

SEARCHING RTS DATA IN CQG TERMINAL

USER'S MANUAL

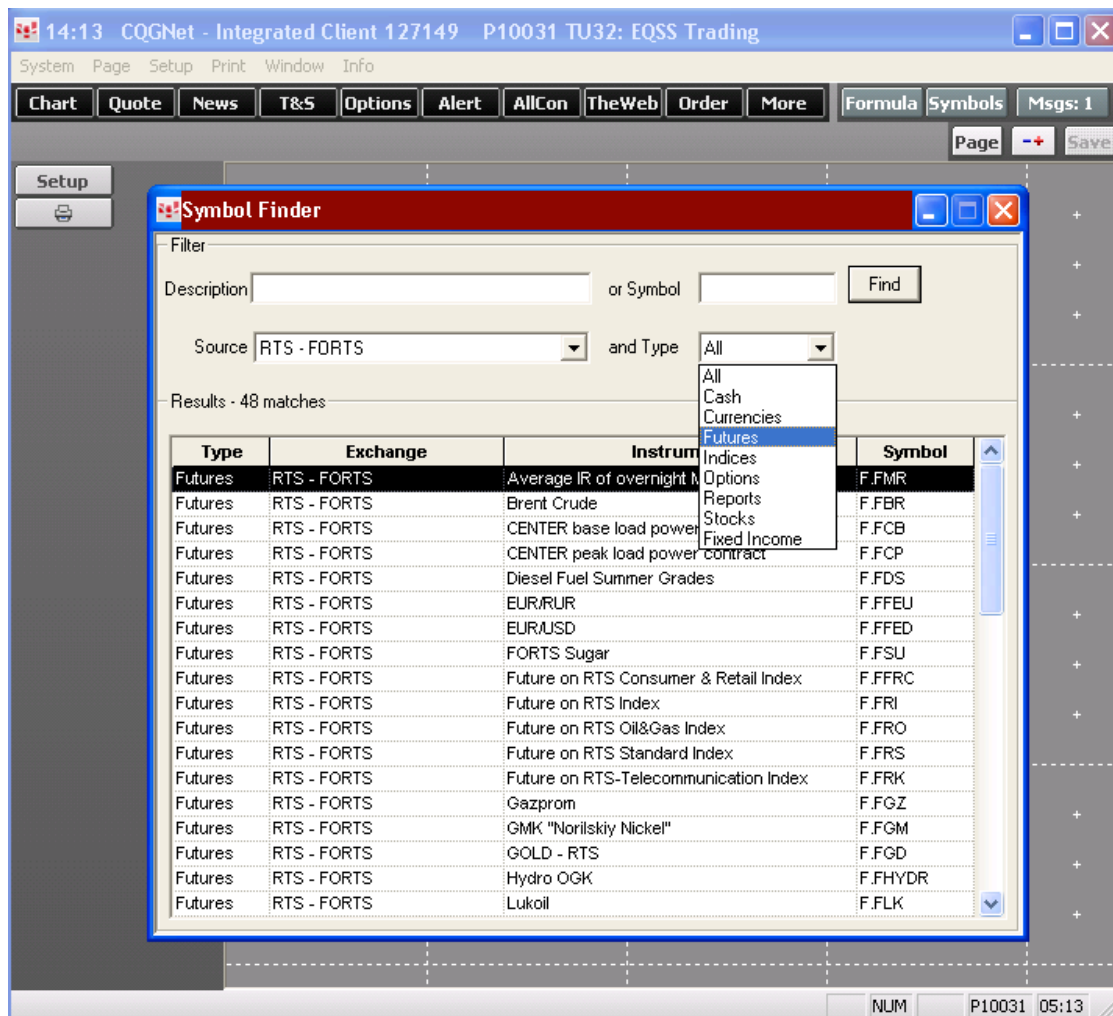
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