

# Chapter 9. Working With Reports

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This chapter describes requesting reports on operations performed on the broker's server.

## 9.1 Reports

**Reports** are a presentation of a client's transaction outcomes for a given period of time in a format defined by the broker.

This section describes the standard report forms provided by the QUIK system developer. Reports of specific brokers can differ from the provided examples in form and content.

The service of requesting broker reports from the QUIK Workstation is an additional capability of the QUIK system. This capability is enabled on your server after installation of the Report generation module.

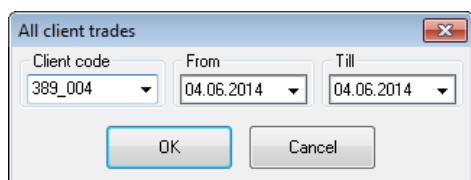
Prerequisites for using reports on a client's Workstation:

- a given user must be provided with access to reports on a QUIK server;
- the REPORTS.DLL file must be in the QUIK programs folder;
- the 'Reports' class must be included into the list of accepted classes.

If these conditions are fulfilled, the **Reports** item will appear in the program's menu.

### 9.1.1 Operating mode

1. To get a report, select **Reports** under the program menu and select there the required report type.
2. In the window that opens, select the client code, the start date and the end date of the report generation period. One date is specified for a client portfolio report. Then click the **Run** button. Your request will be send to the server.



3. Once a report is received, a window will open to display it. A notification on the time when the report was received will also appear in the **Messages window**. Every received report is opened in a new window.
4. A received report can be copied to the Clipboard, printed out, saved as an HTML file or as a HTLM file with .xls extension. These actions are performed from the shortcut menu of the report view window.
5. If the received report shows empty tables, this means that no operations were performed in the specified period.

### 9.1.2 Client portfolio report

menu **Plugins/Reports/Client's portfolio report**

This report reflects the status of the client's assets on a specified day.

This report consists of three tables. The first table shows the quantity of securities, the second table contains information on cash assets, and the third table contains the aggregate estimate of securities as of the beginning and the end of the day. Currency in which final values are specified is set in the module BO.

This report contains the following parameters:

- **Opening balance** is the account status as of the beginning of the trading day;
- **Closing balance** is the account status as of the end of the trading day;
- **Opening valuation** is the value of securities as of the beginning of the trading day;
- **Closing valuation** is the value of securities following all trades as of the end of the trading day.

Report example:

Report N195

Report on client's intraday balances  
Date: 06.06.2014  
Client: Q1  
Client ID: Q2

| Security ID | Abbreviated name of instrument | Trading account | Limit kind | Opening balance | Opening valuation | Closing balance | Closing valuation |
|-------------|--------------------------------|-----------------|------------|-----------------|-------------------|-----------------|-------------------|
| LKOH        | LUKOIL                         | L01-00000F00    | T0         | 700             | 1 260 000.00      | 700             | 1 260 000.00      |
| LKOH        | LUKOIL                         | L01-00000F00    | T2         | 500             | 900 000.00        | 500             | 900 000.00        |
| TOTAL, SUR: |                                |                 | T0         |                 | 1 260 000.00      |                 | 1 260 000.00      |
| TOTAL, SUR: |                                |                 | T2         |                 | 900 000.00        |                 | 900 000.00        |

Report on client's intraday balances 06.06.2014

| Currency code | Group | Limit kind | Opening balance | Closing balance |
|---------------|-------|------------|-----------------|-----------------|
| SUR           | EQTV  | T0         | 1 000 000.00    | 1 000 000.00    |
| SUR           | EQTV  | T2         | 2 500 000.00    | 2 500 000.00    |
| TOTAL, SUR:   |       | T0         | 1 000 000.00    | 1 000 000.00    |
| TOTAL, SUR:   |       | T2         | 2 500 000.00    | 2 500 000.00    |

Total intraday valuation 06.06.2014

| Limit kind | Opening valuation | Closing valuation |
|------------|-------------------|-------------------|
| T0         | 2 260 000.00      | 2 260 000.00      |
| T2         | 3 400 000.00      | 3 400 000.00      |

### 9.1.3 Report on all trades of a client

menu **Plugins/Reports/Trades report**

This report reflects all trades made by the client within a specified time period. The report also contains additional parameters:

- **Brokerage commission** is the broker's commission amount;
- **ITS charges** is the MOEX commission under agreements for provision of the integrated technological service (ITS);
- **Trade organization fee** is a commission charged by the market operator;
- **Clearing commission** is the default clearing commission interest charged by the exchange for settlements under trades in all classes of instruments (trading modes) except for those that have this interest explicitly specified in the **Trading modes commission settings** section;
- **Settlement date** is the date of settlements under the given trade;
- **Margin** is the margin ratio calculated at the time of trade execution;
- \* **Portfolio value** is a portfolio value.
- \* **Min. margin** is a minimum margin. If the value is more than  $10^{25}$ , then the INF value is displayed.
- \* **Init. Margin** is an initial margin.
- \* **Corr. Margin** is a corrected margin.
- \* **Funds level** is the funds adequacy level.

(\*): The Portfolio value, Min margin, Init. margin, Corr. margin parameters are displayed in table only if the setting allowing the display of the discount scheme risk parameters (ShowDiscountParams parameter is equal to 1 in Trades.ini file) is enabled in the Report generation module.

The Funds level parameter is displayed only if the setting allowing the display of the Funds adequacy level (ShowFundsLevel parameter is equal to 1 in Trades.ini file) is enabled in the Report generation module.

- Quoting currency is the instrument quoting currency.

