# Chapter 3. Viewing Information


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This section describes the active windows designed for monitoring market information, receiving news and exchanging messages with other QUIK users.

Under the table name, a menu item is shown which launches the routine to create a new table and the relevant button on the toolbar. All QUIK windows can be edited by clicking .

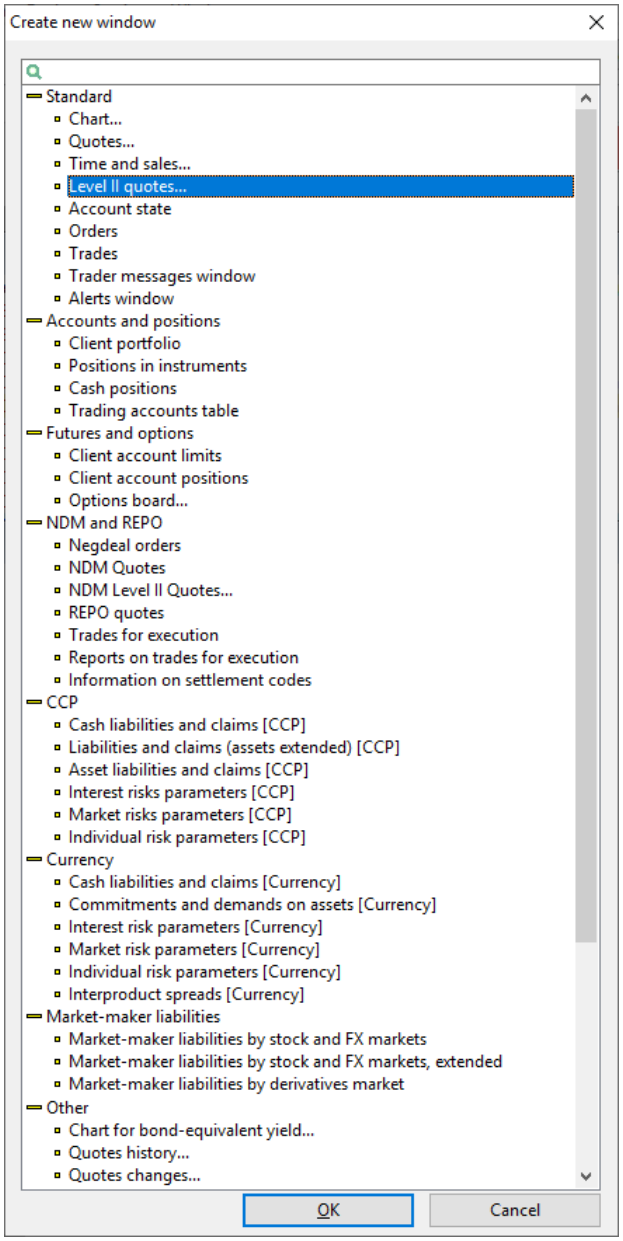
Description of the general principles of working with tables of QUIK Workstation (configuring tables, editing, rules of working with filters) are given in Chapter 2, "Basic Operating Principles", sub-section 2.8.

> **This Manual intends that, if you select the menu item any windows are opened from, it is considered by default that the 'Create window' menu includes all working windows of the program. If a desired window is not available in the 'Create window' menu, use 'Create window' / 'All window types...' item.**

# 3.1 Create a window

To create a window, use one of the following actions:

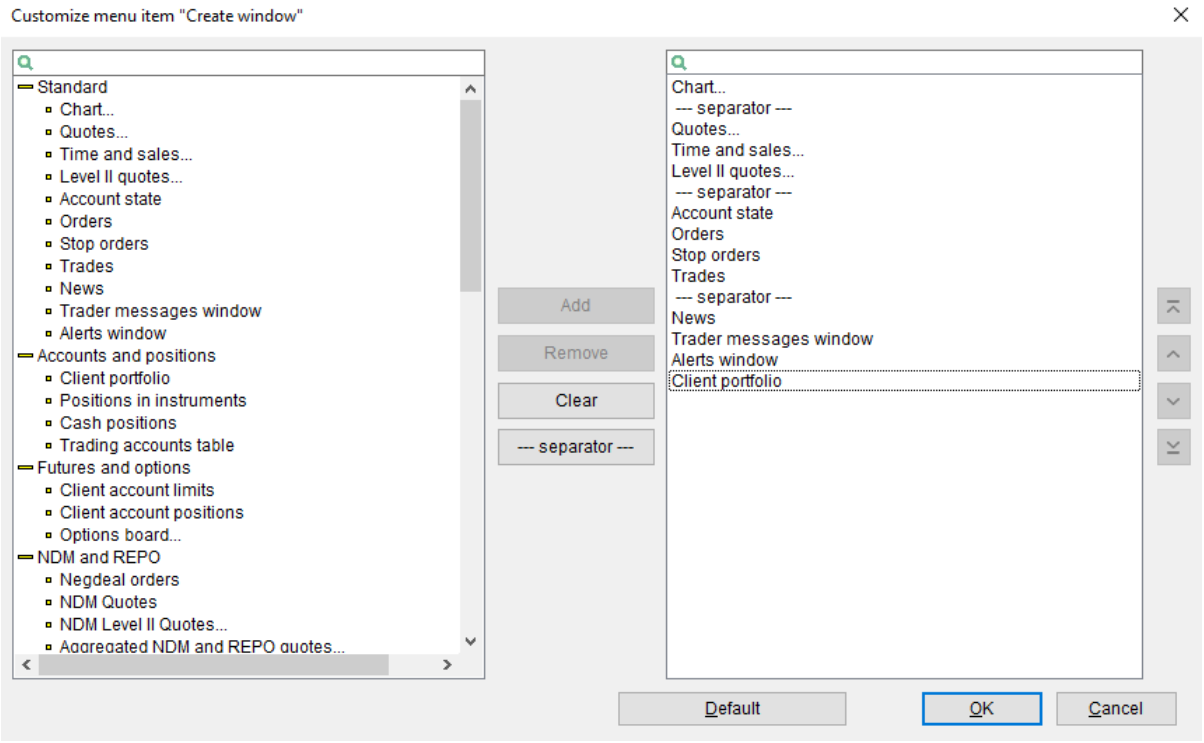
- Select the appropriate menu item **Create window**. This item by default includes the standard set of windows that can be edited by user. Description of this menu item is given in 3.1.1.
- Select **Create window / All window types...** or press button on the toolbar.
  The dialog shows titles of all available windows the user is allowed to work with. To create a needed window, select the appropriate line in the list and click OK.




### 3.1.1 Edit the Create window menu item

menu **Create window / Edit menu**

To edit the set of windows to be displayed in **Create window** dropdown list select **Create window/Edit menu...**




In the opened window **Customize menu item 'Crete window'** add the needed windows and separators from the list of available windows (no the left) to the list of selected ones (on the right). To add a group of windows, select title of the desired group and press **Add**.

Order of windows location in the list can be configured by buttons on the right of the list:

- – to the top of the list;
- – one position up;
- – one position down;
- – to the bottom of the list.

> **When moving a group of selected windows their sequence is saved.**

Use button **Standard** to return to the standard set of windows.

**Available groups of windows**

- Standard:
  - Chart (see description in Chapter 4);
  - Quotes;
  - Time and Sales;
  - Level II quotes;
  - Account state;
  - Orders;
  - Stop orders;
  - Trades;
  - News;

- Trader messages window;
- Alerts window.

- Accounts and positions:
  - Client portfolio;
  - Positions in instruments;
  - Cash positions;
  - Trading accounts.
- Futures and options:
  - Client account limits;
  - Client account positions;
  - Options board;
  - Market risk parameters [Derivatives].
- NDM and REPO:
  - Negdeal orders;
  - Negdeal Quotes;
  - NDM Level II quotes;
  - Aggregated NDM and REPO quotes;
  - Trades for execution;
  - Reports on trades for execution;
  - Information on settlement codes;
  - Permissions to receive NDM quotes.
- CCP:
  - Cash liabilities and claims [CCP];
  - Liabilities and claims (assets extended) [CCP];
  - Asset liabilities and claims [CCP];
  - Interest risk parameters [CCP];
  - Market risk parameters [CCP];
  - Individual risk parameters [CCP].
- Currency:
  - Cash liabilities and claims [Currency];
  - Commitments and demands on assets [Currency];
  - Interest risk parameters [Currency];
  - Market risk parameters [Currency];
  - Individual risk parameters [Currency];
  - Interproduct spreads [Currency].
- Market-maker liabilities:
  - Market-maker liabilities by stock and FX markets;

- Market-maker liabilities by stock and FX markets, extended;
- Market-maker liabilities by derivatives market.

- Other:
  - Chart for bond-equivalent yield… (see description in Chapter 4);
  - Quotes history;
  - Quotes changes;
  - Participant's cash positions;
  - Participant's positions in instruments;
  - Participant's positions on trading accounts;
  - Participant's positions in instruments on trading accounts;
  - Aggregated Level II Quotes;
  - Transactions pocket;
  - Transactions table;
  - Information on settlement codes by instruments…;
  - Messages table;
  - Client transactions;
  - Participants information;
  - Relative rik rates;
  - Information window;
  - Traders information;
  - NCC transfers;
  - Prohibition on operations;
  - Transfer types;
  - Bank account.

