

Changes in QUIK Workstation 7.0.0

Features of new version

1. The main menu has been fully changed. For a detailed description, see New menu 7.0.pdf.
2. The configuration dialog is no longer displayed while creating the majority of tables. Default settings are used to create the tables. The settings can be changed using the 'Edit table' option in the shortcut menu.
3. Any table can now be created using the unified dialog box. A 'Create new window'  button is added to the toolbar.
For a detailed description, see QUIK User's Manual, Section 2, p. 2.15.1.
4. A pop-up messages window can be disabled (including messages containing  in the Urgency field).
For a detailed description, see QUIK User's Manual, Section 2, p. 2.17.2.
5. Now it is possible to fine-tune all trends and levels of Fibonacci.
For a detailed description, see QUIK User's Manual, Section 4, p. 4.3.3.
6. The time is expressed in the format set in the operating system's settings.
7. The rows in the Quotes table can be highlighted based on changes to the **Time of last trade** parameter (Time).
8. If two-factor authentication using SMS was not successful due to one-time password input timeout expired, the input dialog for main login and password appears. A one-time password cannot be sent again by SMS until the main login and password are entered.
9. A message containing the list of types of cancelled orders appears as a result of group order cancellation.
10. The 6 and 7 limit types have been renamed to Total deposit funds in foreign currency (in roubles) and Deposit funds in foreign currency respectively in the Client account limits table.
11. CFI code of an instrument (CFI code column) is now transmitted to the Quotes table. **CFI code** column and **CFI code** parameter have been added to the Search security for ... table and the Security information window respectively. CFICode name is used to access this parameter using Lua and QPILE scripts.

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12. New types of depository accounts are transmitted to the Trading accounts table. These accounts will have the Clearing value in the Depo account type column and the values Technological account, Collective clearing account, Stress collateral in the Trading account type column.

For a detailed description, see QUIK User's Manual, Section 5, p. 5.33.3.

13. It is possible to limit the number of displayed rows in the Level II Quotes table. To do this, use the option **Level II quotes depth** in the Security parameters which indicates the quantity of displayed rows for buying and selling.

For a detailed description, see QUIK User's Manual, Section 5, p. 5.34.2.

14. If the **Check mod.margin on all of limit kinds** option is enabled in the Limits calculation library settings (Clients / Leverage tabs), the values of max button, Client portfolio and Buy/Sell tables are calculated for all limit types.

15. New possible values are added to the Trades for execution... table: 'Withdrawn by the user', 'Margin call', 'Margin call cancel'.

16. The Open interest parameter is transmitted to the Time and Sales table for instruments of the FORTS derivatives market. Using the Lua scripts this parameter can be accessed by 'open_interest' name.

17. The duration of the startup banner appearing when users run the terminal is limited to 5 seconds.

18. It is possible to create the Account state table without specifying a firm, a client code, the currencies, a settlement tag and a limit kind. The terminal checks at initial startup if there are Account state tables containing incomplete set of parameters and installs all missing parameters using client's available cash limits.

19. Creating the chart from the main menu and the instruments pane has become easier using the button .

20. Some changes have been made in the Trans2Quik.dll library.

New version of Trans2Quik.dll will not function with an version of the terminal but an old version of Trans2Quik.dll is still supported.

- _ Changes in a callback function for receiving the order parameters information TRANS2QUIK_ORDER_STATUS_CALLBACK.

- _ Changes in parameter types:

- The type of dNumber changed from double to unsigned __int64.

- The type of nBalance changed from long to __int64.

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- The type of nOrderDescriptor changed from long to intptr_t.
 - The type of the nOrderDescriptor parameter changed from long to intptr_t for all special functions which are called from TRANS2QUIK_ORDER_STATUS_CALLBACK.
 - The type of the return value of the TRANS2QUIK_ORDER_QTY and TRANS2QUIK_ORDER_VISIBLE_QTY functions changed while transferring the quantity to __int64.
 - New functions have been added to support receiving of new parameters:
 - TRANS2QUIK_ORDER_VALUE_ENTRY_TYPE – method of specifying the order volume.
 - TRANS2QUIK_ORDER_EXTENDED_FLAGS – extended order flags.
 - TRANS2QUIK_ORDER_MIN_QTY – minimum allowed quantity.
 - TRANS2QUIK_ORDER_EXEC_TYPE – order execution type.
 - TRANS2QUIK_ORDER_AWG_PRICE – average purchase price.
 - TRANS2QUIK_ORDER_REJECT_REASON – reason for order reject by a broker.For a detailed description, see QUIK User's Manual, Section 6, p. 6.12.15.
 - Changes in a callback function for receiving the trade information TRANS2QUIK_TRADE_STATUS_CALLBACK:
 - Changes in parameter types:
 - The type of dNumber changed from double to unsigned __int64.
 - The type of dOrderNum changed from double to unsigned __int64.
 - The type of nQty changed from long to __int64.
 - The type of nTradeDescriptor changed from long to intptr_t.
 - The type of the nTradeDescriptor changed from long to intptr_t for all special functions which are called from TRANS2QUIK_TRADE_STATUS_CALLBACK.
 - New functions have been added to support receiving of new parameters:
 - TRANS2QUIK_TRADE_BROKER_COMMISSION – broker's commission.
 - TRANS2QUIK_TRADE_TRANSID – TRANS_ID of the order that generated the trade.For a detailed description, see QUIK User's Manual, Section 6, p. 6.12.16.
 - Changes in a callback function for processing the received information on a sent transaction TRANS2QUIK_TRANSACTION_REPLY_CALLBACK
 - Changes in parameter types:
 - The type of dOrderNum changed from double to unsigned __int64.

