

Sberbank Markets

Electronic trading system



Electronic trading system Sberbank Markets

Sberbank Markets: electronic access to FX liquidity for corporate clients and financial institutions



Real-time access to diverse currency streaming quotes



Secure connection for trade execution



Automated and agile post-trade process



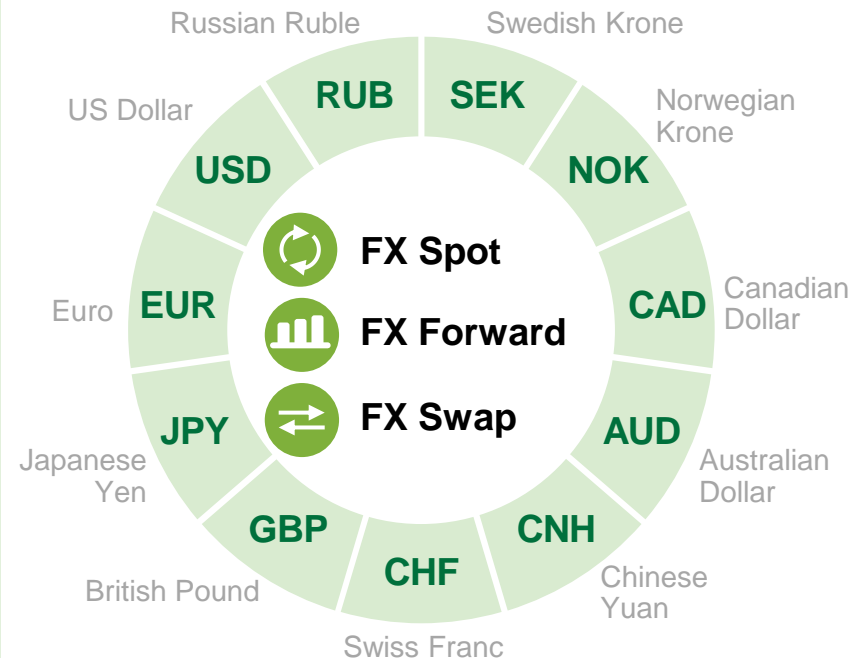
Low market impact of bulk-size trade execution



Centralization of FX trades

Currencies and products available today at Sberbank Markets

Global currencies:



Also available:

BYN | PLN | DKK | TRY | KZT | CZK | SGD



No additional commissions

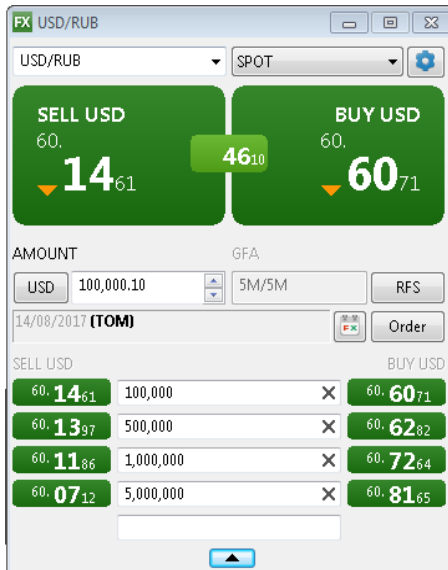
Main challenges around conversion and hedging trades

- 1** Choose the right time to enter the market
- 2** Automate and simplify settlement procedure
- 3** Centralize treasury procedures / to control trade operations
- 4** Manage liquidity of the company / group of the companies
- 5** Ensure information security and reliable working process

Enter the market at the right time

It is important to choose the right time for a FX trade or to find an efficient way to average positions, when the market is highly volatile.

1. Limit orders for any volumes
2. Notifications of rates, trades etc.(via terminal, SMS, Email)
3. Execution just in 1 click
4. Trades with different valuation dates
5. Hedging trades without binding to current account balances*
6. Additional graph possibilities



FX USD/RUB

USD/RUB SPOT

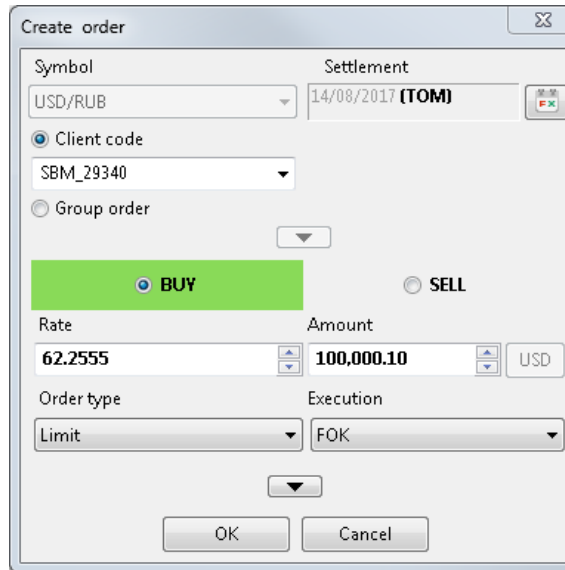
SELL USD 60. **14**₆₁ **BUY USD** 60. **46**₁₀ **60**₇₁

