Technical implementation of the additional morning trading session on MOEX Securities market

[You may find FAQ page about morning session at MOEX website.](#)

The additional morning trading session will run on the following boards only:

- TQBR, TQBD, FQBR, TQDD, FQDE – main T+
- SMAL – odd lots
- FSDE, FSEQ, PSEQ, PSDD, PSSD – negotiated deals (T0, B0-B30 settlement codes)
- FTDE, FTEQ, PTEQ, PTDD, PTSD – negotiated deals with CCP (Y0-Y7 settlement codes)

Changes in ASTS Bridge interfaces

A new interfaces IFCBroker41 and IFCBroker42 will be released. The following new fields will be added to the existing tables:

SECURITIES

Field	Type	Description
MORNINGSESSION	CHAR(1)	Y/N – shows if instrument is admitted to trading in additional morning session.

FIRMS

Field	Type	Description
MORNINGSESSION	CHAR(1)	Y/N – shows if firm is available for trading in additional morning session.

BANKACC

Field	Type	Description
MORNINGSESSION	CHAR(1)	Y/N – shows if Bank account is available for trading in additional morning session.

New value for **TRADING_SESSION** table

ID	NAME	SHORTNAME
0	Additional morning session	Morning session

Market data per additional morning session

All online market data for main and both additional morning and evening sessions is published in the SECURITIES tables.

When additional morning session ends then its results will be published in SEC_STATS table with TRADINGSESSION = 0.

Full day results including morning, main and evening sessions are published with TRADINGSESSION = 3.

Website: Pages "Parameters of the instrument", bulletins page, pages with archives, etc. will be expanded with the additional morning session specific information. New field MORNINGSES will be added to the structure of the DBF file with instruments details published as sl.zip archive.

Please note, that on 1 February 2022 support of DBF file format will be terminated.

Trading timetable

New event types will be added to the TRDTIMETYPES table:

Type	Event
E4	Morning trading start
E5	Morning trading end

Changes in reports

New value for SessionNo attribute

    0 – Additional morning session

is added to the following reports: SEM02, SEM03, SEM04, SEM21/SEM21A.

SEM02 and SEM03 reports: attribute SessionNo is allocated in new node SESSION. This change allows to identify data blocks of morning session and normal trading session.

Information about additional morning sessions included in report file for the main session.

For example:

SEM02 and **SEM03**:

- For the main session – SEM02_001 (includes data per additional morning and main sessions).
- For the evening session - SEM02_002.

SEM21 and **SEM21A**:

- For the main session – SEM21 _001 (includes data per additional morning and main sessions).
- For the evening session – SEM21_00T (includes data per both additional sessions and main session, also full day results).