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- New parameter transReplyDescriptor has been added – the transaction response descriptor which can be used for new special functions within the body of callback function:

TRANS2QUIK_TRANSACTION_REPLY_CLASS_CODE – class code.

TRANS2QUIK_TRANSACTION_REPLY_SEC_CODE – security code.

TRANS2QUIK_TRANSACTION_REPLY_PRICE – trade price.

TRANS2QUIK_TRANSACTION_REPLY_QUANTITY – quantity.

TRANS2QUIK_TRANSACTION_REPLY_BALANCE – balance.

TRANS2QUIK_TRANSACTION_REPLY_FIRMID – firm code.

TRANS2QUIK_TRANSACTION_REPLY_ACCOUNT – trading account.

TRANS2QUIK_TRANSACTION_REPLY_CLIENT_CODE – client code.

TRANS2QUIK_TRANSACTION_REPLY_BROKERREF – comment.

TRANS2QUIK_TRANSACTION_REPLY_EXCHANGE_CODE – order's exchange number.

For a detailed description, see QUIK User's Manual, Section 6, p. 6.12.13.

21. Some improvements have been made to support working with values exceeding 2147483648 in some fields/ tables.

22. New columns have been added for tables listed below:

Time and Sales table:

Parameter	Description
Open interest	Number of open positions
Exchange code	Identifier of exchange

For a detailed description, see QUIK User's Manual, Section 3, p. 3.4.2.

Quotes table:

Parameter	Description
Availability of any orders on the dark pool auction	Indicator of availability of orders to buy and sell by large lots in auction for the instrument. Valid values: – No; – Small; – Much; – Yes
CFI code	CFI code of security

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For a detailed description, see QUIK User's Manual, Section 3, p. 3.10.1.

Orders table:

Parameter	Description
Stop order	Number of stop order that generated the trade
W.avg.price	Average order execution price
UID canceled order	Code of user who canceled order on QUIK server
Expire time	Validity period for orders with 'Good till time' condition
Extended status	Actual status of order. Valid values: – Replaced; – Pending cancel; – Rejected; – Suspended; – «Pending new; – Cancel by close session; – Expired; – Pending replaced

For a detailed description, see QUIK User's Manual, Section 5, p. 5.17.3.

Trades table:

Parameter	Description
Settlement currency	Settlement currency of the trade on the Moscow Exchange
Broker commission	Commission of broker
Clearing firm	Identifier of firm – clearing participant
Clearing bank account	Identifier of clearing settlement account in the NCC
Transaction ID	Value of the unique number of order TRANS_ID generated a trade
Canceled UID	User code on QUIK server who rejected a trade
Canceled (date)	Date of trade rejection
Canceled (time)	Date of trade rejection. Format is defined by settings of the operational system
Canceled (microsec)	Number of microseconds in time of trade rejection

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System reference	Additional information on a trade transmitted by the trading system
Status	Trade status. Valid values: – A – active trade; – P – passive trade; – C – cancelled trade
Prefferable security	Priority instruments accepted as collateral

For a detailed description, see QUIK User's Manual, Section 5, p. 5.19.3.

Trading accounts table:

Parameter	Description
Section type	Type of section. Valid values: – Collateral section; – Trading section; – " (blank) – not defined
Uncovered selling prohibition	Attribute of prohibition for uncovered sell. Valid values: – Yes; – No
T0 settlement organization	Identifier of settlement organization for accounts T0
T+ settlement organization	Identifier of settlement organization for accounts T+
Depo account section	Section of depo account

For a detailed description, see QUIK User's Manual, Section 5, p. 5.33.3.

Transactions table:

Parameter	Description
Exchange code	Exchange number of the order

For a detailed description, see QUIK User's Manual, Section 5, p. 5.20.3.

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Limits for Securities Table:

Parameter	Description
Reserved buy	Amount of assets reserved when submitting buy orders

For a detailed description, see QUIK User's Manual, Section 5, p. 5.13.3.

Table of Trades for Execution:

Parameter	Description
Confirmed	Attribute of trade confirmation. Valid values: _ Yes; _ No
Confirmed by counterparty	Attribute of trade confirmation by counterparty. Valid values: _ Yes; _ No
Number of instruction	Identifier of report to confirm a trade
Confirmation time	Time of confirmation of a trade by report. Format is defined by settings of the operational system
Position code	Code of position
Qty for execution	Number of securities for execution
Bank	Identifier of clearing organization
Compensation value	Amount of compensation in trade currency
Parent trade number	Identifier of parent trade

For a detailed description, see QUIK User's Manual, Section 7, p. 7.29.2.

