	Bank account (Unified Collateral Settlement Account) collateral is transferred to.
Enrollment market	Market, collateral is transferred to: FU (derivatives), CU (FX), EQ (equities), CO (commodities).
Asset code	Asset (currency, precious metal) identifier
Sum/count of assets	Amount of asset in transfer

Chapter 16. Market-Maker Obligations

Market Maker Stats (extended)

Table contains detailed information on Market Maker's obligations on the market.

To open the table perform one of the following actions

- select the **Market Maker Stats (extended)** item in the **Firm Tables** group of the **Table** menu
- select **Market Maker Stats (extended)** item in the **Signals** list.

Table 16.1. "Market Maker Stats (extended)" table columns description

Column	Description
Firm Id	Firm Identifier
Firm	Firm name
Board	Board ID for the security
Security	Security ID
Scheme	Name of the market-making scheme
Agreement number	Number (ID) of a market-making agreement
Agreement date	Date of the market-making agreement conclusion
MGF 1	Minimal volume of market-maker's order in lots.
MGF 2	Additional minimal volume of market-maker's order in lots.
Threshold value, lots	When the threshold value of trades is exceeded then the market-maker's obligations either change from two-sided to one-sided or he/she is released from obligations. Expressed in lots.
Threshold value, rub.	When the threshold value of trades is exceeded then the market-maker's obligations either change from two-sided to one-sided or he/she is released from obligations. Expressed in Rubles.
Max spread 1, %	Maximum spread allowed for the market-maker, %
Max spread 2, %	Second maximum spread allowed for the market-maker, %
Max spread 3, %	Third maximum spread allowed for the market-maker, %
Max spread	Max spread, RUB
Min % of fulfillment	Minimal percentage of fulfillment
Spread, %	Current market-maker's spread expressed in percent
Spread	Current market-maker's spread, Rubles
Best bid price	Best bid price
Best ask price	Best ask price
Minimum allowed	Minimum allowed price of active limit buy order
Maximum allowed	Maximum allowed price of active limit sell order
Buy volume	Total volume of active limit buy-orders, expressed in lots
Sell volume	Total volume of active limit sell-orders, expressed in lots
Total breach time	Total time during the current Trading Session when the market-maker was not complying with his/her obligations
Compliance time	Total time during the current Trading Session when the market-maker was complying with his/her obligations
Volume	Current total volume of trades, in lots

Column	Description
Value, rub.	Current total value of trades, in Rubles
% of fulfillment	Fulfillment percentage
Left time to fulfillment	Time left to fulfill obligations
Update time	Update time
Obligations fulfilled	Flag showing if obligations are being fulfilled
Spread Type	Type of the spread
Board Id*	Trading Board Identifier
Security Id*	Security Identifier

Columns marked with * are hidden by default.

Chapter 17. Tools and Additional Functions

Bank Account Filter

The trader terminal has feature for bank account global filtration applies to all displayed information (orders, trades, positions etc.)

Select the required settlement ID from the drop-down list in BankAcc Filter panel on the Statusbar to apply Bank Account filter:



BankAcc panel can be disabled by command in the **Toolbars** item of the **View** menu in the main menu.

To enable bank account filtration do one of the following:


- run **Apply BankAcc Filter** command in the **Tools** menu of the main menu;
- select row in "**Bank Accounts**" table and run **Apply Bank Account** command in the context menu;
- press the **Ctrl+F8** keyboard shortcut.

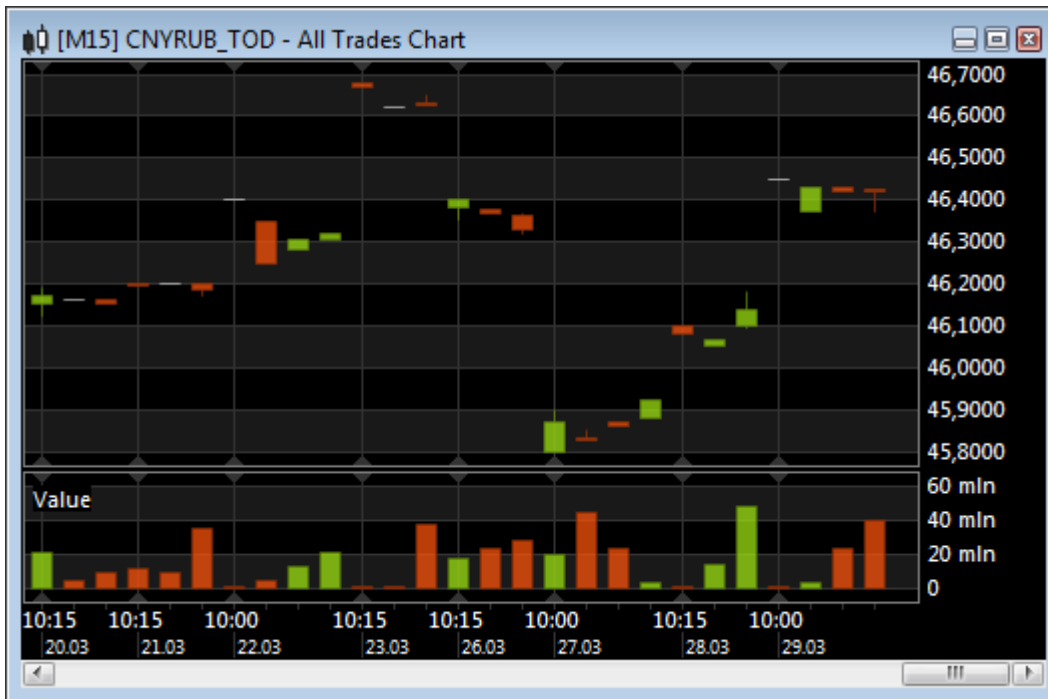
Do one of the above actions again to disable bank account filtration.

Charts

All Trades Chart

To open the chart for all trades first select a security in one of the following tables: "**Securities**" "**Trades**", "**All Trades**" (by board), "**Trades by Security**", "**Orderbook**" and then do one of the following:

- click the  button on the toolbar;
- select the "All Trades Chart" command in the "Table" menu;
- select the "All Trades Chart" item in the context menu of the table.

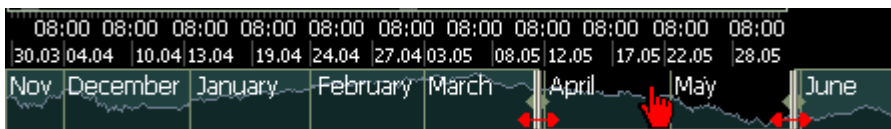


If connection to the information and statistical server is enabled in program options then the chart will include historical data.

To change the chart interval use the chart popup menu or + and - hotkeys. To change the scale also use the popup menu or **Ctrl +/Ctrl -** or **Ctrl+mouse wheel** hotkeys.

The chart can be scrolled either using the mouse wheel or with click-and-drag mouse action.

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



All the chart customization options are available in the [Properties](#) dialog.

Using the **View - Toolbar - Charts** command it is possible to show the separate toolbar for charts.



Chart properties

Appearance

Table 17.1. "Appearance" tab elements

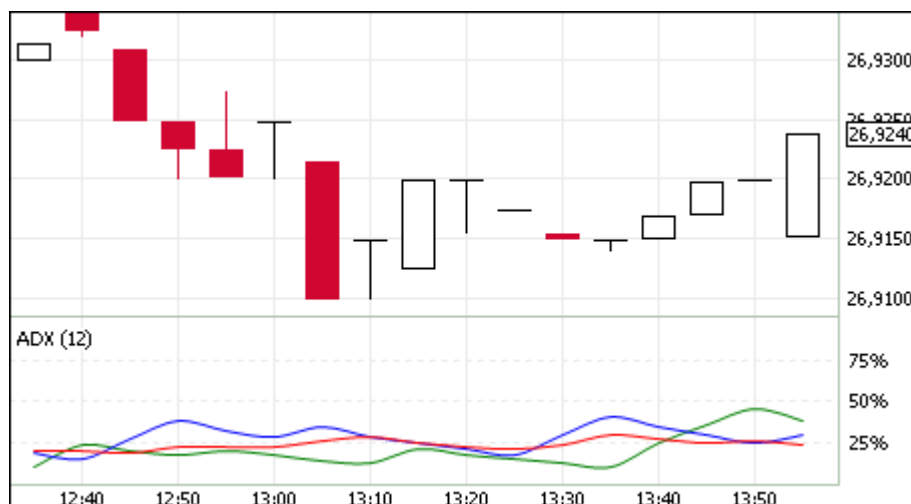
Element	Description
"Title" frame	
Show title	Uncheck the box to hide the window title, including "Close", "Minimize" and "Maximize" buttons.

Element	Description
Top	Title on the top of the window. This command can also be executed from the window title context menu (double click the window title).
Left	Title on the left of the window. This command can also be executed from the window title context menu (double click the window title).
Tiny	Minimize the window title. This command can also be executed from the window title context menu (double click the window title).
"Chart" frame	
Interval	Select the needed chart interval.
Zoom	Horizontal zoom.
Show axis	Show the value axis. If checked - select "Left" or "Right".
Show time	Show the time axis.
Show grid	Show grid on the chart
Show legend (except All Trades Chart)	Show legend of the chart
Style (only for All Trades Chart)	Select the needed chart style: Candles, Bars, Lines
"Fonts and colors" frame	
List of elements	Select the element to customize font and color for.
Color/para	Select standard or custom color for selected element.
Font	Select font, style and size for selected element.

Technical Analysis Indicators

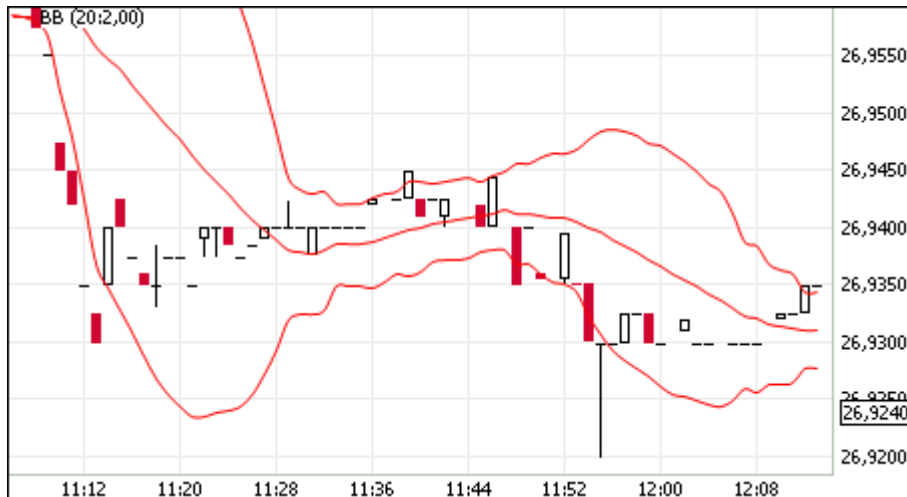
Average Directional Movement

The Average Directional Movement index (ADX) is an indicator of trend strength in a series of prices of a financial instrument.



Bollinger Bands

Bollinger Bands can be used to measure the highness or lowness of the price relative to previous trades.



Commodity Channel Index

Commodity Channel Index (CCI) is a versatile indicator that can be used to identify a new trend or warn of extreme conditions.



DeMarker

An indicator that compares the most recent price action to the previous period's price in an attempt to measure the demand of the underlying asset.



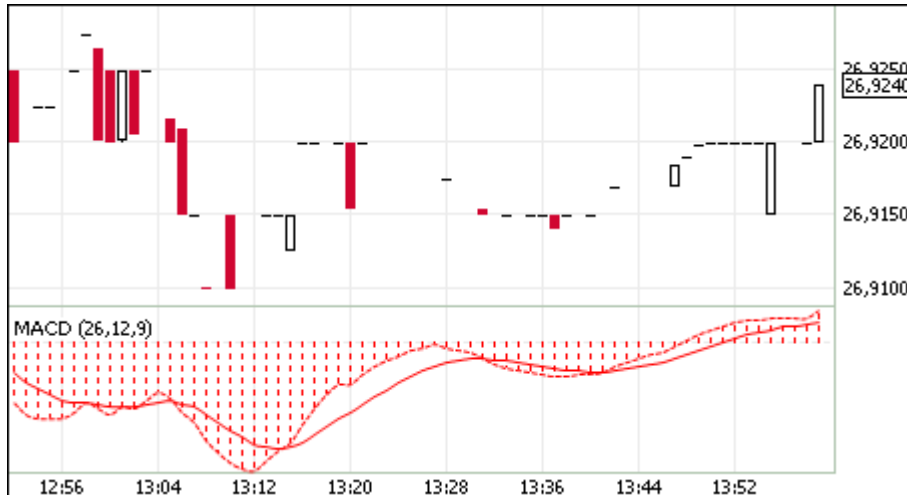
Envelope

Envelope Technical Indicator is formed with two Moving Averages one of which is shifted upward and another one is shifted downward. The selection of optimum relative number of band margins shifting is determined with the market volatility: the higher the latter is, the stronger the shift is..



MACD (Moving Average Convergence/Divergence)

Moving Average Convergence/Divergence indicator is used to spot changes in the strength, direction, momentum, \ and duration of a trend in a stock's price.



Momentum

The Momentum indicator is a rate of change indicator, that is designed to identify the strength of a price movement.



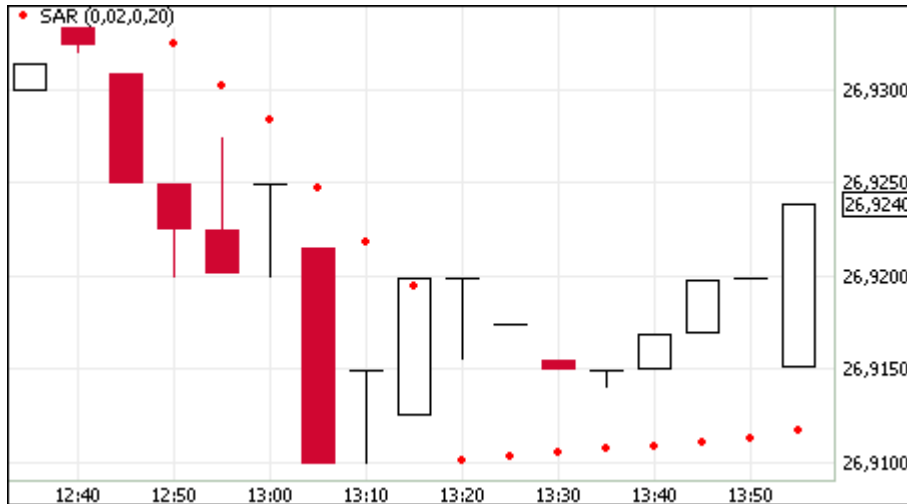
Moving Average

The Moving Average Technical Indicator shows the mean instrument price value for a certain period of time.



