NC Transaq Adapter

User Manual · Version 1.0

Moscow Exchange market data inside NinjaTrader 8 through your broker's TRANSAQ Connector: shares, FORTS futures with contract months and rollovers, currency, bonds and indexes, with history, live prices and Level 2 depth.

Every TRANSAQ market
MOEX shares, FORTS futures, bonds, currency, indexes, SPB and international. About 25,000 instruments in one searchable window.

FORTS futures, the NinjaTrader way
Real NinjaTrader futures with point value, contract months and rollover dates, ready for merged charts.

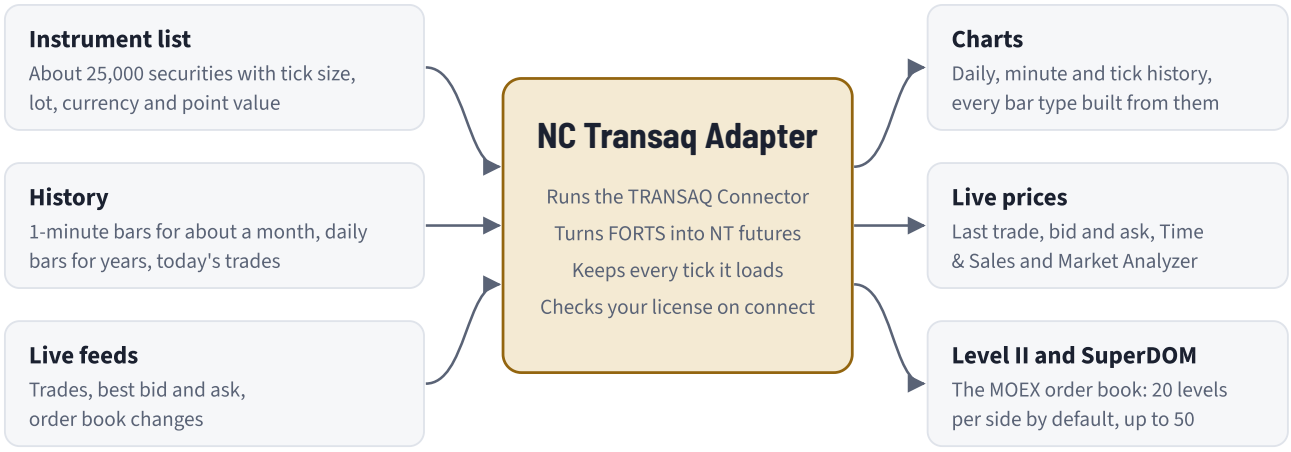
History and ticks
1-minute and daily bars from the server, today's trades from the open, and every tick the adapter loads kept on disk.

Live data and Level 2
Last trade, bid and ask, Time & Sales, and the MOEX order book up to 50 price levels per side.

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01 Before you start



How it fits together. The adapter is a NinjaTrader connection. It talks to your broker's TRANSAQ server through the TRANSAQ XML Connector, which comes with the adapter, using your broker's Connector login.

You need:

- **NinjaTrader 8.1** or later.
- NinjaTrader in **Multi-provider mode** (section 3). Without it the TRANSAQ connection does not show up.
- A **Finam account with a TRANSAQ Connector login**. Finam doesn't give Connector access to every account; see Getting a Connector login at Finam below.
- An NC Transaq Adapter license and the email of your ninjacoding.net account.
- Internet access to your broker's TRANSAQ server (at Finam `tr1.finam.ru`, port 3900) and to ninjacoding.net.

Data only. The adapter brings market data into NinjaTrader. It does not send orders to your broker. Use the data with a simulation account, for research and backtesting, or next to your broker's own trading software.

Which brokers. The adapter is tested with Finam. Other brokers whose TRANSAQ servers take a plain login and password should work: enter their server and port in the connection settings. Logins that need a crypto key are not supported in version 1.0.

Getting a Connector login at Finam

1. Open a brokerage account at Finam.
2. Ask Finam for access to the TRANSAQ Connector. Finam then issues a separate Connector login and password; the login starts with `FZTC` or `FZTS`. This is the login the adapter needs. Your login for Finam's trading apps or for the TRANSAQ terminal (`FZTR…`) does not work.
3. Enter that login and password in the connection settings (section 4). There is nothing to download: the TRANSAQ Connector comes with the adapter.