Report example:

Report N21

Report on all trades of a client  
Reporting period: 01.05.2014 - 29.09.2014  
Client:  
Client ID: Q3

Closed transactions:

| Date and time of execution | Transaction No. | Order No. | Security ID | Abbreviated name of instrument | Market | Direction | Sec. Qty | Price RUR | Transaction amount, RUR | ACI, RUR | Brokerage commission | Total commission of trading system | Settlement date | Margin |
|----------------------------|-----------------|-----------|-------------|--------------------------------|--------|-----------|----------|-----------|-------------------------|----------|----------------------|------------------------------------|-----------------|--------|
| 23.07.2014 09:44:43        | 56478           | 79122     | LKOH        | ЕОЕІЕЕ                         |        | Buy       | 1        | 2 005.00  | 2 005.00                | 0.00     | 0.00                 | 0.00                               | 23.07.2014      | 0.00   |
| TOTAL                      |                 |           |             |                                |        |           |          |           | 2 005.00                | 0.00     | 0.00                 | 0.00                               |                 |        |
| TOTAL TO BUY               |                 |           |             |                                |        |           |          |           | 2 005.00                | 0.00     |                      |                                    |                 |        |
| TOTAL TO SALE              |                 |           |             |                                |        |           |          |           | 0.00                    | 0.00     |                      |                                    |                 |        |

## 9.1.4 Report on all client stop orders

menu **Plugins/Reports/Stop orders report**

This report displays all stop instructions placed by the client in a specified period.

Report example:

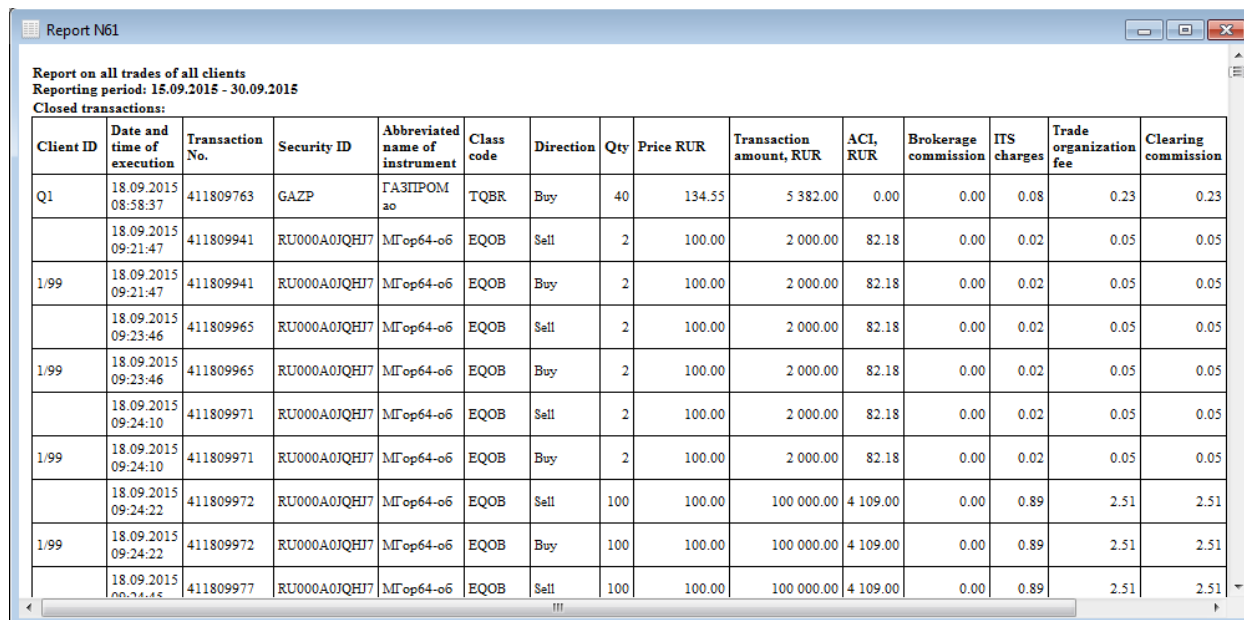
| Report on all stop orders for a client    |                                                                 |              |                 |                                                                     |                                                                                                            |                     |                 |
|-------------------------------------------|-----------------------------------------------------------------|--------------|-----------------|---------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------|---------------------|-----------------|
| Reporting period: 06.06.2014 - 06.06.2014 |                                                                 |              |                 |                                                                     |                                                                                                            |                     |                 |
| Client:                                   |                                                                 |              |                 |                                                                     |                                                                                                            |                     |                 |
| Client ID: Q2                             |                                                                 |              |                 |                                                                     |                                                                                                            |                     |                 |
| Stop order No.                            | Time                                                            | Final status | Trading account | Condition                                                           | Contingent order                                                                                           | Limit order if done | Trigger trans:  |
| 100336                                    | Registered 06.06.2014 10:25:22<br>Period of validity 06.06.2014 | Activated    | L01-00000F00    | Type Take-profit + stop-limit<br>Price <=0.00<br>Class<br>Security  | Buy<br>Price 1 995.00<br>Quantity 10<br>Class BQUOTE<br>Security LKOH<br>Comment Q2/<br>Number in the TS 0 |                     | Number in the ' |
| 100337                                    | Registered 06.06.2014 10:26:33<br>Period of validity 06.06.2014 | Activated    | L01-00000F00    | Type Take-profit + stop-limit<br>Price <=94.20<br>Class<br>Security | Buy<br>Price 0.00<br>Quantity 100<br>Class BQUOTE<br>Security SBER<br>Comment Q2/<br>Number in the TS 0    |                     | Number in the ' |
| 100338                                    | Registered 06.06.2014 10:27:19<br>Period of validity 06.06.2014 | Activated    | L01-00000F00    | Type Stop-Limit<br>Price >=1 997.00<br>Class<br>Security            | Buy<br>Price 1 978.00<br>Quantity 1<br>Class BQUOTE<br>Security LKOH<br>Comment Q2/<br>Number in the TS 0  |                     | Number in the ' |

## 9.1.5 Report on all trades of all clients

menu **Plugins/Reports/All clients trades report**

This report displays all trades of a group of clients for the selected time period.

