

Change log SPECTRA 6.4.

1. Blocking of the broker's part of client fee

The SPECTRA trading system has a service that allows to block broker's fee on the Exchange side. The blocked fee is accounted on the client partition, reducing the client's free money (money_free) by the blocked amount. The blocking is carried out in the beginning of trading session and is being cancelled during the evening clearing session. Broker fee is displayed in the MOEX SPECTRA terminal, as well as in the FORTS_BROKER_FEE_REPL stream (in the context of deals).

Broker fee is calculated as following:

$broker_fee = N \times \max (lower_fee, \min (upper_fee, \text{round} (multiplier \times ex_fee / N, 2) + additive))$:

- N – the number of contracts on a trade;
- lower_fee – the minimal amount of broker's fee for a single contract;
- upper_fee – the maximum amount of broker fee for a single contract;
- multiplier – multiplier to the sum of broker fee and clearing fee;
- ex_fee – a fee (clearing + exchange) for a trade including scalper trades;
- additive – a constant additive for a single contract.

'Lower_fee', 'Upper_fee', 'Multiplier' and 'Additive' parameters are set by brokers via MOEX Spectra Terminal or by new command 'SetBrokerFeeParamNextSession'. Parameters can be set for particular client code or for all Brokerage Firm's client codes. The set parameters are applying in the next trading session. These parameters are visible in MOEX Spectra Terminal and in FORTS_BROKER_FEE_PARAMS_REPL stream.

2. Addition of option premium turnover:

Starting from the version 6.4 of the SPECTRA trading system the option premium turnover is calculated. The calculated value is displayed in the MOEX SPECTRA terminal and is broadcasted in the gate in 'common' table ('total_premium_volume' field) of FORTS_OPTCOMMON_REPL stream.

3. Changes in the MOEX Spetra Terminal

- For support of the blocking functionality of the client fee broker part:
- The new parameter Broker commission which displays the broker fee is added to the section Limitation,
- In the section Manage client parameters new parameters are added, new buttons in the toolbar, new items in the context menu, which allow to manage the broker fee.
- The new parameter Premium turnover is added to the section Financial instruments, which shows the total turnover of the option premium.
- New opportunity of the expiration date quick change with saving the basic asset is added to the sections Quotes, Technical Analysis and Information. The dropdown list with the list of available instruments of the same basic asset is added In the Context menu in the item Change instrument.

4. Changes in CGate gateway client interface:

- The new stream FORTS_BROKER_FEE_REPL is added – Broker fee
- The new stream FORTS_BROKER_FEE_PARAMS_REPL is added – Broker fee calculation parameters,
- In table part of the FORTS_PART_REPL stream is added:
 - broker_fee (d26.2) – amount, blocked for the broker fee.
- In table common of the FORTS_OPTCOMMON_REPL stream is added:
 - total_premium_volume (d26.2) – total premium turnover.

5. Changes in the commands scheme repository:

- The command FutChangeBFParameters (msgid=95) is deleted,
- The new command SetBrokerFeeParamNextSession (msgid=453) is added – Parameter setup for the broker fee calculation:

- broker_code (c4) – broker code;
- mode (i4) – command mode: 1 – add/change, 2 – delete;
- client_code (c3) – client code;
- lower_fee (c27) – minimal possible broker fee for 1 contract;
- upper_fee (c27) – maximum possible broker fee for 1 contract;
- multiplier (c27) – multiplier for the exchange and clearing fee
- additive (c27) – constant supplement for 1 contract.

6. FAST protocol changes:

- The SecurityDefinition message template for the FUT-INFO and OPT-INFO groups has id="17" now, and a new "Flags" field has been added to the template. New 'Flags' values are as followed:
 - 0x01 - sign of evening session trading
 - 0x10 - sign of anonymous trading
 - 0x20 - sign of non-anonymous trading
 - 0x40 - sign of main session trading
 - 0x100 - sign of multi-leg instrument
- The SecurityDefinition message template for the SPOT-INFO and OTC-INFO groups has id="17" now, and a new "Flags" field has been added to the template. new 'Flags' values are always '0'
- The SecurityDefinition message template for the IQS-FUT-INFO and IQS-OPT-INFO groups has id="17" and a new "Flags" field has been added to the template with a sign of IQS mode trading:
- 0x800000 - sign of instrument being trading in IQS mode
- The SecurityDefinition message template with id="16" is no longer supported and deleted from templates.xml.
- There are two new bit signs translating in ORDERS-LOG:
 - 0x8000000000 - Indicative quote/trade (IQS)
 - 0x40000000000 - RFS quote/trade