



User's Manual

QUIK User Workstation,
a direct access front-office system

Version 8.1

The logo for quik, consisting of the word "quik" in a white, lowercase, sans-serif font, centered within a solid green circle.

quik

Contents

Chapter 1. Before Starting

1.1	General information	2
1.2	System requirements	3
1.3	Program installation	3
1.4	Adding and selecting crypto provider in QUIK Workstation settings.....	4
1.5	Configuration of encryption carried out by means of crypto32 library	8
1.6	Configuration of encryption and digital signature carried out by means of MP library	9
1.7	Configuration of encryption and digital signature carried out by means of OpenSSL library.....	15
1.8	Running keys of the QUIK Workstation.....	18
1.9	Configure connection.....	19
1.10	Connecting to the QUIK Server.....	25
1.11	Monitoring the connection status.....	27
1.12	Versions of components and plugins	30
1.13	Program updates	31
1.14	Receiving files	31
	Appendix 1. Error messages.....	34
	Appendix 2. Example of certificate retrieval via web interface of Certification Authority	37

Chapter 2. Basic Operating Principles

2.1	Data structure	2
2.2	Program interface	4
2.3	Global filters.....	6
2.4	Quick search for an instrument	9
2.5	Configuring the flow of data	12
2.6	Tabs.....	19
2.7	Working with windows	20
2.8	Tables.....	24
2.9	System messages	45
2.10	Configuring the QUIK Workstation.....	47
2.11	Changing the interface language	53

2.12 Saving / restoring the configuration	53
2.13 Hotkey editor	55
2.14 APPENDIX.....	58

Chapter 3. Viewing Information

3.1 Create a window	4
3.2 Quotes table	8
3.3 Time and Sales table	16
3.4 Level II Quotes table	20
3.5 Account state table.....	31
3.6 Orders table	51
3.7 Stop orders table.....	60
3.8 Trades table	68
3.9 News	78
3.10 Trader messages window	82
3.11 Alerts window	87
3.12 Client portfolio table.....	101
3.13 Buy / Sell table.....	111
3.14 Summary table of positions.....	116
3.15 Positions in instruments table	118
3.16 Cash positions table	122
3.17 Trading accounts table.....	126
3.18 Client account limits table	128
3.19 Client account positions table	131
3.20 Options board table	134
3.21 Negdeal orders table	139
3.22 NDM quotes table	145
3.23 NDM Level II Quotes table	149
3.24 REPO quotes table	152
3.25 Trades for execution	154
3.26 Order reports for NDM trades table	161
3.27 Settlement codes table	165
3.28 Table of cash liabilities and claims.....	167

3.29 Table of asset liabilities and claims (extended).....	168
3.30 Table of liabilities and claims for assets	170
3.31 Interest risk parameters table	172
3.32 Market risk parameters table	174
3.33 Individual risk parameters table	176
3.34 Table of cash liabilities and claims [Currency]	177
3.35 Currency: commitments and demands on assets table	179
3.36 Currency: interest risk parameters table.....	180
3.37 Currency: market risk parameters table	182
3.38 Currency: individual risk parameters table	184
3.39 Currency: interproduct spreads.....	185
3.40 Table of a Market-Maker's liabilities by stock and foreign exchange markets	187
3.41 Table of extended liabilities of Market Maker for stock and currency markets	189
3.42 Table of Market Maker's liabilities by derivatives market	193
3.43 Quotes history table	195
3.44 Quotes changes table.....	199
3.45 Participant's cash positions	200
3.46 Participant's positions in instruments	203
3.47 Participant's positions on trading accounts	202
3.48 Participant's positions in instruments on trading accounts	204
3.49 Aggregated Level II Quotes table	206
3.50 Transaction pocket table	210
3.51 Transactions table	213
3.52 System messages	217
3.53 Table of client requests for orders execution	219
3.54 Table of trading participants.....	221
3.55 Traders information table	223
3.56 NCC transfers table.....	226
3.57 Prohibition on operations table.....	228
3.58 Information on settlement codes.....	231
3.59 Transfer types table	232
3.60 Bank accounts table	233
3.61 Table of algorithmic orders	234