Report example:



| Client ID | Date and time of execution | Transaction No. | Security ID  | Abbreviated name of instrument | Class code | Direction | Qty | Price RUR | Transaction amount, RUR | ACI, RUR | Brokerage commission | ITS charges | Trade organization fee | Clearing commission |
|-----------|----------------------------|-----------------|--------------|--------------------------------|------------|-----------|-----|-----------|-------------------------|----------|----------------------|-------------|------------------------|---------------------|
| Q1        | 18.09.2015 08:58:37        | 411809763       | GAZP         | ГАЗПІПОМ ао                    | TQBR       | Buy       | 40  | 134.55    | 5 382.00                | 0.00     | 0.00                 | 0.08        | 0.23                   | 0.23                |
|           | 18.09.2015 09:21:47        | 411809941       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Sell      | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
| 1/99      | 18.09.2015 09:21:47        | 411809941       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Buy       | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
|           | 18.09.2015 09:23:46        | 411809965       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Sell      | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
| 1/99      | 18.09.2015 09:23:46        | 411809965       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Buy       | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
|           | 18.09.2015 09:24:10        | 411809971       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Sell      | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
| 1/99      | 18.09.2015 09:24:10        | 411809971       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Buy       | 2   | 100.00    | 2 000.00                | 82.18    | 0.00                 | 0.02        | 0.05                   | 0.05                |
|           | 18.09.2015 09:24:22        | 411809972       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Sell      | 100 | 100.00    | 100 000.00              | 4 109.00 | 0.00                 | 0.89        | 2.51                   | 2.51                |
| 1/99      | 18.09.2015 09:24:22        | 411809972       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Buy       | 100 | 100.00    | 100 000.00              | 4 109.00 | 0.00                 | 0.89        | 2.51                   | 2.51                |
|           | 18.09.2015 09:24:45        | 411809977       | RU000A0JQHJ7 | МГоп64-о6                      | EQOB       | Sell      | 100 | 100.00    | 100 000.00              | 4 109.00 | 0.00                 | 0.89        | 2.51                   | 2.51                |

## 9.1.6 Report on all client orders

menu **Plugins/Reports /Orders report**

This report reflects the status of client instructions for a specified period and a summary estimate of cash assets that were required for registration or execution.

Report example:

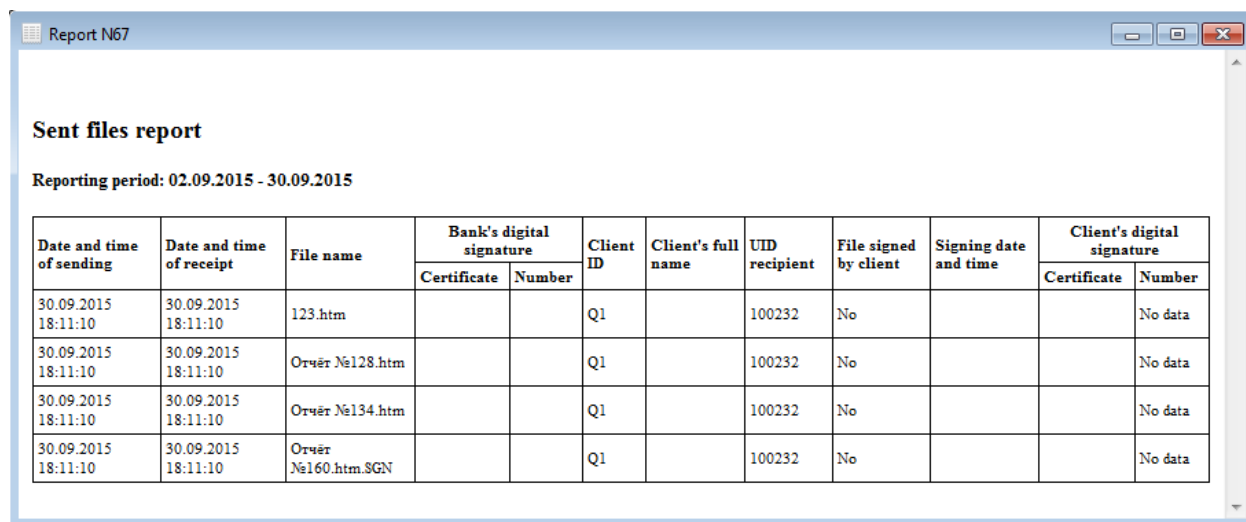
| Report N195                               |           |             |                                |               |           |                     |         |           |            |          |          |                   |                 |         |
|-------------------------------------------|-----------|-------------|--------------------------------|---------------|-----------|---------------------|---------|-----------|------------|----------|----------|-------------------|-----------------|---------|
| Client orders report for a period         |           |             |                                |               |           |                     |         |           |            |          |          |                   |                 |         |
| Reporting period: 29.04.2014 - 04.06.2014 |           |             |                                |               |           |                     |         |           |            |          |          |                   |                 |         |
| Client:                                   |           |             |                                |               |           |                     |         |           |            |          |          |                   |                 |         |
| Client ID: Q1                             |           |             |                                |               |           |                     |         |           |            |          |          |                   |                 |         |
| Date and time of entering an order        | Order No. | Security ID | Abbreviated name of instrument | Market        | Direction | Securities quantity | Balance | Price RUR | Volume RUR | ACI, RUR | State    | Cancellation time | Settlement date | User ID |
| 06.05.2014 08:37:23                       | 8391      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 4                   | 0       | 1 888.00  | 7 552.00   | 0.00     | Executed |                   | 06.05.2014      | 0       |
| 06.05.2014 08:37:54                       | 8392      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 4                   | 0       | 1 888.00  | 7 552.00   | 0.00     | Executed |                   | 06.05.2014      | 0       |
| 08.05.2014 08:12:10                       | 9242      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 0       | 1 888.00  | 1 888.00   | 0.00     | Executed |                   | 08.05.2014      | 0       |
| 08.05.2014 08:19:19                       | 9243      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 08:21:40          | 08.05.2014      | 0       |
| 08.05.2014 08:22:34                       | 9244      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 08:22:39          | 08.05.2014      | 0       |
| 08.05.2014 08:23:01                       | 9245      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 08:23:21          | 08.05.2014      | 0       |
| 08.05.2014 08:23:25                       | 9246      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 19:00:02          | 08.05.2014      | 0       |
| 08.05.2014 09:44:49                       | 9248      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 09:44:52          | 08.05.2014      | 0       |
| 08.05.2014 09:44:56                       | 9249      | LKOH        | LUKOIL                         | Broker quotes | Buy       | 1                   | 1       | 1 777.00  | 1 777.00   | 0.00     | Removed  | 19:00:02          | 08.05.2014      | 0       |
| Total                                     |           |             |                                |               |           |                     |         |           | 27 654.00  | 0.00     |          |                   |                 |         |
| Total(performed)                          |           |             |                                |               |           |                     |         |           | 16 992.00  | 0.00     |          |                   |                 |         |
| Total(removed)                            |           |             |                                |               |           |                     |         |           | 10 662.00  | 0.00     |          |                   |                 |         |
| Total buys                                |           |             |                                |               |           |                     |         |           | 27 654.00  | 0.00     |          |                   |                 |         |
| Total buys(executed)                      |           |             |                                |               |           |                     |         |           | 16 992.00  | 0.00     |          |                   |                 |         |
| Total buys(removed)                       |           |             |                                |               |           |                     |         |           | 10 662.00  | 0.00     |          |                   |                 |         |