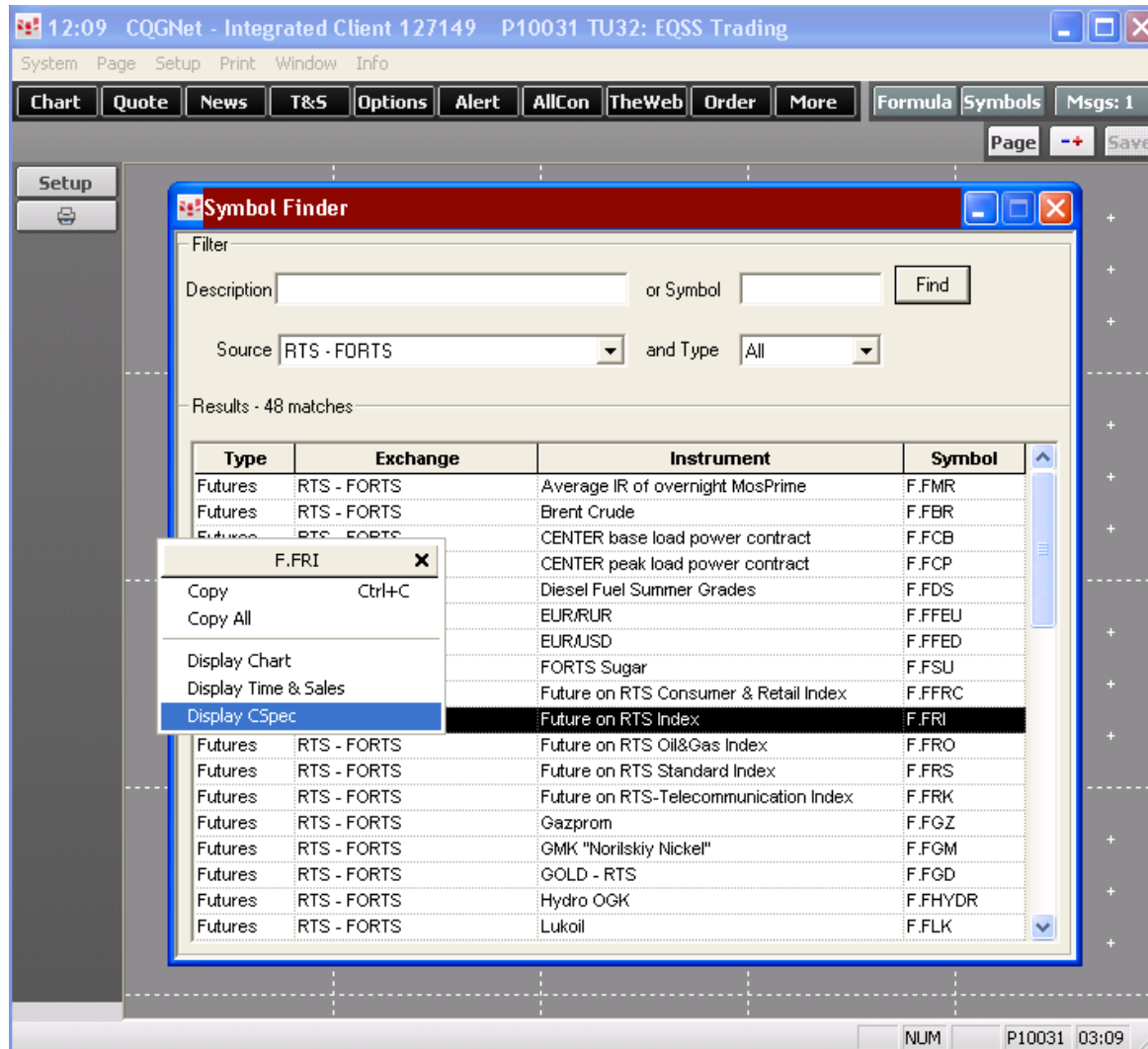
There are two ways of searching for RTS data on CQG terminals:

1) SYMBOL FINDER

This feature is in the upper right corner of the terminal (Symbols). Symbol Finder is the easiest and the fastest way of searching for RTS data. To search for futures and options trading on FORTS set the **Source** field to **RTS-FORTS**. To sort instruments by a contract type set the **Type** field to **Futures** or **Options**:



To see a contract's specifications, right-click the instrument and select **Display CSpec**:



To search for equities set the **Source** field to **RTS Equities**:

The screenshot shows the CQNet Integrated Client software interface. The main window title is "11:53 CQNet - Integrated Client 127149 P10031 TU32: EQSS Trading". The menu bar includes "System", "Page", "Setup", "Print", "Window", and "Info". The toolbar contains buttons for "Chart", "Quote", "News", "T&S", "Options", "Alert", "AllCon", "TheWeb", "Order", "More", "Formula", "Symbols", and "Msgs: 1". The "Setup" button is highlighted in the left sidebar.

The "Symbol Finder" window is open, showing a search filter with the following settings:

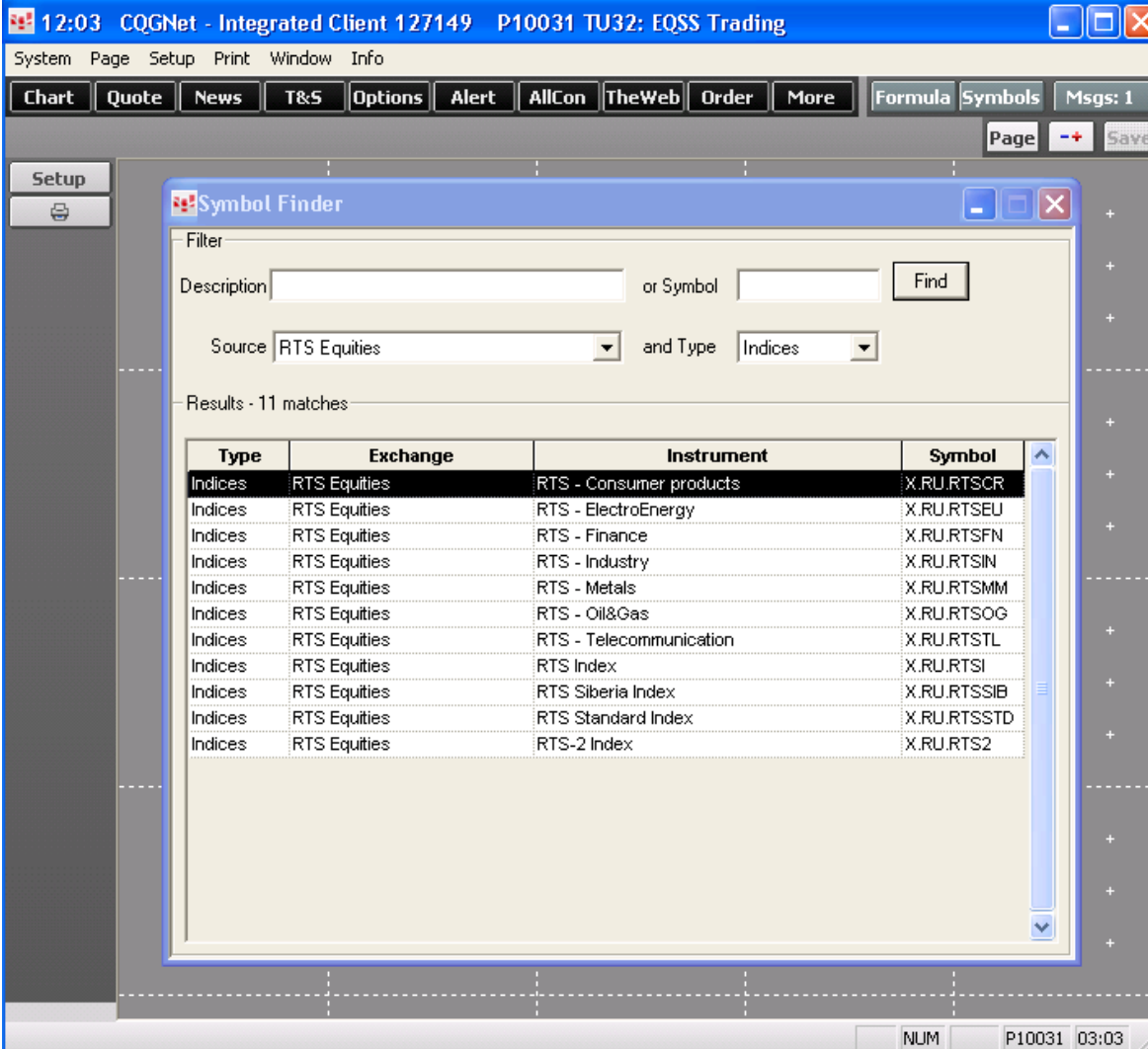
- Description:
- or Symbol:
- Source: **RTS Equities**
- and Type: **All**

The results section shows "Results - 142 matches" and a table of instrument details:

Type	Exchange	Instrument	Symbol
Cash	RTS Equities	Bank VTB - Standard	X.US.VTBRS
Cash	RTS Equities	FGC UES - Standard	X.US.FEES
Cash	RTS Equities	Gazprom - Standard	X.US.GAZPS
Cash	RTS Equities	GMK Norinickel - Standard	X.US.GMKNS
Cash	RTS Equities	Lukoil - Standard	X.US.LKOH
Cash	RTS Equities	MMK - Standard	X.US.MAGNS
Cash	RTS Equities	MTS - Standard	X.US.MTSS
Cash	RTS Equities	NLMK - Standard	X.US.NLMKS
Cash	RTS Equities	Novatek - Standard	X.US.NVTKS
Cash	RTS Equities	Polimetall - Standard	X.US.PMTLS
Cash	RTS Equities	Polius Zoloto - Standard	X.US.PLZLS
Cash	RTS Equities	Rosneft - Standard	X.US.ROSNS
Cash	RTS Equities	RusHydro - Standard	X.US.HYDRS
Cash	RTS Equities	Sberbank - Standard	X.US.SBERS
Cash	RTS Equities	Sberbank RF pref - Standard	X.US.SBERPS
Cash	RTS Equities	Severstal - Standard	X.US.CHMFS
Cash	RTS Equities	Surgutneftegas pref - Standard	X.US.SNGSPS
Cash	RTS Equities	Surgutneftegaz - Standard	X.US.SNGSS

The status bar at the bottom of the window shows "NUM P10031 02:53".

To browse RTS Indices set the **Type** field to **Indices**:



The screenshot shows the CQGNet Integrated Client software interface. The main window title is "12:03 CQGNet - Integrated Client 127149 P10031 TU32: EQSS Trading". The menu bar includes "System", "Page", "Setup", "Print", "Window", and "Info". The toolbar contains buttons for "Chart", "Quote", "News", "T&S", "Options", "Alert", "AllCon", "TheWeb", "Order", "More", "Formula", "Symbols", and "Msgs: 1". The "Symbols" button is active, and the "Page" button is also visible. The "Setup" button is highlighted in the left sidebar.