NOT EVERY ACCOUNT GETS IT

Finam doesn't open the TRANSAQ Connector to every client from the first day. When we opened a new Finam account in November 2026, the Connector wasn't available on it. Finam gives it to qualified investors, or to clients whose status Finam has confirmed based on their trading experience. Which status you need and how to get it is a question for Finam. As far as we know, the access itself is free. These are Finam's rules and they can change; Finam's support has the current ones.

Trying it on a demo. This is possible, but an ordinary Finam demo account is not enough. You need demo access to the TRANSAQ Connector, so that Finam issues demo Connector logins. Finam gives them for 7 days only. Enter the server and port that come with them. We haven't checked how complete the demo server's data is, so a demo is at your own risk.

02 Installing

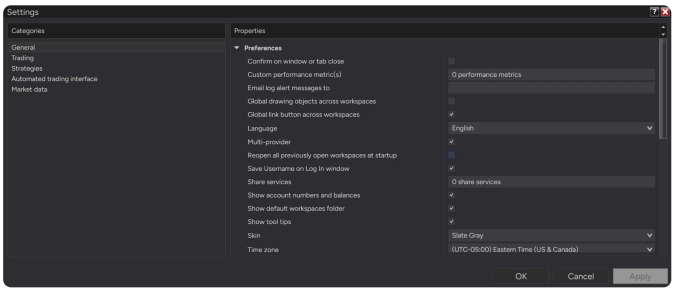
1. In the Control Center, choose **Tools** → **Import** → **NinjaScript Add-On…** and select the NC Transaq Adapter zip file. NinjaTrader compiles the import.
2. The zip also holds the TRANSAQ XML Connector, `txmlconnector64.dll`. The import puts it in `Documents\NinjaTrader 8\bin\Custom`, where the adapter looks for it. There is nothing else to install.
3. Turn on Multi-provider mode (next section) if it is off, then restart NinjaTrader. One restart covers both.

03 Turning on Multi-provider mode

REQUIRED

NinjaTrader must run in Multi-provider mode. Otherwise the TRANSAQ connection does not appear in the list of connections.

1. Open NinjaTrader.
2. Go to **Tools → Options → General**.
3. Enable **Multi-provider**.
4. Click **OK** and restart NinjaTrader.



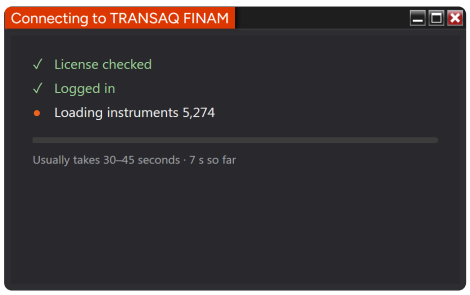
Tools → Options → General. With Multi-provider ticked, NinjaTrader can use the TRANSAQ connection next to your other connections.

04 Adding the TRANSAQ connection

1. In the Control Center, choose **Connections → Configure**.
2. In the **Available** list, select **NinjaConnectors MOEX Transaq** and click **add** below the **Configured** list. That is the name NinjaTrader gives to this connection slot.
3. Give the connection a name, for example `TRANSAQ FINAM`.
4. Enter your TRANSAQ Connector login under **User name** and its password under **Password**.
5. Under **Activation email**, enter the email of your ninjacoding.net account.
6. Leave **Server** and **Port** as they are for Finam. For another broker, enter its TRANSAQ server and port.
7. Click **OK**. To connect, choose **Connections → TRANSAQ FINAM** in the Control Center. The connection turns green once it is connected.

Setting	Default	What it does
User name	empty	Your TRANSAQ Connector login, for example `FZTC12345`.
Password	empty	Its password. NinjaTrader keeps it in its encrypted connection settings.
Activation email	empty	The email of your ninjacoding.net account. The license is checked each time you connect (section 11).
Server	`tr1.finam.ru`	Your broker's TRANSAQ server. Finam's reserve server is `tr2.finam.ru`.
Port	3900	The server's port.
Market depth levels	20	How many price levels per side Level II and the SuperDOM receive. 1 to 50.
Connector DLL	`txmlconnector64.dll`	The TRANSAQ XML Connector file. A plain file name is looked for in `Documents\NinjaTrader 8\bin\Custom`; a full path loads it from anywhere. Change it only if your broker gives you its own build of the Connector.
Show connect progress	on	Shows the connecting window described below.
Version	1.0	The installed adapter version. Read only.
Connect on startup	off	NinjaTrader's own setting: connects automatically when NinjaTrader starts.

