



Utility for creating positions file

Administrator's manual

Version 10.0



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1. General information

1.1 Purpose

The **Utility for creating positions file** (hereinafter Utility) generates files in .lim format that can be used as a data source of loaded positions when starting the QUIK server using the **-loadlimits** key in combination with **-clean** and **-rolling** keys.

1.2 Principle of operation

When running the Utility (ik2lim.exe file) from the command line, textual representation of positions in .lim file format is shown in the console. For output to the file, redirection of the output stream is used (character ">").

Service positions (with negative limit_kind) and positions marked as deleted are not output. For the output format, see [3](#).

After the Utility finishes running, it returns an exit code:

- 0 – on success;
- 1 – on error.

1.3 Technical requirements

Technical requirements are the same as of the QUIK server, see the official [website of QUIK](#).

1.4 Getting started

Files required are as follows:

- ik2lim.exe – Utility file;
- mlimit.ik – cash positions file;
- dlimit.ik – instrument positions file.

The dlimit.ik and mlimit.ik files must contain positions on the moment of the previous day trading end.



2. Utility run

When running the Utility from the command line, textual representation of positions in .lim file format is shown in the console. For output to the file, redirect the output stream (character ">").

2.1 Keys

2.1.1 -exclude

The Utility can be run using this key with listed parameters (separated by commas) to be excluded from output. For the output format, see [3](#). All parameters, except for "MONEY:" and "DEPO:", can be excluded.

2.2 Examples

1. Create a new file:

```
ik2lim.exe mlimit.ik > limits.lim
```

2. Append to the limits.lim file:

```
ik2lim.exe dlimit.ik >> limits.lim
```

3. Exclude the WA_PRICE_CURRCODE parameter from output:

```
ik2lim.exe -exclude=WA_PRICE_CURRCODE dlimit.ik >> limits.lim
```

4. Exclude the WA_PRICE_CURRCODE and WA_POSITION_PRICE parameters from output:

```
ik2lim.exe -exclude=WA_PRICE_CURRCODE,WA_POSITION_PRICE dlimit.ik >> limits.lim
```



3. Output format

Instrument positions:

Parameter	Value
DEPO:	Designation of the entry pertaining to a position in instruments
FIRM_ID	Trading participant identifier
SECCODE	Instrument code
CLIENT_CODE	Client code
LIMIT_KIND	Position on date
OPEN_BALANCE	Opening balance
OPEN_LIMIT	Opening limit
TRDACCID	Depo account
WA_POSITION_PRICE	WA.position price
WA_PRICE_CURRCODE	Position WAP currency

Cash positions:

Parameter	Value
MONEY:	Designation of the entry pertaining to a cash position
FIRM_ID	Trading participant identifier
TAG	Position code
CURR_CODE	Settlement currency code
CLIENT_CODE	Client code
LIMIT_KIND	Position on date
OPEN_BALANCE	Opening balance
OPEN_LIMIT	Opening limit
LEVERAGE	Leverage