### 9.1.7 Report on sent files

menu **Plugins/Reports / Sent files report**

This report displays information on files that were sent to clients as well as files received / signed by client.

Report example:



| Date and time of sending | Date and time of receipt | File name          | Bank's digital signature |        | Client ID | Client's full name | UID recipient | File signed by client | Signing date and time | Client's digital signature |         |
|--------------------------|--------------------------|--------------------|--------------------------|--------|-----------|--------------------|---------------|-----------------------|-----------------------|----------------------------|---------|
|                          |                          |                    | Certificate              | Number |           |                    |               |                       |                       | Certificate                | Number  |
| 30.09.2015 18:11:10      | 30.09.2015 18:11:10      | 123.htm            |                          |        | Q1        |                    | 100232        | No                    |                       |                            | No data |
| 30.09.2015 18:11:10      | 30.09.2015 18:11:10      | Orvër №128.htm     |                          |        | Q1        |                    | 100232        | No                    |                       |                            | No data |
| 30.09.2015 18:11:10      | 30.09.2015 18:11:10      | Orvër №134.htm     |                          |        | Q1        |                    | 100232        | No                    |                       |                            | No data |
| 30.09.2015 18:11:10      | 30.09.2015 18:11:10      | Orvër №160.htm.SGN |                          |        | Q1        |                    | 100232        | No                    |                       |                            | No data |



### 9.1.8 Report on positions on the FORTS derivatives market

menu **Plugins/Reports /Report on the positions in the derivatives market FORTS**

This report reflects positions and limits of the client on FORTS for the specified date.

Report example:

Report №793

Report on the positions in the derivatives market FORTS  
Date: 06.06.2014  
Client name:  
Client code: 389\_002

The positions on the end of the day

| Firm      | Security code | Short name  | Open long pos. | Open short pos. | Open pure pos. | Cur. long pos. | Cur. short pos. | Cur. pure pos. | Variat. margin |
|-----------|---------------|-------------|----------------|-----------------|----------------|----------------|-----------------|----------------|----------------|
| SPBFUT389 | LKOH-6.14     | LKM4        | 16             | 0               | 16             | 0              | 0               | 16             | 1 776.00       |
| SPBFUT389 | MIX-9.15      | MXU5        | 0              | 11              | -11            | 0              | 0               | -11            | 0.00           |
| SPBFUT389 | RI120000BR4   | RI120000BR4 | 1              | 0               | 1              | 0              | 0               | 1              | -27.78         |
| SPBFUT389 | RI205000BF4   | RI205000BF4 | 0              | 5               | -5             | 0              | 0               | -5             | 0.00           |
| SPBFUT389 | RI215000BR4   | RI215000BR4 | 0              | 1               | -1             | 0              | 0               | -1             | 541.77         |
| SPBFUT389 | ROSN-6.14     | RNM4        | 3              | 0               | 3              | 0              | 0               | 3              | 0.00           |
| SPBFUT389 | RTS-6.14      | RIM4        | 26             | 0               | 26             | 0              | 0               | 26             | 14 086.02      |
| SPBFUT389 | RUONIA-6.14   | RRM4        | 0              | 1               | -1             | 0              | 0               | -1             | -267.17        |

Restrictions on client accounts (all sessions)

| Firm      | Limit type   | Liquid. coef. | Prev. open limit | Open limit       | Cur. pure pos. | Plan. pure pos.  | Variat. margin | Accrued profit | Options premium | Stock-exchange tax | Coeff |
|-----------|--------------|---------------|------------------|------------------|----------------|------------------|----------------|----------------|-----------------|--------------------|-------|
| SPBFUT389 | Cash         | 0.00          | 547 674 806.88   | 547 694 044.27   | 0.00           | 547 694 044.27   | 16 108.84      | 0.00           | 0.00            | 0.00               | 0.00  |
| SPBFUT389 | Deposit cash | 1.00          | 4 645 645 646.00 | 4 645 645 646.00 | 0.00           | 4 645 645 646.00 | 16 108.84      | 0.00           | 0.00            | 0.00               | 0.00  |

The report consists of the following tables:

- positions by accounts as of the day end;
- limits by client accounts (all sessions);
- the **Unified cash position** table.

Parameters of the report tables are similar to those of the Client account positions table, Client account limits table, and Cash limits table (for more details, see Chapter 5, “Client operations”, sub-sections 5.21, 5.22, 5.13).

### 9.1.9 Report on client non-trade instructions

menu **Plugins/Reports /Report on client non-trade instructions**

This report contains a list of all registered Non-trade instructions of the client for entering, withdrawal, or transferring assets between accounts within a specified period.