Parabolic SAR

The parabolic SAR is a technical indicator that is used to determine the direction of an asset's momentum and the point in time when this momentum has a higher-than-normal probability of switching directions.



Price Oscillator

The Price Oscillator displays the difference of two moving averages in percentages.



Rate of Change

The Rate of Change (ROC) is a simple technical indicator that shows the percentage difference between the current price and the price n periods ago.



Relative Strength Index

Relative Strength Index is a technical momentum indicator that compares the magnitude of recent gains to recent losses in an attempt to determine overbought and oversold conditions of an asset.



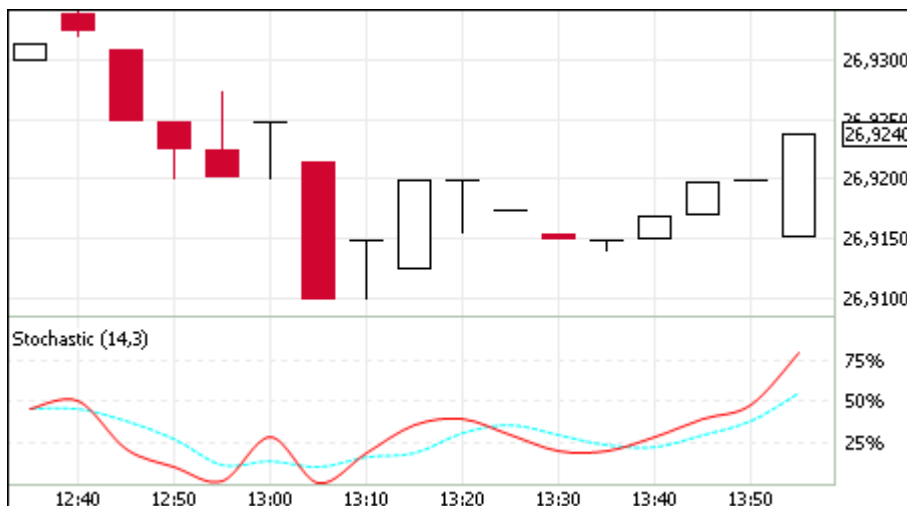
Standard Deviation

Standard Deviation measures volatility statistically. It shows the difference of the values from the average one.



Stochastic Oscillator

A technical momentum indicator that compares a security's closing price to its price range over a given time period.



William's Percent Range

Williams' Percent Range Technical Indicator (%R) is a dynamic technical indicator, which determines whether the market is overbought/oversold. Williams' %R is very similar to the Stochastic Oscillator. The only difference is that %R has an upside down scale and the Stochastic Oscillator has internal smoothing.



"SMA Limits" dialog

Sponsored Market Access (SMA) functionality includes pre-trade checks that firm administrator (Master_ID) sets for SMA-users (SMA_ID) of the firm.

SMA users and firm administrator have view access only to security codes restrictions, white and black lists of client codes for users.


To open the dialog perform one of the following actions:

- Select following actions sequentially in the main menu:
Action > Administration > SMA limits;
- Select "SMA limits" item in the context menu of the "Users" table;
- press **Shift+Ctrl+L** hotkeys.

The screenshot shows the "SMA Limits" dialog box. The "Firm" is set to "Кузнецова" and the "User" is "Test identifier 1". The "Limit list of allowed boards (2/500)" section is active, showing a table with columns "Board Id" and "Board". The table contains two entries: "CETS" with "System deals" and "OTCT" with "Over-the-counter market". The "White list" radio button is selected. The "Limits" section on the left has "List of boards" selected. The "Apply Changes" button is visible at the bottom.

Board Id	Board
CETS	System deals
OTCT	Over-the-counter market

It is possible to manage SMA limits both for a user and for a User Group. Use the selector on the left frame to set limits managing method "User" or "User Group".

Also it is possible to restrict user or group of users by maximum transaction rate. Use the "Transaction rate limit" field on the left frame of the dialog. "Turn on restrictions" check box allows the firm administrator to manage all the active restrictions, including those set with client's Personal Cabinet. All of the current active restrictions are marked with the green  marker.

The right frame displays the limits list of the current type. Firm administrator only is able to edit these lists. Other users have view access only to these lists.

To edit lists of limits, check the "Turn on restrictions" flag. Turning down restrictions leads to deleting all the records in the specified list. Administrator will be informed with additional dialog. Restrictions that have not set yet are turned into **bold**.

Table 17.2. SMA limits types and parameters

Limit type	Parameters	Note
Order limits	<ul style="list-style-type: none"> • Security Id • Security • Price limit up • Price limit down • Max order quantity • Max order value • Max market order quantity • Max market order value • Max order values today • Current order value 	<p>This limit might be set with the dialog.</p> <p>"Current order value" field is filled automatically with Trading System data.</p>
Max. security positions	<ul style="list-style-type: none"> • Trading account • Security Id • Security • Buy Limit • Sell Limit • Planned Buy • Planned Sell • Buy Limit (net) • Sell Limit (net) • Planned Buy (net) • Planned Sell (net) 	<p>This limit might be set with the dialog.</p> <p>"Planned Buy" and "Planned Sell" fields are filled automatically with Trading System values.</p>
Max. money positions	<ul style="list-style-type: none"> • Trading account • Buy Limit 	<p>This limit might be set with the dialog.</p>

Limit type	Parameters	Note
	<ul style="list-style-type: none"> • Sell Limit • Planned Buy • Planned Sell 	"Planned Buy" and "Planned Sell" fields are filled automatically with Taring System values.
Client code limits	<ul style="list-style-type: none"> • Client code 	This limit might be set with client's Personal Cabinet
List of boards	<ul style="list-style-type: none"> • Board Id • Board 	This limit might be set with the dialog.
List of security codes	<ul style="list-style-type: none"> • Security Id • Security 	This limit might be set with client's Personal Cabinet
List of securities	<ul style="list-style-type: none"> • Board Id • Board • Security Id • Security 	This limit might be set with the dialog.

Change password for firm admin

Firm administrator has option to manage firm users passwords.

To open the dialog, process the following:

Select **Change password** command in the "Users" table context menu.

Table 17.3. Elements of the "Change password" dialog

Field	Description
Trader	Choose Name and Identifier of a trader who is required to change password from the drop-down list.
Password	Enter the new password
Show password	Set the flag to show symbols of the password
Force password change at next login	Set the flag to force user change password to their own at next login to the trading system.
Yes	Accept changes of user password and close the dialog.

Field	Description
Close	Cancel all changes and close the dialog.

Order Validation

Setting Up Order Validation Parameters

To define custom condition of pre-entry order validation do one of the following:

- select the following commands sequentially in the top menu: **Tools > Order Validation Parameters > Setup**;
- select the **Add/Load** item in the popup menu of the [Order Validation Parameters](#) table

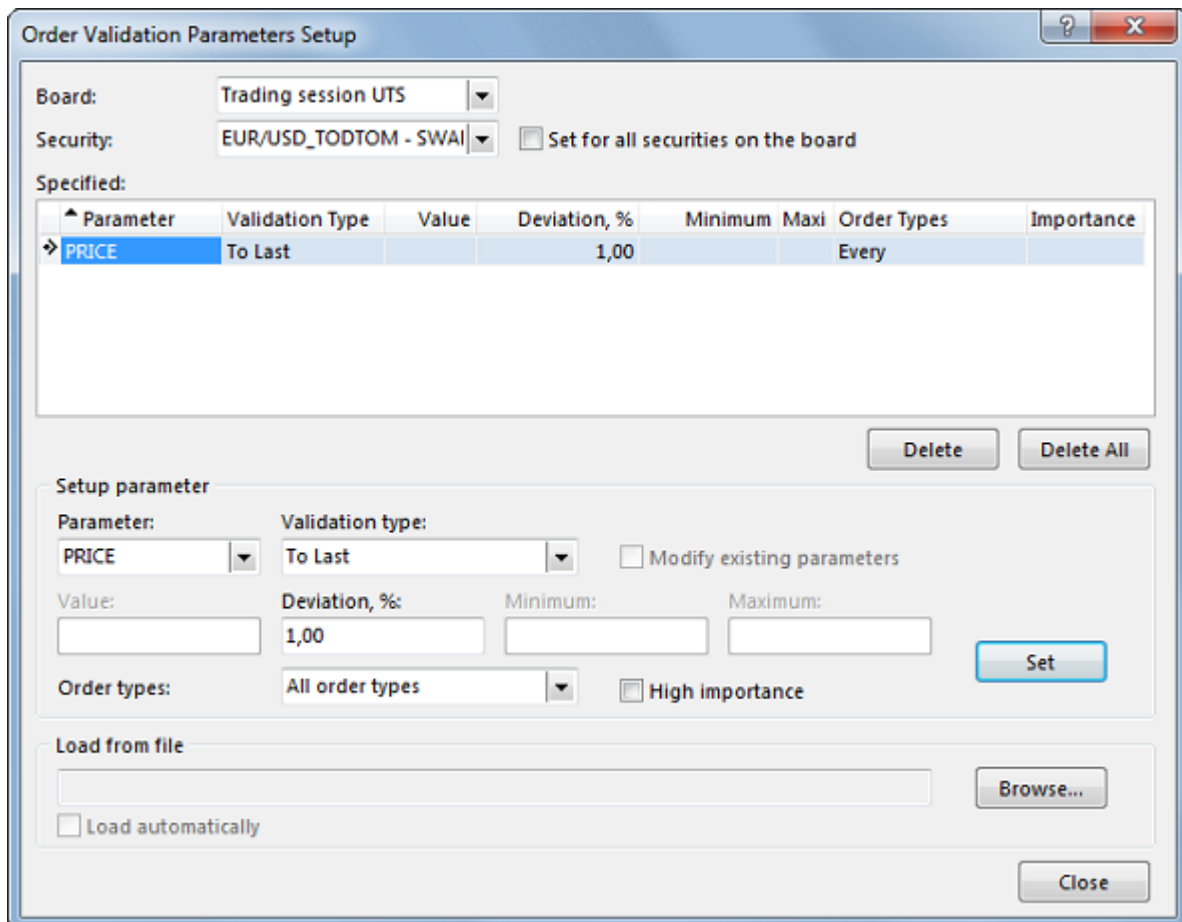


Table 17.4. Elements of the "Order Validation Parameters Setup" dialog

Element	Description
Board	Trading Board name.
Security	Security name.
Set for all securities on the board	Order validation parameters will be applied to all the securities available on selected trading board, except ones with individually configured validation parameters already specified. If option is enabled together and datasets mechanism is activated then order validation parameters will be applied for securities specified in the dataset only.
"Specified:" table	Table contains parameters specified for the selected security and trading board. To edit one of the parameters click the corresponding

Element	Description
	row in the table, then validation parameter specifications will be displayed in the "Setup parameter" group of fields.
Delete	Delete the selected row from the "Specified" table.
Delete All	Delete all parameters specified for security and trading board from the "Specified" table.
"Setup parameter" group of fields	Edit the specification of selected parameter
Parameter	Order parameter to control. Price - control price value for order entry and algo-packet entry Lots - control lots quantity in an order Amount - control order amount expressed in lot currency Value - control order value expressed in conjugated currency Parameters available for TWAP orders only: Lots TWAP - control lots quantity in an algo-packet Amount TWAP - control algo-packet amount expressed in lot currency Value TWAP - control algo-packet value expressed in conjugated currency
Validation type	Validation type available for the selected parameter.
Value	Value the deviation is calculated from. Not applicable for RANGE, MIN and MAX validation types.
Deviation, %	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.
Modify existing parameters	Apply settings to securities even for securities with individually configured validation parameters already specified. This option may be enabled only in case "Set for all securities on the board" flag is set.
Prohibit breach of the limit	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.
High importance	In case user attempts to breach the limit, "warning" window will be displayed.
Apply	Apply validation parameter and add the corresponding row to the "Specified" table.
Load from file	Load order validation parameters from the text file. To save order validation settings to file open the " Order Validation Parameters " table, and select the following commands sequentially in the top menu Data Save > File . Please note that this action requires "Column headers: Identifier " option in the terminal settings on the Tables tab, and "Use field ordering of current window" disabled.
Load automatically	Load order validation settings from the file specified automatically at terminal startup.

Element	Description
Close	Close the dialog window. All the parameters displayed in the "Specified" table will be saved, but parameter specification displayed in the "Setup parameter" group of fields will be lost.

Contents of "Board" and "Security" lists may be limited using "[Datasets](#)" mechanism.

After pressing the **Set** button the parameter will be added to the [Order Validation Parameters](#) table.

Order Validation Parameters Table

The Order Validation Parameters table lists all the custom conditions that will be checked on order pre-entry. These parameters are set up using the [Order Validation Parameters Setup](#) dialog.

To open the table select the following commands sequentially in the top menu **Tools > Order Validation Parameters > View**.

It is possible to export this table to file (**Data > Save > File**) in order to load all the parameters next time, because these settings are not saved. **Note:** this action requires "Column headers: Identifier" option in the terminal settings on the [Tables](#) tab.

Table 17.5. "Order Validation Parameters" table columns description

Column	Description
Board	Trading board name.
Security	Security for which the order validation parameter is specified.
Parameter	Validated parameter.
Validation type	Validation type for the selected parameter.
Value	Value the deviation is calculated from.
Deviation, %	Deviation from Value specified (percentage value).
Minimum	Minimum parameter value.
Maximum	Maximum parameter value.
Board Id*	Trading board identifier
Importance*	In case user attempts to breach the limit, "warning" window will be displayed.
Prohibit breach	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.
Security	Identifier of the security for which the order validation parameter is specified.