The "Symbol Finder" dialog box is open, showing the following fields:

- Filter: Description or Symbol Find
- Source: and Type:

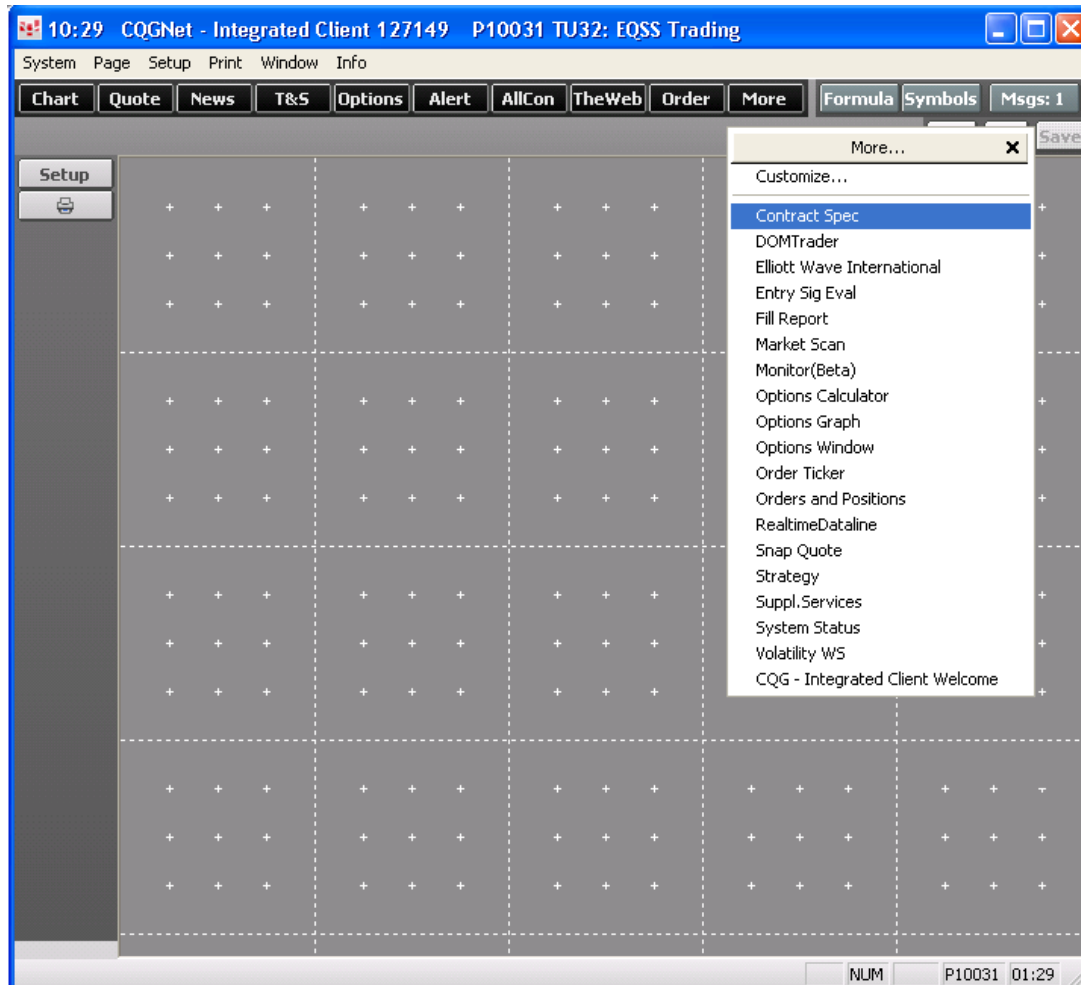
Results - 11 matches

Type	Exchange	Instrument	Symbol
Indices	RTS Equities	RTS - Consumer products	X.RU.RTSCR
Indices	RTS Equities	RTS - ElectroEnergy	X.RU.RTSEU
Indices	RTS Equities	RTS - Finance	X.RU.RTFSN
Indices	RTS Equities	RTS - Industry	X.RU.RTSIN
Indices	RTS Equities	RTS - Metals	X.RU.RTSMM
Indices	RTS Equities	RTS - Oil&Gas	X.RU.RTSOG
Indices	RTS Equities	RTS - Telecommunication	X.RU.RTSTL
Indices	RTS Equities	RTS Index	X.RU.RTSI
Indices	RTS Equities	RTS Siberia Index	X.RU.RTSSIB
Indices	RTS Equities	RTS Standard Index	X.RU.RTSSTD
Indices	RTS Equities	RTS-2 Index	X.RU.RTS2

NUM P10031 03:03

2) CONTRACT SPECIFICATIONS

This feature is a convenient tool for searching for a certain type of instrument (shares, futures, options, currency) and viewing its specifications. Contract Specifications feature can be found in the toolbar in the **More** section:



To search for futures trading on RTS Stock Exchange, set the field **Exchange** to **RTS-FORTS** and find the required contract in the section **Description** or **Symbol**. The following information on derivatives can be found here: specifications (contract size, tick size, etc) and contract settlement months:

The screenshot shows the CQNet Integrated Client interface. The main window is titled "CSpec" and displays the following information:

- Description:** Future on RTS Index
- Symbol:** FRI
- Exchange:** RTS - FORTS
- Exchange Abbreviation:** RTS

Properties:

Contract Size:	USD 2 * RTS Index	Limit Move:	6795 basis points
Quoted In:	Index point	Initial Margin:	237
Tick Size:	5	Maintenance:	237
Tick Value:	0.1 USD		

Trading Hours For: 05/16/10 - 01/01/11

Name	Chicago		New York		London		Tokyo	
	Open	Close	Open	Close	Open	Close	Open	Close
Evening	10:00	14:50	11:00	15:50	16:00	20:50	01:00	05:50
Current Day	01:00	09:45	02:00	10:45	07:00	15:45	16:00	00:45

Details:

Months: Sep10, Dec10, Mar11

First Notice: []

Expiration: 09/15/10

Notes: []

ADDITIONAL FEATURES OF THE TERMINAL

1) ORDER BOOKS

To view depth-of-market information on a particular instrument, select it and click “Order” in the top toolbar to open a page:

The screenshot displays the 'Order Ticket: Sberbank - Standard' window. The top toolbar includes a red 'Order' button. The main interface is divided into several sections:

- Order Book:** A table on the left showing market data for SBERB. The selected instrument is 8245 with a quantity of 30. The table includes columns for price, quantity, and order type.
- Execution Options:** A grid of buttons for buying and selling at various prices and conditions. For example, 'Buy 1 8245 LMT DAY' and 'Sell 1 8245 LMT DAY' are visible.
- Order Entry:** A section with quantity input fields (1, 1, 5, 10, 20, 50, 100) and a price field set to 8244.
- Order Status:** A table with columns for Working, Filled, Cancelled, Exceptions, Parked, and All. The table is currently empty.
- Filters:** Buttons for 'Buys', 'Sells', 'All', and 'Global' are located at the bottom left.

2) TIME & SALES DATA (T&S)

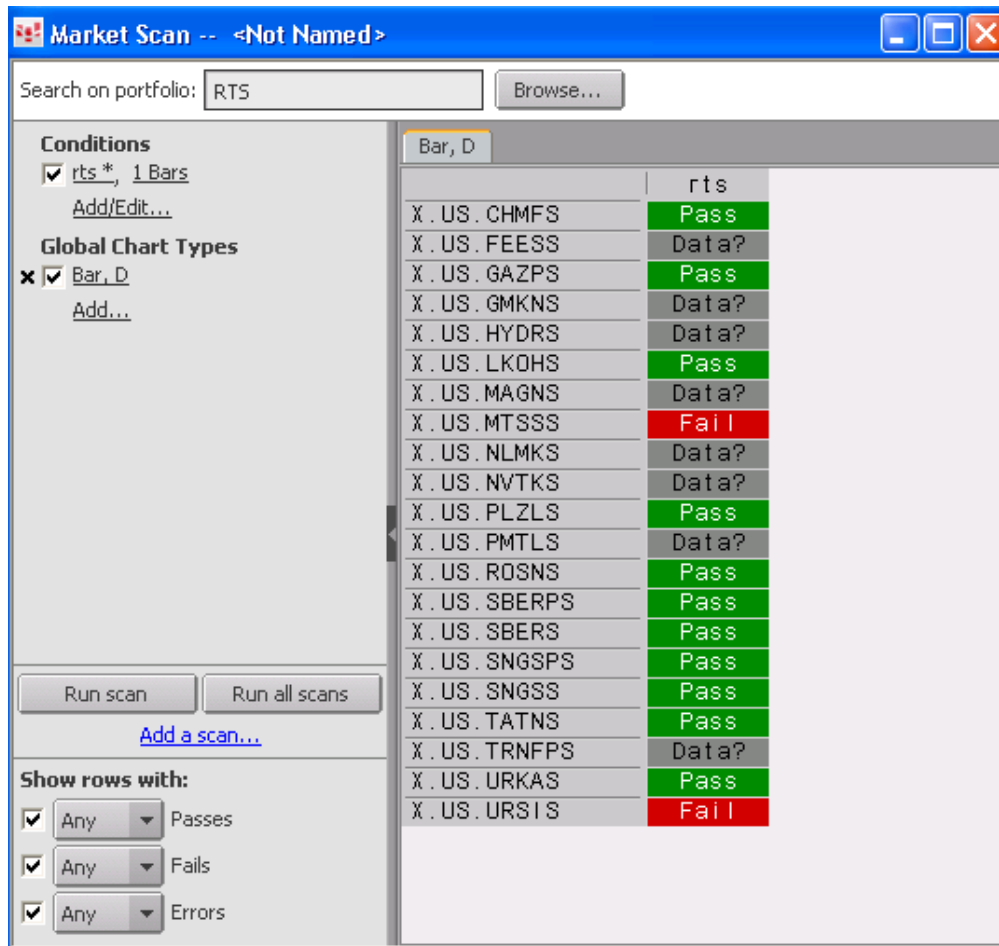
Real-time data on bids, offers and completed trades.