If the **Listing recipients** option is enabled at the time of the report generation, the report can contain instructions selected not only by the sending client's code, but also by the receiving client's code.

The first table contains the list of instructions for operations with cash assets, the second table contains the list of instructions for operations with securities, the third table contains a list of free form instructions.

Report example:

| Report №911                               |                          |                            |                                            |                     |                        |           |           |                           |        |
|-------------------------------------------|--------------------------|----------------------------|--------------------------------------------|---------------------|------------------------|-----------|-----------|---------------------------|--------|
| Client's non-trade instructions report    |                          |                            |                                            |                     |                        |           |           |                           |        |
| Reporting period: 02.06.2014 - 06.06.2014 |                          |                            |                                            |                     |                        |           |           |                           |        |
| Client: Бронштейн Б.В.                    |                          |                            |                                            |                     |                        |           |           |                           |        |
| Client ID: Q6                             |                          |                            |                                            |                     |                        |           |           |                           |        |
| Money orders:                             |                          |                            |                                            |                     |                        |           |           |                           |        |
| Order No.                                 | Date and time of receipt | Date and time of execution | Order type                                 | Amount of order     | Commission and charges | Currency  | Recipient | UID                       | Status |
| 68                                        | 03.06.2014 10:50:00      |                            | Input mon                                  | 100 000 000.00      | 0.00                   | RUR       |           | 100218                    | Active |
| 69                                        | 03.06.2014 10:50:23      |                            | Input mon                                  | 100 000 000.00      | 0.00                   | RUR       |           | 100218                    | Active |
| 77                                        | 06.06.2014 10:45:13      |                            | Input mon                                  | 100 000 000.00      | 0.00                   | RUR       |           | 100218                    | Active |
| Securities orders:                        |                          |                            |                                            |                     |                        |           |           |                           |        |
| Order No.                                 | Date and time of receipt | Date and time of execution | Instrument ID                              | Order type          | Quantity               | Recipient | UID       | Status                    | Date s |
| 75                                        | 05.06.2014 18:07:54      |                            | LKOH                                       | Securities transfer | 1                      |           | 100228    | Removed                   | 05.06. |
| 76                                        | 05.06.2014 18:11:30      |                            | AGZD                                       | Securities transfer | 1                      |           | 100228    | Active                    |        |
| Free form orders:                         |                          |                            |                                            |                     |                        |           |           |                           |        |
| Order No.                                 | Date and time of receipt | Date and time of execution | Order text                                 |                     |                        | UID       | Status    | Date and time of withdraw |        |
| 67                                        | 02.06.2014 11:01:40      |                            | Text of non-trade instruction in English   |                     |                        | 100218    | Active    |                           |        |
| 70                                        | 05.06.2014 11:02:25      |                            | Text of non-trade instruction in English_1 |                     |                        | 100218    | Removed   | 05.06.2014 11:02:54       |        |
| 71                                        | 05.06.2014 11:03:12      | 05.06.2014 11:03:30        | Text of non-trade instruction in English_2 |                     |                        | 100218    | Executed  |                           |        |
| 72                                        | 05.06.2014 11:05:55      |                            | Text of non-trade instruction in English_3 |                     |                        | 100218    | Active    |                           |        |

### 9.1.10 Report on negdeal orders

menu **Plugins/Reports/Report on negdeal orders**

The report reflects the statuses of the client's negotiated orders for a specified period and the total estimation of funds required for their registration and execution.

## Report example:

Report N783

Negotiated orders report for a period  
Reporting period: 21.09.2016 - 21.09.2016  
Client:  
Client ID: Q3

| Date and time of order | Number    | Linked order | Security code | ISIN         | Security   | Registration number | Market | Side | Quantity | Balance | Price      | Value      | Accrued profit | Yield | Ransom price | Nominal currency | Order currency | Settlement currency | Refund rate | REPO rate | REPO summa | REPO ransom value | Partner      | Partner's organization | Settlement code | REPO period | Status  | Withdraw date | Withdraw time | User ID |
|------------------------|-----------|--------------|---------------|--------------|------------|---------------------|--------|------|----------|---------|------------|------------|----------------|-------|--------------|------------------|----------------|---------------------|-------------|-----------|------------|-------------------|--------------|------------------------|-----------------|-------------|---------|---------------|---------------|---------|
| 21.09.2016 07:37:07    | 476869827 |              | MING          | RU0008958863 | -MocZempro | 1-01-00085-A        |        | Buy  | 10       | 10      | 0.4800     | 4 800.00   | 0.00           | 0.00  | 0.0000       | RUR              | RUR            | RUR                 | 0.00        | 0.00      | 0.00       | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Removed | 21.09.2016    | 08:35:00      | 0       |
| 21.09.2016 08:40:00    | 476872673 |              | MING          | RU0008958863 | -MocZempro | 1-01-00085-A        |        | Buy  | 10       | 10      | 0.4800     | 4 800.00   | 0.00           | 0.00  | 0.0000       | RUR              | RUR            | RUR                 | 0.00        | 0.00      | 0.00       | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Active  |               |               | 0       |
| 21.09.2016 11:34:42    | 891812    |              | TGKD          | INN_TGKD     | Kazapa     |                     |        | Sale | 10       | 10      | 200.000000 | 200 000.00 | 0.00           | 0.00  | 0.000000     | RUR              | RUR            |                     | 0.00        | 0.00      | 200 000.00 | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Removed | 21.09.2016    | 12:35:00      | 0       |
| 21.09.2016 12:40:00    | 891817    |              | TGKD          | INN_TGKD     | Kazapa     |                     |        | Sale | 10       | 10      | 200.000000 | 200 000.00 | 0.00           | 0.00  | 0.000000     | RUR              | RUR            |                     | 0.00        | 0.00      | 200 000.00 | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Active  |               |               | 0       |
| 21.09.2016 15:49:18    | 477367947 |              | MING          | RU0008958863 | -MocZempro | 1-01-00085-A        |        | Buy  | 10       | 10      | 0.4800     | 4 800.00   | 0.00           | 0.00  | 0.0000       | RUR              | RUR            | RUR                 | 0.00        | 0.00      | 0.00       | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Active  |               |               | 0       |
| 21.09.2016 19:49:23    | 891913    |              | TGKD          | INN_TGKD     | Kazapa     |                     |        | Sale | 10       | 10      | 200.000000 | 200 000.00 | 0.00           | 0.00  | 0.000000     | RUR              | RUR            |                     | 0.00        | 0.00      | 200 000.00 | 0.00              | NC0038900000 | HECH                   | T0              | 0           | Active  |               |               | 0       |
| Total                  |           |              |               |              |            |                     |        |      |          |         |            |            | 614 400.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total(active)          |           |              |               |              |            |                     |        |      |          |         |            |            | 409 600.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total(removed)         |           |              |               |              |            |                     |        |      |          |         |            |            | 204 800.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total buys             |           |              |               |              |            |                     |        |      |          |         |            |            | 14 400.00      | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total buys(active)     |           |              |               |              |            |                     |        |      |          |         |            |            | 9 600.00       | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total buys(removed)    |           |              |               |              |            |                     |        |      |          |         |            |            | 4 800.00       | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total sales            |           |              |               |              |            |                     |        |      |          |         |            |            | 600 000.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total sales(active)    |           |              |               |              |            |                     |        |      |          |         |            |            | 400 000.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |
| Total sales(removed)   |           |              |               |              |            |                     |        |      |          |         |            |            | 200 000.00     | 0.00  |              |                  |                |                     |             |           |            |                   |              |                        |                 |             |         |               |               |         |