Administrative Order Validation

Common description

Terminal provides an ability to manage order validation parameters administratively for one or multiple users. This can be used to set different types of validation for orders submitted by traders, for example maximum price deviation to market price, or maximum allowed number of lots in the order. [Administrative datasets management](#) is also provided.

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

Typical scenario of validation.csv usage::

1. at connection to the Trading System terminal loads settings from validation.csv, after successful parameters loading an information pop-up window is shown;

2. changes made using [Order Validation Parameters](#) dialog, are stored in RAM of the computer and not being written to file until the end of the connection session;
3. at the end of the session program writes new configuration to validation.csv .

Creating validation.csv

Creating validation.csv (for later use as administrative source of order validation settings) can be performed in two ways:

- using terminal GUI: [Order Validation Parameters Setup](#) dialog (Tools > Order Validation Parameters > Setup), then export [Order Validation Parameters](#) (Tools > Order Validation Parameters > View) table content to validation.csv file (**Data > Save > File**), that should be copied to the shared resource;
- manually: format and description of the file are presented below;

validation.csv file format

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

Parameter	Description
	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.

Prohibition of validation.csv modification on traders' side

To prohibit modification and disabling order validation settings on traders' side, the validation.csv file should be read-only for traders. Also a full path to this resource must be specified in the Windows Registry on traders' computers (description is given further).

If corresponding changes are made to Windows Registry on trader's computer, in case terminal can not load validation.csv by any reason, the user session with the trading system will be aborted.

In case validation.csv is loaded successfully, user has read-only access to the [Order Validation Parameters](#)) contents.

Sharing validation.csv

validation.csv may be located:

- on local machine, in the folder that is read-only for trader - terminal supports LFS-formatted paths, for example " C:\AnyFolder\validation.csv ";
- on 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.

Two scenarios of access to configuration file are provided:

- shared file for all users* - single source of datasets settings for multiple users. In that case file can be located in arbitrary folder, for example " \\Server\SharedFolder\validation.csv ".
- individual file for a particular user* - separate subfolders with names corresponding to User IDs are required. In that case the full path to data sets configuration file would be as follows: " \\Server\SharedFolder\[MoexUserId]\validation.csv ".

* Note: the term "user" refers to User ID in the ASTS Trading System, but not Windows User ID.

Necessary changes in Windows Registry on trader's computer

Administrative order validation management requires some changes in Windows Registry on traders' computers that should be performed by user with administrative privileges. Specific values should be added to the following Registry branch:

HKEY_LOCAL_MACHINE\SOFTWARE\MICEX\Trade Currency\

Note: Trader should not have administrative rights on computer and ability to change this Registry branch.

The following keys and values should be added:

- 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) .

Example 1:

```
validationPathOverride=\\Server\SharedFolder  
validationPathIsShared=1
```

Settings will be loaded from " \\Server\SharedFolder\validation.csv " for all users.

Example 2:

```
validationPathOverride=H:\SharedFolder  
validationPathIsShared=0
```

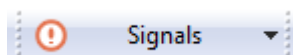
Settings will be loaded from individual files located in subfolders with names equal to User IDs in the Trading System, for example H:\SharedFolder\[MoexUserId1]\validation.csv or H:\SharedFolder\[MoexUserId2]\validation.csv .

Signals

The notification system can display signals on the following events:

- incoming message;
- alerts;
- errors in dynamic export procedure;
- negotiated deal order received;
- breach of market-maker's liabilities;
- program update is available.

All signals appear on the "Signals" toolbar:

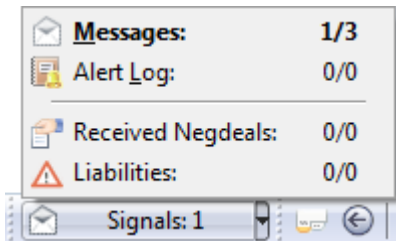


When any of the above listed events occurs then the toolbar begins to blink with red. The button on the toolbar displays the number of unread messages:



Click the toolbar to open the table related to the particular event.

Click the arrow on the right side of the toolbar to show the full list of events and their counters. Click any event to open the related table.



Alerts

Setting Up Alerts

To add an alert for some event concerning the Securities table select the **Alerts > Setup Alert** command in the **Tools** menu or the pop-up menu of the [Alert Manager](#) or [Securities](#) table.

When there is an alert for a security then the following symbol will be displayed near the security name: 🚨.

Alert settings are active when the "Check condition" checkbox in its properties is set.

When certain parameter in the Security table matches some of the alerts then a corresponding alert record appears in the [Alert Log](#) and the signal toolbar starts to blink. If the "Interrupt me and show an information message" checkbox in alert settings is set then the message will pop up.

 A dialog box titled "Setup Alert" with a question mark and close button in the title bar. The dialog contains the following fields and controls:

- Board:** Main market: A1 stocks, RDI (dropdown)
- Security:** LUKOIL (dropdown)
- Condition:**
 - Parameter:** Last (dropdown) with value 1 756,8
 - Becomes:** equal (=) (dropdown) with value 1757,0
 - and (dropdown)
- Notification:**
 - Fire event:** every time (dropdown)
 - Interrupt me and show an information message
- Check condition from: 0:00:00 (time picker) to: 23:59:59 (time picker)
- Alert name:** <Alert 1> (text field)
- Buttons:** Yes, Close

Table 17.6. Elements of the "Setup Alert" dialog

Element	Description
Board	Trading board for the security.
Security	Name of the security, the alert is set for.
Parameter	Select the parameter of the security that will be monitored. Current value of the selected parameter is displayed to the right of the drop-down list. Click this value to use it as a condition.
Becomes	Condition type and value.
Fire event	The alert will be displayed every time the event occurs or only once.
Interrupt me and show an information message	By default (unchecked) alert message is added to the "Alert log" table and the toolbar blinks with red. If checked - user's workflow will be interrupted with the alert message.
Check condition	Set the flag to activate monitoring procedure and alert for the time interval specified ("from" and "to" fields).
Alert name	Custom name for the alert.

Contents of the "Board" and "Security" drop-down lists may be limited using "[Data sets](#)" mechanism.

Alert Manager

The Alert Manager table lists all the alerts defined by the user.

To open this table select the **Alerts > Alert Manager** item in the **Tools** menu.

Table 17.7. "Alert Manager" table columns description

Column	Description
Security	Security, the alert is set for.
Board	Trading board for the security.
Parameter	Parameter that is monitored.
Relation	Parameter value comparison condition to the reference value.
Value 1	Reference value.
Value 2	Second reference value (for "between" checks only).
Fire mode	Alert is displayed every time the event occurs or only once.
Importance	Importance (interrupt) status of the alert.
Enabled	Alert enabled/disabled.
Start Time	Start of the time interval during which the parameter is monitored.
Stop Time	End of the time interval during which the parameter is monitored.
Is Active	Parameter is currently monitored (current time is between Start and Stop time).
Name	Alert's name.

Alert Log

The Alert Log table lists all the events when alerts have been triggered.

To open this table select the **Alerts -> Alert Log** item in the **Tools** menu or in the popup menu of the [Alert Manager](#) table.

Table 17.8. "Alert Log" table columns description

Column	Description
Importance	Importance (interrupt) status of the alert.
Time	Time of the alert.
Security	Security, the alert is set for.
Board	Trading board for the security.
Reason	Parameter the alert was displayed for.
Name	Alert's name

Instant Messaging

Sending Messages

To send a message to another trader of own firm or to all the traders of other firm select the following commands sequentially in the top menu **Action > Send Message**.

Table 17.9. Elements of the "Send Message" dialog

Element	Description
All	Send message to all the traders of all Exchanges. Option availability depends on user's permissions.
Exchange's Firms	Identifier of the Exchange. Message will be delivered to all traders of the particular Exchange. Option availability depends on user's permissions.
Group of Firms	Send message to several firms. Option availability depends on user's permissions.
Firm	Identifier of the firm. Message will be delivered to all traders of the firm specified.
User	Message will be delivered to particular user.
Auto word wrap	Automatic word wrapping in the message text area.
Message text	256 symbols maximum allowed.
Urgent/Important	Urgent/Important message will be displayed as a pop-up window to the recipient.

Viewing Messages

The Messages table lists all the incoming and outgoing user's messages.

To open the table select **Table > Messages** in the top menu.

Table 17.10. "Messages" table columns description

Column	Description
In/Out	Incoming or outgoing message.
Importance	Urgent/Important message indicator.
Time	Time when the message was dispatched.
From	User identifier of the message sender.
Text	Text of the message.
To all	Message is addressed to all traders of all Exchanges.
To user	User Id of the message recipient.

Column	Description
To firm	Firm Id of the message recipient.
To firms of exchange	Id of the regional Exchange the message is addressed to.
Firm Id *	Identifier of the firm.

Columns marked with * are hidden by default.

Viewing messages

Double click the corresponding line in the "Messages" table to view the message text. Such a window pops up automatically when the incoming message with the urgency flag is received.

Table 17.11. "Message" window elements

Element	Description
Window title: Message - X/Y	X - sequential number of the message (line in the "Messages" table). Y - total number of incoming and outgoing messages in the table.
From	Message sender ID.
To	Message recipient ID.
Sent / Received	Time when the message was sent/received.
Wrap wordss	Automatic word wrapping in the message text area.
Back	Open the previous message.
Next	Open the next message.
Reply	Send the reply to the message sender.
Forward	Send this message to the other recipient.
Close	Close the dialog.

Data Export

Error Messages

To copy Error Message content to the clipboard press **Ctrl+C**. This function can be used when contacting the [Support Team](#).

Save Table Data

Save to file

To save the contents of a table use **Save -> File** command in the **Data** menu or press **Ctrl+S**. The standard "Save File" dialog will appear.

Specify the location and file name, select one of the file formats and click "Save".

File formats for table data export:

- CSV (comma-separated) - *.csv
- Text files (tab-separated) - *.txt
- XML files - *.xml
- DBF (dBASE III) - *.dbf
- Microsoft Excel workbook - *.xls

Copy to clipboard

To copy the whole open table to the clipboard select the **Save -> Clipboard** command in the **Data** menu or press **Shift+Ctrl+C**.

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Dynamic Data Export

Export Setup

To create a procedure for dynamic data export to database or Excel select the **Data -> Dynamic Export -> New Export** command in the main menu or the **New Export** command in the popup menu of the [Export Manager](#) table.

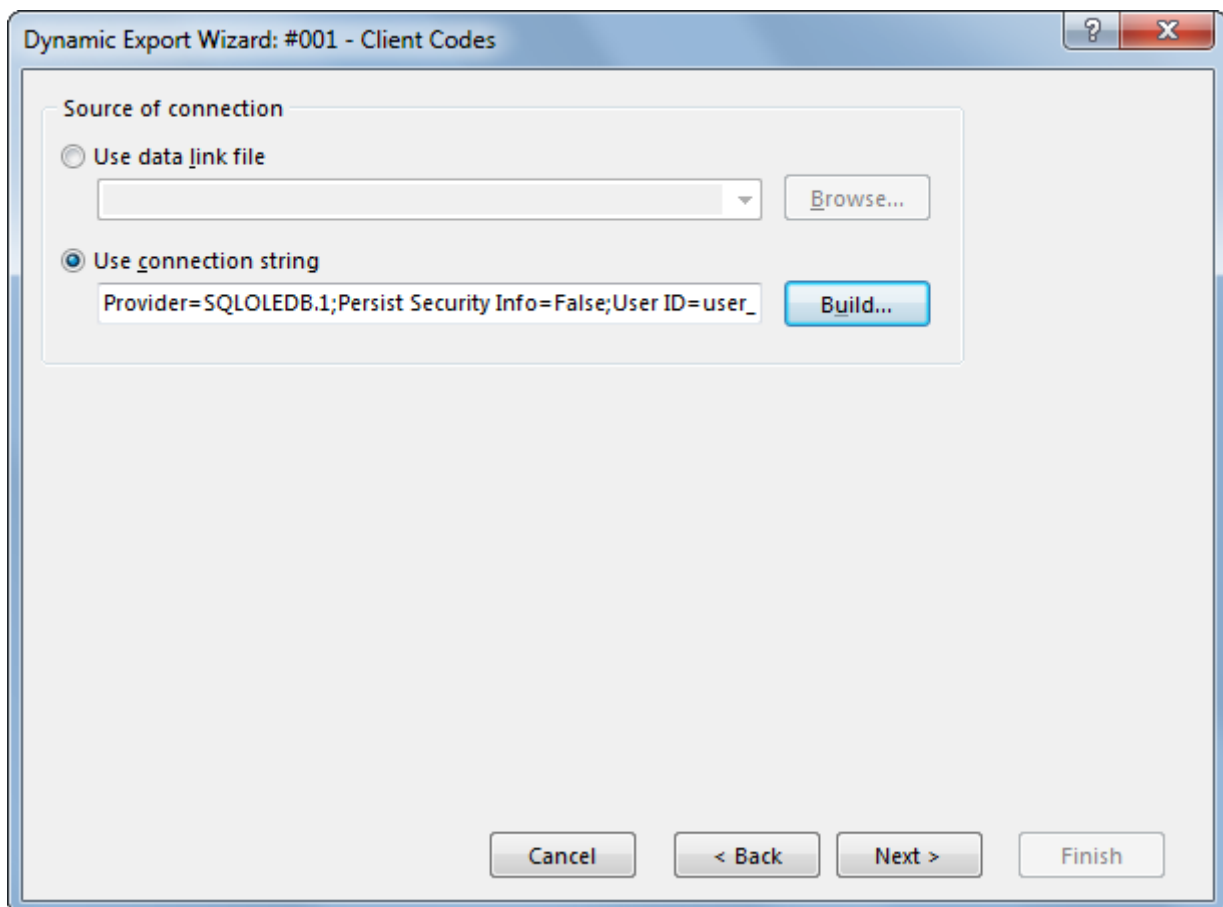
Export setup is designed as a step-by-step wizard. On the first step select a table to export and the export type. The following steps will differ depending on the chosen type of export procedure.