T&S for: FRIU0 - Future on RTS Index, Sep 10							
138115	138115	138115	138115	138115	138115	138115	138110 _B
138115 _A	138115	138115	138115	138115	138115	138115	138105 _B
138110	138110	138115	138110	138105	138105	138105	138115
138100 _B	138105	138105	138105	138100	138100	138100	138100
138105 _A	138100	138100	138100	138100	138100	138100	138100
138105	138100	138105	138100	138105	138100	138100	138110 _A
138105 _A	138100	138100	138100	138090	138090	138090	138085
138085	138080	138080	138075	138075	138070	138070	138070
138065	138060	138055	138055	138050 _B	138055 _A	138055	138055
138055	138055	138055	138055	138055	138055	138055	138055
138055	138055	138055	138055	138090 _A	138070 _A	138070 _A	138050
138055 _B	138075 _A	138070	138075	138075	138070 _A	138085 _A	138070
138075	138080	138065	138065 _A	138060 _B	138060	138060	138075 _A
138065	138075	138060	138055	138055	138070 _B	138080 _A	138080 _A
138060 _B	138075 _A	138070 _B	138075	138075	138075 _B	138085 _A	138085 _A
138085	138085	138085	138090	138095	138095	138095	138095
138075	138095 _A	138100 _A	138100	138100	138105	138080 _B	138080 _B
138095 _A	138085 _B	138080 _B	138085	138080	138100 _A	138095 _A	138095 _A
138090 _B	138100 _A	138100	138080 _B	138085 _A	138090	138085	138085
138085	138080	138080	138085 _B	138100 _A	138090 _B	138100 _B	138100 _B
138105 _A	138100	138100	138105	138105	138110	138110	138110 _A
138110	138100	138110	138105 _A	138100	138100	138100	138100
138100	138100	138100	138100	138105	138090 _B	138100 _A	138100 _A
138085 _B	138090	138090 _B	138090	138100	138090	138105 _A	138105 _A
138100 _A	138105 _A	138100 _A	138100	138100	138105	138090	138090
138085 _B	138105 _A	138085	138080 _B	138085 _A	138075 _B	138075	138075
138075	138075	138085	138080 _B	138075 _B	138080 _B	138070 _B	138070 _B
138075	138085	138075 _B	138070 _B	138075 _B	138075	138100 _B	138100 _B
138110 _A	138085	138085	138090	138105 _A	138105	138110	138110
138110	138110 _A	138105 _B	138110	138115 _A	138115	138115	138105
13-10:02	138100 _B	138115	138115	138115	138115	138110 _B	

3) MARKET SCAN

This feature is in the toolbar in the section **More**.

To monitor particular securities use a special interface filter with flexible settings:



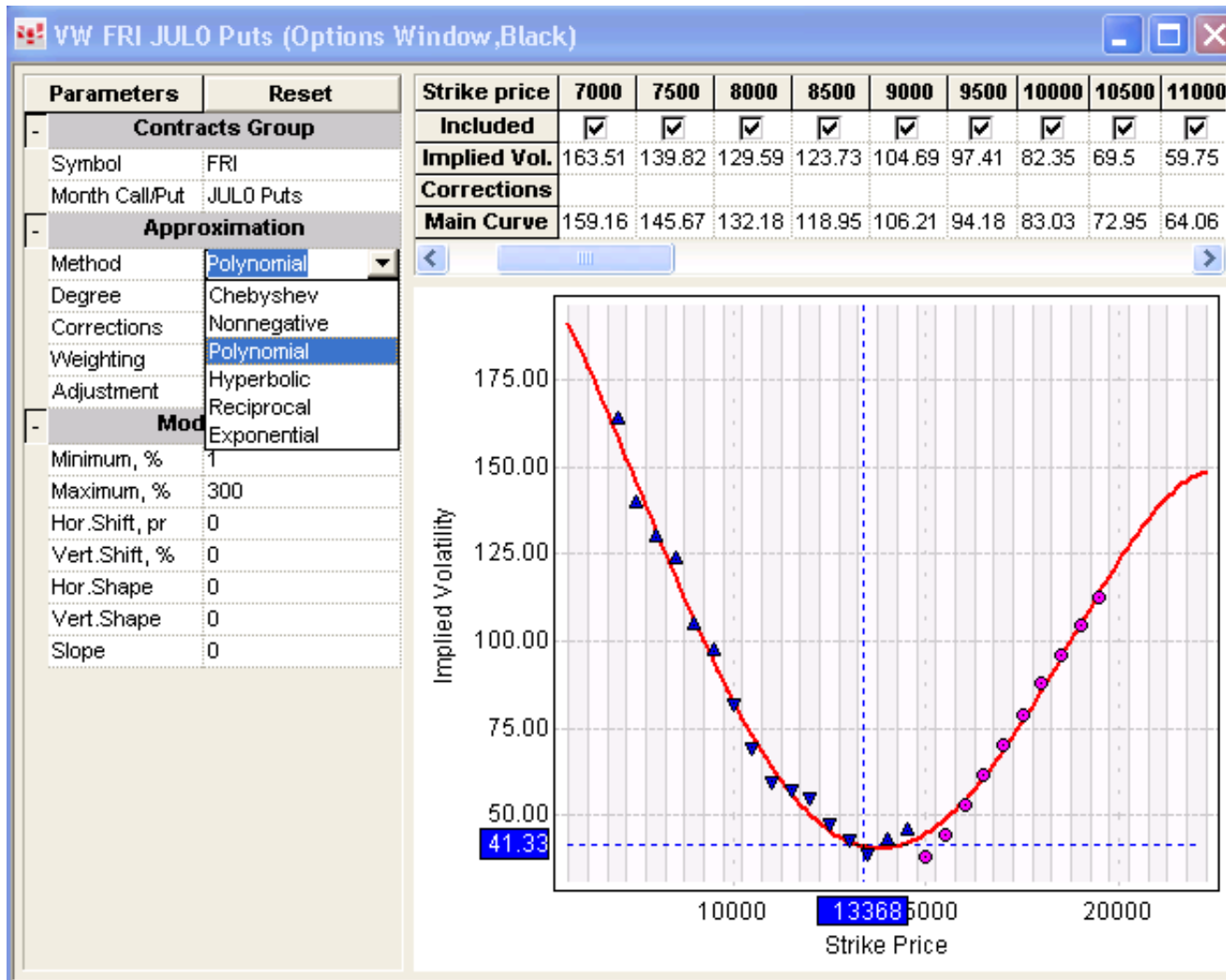
By clicking the field **Formula** you can view information on all existing and all possible terms.