### 9.1.11 Report on one non-trade instruction

menu **Plugins/Reports /Report on one non-trade instruction**

This report is generated by a specified non-trade instruction number and contains a list of Non-trade instruction parameters specified in the template.

Report example:

Report N#789

**Report on single non-trade instruction**  
Non-trade instruction №77  
from 06.06.2014, 10:45:13.  
Filed: Q6  
Client name: Бронштейн Б.В.  
Instruction type: Input money cashless. Status: Active.  
Security: RURSUR389. Value: 100 000 000.00.

|                       |               |
|-----------------------|---------------|
| Rus_00 Urgency        | Normal        |
| Rus_00 Client code    | Q7            |
| Service agreement     | № 00020070307 |
| Personal account      |               |
| Sub-account           |               |
| Recipient's bank      |               |
| Tax                   | 0.00          |
| Depository commission | 0.00          |
| Cash issue commission | 0.00          |
| Trading system        |               |
| Payment order number  |               |
| Validity period       | 22.03.2012    |
| Comment               |               |

### 9.1.12 Report on portfolio risk

menu **Plugins/Reports/Report on portfolio risk**

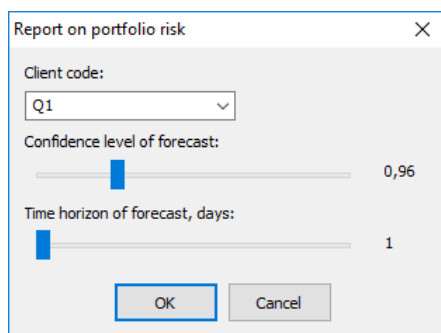
The report is intended to assess the risks using the VaR methodology. It allows estimating the most possible losses, which can arise as a result of market risk realization. The losses are calculated for a certain asset and portfolio in percent and money units.

The report reflects:

- for shares – an instrument contribution in the portfolio, risk measure in percent and money units, risk measure sensibility to the instrument contribution change, an instrument contribution in the portfolio risk measure;
- for bonds – risk measure;
- for derivative financial instruments – delta, gamma, vega coefficients.

#### Source data for report

In the dialog of request parameter entry, besides the code of client whose portfolio is calculated, it is necessary to specify the confidence level of forecast (from 0,90 to 0,99) and the time horizon of forecast in days (from 1 to 10).



The basic data for the calculation is price history for all assets and implied volatility for options.

The report is created based on the historical data of the Moscow Exchange instruments. The data is reported for:

- Shares, bonds – from 1 January 2016;
- Futures, options – from 7 July 2016.

#### Report parameters

The following parameters are shown in the report:

- **Price:**
  - For shares, futures, options – price in rubles;
  - For options – premium in rubles;
  - For index derivatives – price in points.

- **Portfolio structure:**
  - \_ **Qty** – the asset quantity.
  - \_ **Value** – the asset value is calculated by formula:  $\text{<Price> * <Qty>}$ .
  - \_ **Weight** – the asset share in portfolio is calculated by formula:  
 $100 * \text{<Asset value> / <Sum of values of all assets in portfolio>}$ .
- **Historical return (HR):**
  - \_ **%** – the asset return for the historical period.
  - \_ **Compared to market (HR)** – the comparison of the asset and market returns. Possible values:
    - \_ **Higher** – if the asset return is higher than the market return for more than 5%. The market return is the MICEX index return.
    - \_ **Lower** – if the asset return is lower than the market return for more than 5%.
    - \_ **Same** – if the return is within the interval of these values.
- **Common risks** – risks common for assets of all types:
  - \_ **VaR, %** – the amount of the loss, which will not be exceeded with the probability, set in the **Confidence level of forecast** parameter, at the end of the time interval specified in the **Time horizon of forecast** parameter.
  - \_ **VaR, RUB** – risk measure in rubles.
  - \_ **VaR Contribution (VaRC), %** – contribution to portfolio risk from this position.
  - \_ **Compared to market VaR** – the result of the comparison between the asset risk measure and the market risk measure. The market risk measure is the MICEX index risk measure. Possible values:
    - \_ **Higher** – if the asset risk measure is two times and more higher than the market risk measure.
    - \_ **Lower** – if the asset risk measure two times and more lower than the market risk measure.
    - \_ **Same** – otherwise.
  - \_ **Extreme loss probability** – assessment of probability of significant deviation of price fluctuations from the normal distribution. Possible values:
    - \_ **High;**
    - \_ **Low.**
- **Risks of derivatives** – specific coefficients which are common for derivatives financial instruments only:

- **Greeks** – characterize the derivatives price sensitivity to changes in the following values:
- **Delta** – determines sensitivity of the derivatives price to change in the underlying asset price. Shows by how much would the derivatives price change if the underlying asset price were changed by one point.
- **Gamma** – measure the delta sensitivity, i.e. the change of delta on the underlying asset price by one point.
- **Vega** – characterize the option price (premium) sensitivity to change in volatility.