Connecting takes 30 to 45 seconds



The connecting window while the instrument list arrives.

On every connect the TRANSAQ server sends its full list of instruments, about 25,000 of them, and the connection only turns green once the whole list is in. That is how TRANSAQ works, and it takes 30 to 45 seconds.

The connecting window shows how far it is: the license check, the login, and the instruments counted as they arrive, with a progress bar based on your previous connect. It closes by itself once the connection is up. If something goes wrong, it stays open and shows the reason.

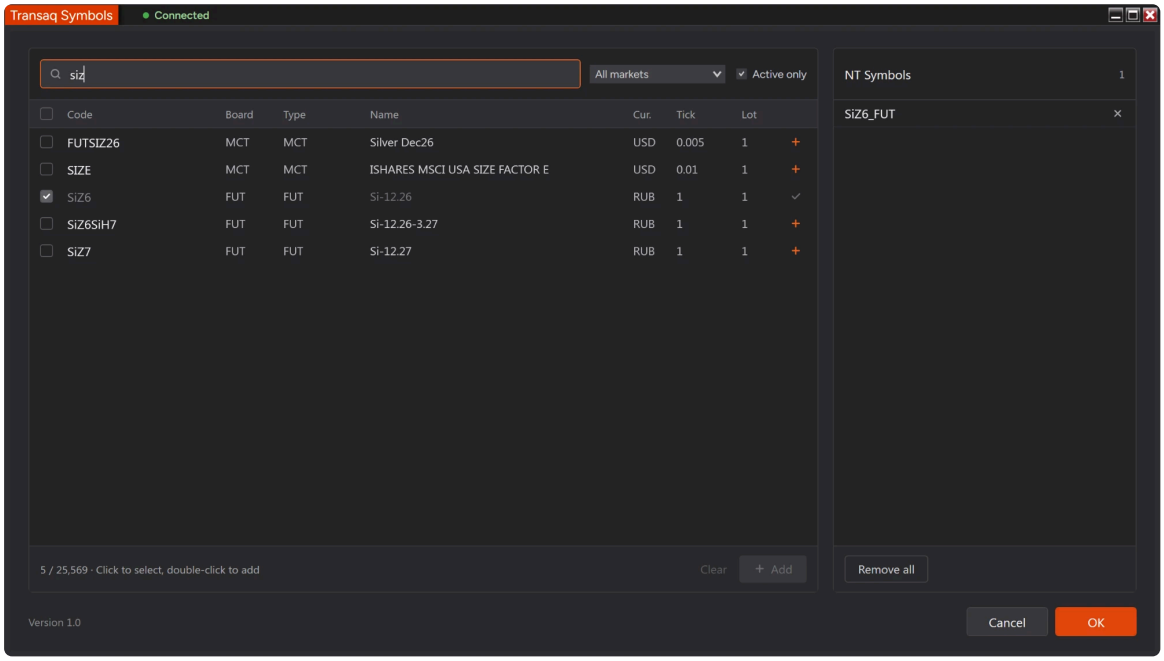
The Log tab of the Control Center then shows a line starting with `NC Transaq Adapter: 1.0 connected to`.

05 Adding instruments

A TRANSAQ server lists tens of thousands of instruments. Add only the ones you want; each one becomes a NinjaTrader instrument that you can chart and use anywhere in NinjaTrader.

1. In the Control Center, choose **New → Transaq Symbols**.
2. The left list shows every instrument the server sent. Type in **Search code or name** to narrow it down, and pick a market in the list next to it (**All markets** shows every market). **Active only** hides instruments the server marks as not trading.

3. Click the + at the end of a row, or double-click it. To add several, tick them and click **Add**. They move to **NT Symbols** on the right. An instrument that is already in NinjaTrader shows a check mark.
4. To take an instrument out of NinjaTrader, click its × in **NT Symbols**, or use **Remove all**.
5. Click **OK** to apply the changes. The window asks before it removes instruments. **Cancel** closes the window without changes, and asks first if you changed anything.



Transaq Symbols. Every TRANSAQ instrument on the left with its board, type, currency, tick size and lot; the ones in NinjaTrader on the right. Changes are applied when you click OK.

The list fills once the TRANSAQ connection is connected. While it is connecting, the top of the window shows how far the connect is.