Two types of export are supported:

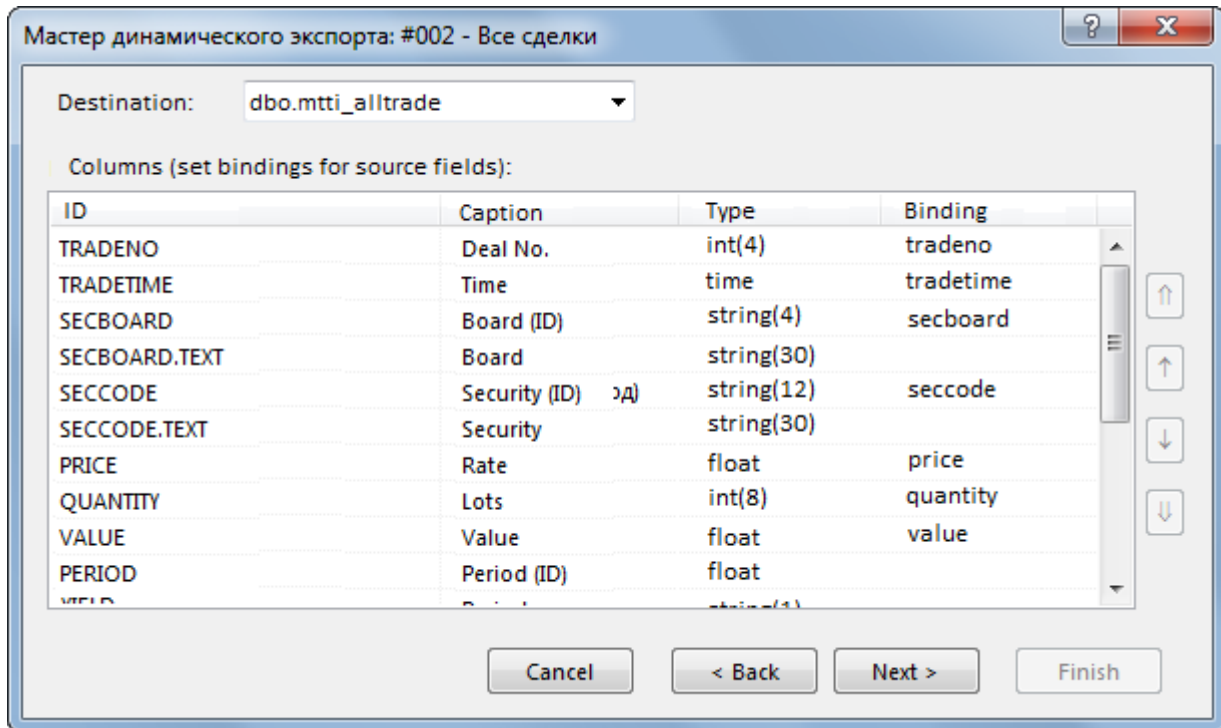
- ADO (Active Data Objects) should be used to export data to any database management system which has a driver installed on the local PC. Standard ODBC driver is also supported.
- DDE (Dynamic Data Exchange) should be used to export data to Microsoft Excel or to DDE servers.

Besides support of export to DDE server, the program itself can [function as a DDE server](#) to provide other applications with access to market data inside this trader terminal.

When selecting ADO export:



First select connection source - either an existing data link file (.udl or .dsn) or specify a custom connection string.



On the next step 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.

Note: it is not recommended to use reserved words of the DBMS while exporting as column names in the destination table.

When selecting DDE export:

Dynamic Export Wizard: #002 - Assets

Microsoft Excel Other DDE server

Auto start Microsoft Excel

File name:

Sheet:

X offset: Y offset:

Export captions: Add empty row

Service:

Topic:

Timeout, sec:

ID	Caption
<input checked="" type="checkbox"/> ASSET	Asset ID
<input checked="" type="checkbox"/> RC	Central rate
<input checked="" type="checkbox"/> RCRUB	Central rate, rub
<input checked="" type="checkbox"/> DISCOUNT_L	Risk rate for price decrease, %
<input checked="" type="checkbox"/> DISCOUNT_H	Risk rate for price increase, %

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. 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 the checkbox to add an empty row to the Excel sheet.

Notes on the export to Excel:

- each sheet can contain only one table;
- export cannot start when there is any dialog box open in Excel or if any cell is being edited;
- do not edit sheets that are used for export, link to data from other sheets instead;
- 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.

After clicking **Next** the confirmation dialog will be shown. It also provides several additional options:

- **Auto start export** - automatically start dynamic 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 pressing **Finish** button.

All the configured export procedures can be accessed, reconfigured, disabled or deleted from the [Export Manager](#) table using the table's popup menu or commands from the **Data -> Dynamic Export** menu. All the

events concerning the dynamic export such as export start, stop or error are stored in the [Export Log](#) table. When an export error occurs, a notification appears on the signal toolbar.

Developing own DDE servers

Besides support of the standard connection and disconnection functions the DDE server must support the following transactions:

a) XTYP_POKE. The item name (hsz2) will contain a string with data range in MS Excel format: RaCb:RyCz, where $a \leq y$ and they are both inside the 1..n range where n - the total number of rows; $b \leq z$ and they are both inside the 1..m range where m - number of fields being exported. Data (hdata) is delivered in XITable format, see: <http://digital.ni.com/public.nsf/ad0f282819902a1986256f79005462b1/88cfa6094f6b5030862566fa002279e0/>.

b) XTYP_EXECUTE. The server may also receive the following commands (hdata):DeleteAll - delete all the previously received data; DeleteRow(x) and InsertRow(x) - delete or insert row inside the (1..n) range.

Export Manager

The Export Manager table lists all the configured export procedures and allows users to reconfigure, pause, stop or delete them using the popup menu or commands from the **Data -> Dynamic Export** menu.

To open the table select the **Data -> Dynamic Export -> Export Manager** item in the main menu.

Table 17.12. "Export Manager" table columns description

Column	Description
Number	Identification number of the export procedure.
Autostart	"Yes" - export procedure is automatically started after connecting to the Trading System.
Delay	Export autostart delay.
Status	Current export status
Type	Type of the export: ADO or DDE.
Source	Source table.
Target	Receiver application.
Comments	Information on current export status or error message.
Updated	Time of the last data transfer from Source to Target.

Export Log

All the events concerning the dynamic export such as export start, stop or error are stored in the [Export Log](#) table. When an export error occurs, a notification appears on the signal toolbar.

To open the table select the **Data -> Dynamic Export -> Export Log** item in the main menu.

Access from other programs to market data

Besides the [dynamic export](#) from this program into other applications, in program options it is possible to enable the program to function as a DDE Server. That means that other applications such as technical analysis software of MS Excel will be able to access data in the Securities table.

To connect to this DDE server use the following parameters:

- service name: MXCurrency

- topic: field ID in the Securities table; to find this ID either use the dynamic export wizard or save the table data to file with IDs as captions;
- item: BoardID.SecurityID - these values can be found in the Securities and Boards tables.

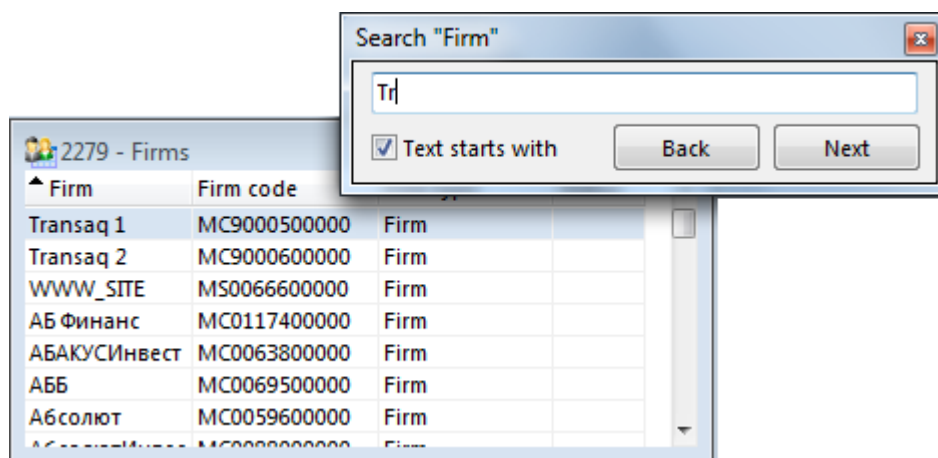
For example, the following formula will insert the last trade rate for EUR/RUB TOD into MS Excel =MXCurrency|Last!CETS.EUR_RUB__TOD.

Quick Search in Tables

The quick search function helps to find values in particular columns of long tables.

To start searching, open a table, go to any cell in the required column and start typing the symbols to look for. The table will scroll to the first matching value. Search in case insensitive.

The search dialog box can be also called from the main menu using the **Data -> Find** command.



Security Finder

To find a security enter a part of its name, ID or registration number in the search field which default location is in the top-right or bottom-right corner of the program window.

To show or hide this search field use the **View -> Toolbars -> Security Finder** menu item.

After pressing the  button or hitting Enter a list of matching securities will appear.

Click a security to open a table with listing of this security on different trading boards. When connection to the informational and statistical server is enabled in program settings then the search will be performed on all the available financial markets.

Print Table

To print any table select the **Print** item in the **Data** menu or press **Ctrl+P**. The print preview window will open first.

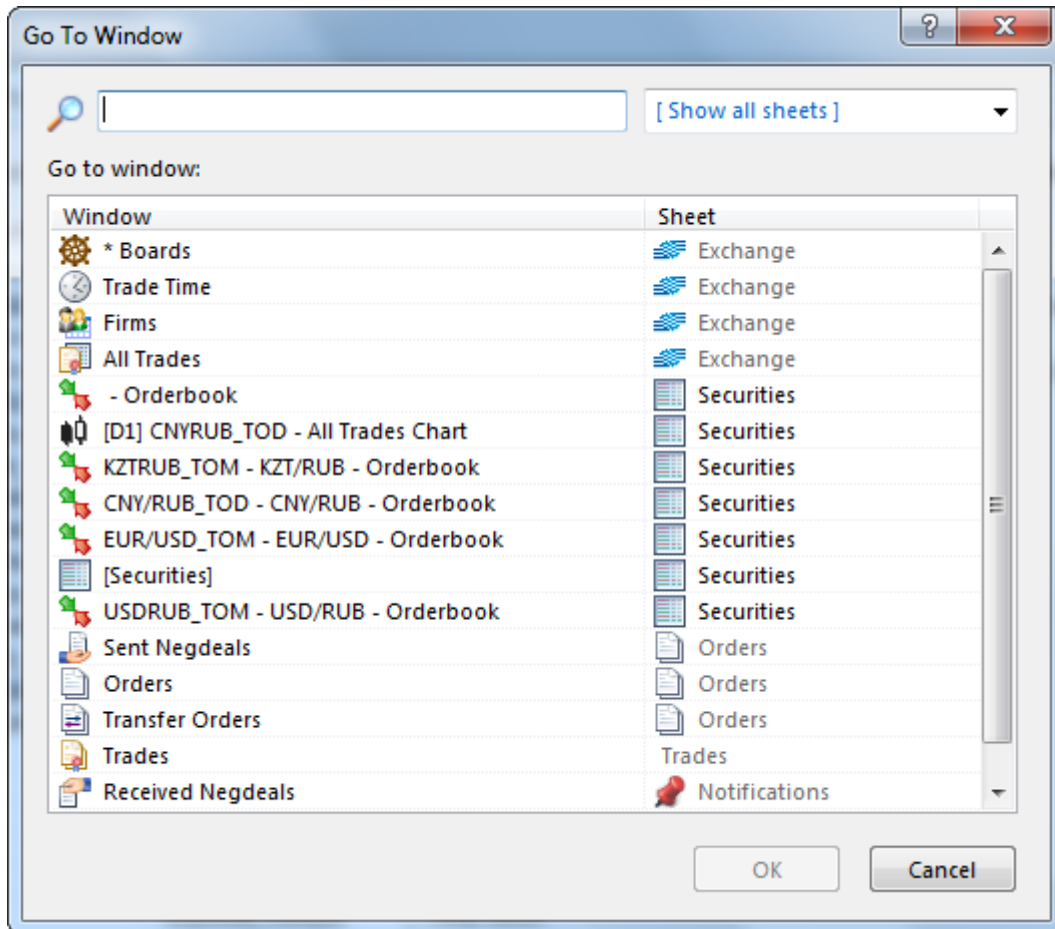
Tables are printed according to their current layout on the screen, including the column width and filters applied.

List of Open Windows

To view the full list of open tables and switch to any of them use the **Go to Window** command in the **Windows** menu or press **Alt+O**.

Use the drop-down list to display windows from a particular sheet or all the open windows. Type text in the search field to filter the list.

Double click any window to go to it.



Transaction Log

The Transaction Log table lists all the transactions that have been sent by the program to the Trading System since the beginning of the trading session.

To open this table select the **Transaction Log** item in the **Session** menu.

Transactions that have failed or returned an error are highlighted in red.

Table 17.13. "Transaction Log" table columns description

Column	Description
#	Record number
Sent	Time when transaction was submitted to the Trading System.
Action	Transaction description.
Parameters	Transaction parameters.
Execution time	Transaction execution time (microsecond).
Status	Execution status: + – success

Column	Description
	! – failed.
Trading System Reply	Trading System Reply message.

Double click a transaction to view its parameters. Title background of the Transaction Parameters dialog for orders corresponds to the order direction: green for buy orders and red - for sell orders.

Change Password

To change the user password in the Trading System select the **Change Password** command in the **Session** menu.

Table 17.14. Elements of "Change Password" form

Element	Description
Current Password	Current User's Passport
New Password	Enter the new password.
Repeat Password	Repeat the password to avoid misprints.
Show password	Set the flag to see characters of the password.

Attention! Check the current keyboard layout and the state of the Caps Lock key when entering the password.

Connection Information

To view details about the current connection to the Trading and Clearing System select the **Connection Info** item in the **Session** menu.

The Connection Information dialog box shows the connection method (through private network over the Internet, or over MOEX VPN), Gateway server name and security details. When connection uses an electronic digital signature then the **Server Certificate** button will be available to view the server and client certificates.

Press the **Show Options** button to view the server IP address, traffic details and mtesrl.dll version.