4) OPTIONS SECTION

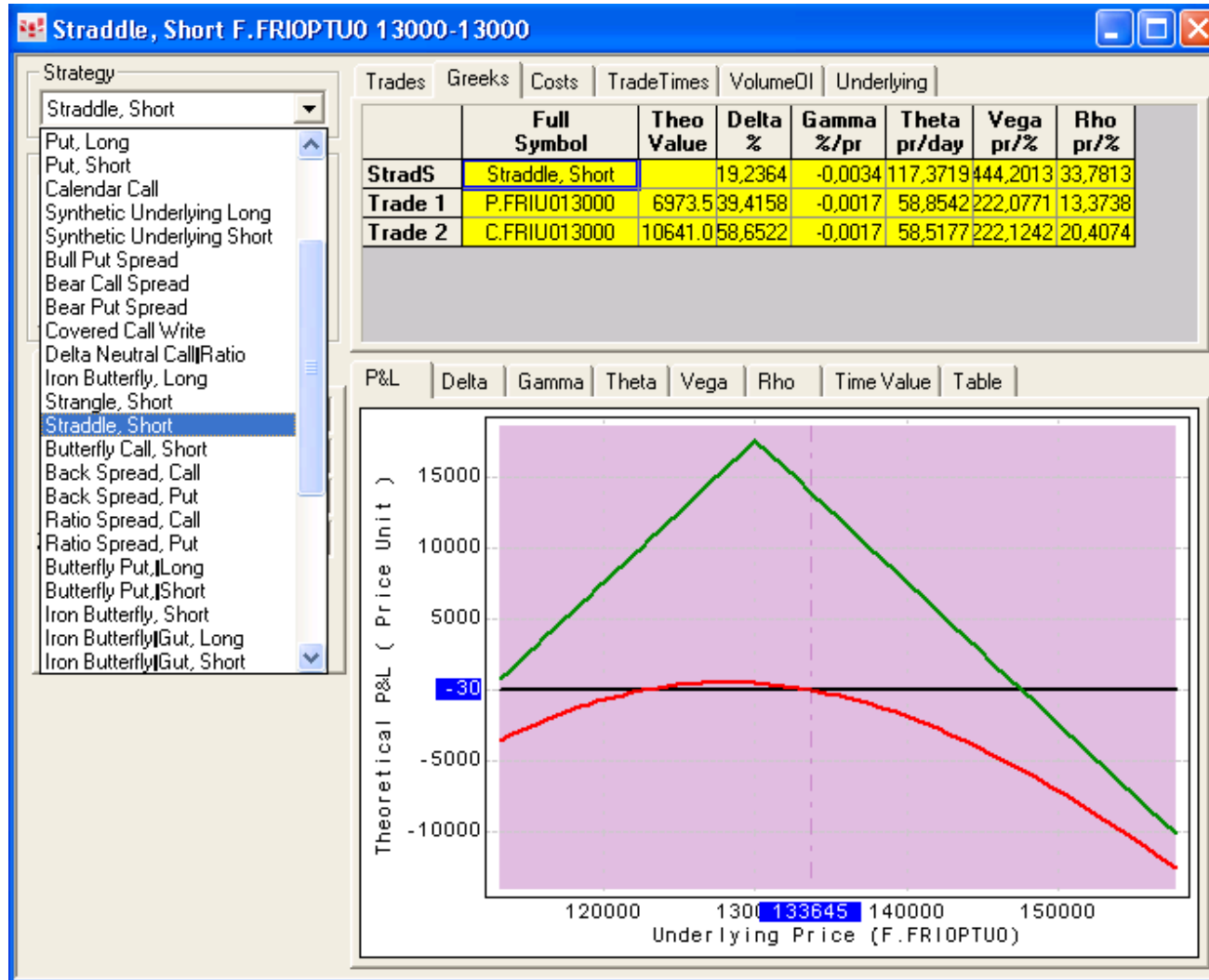
By typing an underlying asset ticker in the Options Window, you can view data on options sorted by strike and settlement dates:

FRI(RTS Index) - Price (Bid,Ask,Trade,Y_Close) and Net Change								
FRI	JUL0 CALLS		JUL0 PUTS		SEPO CALLS		SEPO PUTS	
UndPr	132860 ^A		132860 ^A		132860 ^A		132860 ^A	
DTE	7		7		70		70	
EXP	07/14/10		07/14/10		09/15/10		09/15/10	
VOL	45.14		44.46		37.80		38.55	
IVS	0.00		0.00		0.00		0.00	
IR	10.00		10.00		10.00		10.00	
5500	.....		.....		.....		.....
6000	.....		.....		.....		.....
6500	.....		.....		.....		.....
7000	10 ^B	-65200	15 ^A	+10	65345	+4265	140 ^B	+5
7500	10 ^B	-60200	20 ^A	+15	60410	+4270	345 ^A	+145
8000	10 ^B	-55200	25 ^A	+20	55490	+4270	300	+20
8500	10 ^B	-50205	30 ^A	+25	50595	+4270	570 ^A	+185
9000	10 ^B	-45215	30 ^A	+15	45730	+4250	550 ^A	+30
9500	10 ^B	-40225	35 ^A	+10	40905	+4205	800 ^Y	+105
10000	35255	+4295	45 ^A	0	36140	+4120	1270 ^A	+340
10500	30280	+4280	55	-15	10 ^B	-31455	1400 ^B	+145
11000	25330	+4235	90 ^A	-30	26920	+3770	2245 ^A	+535
11500	10 ^B	-20405	190 ^A	-15	22300 ^A	-260	2850 ^B	+500
12000	12215 ^B	-3375	510	+130	16555 ^B	-1895	3850 ^B	+610
12500	8860 ^B	-2115	1100 ^A	+335	13500 ^A	-1165	5495 ^A	+1040
13000	4990 ^B	-1820	2200 ^A	+600	10390 ^A	-880	7465 ^A	+1405
13500	2130 ^B	-1315	4360 ^A	+1125	7600 ^A	-720	9890 ^A	+1780
14000	645 ^B	-620	7855 ^A	+1800	5235 ^A	-620	12755 ^A	+2110
14500	145 ^B	-185	12995 ^A	+2875	3100 ^B	-800	16095 ^A	+2405
15000	90 ^A	+15	14865	-4305	2485 ^A	+15	19885 ^A	+2625
15500	50 ^A	+30	19810	-4315	1400 ^A	-110	23915 ^A	+2615
16000	35 ^A	+25	24800	-4310	800 ^A	-115	27275 ^B	+1570
16500	10 ^A	+5	29795	-4310	530 ^A	-35	31980 ^B	+1625
17000	5 ^B	0	34790	-4315	360 ^A	+5	35145	-4310
17500	5 ^A	0	39790	-4315	135 ^B	-100	40025	-4320
18000	5 ^A	0	44790	-4310	190 ^A	+30	10 ^B	-44940
18500	20 ^A	+15	49790	-4310	130 ^A	+15	49905	-4325
19000	20 ^A	+15	54790	-4310	130 ^A	+40	54880	-4320
19500	25 ^A	+20	59790	-4310	130 ^A	+60	59860	-4320

Volatility Workshop. This feature is used for building a volatility curve with an opportunity to modify parameters, select the approximation method and other options.



Options strategies of the **Strategy Analysis** feature offer a selection of popular strategies from the list and the facility to develop your own:



5) CHART feature offers trading charts with a wide variety of indicators:



For more detailed information please visit <http://www.cqg.com/>

RTS – RUSSIAN TRADING SYSTEM STOCK EXCHANGE

FORTS – FUTURES AND OPTIONS ON RTS

«Russian Trading System» Stock Exchange is one of the major trading platforms in Russia and Eastern Europe, providing trading services on both the spot (stocks, bonds, funds) and derivatives markets (futures and options contracts) based on advanced technologies employed worldwide.

Established in 1995, as the first regulated stock market in Russia, RTS Stock Exchange now trades the full range of financial instruments from cash equities to commodity futures.

The RTS Index first calculated on September 1, 1995, has since become the main benchmark for the Russian securities industry and is based on the Exchange's 50 most liquid and capitalized shares.

TODAY'S RTS PRODUCT LINE INCLUDES:

- **RTS Standard**, a new front-rank equity market for the most liquid Russian securities characterized by absence of 100% asset depositing, standard T+4 settlement in roubles, use of CCP technology, consolidated cash position on RTS Standard and on FORTS, RTS derivatives section and portfolio-style approach to margining spot and derivatives markets positions.
- **RTS Classica**, the only trading platform in Russia that allows for settlement in both rubles and foreign currency. RTS Classica is equally accessible to both Russian and foreign investors. The standard settlement cycle is T+4 DVP. There are no requirements to deposit securities and cash before a trade. Over 500 securities are trading on this market.
- **RTS T+0 Market**, securities trading for retail investors with full preliminary deposit of assets and ruble settlement.
- **RTS Board**, the quote-driven market for unlisted stocks and bonds.
- **FORTS**, futures and options market with ruble settlement. Trading since 2001. Today, 47 contracts are offered (34 futures and 13 options) on shares of Russian companies, bonds, short term interest rates, currency, RTS Indices, oil, oil products, metals and sugar. The most active contract is futures on the RTS Index.

RTS – RUSSIAN TRADING SYSTEM STOCK EXCHANGE FORTS – FUTURES AND OPTIONS ON RTS

RTS Group operates the central counterparty, the settlement securities depository and the settlement house for rubles and foreign currencies.

International members of RTS include Deutsche Bank, CSFB, UBS, Morgan Stanley etc.

Both the RTS Stock Market and the FORTS market are traded on robust international standard electronic platforms which allow for direct market access and algorithmic trading.

The core of the RTS Group is Open Joint Stock Company RTS where the trading is facilitated. The key shareholders include global investment banks, like UBS, Credit Suisse, Deutsche Bank.

RTS website — <http://www.rts.ru/en/>

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