Markets

Market	What it holds
MOEX shares	Shares on the Moscow Exchange main board (TQBR), for example SBER and GAZP.
FORTS	MOEX futures (board FUT), for example Si, RTS, BR and GOLD, and their calendar spreads.
Bonds	Government and corporate bonds.
Currency	The MOEX currency market, for example CNYRUB_TOM.
Indexes	MOEX indexes, for example IMOEX and RTSI.
SPB	SPB Exchange.
International	Your broker's international securities (at Finam the MCT board).
Other	Everything else the server lists.

Instrument names

Shares and most other instruments are named after their code and board. FORTS futures become NinjaTrader futures with a contract month (section 6). Names are in capitals, because NinjaTrader turns what you type in its instrument box into capitals; a character NinjaTrader doesn't allow in names becomes `_`.

Instrument	TRANSAQ code and board	NinjaTrader instrument
Sberbank share	`SBER · TQBR`	`SBER_TQBR`
Si future, December 2026	`SiZ6 · FUT`	`SI_FUT 12-26`
Si calendar spread	`SiZ6SiH7 · FUT`	`SIZ6SIH7_FUT`
Yuan, settled tomorrow	`CNYRUB_TOM · CETS`	`CNYRUB_TOM_CETS`

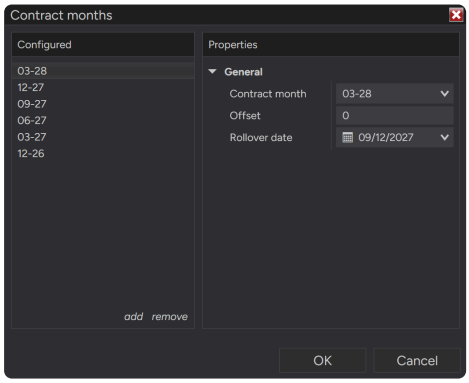
Instruments get the server's tick size and currency, and the **NC MOEX 24 x 7** trading hours (section 7). FORTS futures get the type **Future** with MOEX's point value; every other instrument, calendar spreads included, gets the type **Stock**.

06 FORTS futures and rollovers

FORTS futures are added the way NinjaTrader handles CME futures: one master instrument per underlying, such as `SI_FUT`, with a contract for each month, such as `SI_FUT 12-26` and `SI_FUT 03-27`. When you add one month, the adapter adds every month of that future that is still trading, so you can switch months on a chart or merge them.

- **Point value.** Each future gets MOEX's value of one point per contract, in the settlement currency. On Si one point is one ruble per contract, so profit and loss in the Strategy Analyzer and on a simulation account come out in rubles, as on the exchange.
- **Expiry.** Each contract carries its expiry date, and NinjaTrader shows the months in its instrument box like any other future.

Contract months and rollover dates



Contract months of SI_FUT, filled in by the adapter.

The adapter fills in each future's **Contract months** with a rollover date and an offset for every month, as NinjaTrader does for CME futures. It updates them quietly each time you connect.

- **Rollover date:** the first day in the last 20 days before expiry on which the next contract's daily volume is higher than the expiring one's. Until that happens, a date 5 weekdays before expiry is used, and it is corrected once the volumes cross.
- **Offset:** the next contract's close minus the expiring contract's close on the rollover day. Once it is set it does not change.
- **Your edits win.** If you change an entry yourself, the adapter leaves it as you set it.

To see them, open **Tools → Instruments**, find the future (for example `SI_FUT`), edit it and open **Contract months**.

Merged charts

NinjaTrader's merge policy works for these futures as for CME futures. Set it under **Tools → Options → Market data → Merge policy**: **Merge back adjusted**, **Merge non back adjusted** or **Do not merge**. With merging on, a chart of the front month, for example `SI_FUT 12-26`, joins the months at their rollover dates.