To open the folder with log files for current user press the **Show Log...** The button is displayed in case of the "Turn on logging" flag was set during the [connecting to the Trading System](#).

Options

To access the program options select the **Options** item in the **Tools** menu or press **Ctrl+O**.

The Options dialog window consists of several tabs.

Connection Tab

The Connection tab of the [options window](#) contains the network and connection settings.

If the terminal version implements independent connection to Trading and Clearind system, the tab contains two forms for [Trading System](#) and [Clearing System](#) network settings.

Separate tabs on the Connection tab contain connection settings to the following services: [Algorithmic trading](#) and [Request for Stream](#) auctions processing.

Options ? X

Tables	Signals	Hot Keys	ISS	NCC
Connection	Tools	View	Actions	Adv. Options

Active profile:
TEST_INET_GW Internet v Modify... Add... Delete

Trading System Clearing System Algo-trading service RFS service

Broadcast:
172.20.194.121

Server: INETCUR_GATEWAY

Service: 18111/18112

Preferred gateway (network) address:

Synchronize local PC time with the trading system

OK Cancel

The screenshot shows the 'Options' dialog box with the 'Connection' tab selected. The 'Active profile' is 'TEST INET_GW Internet'. The 'Trading System' sub-tab is active, showing the following settings:

- Broadcast: 172.20.194.121
- Server: INETCUR_RISKGATEWAY
- Service: 28111/28112
- Preferred gateway (network) address: (empty)

The checkbox 'Synchronize local PC time with the trading system' is unchecked. The 'OK' button is highlighted with a blue border.

Table 17.15. Elements of the "Connection" tab

Element	Description
Active profile	Select connection profile to view its settings below. Connection profiles allow user to store different sets of parameters and can be used, for example, to quickly switch between production and test environments.
Modify	Edit selected connection profile.
Add	Add new connection profile.
Delete	Delete selected connection profile.
Synchronize local PC time with trading system	Local PC time will be synchronized with Tradin System time at each successful connection.

Table 17.16. Elements of the "Trading System" tab

Element	Description
Direct connection via TSMR:	
Broadcast	List of networks addresses (bridges) where searching for available access servers (gateways) will be performed.
Server	Trading System server identifier. Note: this field is case-sensitive.
Service	Trading System TCP and UDP services name.

Element	Description
Preferred gateway (network) address	Address of the Trading System network (bridge) where search for available access servers (gateways) will be performed first.
Internet connection:	
Host list	List of access servers (gateways) for connecting to the Trading System.
Server ID	>Trading System server identifier. Note: this field is case-sensitive.
Request connection confirmation	Additional confirmation required for Internet connection.
Secure connection, profile	Use secure connection with digital signature for data transfer. Select "Validata" profile in the drop-down list. Two additional flags are available for secure connection: "Use LDAP certificate stores" and "Keep secret key in memory after program exits". Using Validata, your connection has "channel encryption" provided by Validata or TLS1.2 (OpenSSL) encryption enabled by default.
Secure connection	If the flag is set, connection channel has TLS1.2 (OpenSSL) encryption enabled.

Table 17.17. Elements of the "Clearing System" tab

Element	Description
Direct connection via TSMR:	
Broadcast	List of networks addresses (bridges) where searching for available access servers (gateways) will be performed.
Server	Trading System server identifier. Note: this field is case-sensitive.
Service	Trading System TCP and UDP services name.
Preferred gateway (network) address	Address of the Trading System network (bridge) where search for available access servers (gateways) will be performed first.
Internet connection:	
Host list	List of access servers (gateways) for connecting to the Trading System.
Server ID	>Trading System server identifier. Note: this field is case-sensitive.

Tools Tab

The Tools tab of the [options window](#) contains the general program settings.

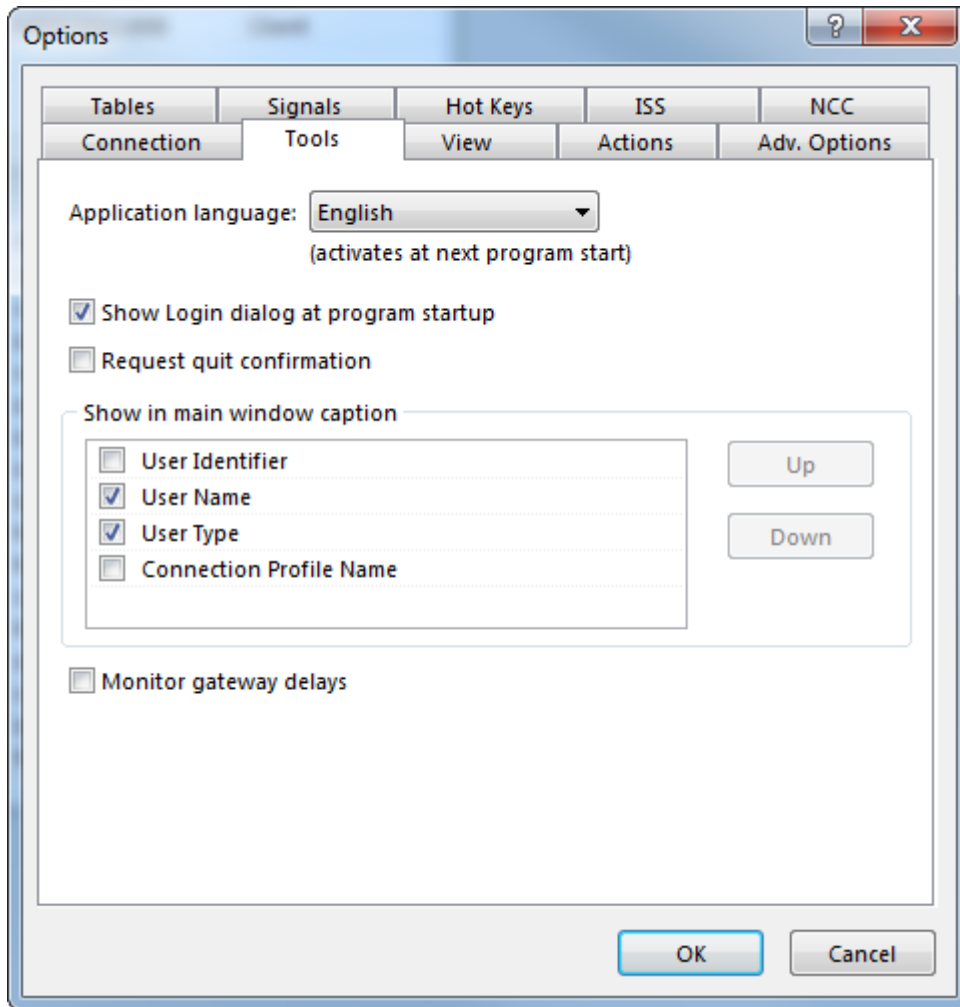


Table 17.18. Elements of the "Tools" tab

Field	Description
Application language	Language of the user interface. Changing the language requires application restart.
Show Login dialog at program startup	Show "Authentication in the Trading System" dialog at application startup.
Request quit confirmation	Show confirmation dialog a attempt to close the application.
Show in main window caption	Select parameters to be displayed in the main window caption. "Up" and "Down" buttons can be used to customize their order.
Monitor gateway delays	In case of gateway delays from the trading system core, the appropriate information including gateway IP-address and value of time lag would be shown in main window statusbar.

View Tab

The View tab of the [options window](#) contains the interface customization settings.

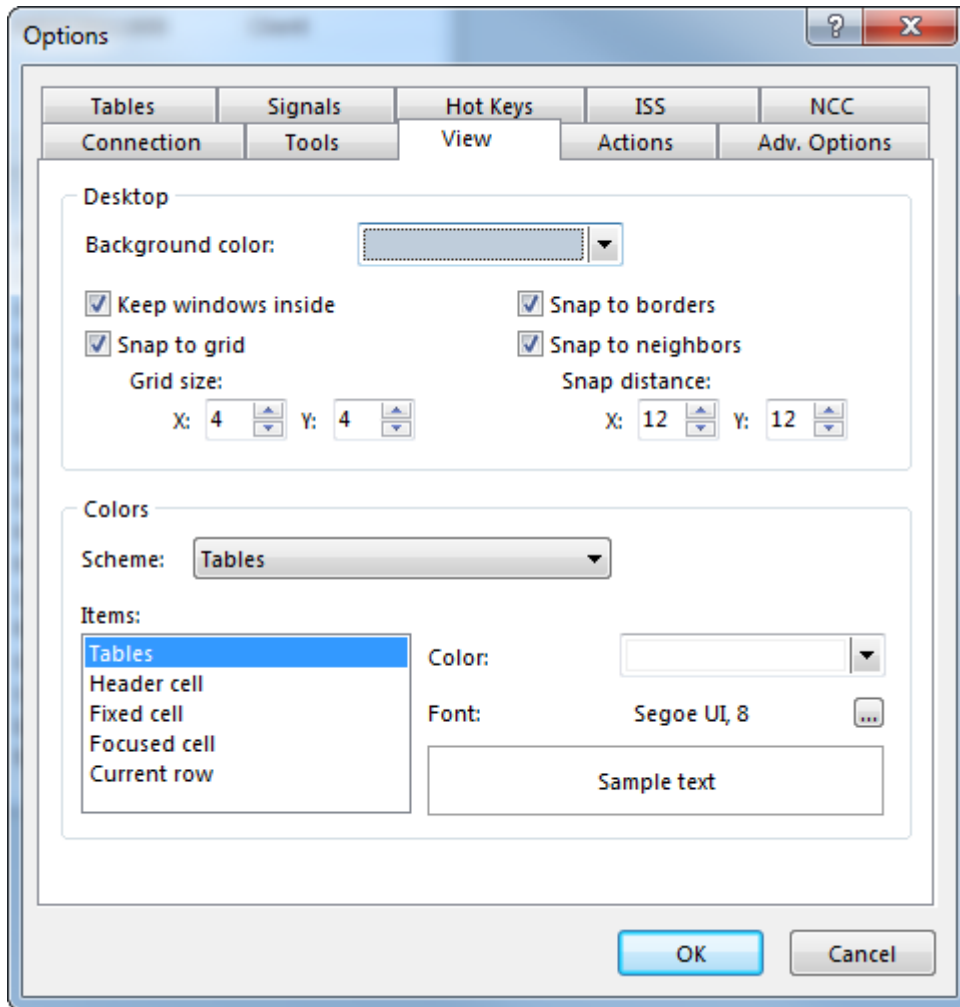


Table 17.19. Elements of the "View" tab

Element	Description
Background color	Background color for the workspace.
Keep windows inside	Prohibit dragging windows outside main program window.
Snap to grid	Snap tables to workspace grid.
Grid size	Specify the preferable grid size. This option can be enabled only if "Snap to grid" mode is turned on.
Snap to borders	Tables will stick to main window borders when being resized or moved.
Snap to neighbors	Tables will stick to each other when being resized or moved
Snap distance	Specify horizontal and vertical distance from which tables will stick to borders. This option can be enabled only if "Snap to borders" mode is turned on
Colors	"Colors" panel can be used to select preferable fonts and colors for different interface elements.

Actions Tab

The Actions tab of the [options window](#) contains settings for the order entry dialog.

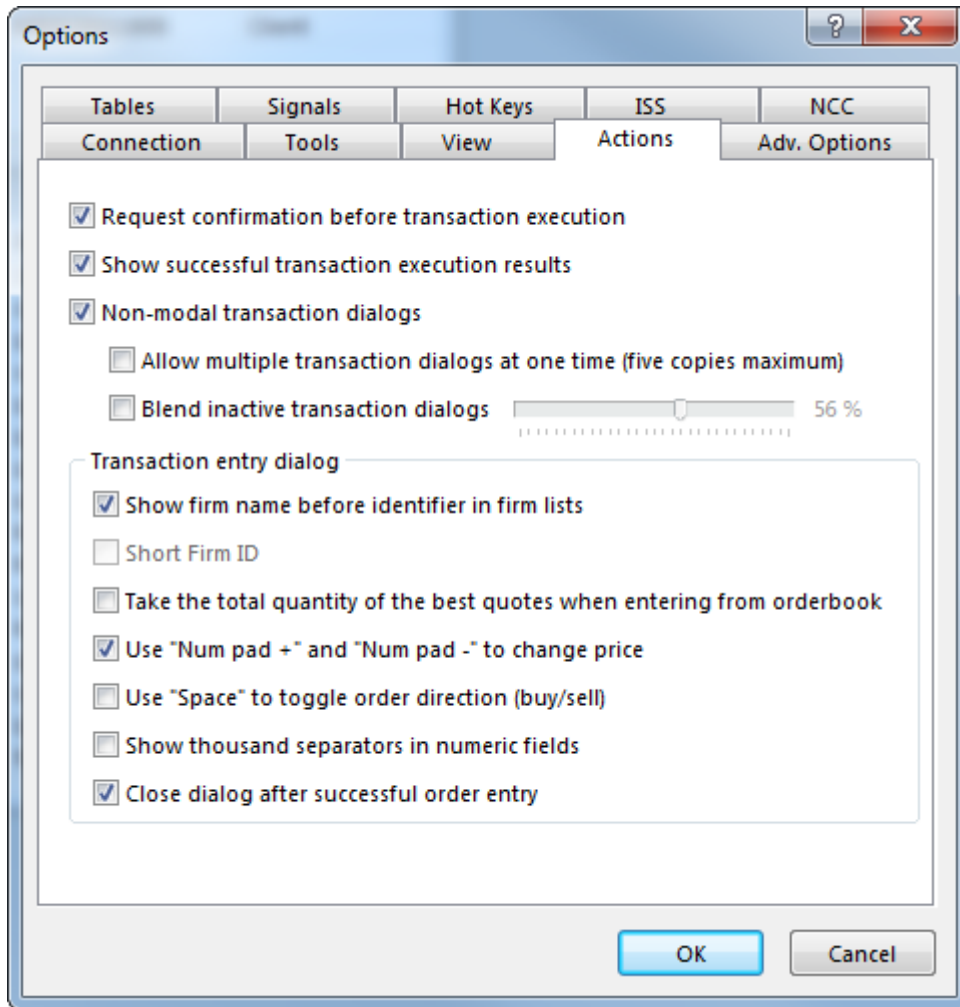


Table 17.20. Elements of the "Actions" tab

Element	Description
Request confirmation before transaction execution	Show confirmation dialog with transaction parameters before actual submitting it to the Trading System.
Show successful transaction execution results	After the transaction is successfully processed by the Trading System, the appropriate message will be shown.
Non-modal transaction dialogs	Non-modal order entry dialog windows let user work with tables, menus and other interface elements while dialog is opened. However the dialog window will still be located at the top of all other interface elements.
Allow multiple transaction dialogs at one time	If non-modal mode for transaction dialogs is activated, this option allows opening additional order entry forms (five copies maximum) without closing previous.
Blend inactive transaction dialogs	Select a transparency rate for inactive transaction dialog windows. This option can be enabled only when non-modal mode for transaction dialogs is active.
Show firm name before identifier in firm list	"Counterparty" field in the "Enter Negdeal" dialog will contain firm name (instead of identifier) and use it as sorting criteria in the selection list.