AMOUNT GFA

USD 100,000.10 5M/5M RFS

14/08/2017 (TOM) Order

SELL USD		BUY USD	
60. 14 ₆₁	100,000	X	60. 60 ₇₁
60. 13 ₈₇	500,000	X	60. 62 ₈₂
60. 11 ₈₆	1,000,000	X	60. 72 ₆₄
60. 07 ₁₂	5,000,000	X	60. 81 ₆₅



Create order

Symbol: USD/RUB Settlement: 14/08/2017 (TOM)

☒ Client code: SBM_29340

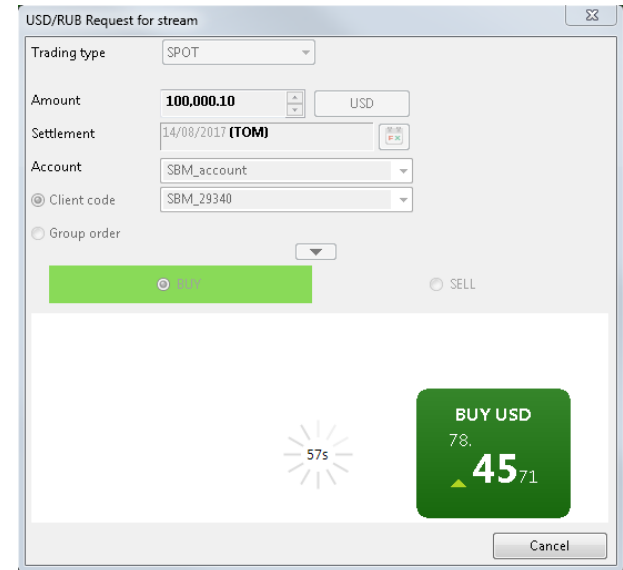
☐ Group order

☒ BUY ☐ SELL

Rate: 62.2555 Amount: 100,000.10 USD

Order type: Limit Execution: FOK

OK Cancel



USD/RUB Request for stream

Trading type: SPOT

Amount: 100,000.10 USD

Settlement: 14/08/2017 (TOM)

Account: SBM_account

☒ Client code: SBM_29340

☐ Group order

☒ BUY ☐ SELL

57s

BUY USD 78. **45**₇₁

Cancel

*Default available settlement dates: TOD, TOM, T+2. Hedging transactions are subject to RISDA and pre-approved counterparty limits.

Automate and simplify the process of settlements

1 Provides flexible settlement options relevant to your organization

Confirmation of trades in Sberbank Business Online

- Additional control and signature
- Different requisites for payments are possible

Independent payment

- Any payment time within day, payment netting
- Use of automated solutions(SAP etc.)