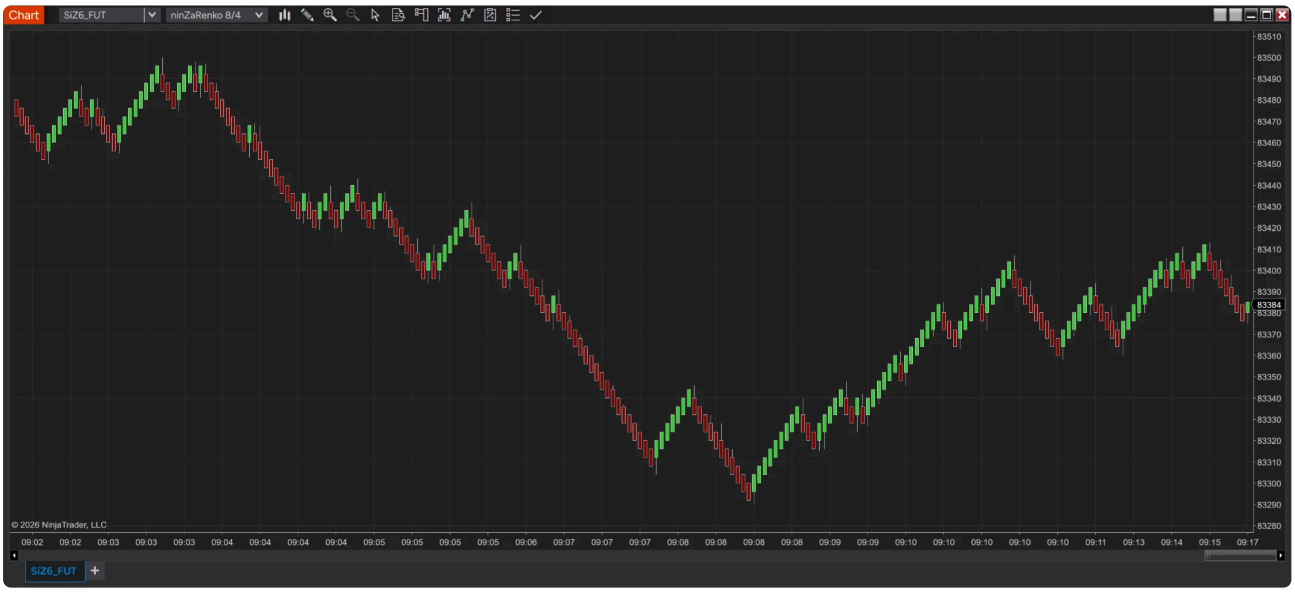
Expired contracts. TRANSAQ only serves contracts that are still trading. Once a contract expires, the server no longer has its history, so a merged chart reaches back as far as the oldest contract still trading. 1-minute bars go back about a month in any case (section 7).

07 Charts and history

Open a chart, type the instrument name (for example `SBER_TQBR` or `SI_FUT 12-26`) and choose any bar type. The adapter loads the history NinjaTrader asks for:

Bar type on the chart	Data loaded from TRANSAQ
Day, Week, Month, Year	Daily bars, one per trading day. Years of history: SBER goes back to 1999, a future to the day it was listed.
Minute and every time frame NinjaTrader builds from minutes	1-minute bars, 20,000 per request, up to four loads at a time. A load usually takes a few seconds. The server keeps about one month of 1-minute bars.
Tick, Second, Renko, Range, Volume and other bars built from ticks	Every trade: today's from the TRANSAQ server, past days' from this computer (section 8).

About a month of minute bars. This is a limit of the TRANSAQ server. Because NinjaTrader builds 5-, 15- and 60-minute charts from 1-minute bars, those charts also go back about a month. For longer studies use daily bars.



A Renko chart of the Si future built from MOEX ticks. TRANSAQ charts work like any other NinjaTrader chart: indicators, drawing tools, strategies and the Strategy Analyzer.

Volume

Volume is counted in lots, as on the exchange: contracts for futures, lots for shares. One SBER lot is 10 shares. The **Lot** column of the Transaq Symbols window shows each instrument's lot size.

Bid and ask on historical ticks

TRANSAQ marks every trade as a buy or a sell. The adapter places buys at the ask and sells at the bid, so buy and sell volume, delta and other order-flow tools classify historical trades correctly. It also fills NinjaTrader's separate historical Bid and Ask series from the same trades.

Trading hours and time zone

- The adapter creates the **NC MOEX 24 x 7** trading hours: Moscow time, every hour of every day. Morning, main and evening sessions all show on the chart and nothing is cut off. If you want a chart with one session only, make your own trading hours template in Moscow time and set it on the instrument.
- Bar times follow NinjaTrader's time zone (**Tools** → **Options** → **General**).
- NinjaTrader saves the history it loads in its own database. The next time it only asks for what is missing. You can manage that data in **Tools** → **Historical Data**.

08 Tick data and the Downloads window

Tick history means every single trade. A TRANSAQ server hands out **today's trades only**: on request it replays every trade since the start of today's trading, and then carries on live. There is no tick archive for past days. The adapter therefore saves every tick it loads on your disk, one file per instrument and day. Those files are where past days come from.