Element	Description
Take the total quantity of the best quotes when entering from orderbook	If this option is enabled, "Lots" field of the order entry dialog (if it was evoked from orderbook) will contain total quantity of selected and best quotes.
Use "Num pad +" and "Num pad -" to change price	Use "Num pad +" and "Num pad -" to respectively increase and decrease price for one step in the order entry dialogs regardless of the cursor position. Hold "Ctrl" or "Shift" to change the price for 10 or 100 steps respectively.
Use "Space" to toggle order direction (buy/sell)	"Space" key can be used to change the order direction in active order entry dialog regardless of the cursor position.
Show thousand separators in numeric fields	Divide numbers into groups of digits.
Close dialog after successful order entry	Close order entry dialog right after the order has been successfully accepted by the Trading System. Entering new order requires reopening the form.

Tables Tab

The Tables tab of the [options window](#) contains the settings that influence the display and storage of data in all the tables.

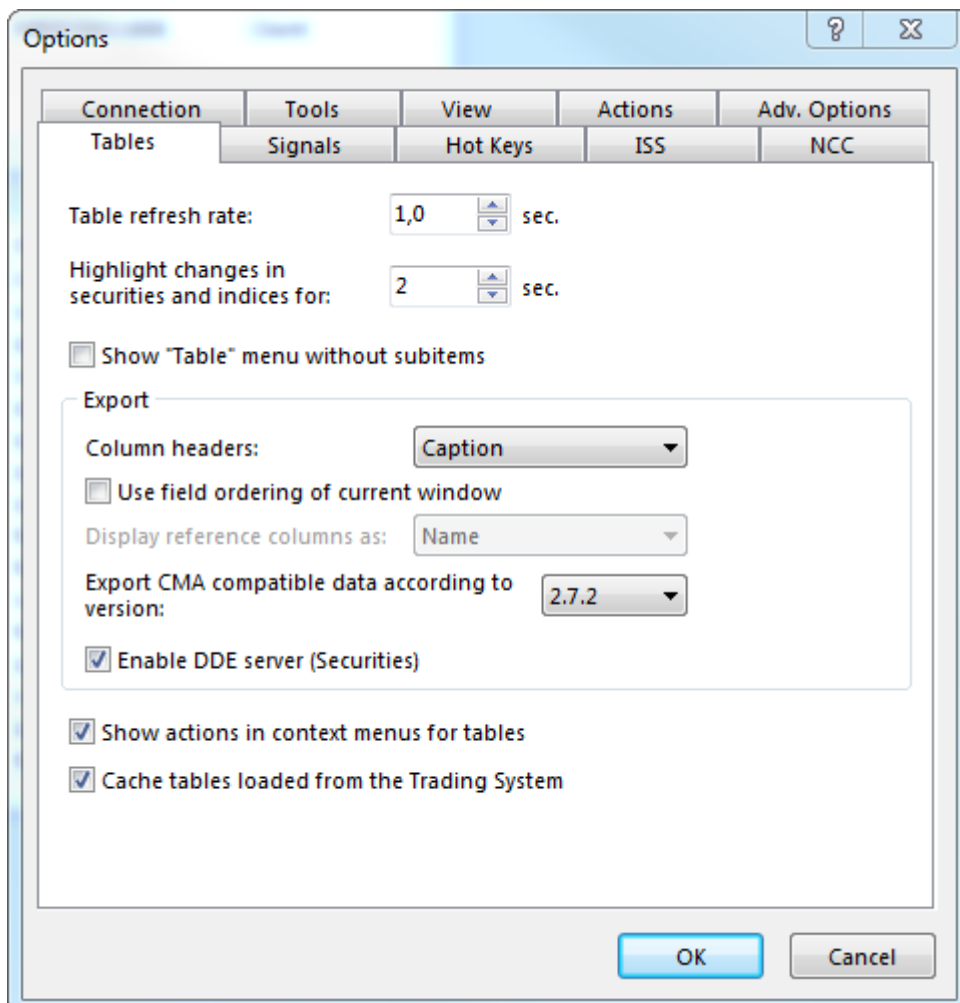


Table 17.21. Elements of the "Tables" tab

Field	Description
Table refresh rate	Interval between requests to the server, sec.
Highlight changes in securities and indices for:	Specify the duration of rows color highlight in "Securities" and "Indexes" tables, that occurs when price of the last trade has been changed.
Show "Table" menu without subitems	Set the flag if you prefer all items of the "Table" menu to be presented in a single list. If unchecked, menu items will be grouped to the submenus according to their content: Exchange tables, Firm tables, Positions .
Column headers	Select the type of values to be used as column header in case of exporting table contents to file: full text caption or column identifier. This option doesn't affect copying to the clipboard: in that case full captions are always used.
Use field ordering of current window	If the flag is set, only visible columns in their exact order will be exported to file or copied to clipboard. If unchecked, all available columns will be included.
Display reference columns as	Select the type of values to be used for cells that refer to other tables (boards, securities, partners) in case of export: name, code or both.
Export CMA compatible data according to version	Select the appropriate version of CMA Terminal for correct data export to *.txt or *.dbf.
Enable DDE server	Enabling this option lets external applications, such as MS Excel and Technical Analysis Systems, request the data from "Securities" table in real-time
Show actions in context menus for tables	Include transactional commands (order entry and withdrawal) to the context menus of tables (right-click on table content).
Cache tables loaded from the Trading System	If this option is enabled, after exiting the program all the data will be saved to the special files on the hard drive to avoid re-download at next connection. Please note that sensitive information on own trades and positions will also be cached.

Signals Tab

The Signals tab of the [options window](#) contains settings for notifications.

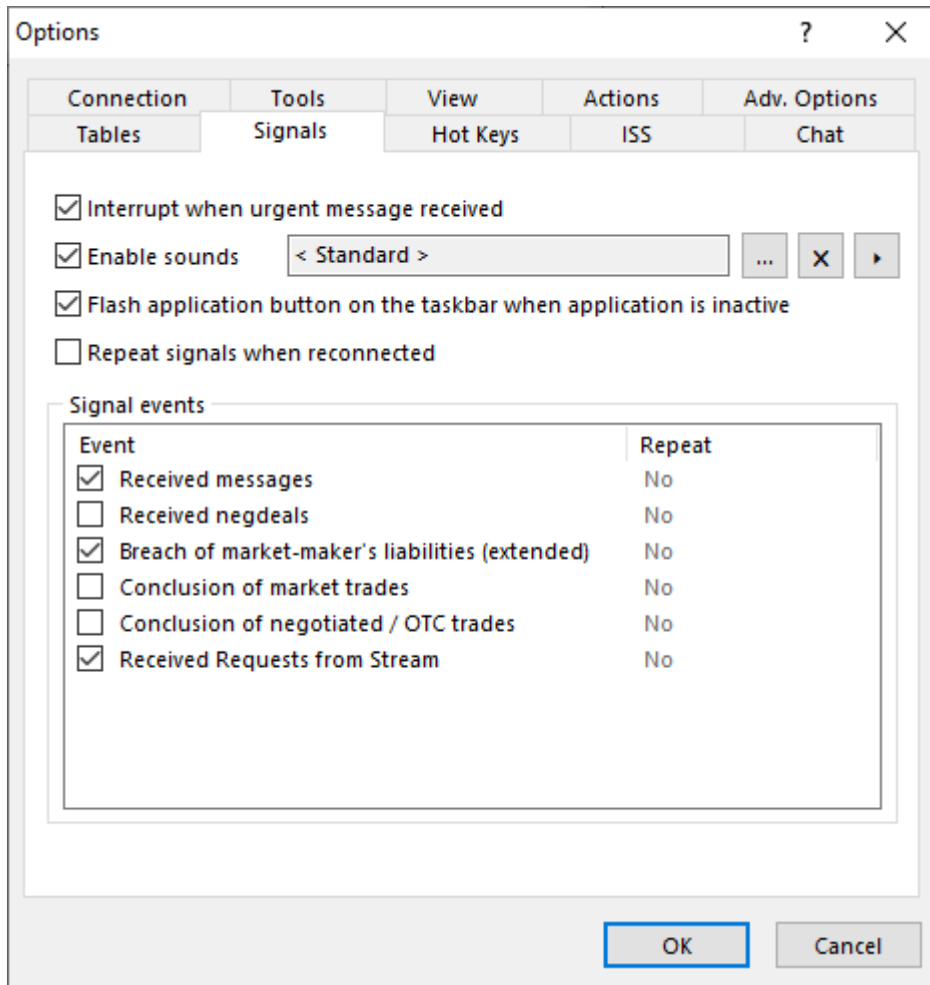


Table 17.22. Elements of the "Signals" tab

Element	Description
Interrupt when urgent message received	If the flag is set in case of receiving an urgent message the dialog window with its content will be displayed on the top of all other windows. If the option is deactivated new messages will only be shown in statusbar.
Enable sounds	Turn on sound notifications. By default "exclamation" sound from the Operatin System settings will be used. Additional buttons to the right of the field can be used to choose own sound, reject own selection and return to default, and play the selected sound.
Flash application button in the taskbar when application is inactive	If application is inactive the corresponding button on the Operating System taskbar will start flashing in case of receiving a notification.
Repeat signals when reconnected	All the received notification signals will be repeated at each reconnect to the Trading System.
"Signal events" panel	Select types of events for which notifications will be given.

Hot Keys Tab

The Hot Keys tab of the [options window](#) allows users to define own hot keys for any action.

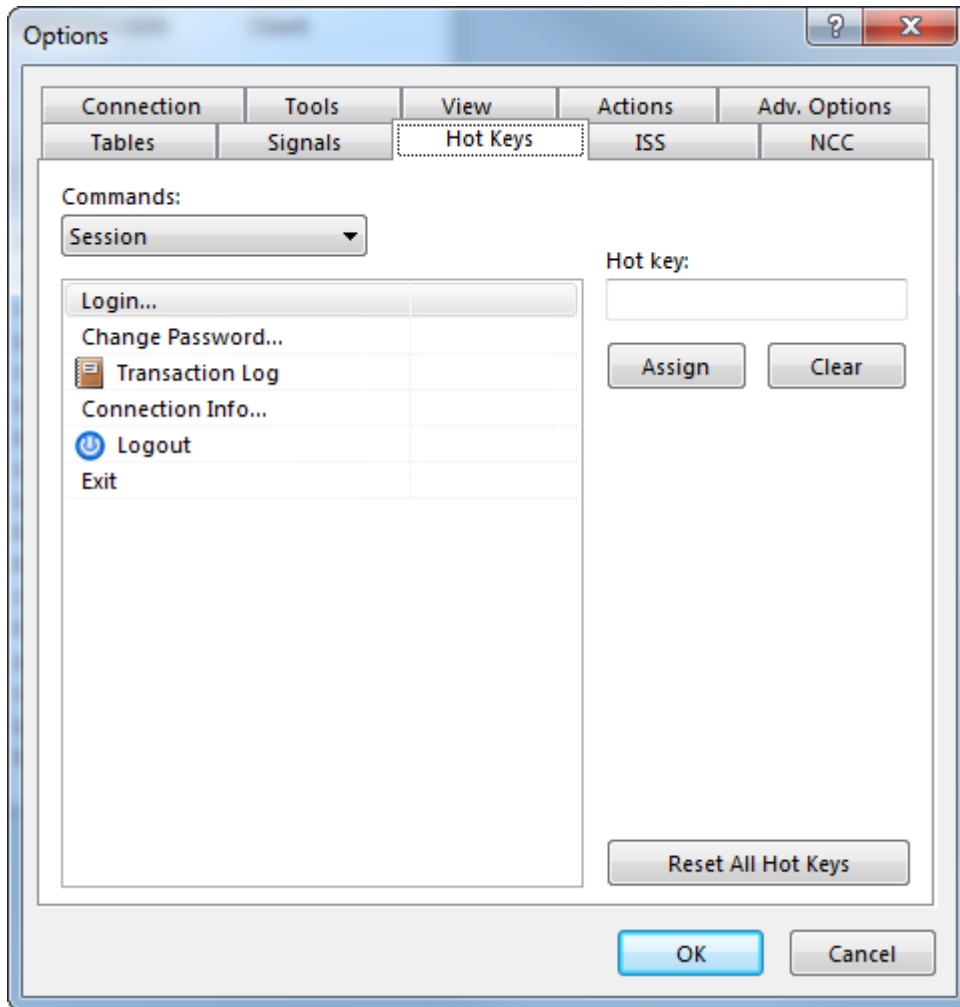


Table 17.23. Element of the "Hot Keys" tab

Element	Description
Commands	Select the needed menu from drop-down list and then choose a command to assign a Hot key.
Hot key	Activate this field by setting a cursor and then press preferable Hot key or key combination. If that hot key is already in use the corresponding alert will be shown. It's not recommended to use standard combinations of Operating Systems such as "Ctrl+F4", "Alt+F4", "Ctrl+C" and so on.
Assign	Assign Hot key to the selected command. The assignment will be finally performed after clicking Ok and closing the Options form.
Clear	Delete key assignment for the selected command. The unassignment will be finally performed after clicking Ok and closing the Options form.
Reset All Hot Keys	Reject all changes and restore default Hot keys configuration.