### Report example:

| Report N753                       |          |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
|-----------------------------------|----------|---------------------|------------|--------|------------------------|--------|-----------------------------|-----------|----------------------------|------------------------|--------------------------|----------------------|-------|-------|
| Portfolio Risks Report            |          |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Date:                             |          | 06.02.2017          |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Client code:                      |          | Q1                  |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Confidence level, %:              |          | 95                  |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Time horizon, days:               |          | 1                   |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Asset                             | Price    | Portfolio structure |            |        | Historical return (HR) |        | Value at the reporting date |           |                            |                        |                          | Common risks         |       |       |
|                                   |          | Qty                 | Value      | Weight | Compared to market HR  | %      | VaR                         |           | VaR Contribution (VaRC), % | Compared to market VaR | Extreme loss probability | Risks of derivatives |       |       |
|                                   |          | RUB/points          | RUB        | %      |                        |        | RUB                         |           |                            |                        |                          | Delta                | Gamma | Vega  |
| Market (MICEX)                    | 2217.39  |                     |            |        | 23.54                  |        | 1.22                        |           |                            |                        |                          |                      |       |       |
| Portfolio, total                  |          |                     |            | 100    | 18.35                  | Lower  | 1.43                        | 101910.96 |                            | Same                   | High                     |                      |       |       |
| GAZP                              | 149.80   | 10000.00            | 1498000.00 | 21.05  | 11.30                  | Lower  | 1.84                        | 27612.11  | -1.02                      | Same                   | Low                      |                      |       |       |
| LKOH                              | 3370.00  | 1000.00             | 3370000.00 | 47.36  | 29.98                  | Higher | 2.46                        | 82816.22  | 1.62                       | Higher                 | High                     |                      |       |       |
| Stocks, total                     |          |                     |            | 68.41  | 24.23                  | Same   | 1.96                        | 95636.36  | 0.60                       | Same                   | High                     |                      |       |       |
| SU26218RMFS6                      | 1050.48  | 1000.00             | 1050480.00 | 14.76  | 20.91                  | Same   | 0.81                        | 8516.54   | 2.00                       | Same                   | Low                      |                      |       |       |
| RU000A0JSGV0                      | 939.20   | 300.00              | 281760.00  | 3.96   | 1.76                   | Lower  | 0.36                        | 1012.35   | 0.06                       | Lower                  | High                     |                      |       |       |
| Bonds, total                      |          |                     |            | 18.72  | 16.86                  | Lower  | 0.67                        | 8946.96   | 2.06                       | Same                   | Low                      |                      |       |       |
| ALH7                              | 10291.00 | -34.00              | -349894.00 | -4.92  | -11.09                 | Lower  | 1.57                        | 5499.44   | -0.52                      | Same                   | Low                      | -100.00              | -0.00 | -0.00 |
| SiH7                              | 60712.00 | 21.00               | 1274952.00 | 17.92  | -6.87                  | Lower  | 1.08                        | 13822.75  | -1.07                      | Same                   | Low                      | 100.00               | 0.00  | 0.00  |
| RI127500BC7                       | 15.94    | -677.00             | -10793.42  | -0.15  | 266.51                 | Higher | 37.43                       | 4040.19   | 0.37                       | Higher                 | High                     | -0.00                | -0.00 | -0.00 |
| RI110000BO7                       | 48.03    | 1.00                | 48.03      | 0.00   | -895.76                | Lower  | 38.27                       | 18.38     | -0.00                      | Higher                 | High                     | 0.00                 | 0.00  | 0.00  |
| Si59500BO7                        | 905.00   | 1.00                | 905.00     | 0.01   | -68.05                 | Lower  | 33.04                       | 299.05    | -0.00                      | Higher                 | Low                      | 0.00                 | 0.00  | 0.00  |
| Derivatives, total                |          |                     |            | 12.86  | -10.78                 | Lower  | 2.21                        | 20233.35  | -1.23                      | Same                   | Low                      |                      |       |       |
| Assets not included in the report |          |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| Asset                             | Qty      |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| DBH7                              | 1        |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |
| O2H7                              | 708      |                     |            |        |                        |        |                             |           |                            |                        |                          |                      |       |       |

## 9.2 Receiving and signing files from broker

### 9.2.1 Purpose

The broker can transfer certain files, for example, reports that he prepared, to the client. The files can contain the broker's digital signature. The digital signature is verified automatically when the files are received. The client can use the digital signature to confirm a file if the brokerage service regulations so require, or confirm a file without using the digital signature (if no crypto-provider configured) or use a one-time password. The QUIK server registers receiving and confirming of files.