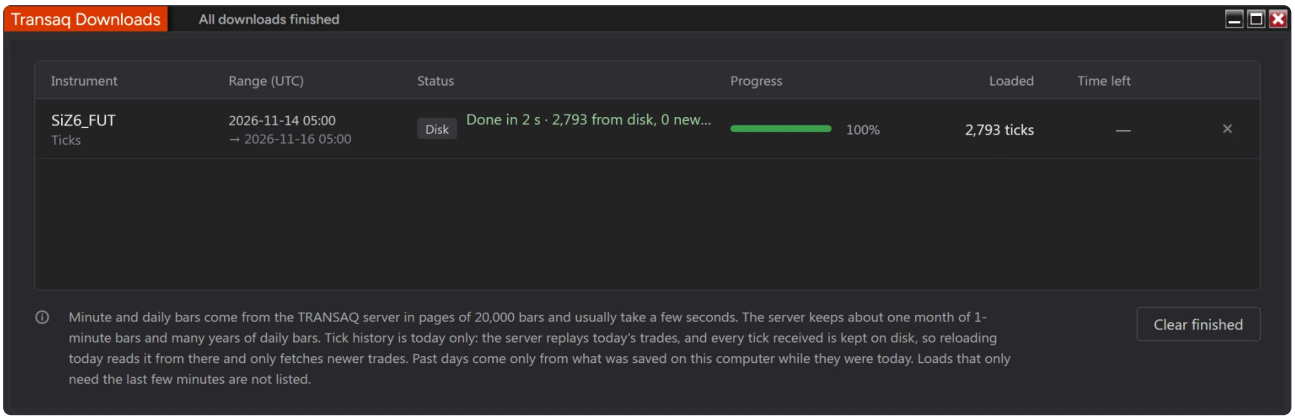
Day	Where its ticks come from
Today	The first load replays today from the TRANSAQ server: on a busy future 25 to 40 seconds by midday. The ticks are saved on disk, so the next load reads them from there and only asks the server for newer trades.
Past days	Your disk only: the ticks the adapter saved while that day was today. A day saved before the close ends where the last load of that day ended. A day on which the instrument was never loaded has no ticks.

BUILD YOUR TICK HISTORY

For tick-based charts over several days, add your instruments early and load their tick charts every trading day, once more after the evening session so the saved day is complete. The history then grows by one full day each day. Deleted tick files can't be downloaded again.

The Transaq Downloads window

The **Transaq Downloads** window lists every history load: daily bars, 1-minute bars and ticks. It opens by itself when a load is still running after three seconds, and you can open it from **New** → **Transaq Downloads**. A chart reload that only needs the last few minutes is not listed.



Transaq Downloads. Instrument and what is loading, date range in UTC, status, progress, bars or ticks loaded so far, and time left.

- The label in front of the status says where the data comes from: **Server** is the TRANSAQ server, **Disk** is your own computer.
- The status says what is happening, for example:

`Loading from the TRANSAQ server`	Bars are being requested.
`Done in 2 s · 23,990 bars`	Finished; the chart has the data.
`… · the server's history starts 2026-10-18`	The chart asked for more than the server keeps; the bars start on that date.
`Today · reading saved ticks`	Today's ticks saved on your disk are being handed to NinjaTrader.
`Today · asking the server`	The server is replaying the trades that are not on disk yet.
`Done in 2 s · 2,793 from disk, 0 new`	A finished tick load: how many ticks came from your disk and how many from the server.
`… · cached until 18:40 on 2026-11-14`	That past day is saved only up to 18:40.
`… · no saved ticks for 2026-11-13`	That day was never loaded on this computer.

- The × at the end of a row cancels a running load or removes a finished one. **Clear finished** removes all finished rows; they also go away by themselves after 30 minutes.

Files on disk. The adapter keeps its files in `Documents\NinjaTrader 8\NCTransaq`: saved ticks in `ticks`, one folder per instrument and one file per day, and the Connector's logs in `logs`, kept for 7 days. The logs hide your password. Unlike chart data, saved ticks can't be loaded again once deleted, so keep the `ticks` folder.

09 Footprint charts

A footprint chart shows, for every price in a bar, how much traded at the bid (sellers) and at the ask (buyers). TRANSAQ data works with NinjaTrader's Order Flow Volumetric Bars and with footprint indicators that use tick data.

1. Open a chart (**New** → **Chart**) and select the instrument, for example `SI_FUT 12-26`.
2. Under **Type**, choose **Volumetric**, for example 1 Minute.