Information Server (ISS) Tab

The Information Server (ISS) tab of the [options window](#) contains settings for connection to the online Informational and Statistical Server that is used to load all the historical market data as well as current data from other markets.

To "News feed" and "Historical data" functions process properly, make sure that there is network access to <http://iss.moex.com> (80 port) and <https://passport.moex.com> (443 port).

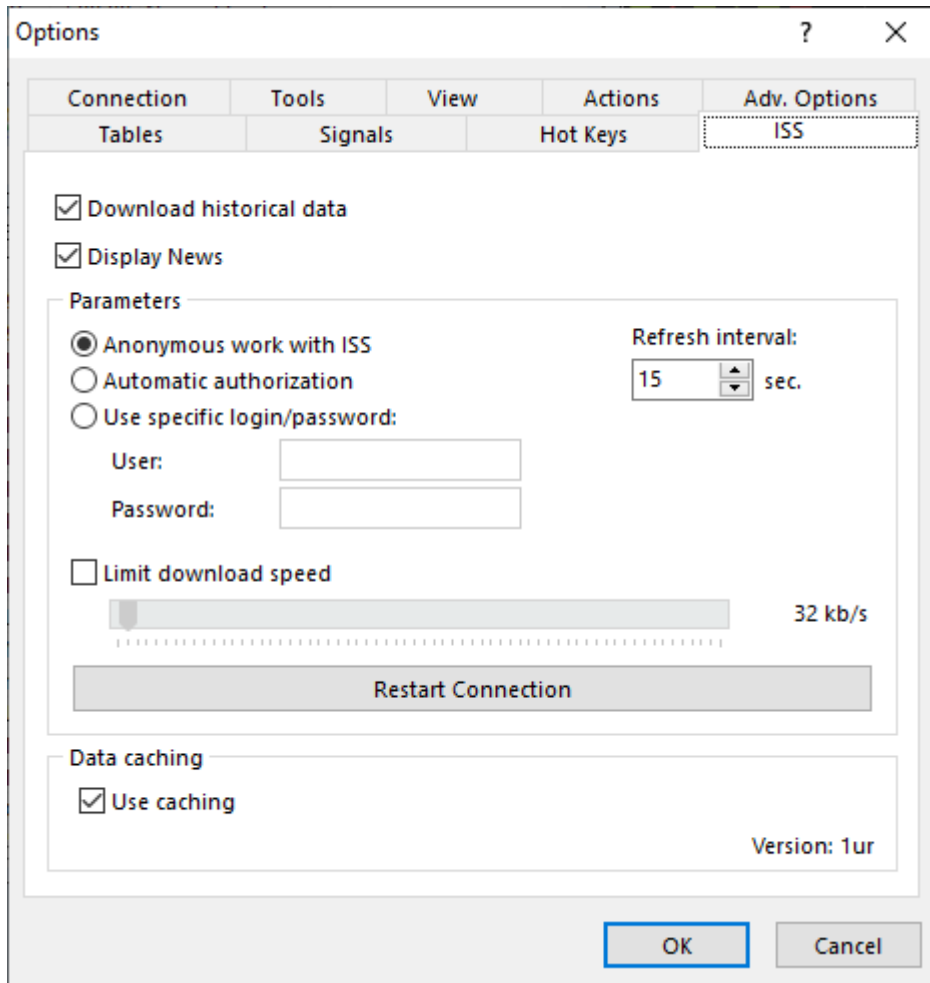


Table 17.24. Elements of the "Information Server" tab

Element	Description
Download historical data	Establish connection to the web-server for downloading historical data and performing search for securities on other markets.
Anonymous work with ISS	Terminal will connect to ISS without any authorization. In that case historical data won't be available.
Automatic authorization	Authorization will be performed automatically based on the data from the Trading System. This method is recommended for most situations.
Use specific login/password	This option requires entering user identifier and password and provided just for possible abnormal cases.
Refresh interval	Interval between requests to the server, sec.
Limit download speed	Download speed will be limited to the specified value (kb/s).
Restart Connection	In case of permanent errors during operation with web-server, program will stop attempts to re-establish the connection. Use this button to try manually restart the connection to ISS.
Use caching	Enable caching of downloaded data to prevent its re-download at future requests.

Adv.Options Tab

The Advanced Options tab of the [options window](#) contains additional settings that are more specific for particular versions of the program and are less frequently used than other settings.

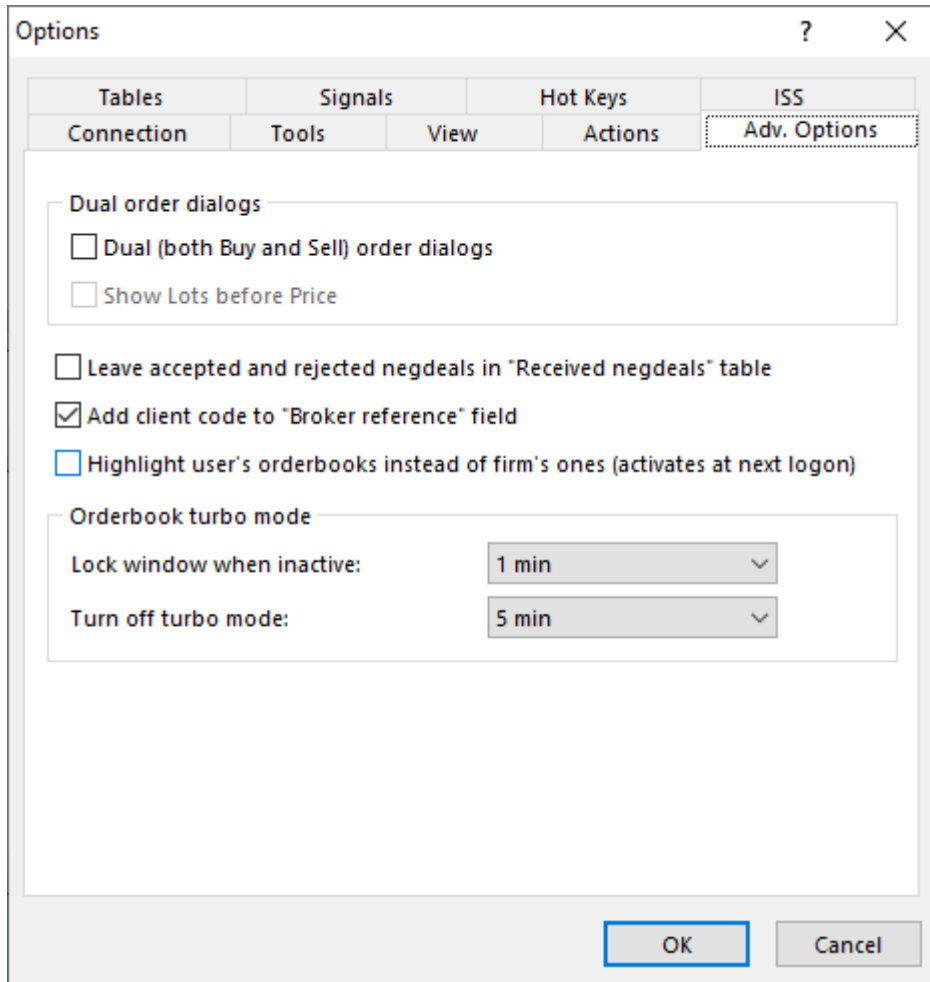


Table 17.25. Elements of the "Advanced Options" tab

Field	Description
Dual (both Buy and Sell) order dialogs	Order entry dialogs will contain controls and for both Buy and Sell orders. Orders of both directions can be submitted simultaneously.
Show Lots before Price	"Lots" field will be located before "Price" in Dual order entry dialogs.
Leave accepted and rejected negdeals in "Received negdeals" table	Negdeals will remain in the "Received negdeals" table after their acceptance or rejection.
Add client code to "Broker reference" field	"Broker reference" field of the order will contain client code specified in the order entry dialog.
Lock window when inactive	If the turbo mode [54] is turned on, orderbook window will be locked after inactivity in specified amount of time.
Turn off turbo mode	The Turbo option will be automatically turned off after specified amount of time.
Highlight user's orderbooks instead of firm's ones	If option is active, records in an Orderbook table are highlighted for orders from current user. If option is inactive (default) records about orders

Field	Description
	from user's firm are highlighted. To activate highlight changes, logout and then login to the Trading system.

NCC

Go to "NCC integration module" > "[Activation and establishing the connection](#)" section.

Appendix A. Hot keys

Default keyboard shortcuts are listed in the table below. Custom shortcuts can be assigned in the Options Menu.

Keyboard shortcut	Action	Conditions
Ctrl+A	Select all.	The Board Selection dialog or table with ability of selecting multiple rows is opened.
Ctrl or Shift + Mouse Wheel or UP/DOWN arrow keys	Increase or decrease Price or Quantity of lots by 10 or 100 points.	Price or Quantity entry field in Order Entry window is active.
"+" and "-" keys on a numerical keyboard, Ctrl + "+"/"-", Shift + "+"/"-"	Increase or decrease Price or Quantity by 1, 10 or 100 points.	Order Entry window is opened and function is allowed in the application options.
"H" (hundred), "T" (thousand) and "M" (million) keys	Insert "00", "000" or "000 000".	Price or Quantity entry field in the Order Entry window is active.
Ctrl+Tab	Change order direction: buy or sell.	Alternative Order Entry window is opened.
Space	Change order direction: buy or sell.	Order Entry window is opened and function is allowed in the application options.
Ctrl+R	Repeat Last Order parameters.	Order Entry window is opened.
Shift + mouse click on table icon on the toolbar or item in "Table" menu	Open additional instance of table.	No dialogs are active.
Ctrl+N	Open a copy of the current table.	Any table is active.
Esc.	Close dialog and restore the order, withdrawn for editing.	Edit Order window is active.
Ctrl+Shift+Space	Switch Data Sets on or off.	No dialogs are active.
Ctrl+G	Show the quick filter window.	Any table is opened for which filters are applicable.
Ctrl+H	Cancel filter.	Any table is opened and filter is applied.
F1	Display help information for the current table or dialog.	Always available.
F2	Enter Order.	No dialogs are active.
F3	Enter Negdeal/OTC Negdeal Order.	No dialogs are active.
F4	Enter SWAP order.	No dialogs are active.
F5	Refresh the contents of table.	"Trading Accounts" table is active.
F6	Enter Negdeal SWAP Order.	No dialogs are active.
F11	Switch between Fullscreen and Windowed mode.	No dialogs are active.
Ctrl+Space	Apply a filter to the table.	Table with at least one configured filter is active.

Keyboard shortcut	Action	Conditions
Ctrl+F	Open Quick Search dialog.	Table with at least one entry is active.
Ctrl+O	Options.	No dialogs are active.
Ctrl+B	Setup Bookmarks.	No dialogs are active.
Alt+Left/Right arrow key	Go to the previous or next tab.	No dialogs are active.
Alt+(1-9) digit key	Go to the tab with corresponding number.	No dialogs are active.
Alt+Home	Go to the first tab.	No dialogs are active.
Alt+End	Go to the last tab.	No dialogs are active.
Alt+Backspace	Go to the previously active tab.	No dialogs are active.
Ctrl+C	Copy the contents of the active cell to the clipboard.	Any table is active.
Ctrl+Shift+C	Copy the contents of the active table to the clipboard.	Any table is active.
Ctrl+S	Export the contents of the table to the file	Any table is active.
Ctrl+W	Fit the width of columns according to the longest value in the column.	Any table is active.
Ctrl+F2	Order Packet Entry dialog	No dialogs are active.
Shift+Ctrl+F2	Add Existing Orders to the Packet.	Table with Orders or Negdeal Orders is active.
Del	Withdraw a selected order or reject a received negdeal.	Active order is selected.
Alt+O	List of Open Windows.	No dialogs are active.
Ctrl+P	Open Print Preview window.	Any table is active.

Appendix B. Toolbar

Icon	Action
	Enter Order, Accept a received Negdeal Order
	Enter Negdeal / OTC Negdeal
	Edit selected Order
	Withdraw selected order, reject a received negdeal
	Send a message
	Trading boards
	Description of securities
	Securities
	Best Negdeals
	Orderbook/Negdealbook
	All Trades Chart
	Trade Time
	Firms
	All Trades
	Exchange Turnover
	Orders
	Sent Negdeals / OTC Negdeals
	Received Negdeals
	All Trades
	Trading Without Full Pre-funding Limits for Bank Accounts
	Positions by Limits
	Positions by Assets
	Positions by Securities
	Liabilities and Claims for Assets
	Trading Accounts
	Messages
	Users

Appendix C. File format for 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.

For example, to upload the packet with the following regular orders:

- EURRUB_TOM; buy; 10 lots; price 41,3013; Trading Account: MB0001700082; Client code: 33317; order type: limit order; Good till Cancel, Do not split price; Lifetime - 10 minutes
- USDRUB_TOD; sell; 13 lots; order type: market order; trading account: MB0001788888

the file content should be as follows:

```
SECCODE;SECBOARD;BUYSELL;PRICE;QUANTITY;HIDDEN;MKTLIMIT;SPLITFLAG;IMMCANCEL;
PRICEYIELDENTERTYPE;LIFETIME;TRDACCFFIRMID;ACCOUNT;CLIENTCODE;BROKERREF
EUR_RUB__TOM;CETS;B;41,3013;10;;L;S; ;P;;MB0001700000;MB0001700082;33317;
USD000000TOD;CETS;S;;13;;M;;;;MB0001780000;MB0001788888;;
```

If one of the parameters specified in the first line is insignificant for one of the orders, then the separator symbol of the next parameter should be inserted right after the separator of the insignificant one in the line corresponding to the particular order (see HIDDEN parameter in the example above).

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

If the last value in the line is an empty value it still requires a separator symbol before it (see BROKERREF parameter in the example above).