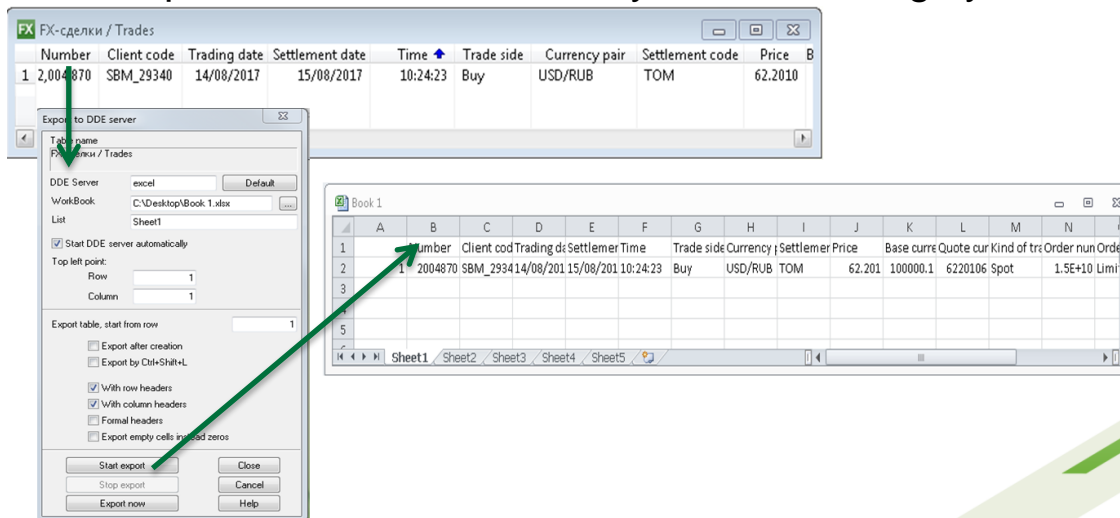
Automated settlement

- Fully automated settlement process
- Need to determine beforehand debit and credit accounts

Control

Process automatization

2 Supports online data export from the terminal to your accounting system via DDE and ODBC



The screenshot displays the 'FX-сделки / Trades' window in the Sberbank terminal. It shows a table of trade data with columns: Number, Client code, Trading date, Settlement date, Time, Trade side, Currency pair, Settlement code, and Price. A sample row is: 1, 2,004,870, SBM_29340, 14/08/2017, 15/08/2017, 10:24:23, Buy, USD/RUB, TOM, 62.2010.

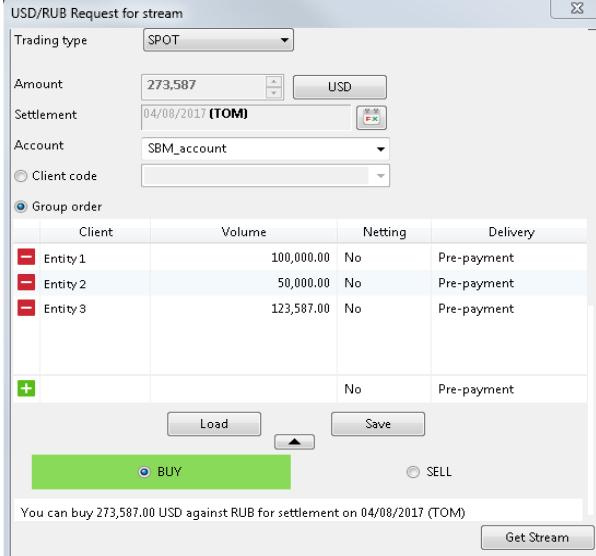
An 'Export to DDE server' dialog box is open, showing the 'Table name' as 'FX-сделки / Trades'. The 'DDE Server' is set to 'excel' and the 'WorkBook' is 'C:\Desktop\Book 1.xlsx'. The 'List' is 'Sheet1'. The 'Start DDE server automatically' checkbox is checked. The 'Export table, start from row' is set to 1. The 'Export by Ctrl+Shift+L' checkbox is checked. The 'Export now' button is highlighted.

The Excel spreadsheet 'Book 1' is shown with the data from the terminal table pasted into it. The columns in Excel are: A (Number), B (Client cod), C (Trading date), D (Settlement date), E (Time), F (Trade side), G (Currency), H (Settlement Price), I (Base cur), J (Quote cur), K (Kind of tr), L (Order num), M (Order). The data in row 2 matches the sample row from the terminal table.

Centralize treasury processes/Control trade operations

Most companies are aiming to centralize operations of the holding:

- 1 Keeping all companies of the group at the same trading terminal
- +
- 2 Setting group orders on behalf of several companies: the same rate and expiration time*
- +
- 3 Unlimited number of free terminals with trading and view-only user rights
- =



Client	Volume	Netting	Delivery
Entity 1	100,000.00	No	Pre-payment
Entity 2	50,000.00	No	Pre-payment
Entity 3	123,587.00	No	Pre-payment

Sberbank Markets can be easily adjusted to your operational model

Life examples:

1. Centralized treasury of company grouping + automated trade settlements allowed to decrease accounting burden and to mitigate operational risks.
2. View-only access without signature right given to foreign authorities of the company grouping

Regulate liquidity efficiently

1 Financing or providing liquidity with currency swap transactions

Life examples:

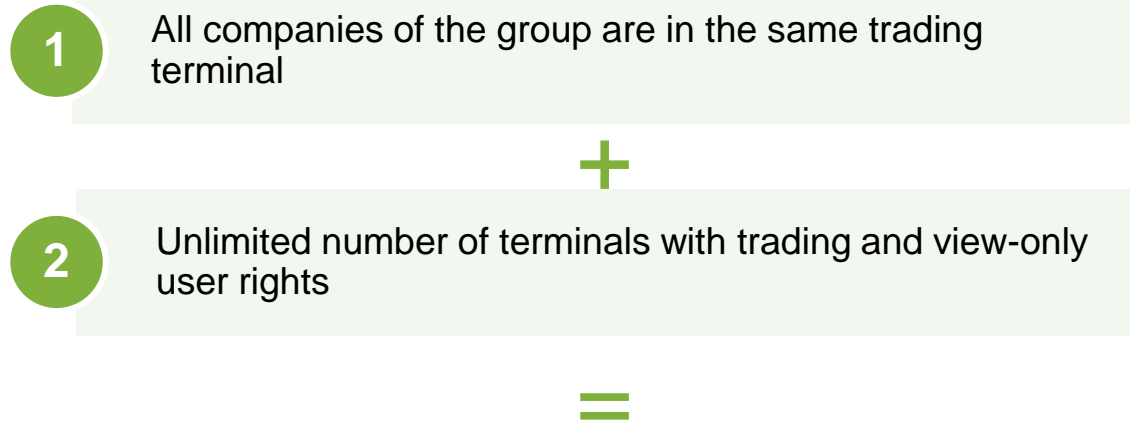
1. The company does not want to sell currency revenue right now for tax reasons and decides to buy USD/RUB swap (selling USD now and buying USD for $T + N$), which later will be closed from incoming ruble flows or future currency sales. The cost of financing (the difference between the rates of those two transactions) is determined by the current rates of the money market
2. The company has current RUB balances, which prefers to place, and needs dollar payment on the loan. The company enters into a deal to sell USD / RUB swap (buying USD now and selling USD to $T + N$), which later will be closed from incoming dollar revenue or future currency buying. The rate of placement (the difference between the rates of those two deals) is determined by the current rates at the money market.

2 Clearing of currency counter flows of the group

1. Centralization of group currency position
2. Minimization of buy/sell spread in case of counter interest by the companies of the group

Centralize treasury processes/ Control trade operations

Most companies are aiming to centralize operations of the group:



System can be easily adjusted to your operational model

Life examples:

1. Centralized treasury of several companies in a group + automatic trade settlements allowed to decrease accounting burden and to lower operational risks.
2. View-only access without the signature right given to foreign authorities of the group of companies.

Customer support service

Sberbank Markets specialized client service team ensures dedicated customer service

Security:



Two-factor SMS authentication



Personal USB-tokens

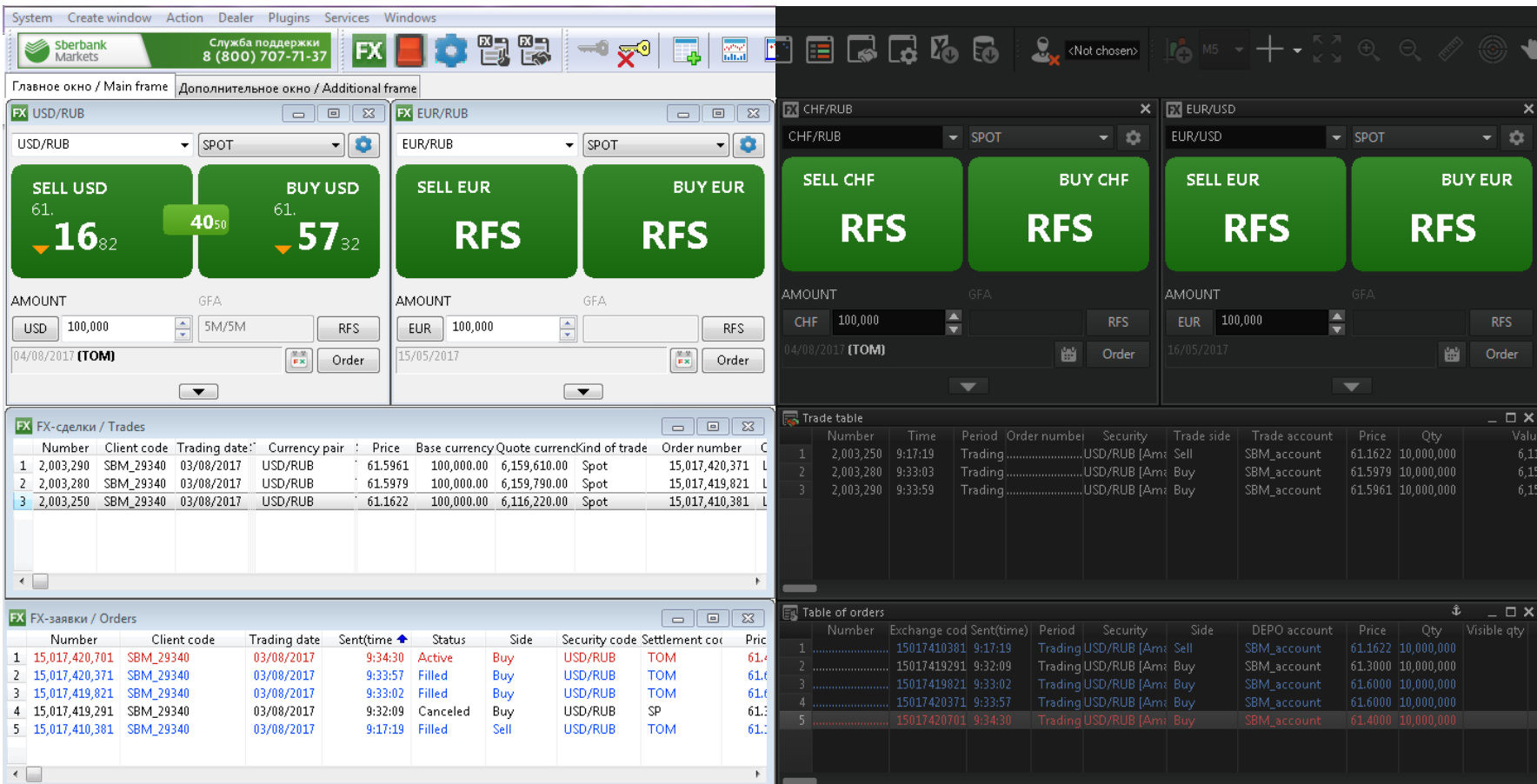
Reliability:

Classic Windows application independent on Java versions, web-browser and etc.

- Terminal works properly at any Windows PC, starting from Windows XP.
- Terminal does not require any other drivers or PC resources

Client terminal interface*

Customized interface of trading terminal



The screenshot displays a customized trading terminal interface with multiple windows. The top window shows the main trading interface with buttons for 'SELL' and 'BUY' for various currency pairs (USD/RUB, EUR/RUB, CHF/RUB, EUR/USD) and a 'RFS' (Request for Quote) button. Below this, there are two tables: 'FX-сделки / Trades' and 'FX-заявки / Orders'.

FX-сделки / Trades Table:

Number	Client code	Trading date	Currency pair	Price	Base currency	Quote currency	Kind of trade	Order number
1	SBM_29340	03/08/2017	USD/RUB	61.5961	100,000.00	6,159,610.00	Spot	15,017,420,371
2	SBM_29340	03/08/2017	USD/RUB	61.5979	100,000.00	6,159,790.00	Spot	15,017,419,821
3	SBM_29340	03/08/2017	USD/RUB	61.1622	100,000.00	6,116,220.00	Spot	15,017,410,381

FX-заявки / Orders Table:

Number	Client code	Trading date	Sent(time)	Status	Side	Security code	Settlement cor	Price
1	SBM_29340	03/08/2017	9:34:30	Active	Buy	USD/RUB	TOM	61.1622
2	SBM_29340	03/08/2017	9:33:57	Filled	Buy	USD/RUB	TOM	61.1622
3	SBM_29340	03/08/2017	9:33:02	Filled	Buy	USD/RUB	TOM	61.1622
4	SBM_29340	03/08/2017	9:32:09	Canceled	Buy	USD/RUB	SP	61.1622
5	SBM_29340	03/08/2017	9:17:19	Filled	Sell	USD/RUB	TOM	61.1622

Trade table Table of orders:

Number	Exchange cod	Sent(time)	Period	Security	Side	DEPO account	Price	Qty	Visible qty
1	15017410381	9:17:19	Trading	USD/RUB [Ami]	Sell	SBM_account	61.1622	10,000,000	6,116,220.00
2	15017419291	9:32:09	Trading	USD/RUB [Ami]	Buy	SBM_account	61.3000	10,000,000	6,159,790.00
3	15017419821	9:33:02	Trading	USD/RUB [Ami]	Buy	SBM_account	61.6000	10,000,000	6,159,610.00
4	15017420371	9:33:57	Trading	USD/RUB [Ami]	Buy	SBM_account	61.6000	10,000,000	6,159,610.00
5	15017420701	9:34:30	Trading	USD/RUB [Ami]	Buy	SBM_account	61.4000	10,000,000	6,116,220.00

* Trading terminal developed by ARQA Technologies

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