



МОСКОВСКАЯ  
БИРЖА



**Changes in user interfaces  
related to the Unified  
Collateral Pool project (UCP)**

# First phase functionality:

- Settlement account (SA) can be included into UCP.
- Additional range can be added to settlement account, including adding SA on FX and Derivatives markets to UCP SA.
- Asset profile transfer between markets. Types of asset that can be transferred depend on market.
- Collateral transfer between settlement accounts, including transfers between markets.
- Collateral withdrawal (from any settlement account).

More information about UCP functionality is available at the NCC web site -

<http://www.nkcbank.com/UserFiles/File/Unified%20collateral%20pool.pdf>



# Technical changes in user interfaces

## **ASTS Equity/FX market changes are implemented in:**

- new ASTS Bridge broker interfaces IFC\_Broker28 (FX market) and IFCBroker\_28 (equity market);
- new versions of trader terminals - MICEX Trade Currency 3.12 и MICEX Trade SE 3.12: requests for collateral transfer/asset profile transfer are supported.
- clearing XML reports.

## **Spectra changes are implemented in:**

- New flag UCP\_type (i1) is added in fut\_margin\_type table in FORTS\_FUTINFO\_REPL replication stream.
- SPECTRA terminal: requests for fund transfer/asset profile transfer are supported.
- Assets withdrawal for settlement account included into UCP is prohibited via SPECTRA terminal (withdrawal is possible via NCC clients)
- clearing XML reports.

## **EDI and NCC changes:**

- EDI messages format (txt) is changed to support UCP settlement accounts: CODETM, CODEEA, MTRNRQ, MTRPA, RURRETURN, CURRETURN.
- Web clearing messages format is changed to support UCP settlement accounts: CODETM, CODEEA, MTRNRQ, MTRPA, RURRETURN, CURRETURN.
- UFG service will be ceased as a transport for fund transfer/asset profile transfer requests.

**FIX/TWIME and FAST UDP multicast marketdata are not affected by this project.**



# What's new on ASTS (Equity/FX market):

- A new trading board is added to the FX and equity systems: TRAD - NCC Transfers. The following transactions will be published on this board as technical transfers:
  - Asset profile transfer between markets.
  - Other transactions that affect the current position for money on a settlement account.
- New position tags are added to the equity market to show asset profile transfers to other markets.
- A new field STATUS is added to the TRADES table.



# UCP: How to use it

Clearing members can send their requests for fund transfer/asset profile transfer between Equity/FX/derivatives market via:

- MICEX Trade SE, MICEX Trade Currency, Spectra terminals.
- NCC EDI system;
- NCC Web clearing system.

Clearing members can send their requests for collateral withdrawal via:

- NCC EDI system;
- NCC Web clearing system.



# How to get access to new functionality in trading terminals.

New features are implemented in trading terminals MICEX Trade SE, MICEX Trade Currency, Spectra to support UCP functionality

MICEX Trade SE/MICEX Trade Currency terminals located in client's local network should have an additional network access to 91.203.253.42/91.203.255.42 tcp port 443.

Aside from technical changes Clearing member should send a request to personal manager to switch on new functionality for terminal user ID's.



# Test environments changes

- For UCP functionality testing Equity, FX and Derivatives test environments with master Central Counterparty system will be available.
- Before testing settlement accounts on test environments will be revised. Some clients will receive new test settlement accounts.
- Test environments will operate on usual schedule, accounting for UCP settlement accounts and funds crediting/debiting/transfer will be available between 11 and 16 MSK.
- Requests for funds transfer and settlement accounts status changes will be accepted via e-mail to help@moex.com
- Trading and clearing reports, including fund reports, will be generated in the end of test trading session.
- For Equity and Derivatives markets existing test environments are used (INET\_GATEWAY/T-range)
- For FX market a new test environment has been created with the following settings

Connection parameters over the Internet are:

BROADCAST=91.208.232.100

SERVER=SPCUR\_GATEWAY

SERVICE=28211/28212

The following ports should be open at your firewalls in order to be able to connect: 28211/tcp, 28212/udp.

User database and their configuration on this environment correspond to the configuration of the INETCUR\_GATEWAY environment as on 30 May 2017.