Parameters for regular orders

Parameter	Length	Description
SECCODE	12	Security identifier. Please refer to the " Securities " table.
SECBOARD	4	Trading board identifier. Please refer to the " Boards " table.
BUYSELL	1	Order direction: <ul style="list-style-type: none"> • B - buy • S - sell

Parameter	Length	Description
PRICE	9	Exchange rate.
QUANTITY	16	Quantity of securities expressed in lots.
HIDDEN	16	Hidden lots volume.
MKTLIMIT	1	Order type: <ul style="list-style-type: none"> • L - limit order • M - market order
SPLITFLAG	1	Price split flag: <ul style="list-style-type: none"> • O - Do not split • S - Split
IMMCANCEL	1	Remainder processing mode: <ul style="list-style-type: none"> • [space] - Put into queue (Good till cancel) • N - Immediately or cancel • W - Withdraw the remainder
PRICEYIELDENTERTYPE		Price calculation: <ul style="list-style-type: none"> • P - entered price • W - weighted-average price
LIFETIME	6	Order lifetime.
TRDACCFIRMID	12	Firm ID for trading account.
ACCOUNT	12	Trading account identifier.
CLIENTCODE	12	Client code.
BROKERREF	20	Broker reference: additional information entered by the trading firm (usually - [client code]/[client instruction number]).

SWAP orders parameters

Parameter	Length	Description
SECCODE	12	Security identifier. Please refer to the " Securities " table.
SECBOARD	4	Trading board identifier. Please refer to the " Boards " table.
BUYSELL	1	Order direction: <ul style="list-style-type: none"> • B - buy • S - sell
PRICE	9	Exchange rate.
QUANTITY	16	Quantity of securities expressed in lots.
LIFETIME	6	Order lifetime.
TRDACCFIRMID	12	Firm ID for trading account.
ACCOUNT	12	Trading account identifier.

Parameter	Length	Description
CLIENTCODE	12	Client code.
BROKERREF	20	Broker reference: additional information entered by the trading firm (usually - [client code]/[client instruction number]).

Parameters for Negdeals / OTC negdeals

Parameter	Length	Description
ACCEPTEDORDERNO	12	Number of accepted order, in case the packet of counter-orders is entered.
SECCODE	12	Security identifier. Please refer to the " Securities " table.
SECBOARD	4	Trading board identifier. Please refer to the " Boards " table.
BUYSELL	1	Order direction: <ul style="list-style-type: none"> • B - buy • S - sell
CPFIRMID	12	Identifier of counterparty firm the negdeal is addressed to.
PRICE	9	Exchange rate.
QUANTITY	16	Quantity of securities expressed in lots.
SETTLECODE	12	Settlement code for this order.
TRDACCFIRMID	12	Firm ID for trading account.
ACCOUNT	12	Trading account identifier.
CLIENTCODE	12	Client code.
BROKERREF	20	Broker reference: additional information entered by the trading firm (usually - [client code]/[client instruction number]).
MATCHREF	10	Matching reference is used for unique coincidence of two counter negdeal orders.

Parameters for SWAP Negdeals

Parameter	Length	Description
ACCEPTEDORDERNO	12	Number of accepted order, in case the packet of counter-orders is entered.
SECCODE	12	Security identifier. Please refer to the " Securities " table.
SECBOARD	4	Trading board identifier. Please refer to the " Boards " table.
BUYSELL	1	Order direction: <ul style="list-style-type: none"> • B - buy • S - sell
CPFIRMID	12	Identifier of counterparty firm the negdeal is addressed to.

Parameter	Length	Description
PRICE	9	Exchange rate.
BASEPRICE	9	Base exchange rate for the security.
QUANTITY	16	Quantity of securities expressed in lots.
TRDACCFIRMID	12	Firm ID for trading account.
ACCOUNT	12	Trading account identifier.
SETTLECODE	12	Settlement code for this order.
CLIENTCODE	12	Client code.
BROKERREF	20	Broker reference: additional information entered by the trading firm (usually - [client code]/[client instruction number]).
MATCHREF	10	Matching reference is used for unique coincidence of two counter negdeal orders.

Parameters for messages packet

Availability of this feature depends on user role.

Parameter	Length	Description
URGENCY	1	"U" for urgent messages that interrupt users' work or [empty] for regular messages.
TOALL	1	The message is addr to all users.
USERIDTO	12	User of the firm message is addressed to.
FIRMIDTO	12	Identifier of the firm message is addressed to.
EXCHANGE	4	Identifier of the Exchange in case message should be send to all its firms.
MESSAGE	256	Message content. Use double quotes for messages consisting of multiple lines.

Only one of USERIDTO, FIRMIDTO or EXCHANGE fields should be filled. In case none of these fields is filled then message will be addressed to all firms on all exchanges.

Appendix D. Common datasets xml file format

Please note: in order to [manage datasets administratively](#), file name **datasets.xml** is required. [Saving and loading](#) datasets configuration via terminal user interface may be performed with arbitrary file name and path.

Example of datasets xml file structure:

```
<?xml version="1.0" encoding="windows-1251"?>
<datasets>
  <Set Id="Secs">
    <Lists>
      <List Board="BRDA" Exclude="1.">
        <Id>SECA</Id>
        ...
        <Id>SECM</Id>
      </List>
      <List Board="BRDN" Exclude="0">
        <Id>SECN</Id>
        ...
        <Id>SECZ</Id>
      </List>
    </Lists>
    <Defaults>
      <Default Board="BRDA">SECA</Default>
      <Default Board="BRDN">SECN</Default>
    </Defaults>
  </Set>
```

```

<Set Id="Firms">
  <Lists>
    <List Board="BRDA" Exclude=0>
      <Id>MoexFirmId1</Id>
      ...
      <Id>MoexFirmIdN</Id>
    </List>
  </Lists>
  <Defaults>
    <Default Board="BRDA">MoexFirmId1</Default>
  </Defaults>
</Set>

```

```
<Set Id="SettleCodes"/>
```

```
<Set Id="TrdAccs"/>
```

```
<Set Id="ClientCodes"/>
```

```
<Set Id="BrokerRefs" FileName="C:\...\BrokerRef1.csv">
```

```
<Set Id="MatchRefs"/>
```

```
<Set Id="CpTrdAccs"/>
```

```
</datasets>
```

Table D.1. Elements of datasets.xml

Node/attribute	Description
<?xml version="1.0" encoding="windows-1251" />	File encoding.
<datasets>	Head node of the data sets configuration file.

Node/attribute	Description
<pre><Set Id="NNN"></pre>	<p>Node with information on data sets for one of the following IDs:</p> <ul style="list-style-type: none"> • "Secs" - Securities; • "Firms" - Counterparties; • "SettleCodes" - Settlement codes; • "TrdAccs" - Trading accounts; • "ClientCodes" - Clients*; • "BrokerRefs" - Broker reference*; • "MatchRefs" - Match reference; • "CpTrdAccs" - Counterparty trading accounts. <p>If any Set would not contain values use the following format " <Set Id="NNN"/> ".</p> <p>* ClientCodes and BrokerRefs are mutually exclusive. Only one of them should be used at one time.</p>
<pre><Lists></pre>	<p>"Lists" node may contain multiple "List" subnodes for different trading boards. There are two possible methods of forming a list: "including" and "excluding" (see below).</p>
<pre><List Board="..." Exclude=".."> ... </List> <List Board="..." Exclude=".."> ... </List> <List Board="..." Exclude=".."> ... </List></pre>	<p>List of included/excluded values for a specified trading board.</p> <p>Board="..." - Identifier of the Trading Board, for which the list of included/excluded values is defined.</p> <p>Exclude="..." - Method of list formation. Possible values are "0" and "1".</p> <ul style="list-style-type: none"> • Exclude="0" - "including" method. Only values specified in nested nodes " <Id>...</Id> " will be available to the user. Corresponds to unchecked flag "Automatically add new records to data set" in the Edit Data Set dialog.. • Exclude="1" - "excluding" method. All values from the Trading System will be available to the user, except ones specified in the nested nodes " <Id>...</Id> ". All the new values (e.g. securities, firms ...) that appear in the Trading System will be also available to the user, if they are not specified in the nested ID nodes. , они будут доступны пользователю, если не были указаны. Corresponds to activated option "Automatically add new records to data set" in the Edit Data Set dialog.
	<p>Values included into the list.</p>

Node/attribute	Description
<pre> <Id>...</Id> ... <Id>...</Id> </pre>	<p>Type of the value depends on data set type (<Set Id="NNN">).</p> <ul style="list-style-type: none"> • for "Secs" - Security ID; • for "Firms" - Firm ID; • for "SettleCodes" - Settlement code; • for "TrdAccs" - Trading account identifier; • for "ClientCodes"* - Client code assigned by Broker; • for "BrokerRefs"* - Path to file** with Broker Reference in the following format: <Set Id="BrokerRefs" FileName="C:\...\BrokerRef1.txt"/>; • for "MatchRefs" - Path to file** with Match Reference in the following format: <Set Id="MatchRefs" FileName="C:\...\MatchRef1.txt"/>; • for "CpTrdAccs" - Path to file** with Counterparty trading accounts in the following format: <Set Id="CpTrdAccs" FileName="C:\...\CpTrdAcc1.txt"/>. <p>* ClientCodes and BrokerRefs are mutually exclusive. Only one of them should be used at one time.</p> <p>** Description of the file format is given in Appendix.</p>
<pre> </List> </Lists> </pre>	<p>Closing tags.</p>
<pre> <Defaults> <Default Board="BRDA">...</Default> <Default Board="BRDN">...</Default> </Defaults> </pre>	<p>Element with default values for the particular "Set Id".</p> <p>Applicable for all "Set Id" except Counterparty Trading Account (CpTrdAccs) and Broker reference (BrokerRefs).</p> <p>Please note: if default value is specified it will be used even if data sets are switched off.</p>
<pre> </Set> </pre>	<p>Closing tags.</p>

Node/attribute	Description
<datasets>	

Appendix E. Dataset file format (BrokerRef, MatchRef)

Required file encoding is windows-1251. If trading board is not specified than dataset settings affect all the trading boards available for the user. MOEX Trade Currency native dataset file format is described below. CMA terminals dataset file format is also supported.

Broker reference (BrokerRef)

BrokerRef files are used for mapping trading accounts to clients and broker references for a specific trading board. If trading board is not specified than dataset settings affect all the trading boards available for the user. Broker reference may be specified by an arbitrary value text. Client may be specified by the actual Client Code or by an arbitrary value value.

Each line refers to one broker reference containing parameters values separated with separator symbol (depends on OS settings, usually ";" for American Windows versions and ";" for European Windows version) or tab: board_id,trading_account,client,BrokerRef.

Example:

```
EQBR;N01-00000N01;client1;brokerref0
EQOB;N01-00000N01;client1;brokerref0
;N01-00000N02;client2;brokerref2
RPMA;N01-00000N03;client3;brokerref1
EQBR;N01-00000N03;client3;brokerref1
PSOB;N01-00000N04;client4;brokerref3
RPMA;N01-00000N04;client4;brokerref3
```

When BrokerRef file is loaded and datasets mechanism is activated then order entry dialogs workflow is as follows:

First select Trading account in the "Trd. account" drop-down list. Client codes available for the selected trading account will be displayed in the "Client" drop-down list. When the particular client code is selected then available broker references will be displayed in the "BrokerRef" list.

Type the client code with a keyboard through the "Client" list. Trading account will be loaded accordingly to the client code specified. Then available broker references will be displayed in the "BrokerRef" list.

Matching reference (MatchRef)

Matching references may be used for unique coincidence of two counter-orders.

Each line refers to one MatchRef containing parameters values divided by the separator symbol (depends on OS settings, usually ";" for American Windows versions and ";" for European Windows version) or tab: board_id;MatchRef

Example:

```
CETS;MatchRef0
```

;MatchRef1

TRAN;MatchRef2

CETS;MatchRef3

Appendix F. Exporting table content

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

*.CSV (separator symbol depends on OS settings)

First line of the file contains columns' identifiers or names (may be configured in the program options on the [Tables](#) tab) divided by separator symbol. Each of the following lines refers to one row of the table containing values divided by separator symbol.

*.TXT (separated by "tab")

First line of the file contains columns' identifiers or names (may be configured in the program options on the [Tables](#) tab) separated by "tab". Each of the following lines refers to one of the table's rows with values separated by "tab".

*.XML table

XML-file with the following structure:

```
<?xml version="1.0" encoding="windows-1251"?>
<records>
  <record>
    <columnID_1>value</columnID_1>
    <columnID_2>value</columnID_2>
    ...
    <columnID_n>value</columnID_n>
  </record>
  <record>
    <columnID_1>value</columnID_1>
    <columnID_2>value</columnID_2>
    ...
    <columnID_n>value</columnID_n>
  </record>
</records>
```

record node contains data on one table row, where columnID_1 ... columnID_n - columns identifiers, value - actual cell value.

dBASE III (*.dbf)

dBASE III database file format.

Microsoft Excel Book (*.xls)

Microsoft Excel Book format.

CMA-compatible *.TXT file

Each line refers to one row of the table containing values divided by separator symbol (depends on OS settings). The actual order of values for each table is determined by CMA specifications. Version of CMA compatible data format may be configured in the program options on the [Tables](#) tab.

CMA-compatible *.DBF file

dBASE III database file format compatible with CMA terminals. Version of CMA compatible data format may be configured in the program options on the [Tables](#) tab.

Appendix G. Order validation control

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

*.CSV (separator symbol depends on OS settings)

First line of the file contains columns' identifiers divided by separator symbol (depends on OS settings, usually ";" for American Windows versions and "," for European Windows version), each of the following lines refers to one row of the table containing values divided by corresponding separator symbol.

*.TXT (separated by "tab")

First line of the file contains columns' identifiers separated by "tab". Each of the following lines refers to one of the table's rows with values separated by "tab".

Parameter	Description	
SECBOARD	Trading board identifier.	
SECCODE	Security identifier.	
PARAMETER	Order parameter to control: PRICE - Price QTY - Quantity (number of lots) AMOUNT - Amount, in lot currency VALUE - Value, in conjugated currency TWAP order parameter to control: PRICE - Price QTY_ALGO - TWAP Quantity (number of lots) AMOUNT_ALGO - TWAP Amount, in lot currency VALUE_ALGO - TWAP Value, in conjugated currency	
VALIDATION	Validation type: [space] - no validation WAPRICE - to weighted-average price PREWAPRICE - to previous price LAST - to last price MKTPRICE - to market price VALUE - to value	

Parameter	Description	
	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.	
PROHIBITBREAC	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.	