3.62 APPENDIX 1. Formulas for Calculating the Client Portfolio Parameters	237
3.63 APPENDIX 2	240

Chapter 4. Working With Graphs

4.1 The graphs window	4
4.2 Graph configuration	14
4.3 Technical analysis instruments	45
4.4 Methods of technical analysis	56
4.5 Bonds yield graph	93

Chapter 5. Client Operations

Chapter 5. Client Operations

5.1 General method of executing transactions.....	5
5.2 Entering orders.....	5
5.3 Cancelling Orders	16
5.4 Changing orders	17
5.5 Contingent (Stop) orders.....	18
5.6 'If done' orders.....	26
5.7 Handling orders from the Level II Quotes table	29
5.8 Swapping orders for options and futures	37
5.9 Closing positions	38
5.10 Closing all positions.....	40
5.11 Reverse position.....	41
5.12 Calculating premiums for options	42
5.13 Parameters of trading operations	44
5.14 Accounts settings	52
5.15 Instrument parameters.....	53
5.16 Cancelling orders by condition.....	57
5.17 Configuring order entry fields autofilling	59
5.18 Configuring order volume limits	64
5.19 Client and market descriptions	65
5.20 Error messages	67

Chapter 6. Working With Other Programs

6.1	Data Export via DDE Server	2
6.2	Exporting data using ODBC	6
6.3	Exporting instruments via ODBC	10
6.4	Points to be aware of when exporting data	11
6.5	Export of Data into Technical Analysis Systems Using Built-in Tools	11
6.6	Configuring Wealth-Lab Developer	15
6.7	Configuring AmiBroker	20
6.8	Export of data into technical analysis systems using external programs	23
6.9	Transaction import	25
6.10	Importing transactions via API	37
6.11	APPENDIX.....	54

Chapter 7. Broker Operations

7.1	Viewing trader positions	2
7.2	Working with client limits	2
7.3	Sub-administration.....	3
7.4	Margin trading	6
7.5	Handling positions	10
7.6	Dynamic position correction from file	17
7.7	Operations with client limits on derivatives market.....	22
7.8	Operations in the Negotiated Deal Mode	27
7.9	REPO operations	28
7.10	Entering orders.....	31
7.11	Trading operations in NDM, REPO, REPO-M, REPO with CCP and RCB REPO with confirmation modes	32
7.12	Makler order	47
7.13	Makler stop orders	51
7.14	Participation in auctions for instruments placement.....	55
7.15	Client transactions receipt mode with confirmation by the broker	57
7.16	APPENDIX. Error messages for working with positions.....	58

Chapter 8. QPILE Language

8.1	General	4
8.2	Working with QPILE tables.....	4
8.3	Program file structure.....	8
8.4	QPILE language constructs.....	12
8.5	General functions	21
8.6	Mathematical functions	22
8.7	Functions for working with collections (COLLECTION)	25
8.8	Functions for working with associative arrays (MAP)	26
8.9	Functions for accessing rows in arbitrary QUIK tables.....	28
8.10	Functions for accessing a list of available parameters	48
8.11	Functions for handling programmable tables	50
8.12	Functions for getting values from the quotes table	52
8.13	Functions for retrieving values from the Level II Quotes table	60
8.14	Functions for retrieving values from the Positions in instruments table	61
8.15	Functions for retrieving values from the Cash positions table	63
8.16	Functions for the calculation of margin positions.....	64
8.17	Functions for retrieving values from the Client Portfolio and Buy / Sell tables	66
8.18	File handling functions	73
8.19	String handling functions	75
8.20	Chart handling functions.....	76
8.21	Order handling functions	79
8.22	Label handling functions.....	81
8.23	Service Functions	84
8.24	QPILE program debugging.....	87
	APPENDIX 1. QPILE command syntax	89
	APPENDIX 2. Recommendations for writing programs in QPILE	91

Chapter 9. Working With Reports

9.1	Reports	1
9.2	Receiving and signing files from broker	11

Additional Consulting

If you have any question as regards installation and/or operation of QUIK, please consult your broker's QUIK system administrator.

Any information about modifications in current versions of QUIK is available from our official website:

<http://arqatech.com/en/>.

Your opinions and comments on this User's Manual are welcome at quiksupport@arqatech.com.