3. Set **Ticks per level** so a bar has about 20 to 40 rows: the bar's usual range in ticks divided by 30. On Si, which moves in steps of 1, start with 5.
4. Set **Days to load** to the days whose ticks are on your computer (section 8), and click **OK**.



1-minute Volumetric bars on the Si future, with bid and ask volume at each price. Volumes are in contracts.

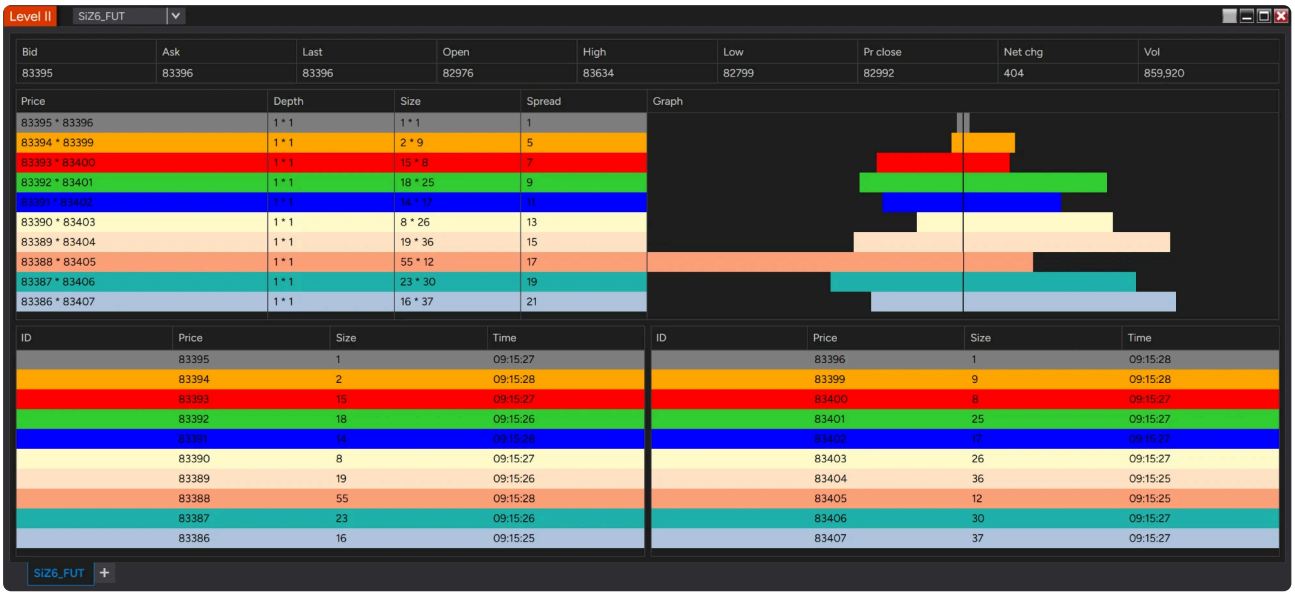
- **Bid and ask on past bars are exact.** TRANSAQ records whether each trade was a buy or a sell, and the adapter passes that on (section 7).
- **Tick Replay is not needed for Volumetric Bars.** Footprint indicators that require Tick Replay work too: tick **Tick Replay** in the Data Series window (if the box is missing, turn on **Show Tick Replay** in **Tools** → **Options** → **Market data**).

10 Live data, Level II and Time & Sales

While the connection is connected, charts update with every trade, and bid and ask follow the best bid and ask on the exchange. Market Analyzer columns, Chart Trader and every other window that shows prices work the same way. Futures also get their open interest.

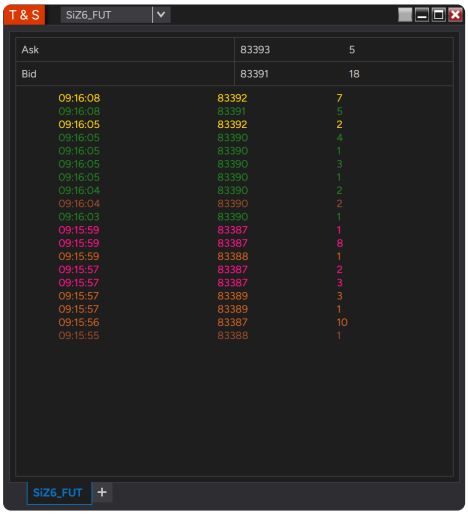
Level II and SuperDOM

Open a Level II window or a SuperDOM (**New** → **Level II** or **New** → **SuperDOM**) and select a TRANSAQ instrument. The adapter keeps its own copy of the order book from the changes TRANSAQ sends, and passes on the best price levels on each side, as many as **Market depth levels** in the connection settings (20 by default, up to 50), up to four times a second.