### 9.2.2 Received Files

menu **Plugins/Reports/ Reports/Received files...**

Files are received automatically when the QUIK program connects to a server. When files are received, the form shown on the image appears in the QUIK program. If the broker sends files under digital signatures and unsigned files to the client at the same time, all received files will be

divided into two groups to be displayed in different windows. If necessary, the window with the list of received files can be opened manually by selecting **Plugins/Reports/Received files** under the menu.

|   | File            | Broker signature | The Broker signature | Certificate owner | Ascertain Center for | Serial number of a ce | Error | C |
|---|-----------------|------------------|----------------------|-------------------|----------------------|-----------------------|-------|---|
| 1 | Report N288.htm | No               |                      |                   |                      |                       |       |   |
| 2 | Report N289.htm | No               |                      |                   |                      |                       |       |   |
| 3 | Report N290.htm | No               |                      |                   |                      |                       |       |   |

The **Received files** window contains the following information:

1. **Received files** specifies the number of received files.
2. **Folder** specifies the path to the default directory for archiving the received files. Files under digital signatures are saved to the **ReportsSigned** folder; unsigned files are saved to the **Reports** folder in the directory where the QUIK Workstation is installed.
3. **Open folder...** opens the window with the directory to which files are saved when received from a Broker.
4. In the table with received files, each row corresponds to an individual file received. The columns display the following parameters:

| Parameter                        | Purpose                                                                                                                                                   |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|
| File                             | File name                                                                                                                                                 |
| Broker signature                 | <div>– <b>Yes:</b> the file is signed by broker;</div> <div>– <b>No:</b> the file is not signed (in this case, do not fill in the following fields)</div> |
| The broker signature validity    | <div>– <b>Yes:</b> the signature is valid;</div> <div>– <b>No:</b> the signature is invalid (in this case, do not fill in the following fields)</div>     |
| Certificate owner                | Certificate owner name                                                                                                                                    |
| Ascertain Centre for certificate | Name of the certification authority that issued the certificate                                                                                           |

| Parameter                    | Purpose                                                                        |
|------------------------------|--------------------------------------------------------------------------------|
| Serial number of certificate | The number of the issued certificate                                           |
| Error                        | Error message                                                                  |
| Signed                       | <b>Yes:</b> this file is signed by the user. Otherwise, do not fill this field |

- 5. Select all** – select all received files in table. Available if the table contains the files that require confirmation and for which **Digital signature** or **Without signature** confirmation method are selected (see [9.2.4](#)).

**Received files for which Password confirmation method is selected (see [9.2.4](#)) can be selected only one at time.**

- 6. Clear selection** – deselect the selected files.
- 7. Open file** button – view the received file (see [9.2.3](#)). Available if only one file is selected.
- 8. Save as...** button – save the file to a selected folder. Available if only one file is selected, and a selected file should be received within the running session.

If you click the  button, the received files table editing window will open. In this window, you can configure displaying of the required columns.

### 9.2.3 Viewing files

Received files can be opened and viewed by clicking the **Open file...** button at the bottom of the window. Files are opened in external programs (for example, MS Excel) that must be installed on the user's computer beforehand.

The files are saved to a standard directory where only archive received files are stored. Therefore, a copy of the file is opened in a temporary directory without changing the file in a standard directory. If necessary, the file can be saved by user to another directory clicking **Save as...** button.

### 9.2.4 Signing files

When a client receives files a confirmation method corresponding to a received file can be selected. Depending on the settings of Report generation module, the following file confirmation methods can be selected in the **Confirm receipt** field:

- Digital signature – confirm a selected file using the digital signature certificate.
- Without signature – confirm a selected file
- Password – confirm a selected file using a one-time password. To request a one-time password from the Report generation module, click the **Get password via SMS** button. The received password should be entered in the field on the left. The field becomes active only the password is received and the 'Enter password' message appears. The number of attempts to receive the



password and the number of one-time password entries attempts are configured by the administrator of the Report generation module. When reaching the maximum number of attempts, the user will lose the possibility to confirm the file using one-time passwords. It is possible to enter any of the received one-time passwords (the first one or requested later for this file).

Click **Confirm** to confirm a selected file.

If a confirmed file is selected, then the **Confirm receipt** field is not available.

Digital signature is generated by an external program that must be installed on the user's computer. Consult your broker about getting and installing such program.

Generated Digital signature will be registered on the broker's server. The result of the operation is displayed in the **Confirmed** column of the Messages window.

Files received by the user can be cancelled by the broker if they are not confirmed by the client. To cancel the unsigned files, the client must contact his broker. This procedure removes the relevant file from the list of received files.

**| To confirm files (using any method), you must be connected to the server.**

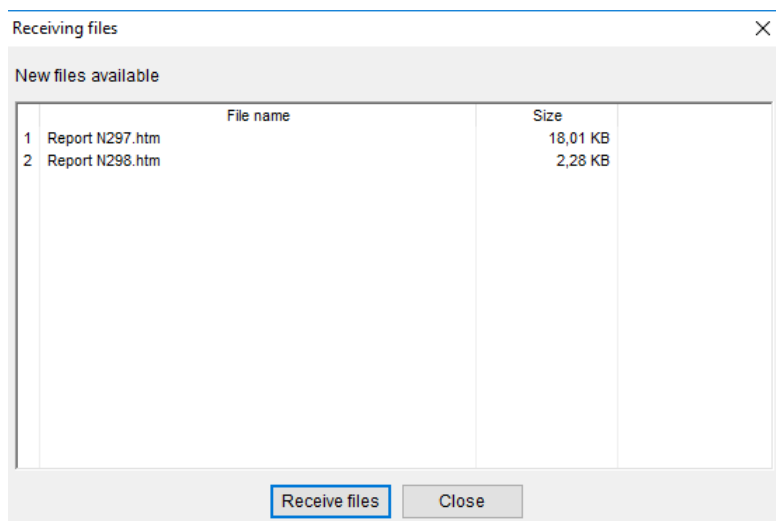
### 9.2.5 Receiving files

menu **Plugins/Reports /Receiving files...**

If the **Notify about new files** setting is enabled in the Report generation module, the files will be received in the moment of the QUIK program connection to the server and later as new files will arrive. The system notification appears and a menu item **Receiving files** becomes available under **Reports** when new files are received the current user session.

Each table in the table with received files corresponds to a separate file. The table columns display the following parameters:

| Parameter | Description |
|-----------|-------------|
| File name | File name   |
| Size      | File size   |



By clicking **Receive files** the window **Received files** opens. All newly received files from the list are displayed in this window. As new files are received the **Receiving files** menu item removes from the **Reports** menu.