Negdeal Orders Table:

Parameter	Description
Prefferable security	Priority instruments accepted as collateral
Canceled UID	Code of user who rejected a trade on QUIK server
System reference	Additional information on a trade transmitted by the trading system

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For a detailed description, see QUIK User's Manual, Section 7, p. 7.24.2.

Order Reports for NDM Trades Table:

Parameter	Description
Compensation amount	Amount of compensation in currency
Compensation direction	Type of operation. Valid values: – Pay; – Receive; – " (blank) – not defined

For a detailed description, see QUIK User's Manual, Section 7, p. 7.30.2.

Current Positions for Accounts Table:

Parameter	Description
Planned position T+	Planned position T+
External limit of planned position	External restriction of the planned position
CC uncovered sell limit	Limit of unsecured sells of the clearing centre
User uncovered sell	Limit of unsecured sells of trader

For a detailed description, see QUIK User's Manual, Section 7, p. 7.4.2.

Current Positions for Securities on Selected Accounts:

Parameter	Description
Planned position T+	Planned position T+
External limit of planned position	External restriction of the planned position
CC uncovered sell limit	Limit of unsecured sells of the clearing centre
User uncovered sell	Limit of unsecured sells of trader

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For a detailed description, see QUIK User's Manual, Section 7, p. 7.5.2.

Corrections of the previous versions defects

1. The users without rights for viewing the Orders table could not receive the data in the Time and Sales table.
2. In some cases canceled notifications in the Alerts window table were shown as active.
3. The trend lines were displaced at the start of trading.
4. The instrument for which the chart was created could be changed after some diagram settings were changed.
5. The program update speed has been optimized.
6. Zero values were inserted before sending the data while exporting the Assets tab of the Account state table via ODBC.
7. An underlying asset could be displayed as 'Unknown' in the Options board.
8. The numeric filter did not work in the Time column of the Time and Sales table.
9. The key combination CTRL + X (Cancel sell orders) did not work in the Level II Quotes table.
10. An error resulted in incorrect calculation of the price range for NDM modes.
11. An error occurred and the Transfer order checkbox enabled on the New order form called from the Orders table.
12. An error caused the functionality of setting the limits for derivatives market to be blocked.
13. The messages window displayed the message which was not the last one.
14. When switching between the tabs in the Time and Sales table, the linked-windows mode (anchor) could be disabled.
15. When the standard entry forms were used for sending a transaction, the error "Input field size is exceeded" could appear if the mode of replacement of client codes to full names was enabled.
16. An error of scaling the tabs menu appeared while changing the size of terminal's main window.



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- 17.**The cursor values in the diagram window were incorrectly displayed when the chart was bind to the left axis.
- 18.**If two monitors were used and the second monitor had lower resolution than the main one, the tip text was cut.
- 19.**Some omissions in the User's Manual have been corrected.
- 20.**An error resulted in copying the search.dat system file to the directory specified in the Open file dialog box.
- 21.**A problem which led to gaps in the charts built on the basis of parameters of the Quotes table.
- 22.**Some tables (tables of orders, trades and anonymous trades) could not be saved to the file storage in case of program shutdown.
- 23.**An error which led to incorrect filling of the UID parameter while exporting the Table of trades.
- 24.**When connecting to the server where the set of accounts was different from the one selected earlier, the accounts were transferred from the selected to available ones.
- 25.**The client portfolio could not be calculated in some cases while changing the global filter by client codes.
- 26.**The margin indicators were not correctly calculated in the client portfolio if there were active orders in foreign currency.
- 27.**The limits of T0 and T1 types of the Buy / Sell table were not checked for the risk of appearing temporary uncovered positions.
- 28.**There were no calculations for securities in the Buy / Sell table if the limits were not set for them.
- 29.**For the instruments of REPO modes the REPO sum field was calculated without taking into account the coupon yield in the New order form called from the Orders table.
- 30.**For the instruments of REPO modes the volume was incorrectly calculated in the Level II quotes table when the order was replaced.
- 31.**An order caused incorrect calculation of the trading system's commission in the Account state table.
- 32.**A problem of mechanism for correction of limits which caused the error "Wrong format for file with limits" to be shown.
- 33.**An error resulted in incorrect display of the leverage value in the client portfolio for clients with the limit type "by discounts".



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- 34.**An error which led to overrating of the purchasing power in situation when there were active instructions for cash withdrawal in an amount of the limit's total cash balance.
- 35.**A corrected margin was not considered when the ToBuyNonMargin parameter was calculated in the Client portfolio table while the option for calculation of the margin by all limit types was enabled.
- 36.**The Lua indicator now works correctly if the Percent change option is enabled.
- 37.**The function set using SetUpdateCallback was called if any parameter (not only the one which is set) of the instrument had been changed.
- 38.**The incorrect indicator values were inserted if the SetValue function was used which led to the indicator chart's visual compression up to the line.
- 39.**OnCleanUp event is now processed correctly. This event is called once the trading date is changed on the QUIK server.