Level II on the Si future. The best bid and ask levels of the MOEX order book, sizes in contracts.

Seeing all the levels in the SuperDOM. The SuperDOM has its own limit: it only prints as many levels as its **General → # of market depth levels** property allows, which is 10 by default, and only while **Show market depth** is on. Right-click the SuperDOM, choose **Properties**, turn on **Show market depth** and set **# of market depth levels** as high as the connection's Market depth levels.



Time & Sales on the Si future.

Time & Sales

Every trade on the exchange appears in Time & Sales with its time, price and size, colored by NinjaTrader according to where it traded against the bid and ask.

When the connection drops

If the link to the TRANSAQ server drops, the connection shows **Connection lost** and the Connector tries to restore the session by itself. If it can't, the adapter logs in again after 30 seconds, then after 1, 2 and 5 minutes. Once it is back, charts, Level II and Time & Sales are subscribed again on their own, and the Log tab says `Reconnected`.

11 Your license

The adapter checks your license each time the connection connects, using the **Activation email** in the connection settings. If the license can't be confirmed, the connection does not connect, and the connecting window shows why. With **Show connect progress** turned off, a **License Issue** box shows the reason instead. The Log tab shows the same message.

Message	What to do
Enter the email of your ninjacoding.net account in the Activation email field…	The email is empty. Enter it in **Connections** → **Configure** and connect again.
User not found.	No ninjacoding.net account uses this email. Check the spelling and use the email you bought the adapter with.
No active NC Transaq Adapter license was found for …	This account has no NC Transaq Adapter license, or it has expired.
Machine ID in our system does not match your current machine ID. Please update.	The license is registered to another computer. Update the machine ID in your ninjacoding.net account; NinjaTrader shows it under **Help** → **About**.
The license server at ninjacoding.net did not answer…	Check your internet connection and firewall, then connect again.
Any other message	The license server explains the problem. Contact NinjaCoding support if it isn't clear.

12 Good to know

The TRANSAQ connection is not in Connections → Configure.

Turn on Multi-provider mode (section 3) and restart NinjaTrader. Look for **NinjaConnectors MOEX Transaq** in the Available list.

I opened a Finam account, but I have no Connector login.

Finam gives TRANSAQ Connector access to qualified investors and to clients with a confirmed status, not to every new account. Ask Finam which status you need (section 1).

Can I use a Finam demo account?

Only with demo access to the TRANSAQ Connector, which Finam gives for 7 days. An ordinary demo account has no Connector login. The demo data is at your own risk (section 1).

Connecting takes half a minute. Is that normal?

Yes. The TRANSAQ server sends its whole list of about 25,000 instruments on every connect (section 4).

Connecting fails with a message starting with "TRANSAQ:".

The message comes from the TRANSAQ server, for example about a wrong login or password. Check **User name** and **Password**, and make sure it is a Connector login (at Finam `FZTC…` or `FZTS…`), not a terminal login (`FZTR…`).

"The TRANSAQ connector DLL was not found".

Import the NC Transaq Adapter zip again, which puts `txmlconnector64.dll` back in `bin\Custom`, or set **Connector DLL** to the file's full path.

The Transaq Symbols window is empty.

Connect the TRANSAQ connection; the list comes from the server on every connect. If it says the server sent no instruments, the Log tab shows why.

A minute chart only goes back about a month.

The TRANSAQ server keeps about one month of 1-minute bars. Use daily bars for longer history (section 7).

A tick chart only shows today, or has gaps.

TRANSAQ hands out today's trades only. Past days come from the ticks the adapter saved on your computer, and the Downloads window says which days are missing or partial (section 8).

“Restart NinjaTrader once to finish setting up the NC MOEX 24 x 7 trading hours”.

Restart NinjaTrader once. On a few installations the trading hours template can only be completed after a restart.

An expired future has no data.

TRANSAQ no longer serves contracts once they expire (section 6).

Why are the instrument names in capitals?

NinjaTrader turns what you type in its instrument box into capitals, so the names are created that way and you can type them directly.

Which volume unit is used?

Lots, as on the exchange: contracts for futures, lots for shares (section 7).

Can I trade through the adapter?

No. The adapter is a data connection only; it does not send orders to your broker.

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