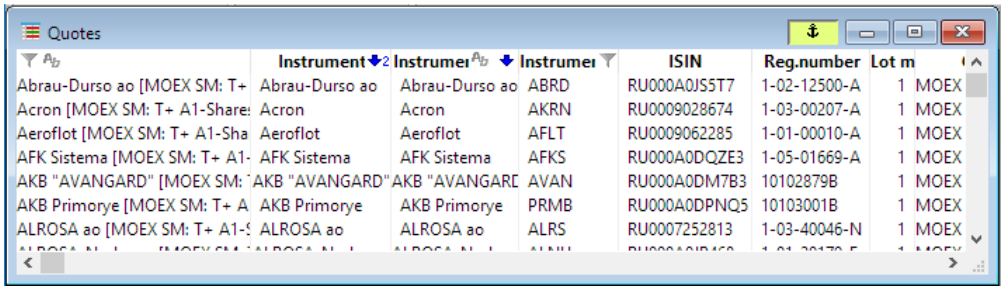
# 3.2 Quotes table

menu **Create window / Quotes...**or button

### 3.2.1 Purpose

The Quotes Table displays the most recent trading parameter values for selected instruments.

### 3.2.2 Table format




Instruments are shown as row headings and parameters of instruments are shown as column headings. The parameter values are described in the Appendix 2 to this section.

When a trade for an instrument is carried out, the row showing its parameters is highlighted:

- in green if the most recent trade price increases;
- in red if the most recent trade price decreases;
- in yellow if the most recent price remains the same.

The set of instruments and parameters available for the creation of a Quotes Table is determined by the data flow configuration settings described in Chapter 2, "Basic Operating Principles", sub-section 2.5. The table content and the updating intervals also depend on the data transfer settings described in Chapter 1, "Before Starting", sub-section 1.9. This table is updated every second by default.

Other windows can be linked to the Quotes Table by Linked windows mode (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

> **When the setting Show date and time of the trading data considering the local time zone is enabled (for details see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) date and time of the exchange data in table are displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched.**

**Instruments with inaccurate parameters marking**
Marking of instruments with inaccurate parameters.

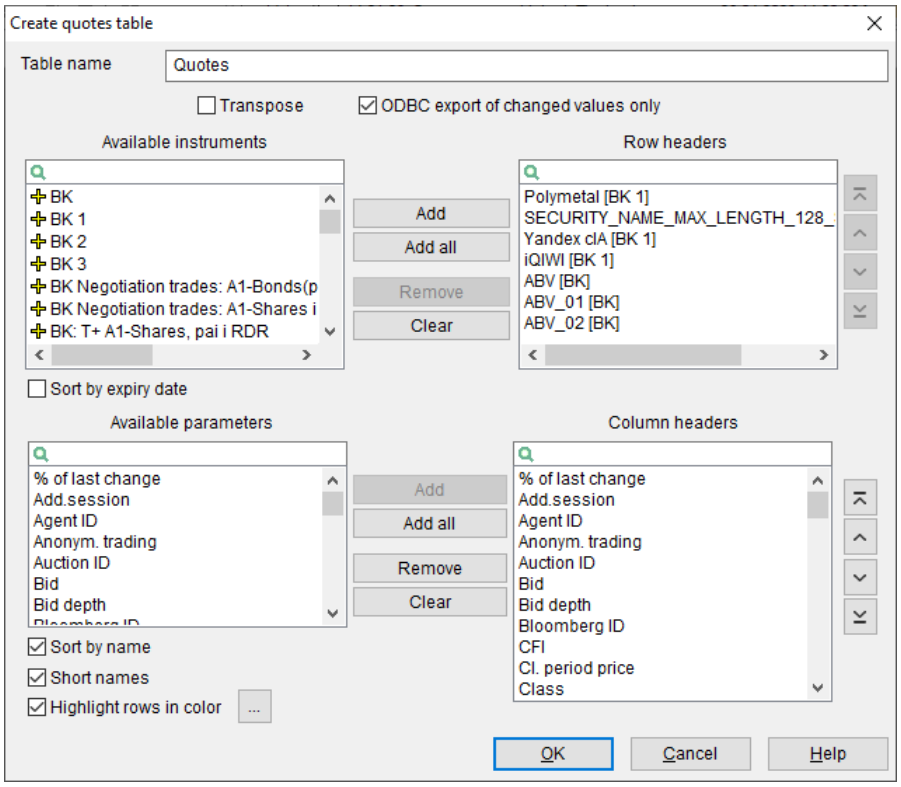
There are bonds on the Moscow Exchange, for which the ACI / the nominal value is not calculated, etc. Information about the inaccurate parameters of the instrument, transmits from the Moscow Exchange is displayed in the Inaccurate parameters field of the Quotes Table.

When placing an order or stop order (except for stop orders for execution) for an instrument with inaccurate parameters, if the user has a confirmation request when sending orders set up, before sending an order and before requesting confirmation for sending it, the user is asked to confirm the set of inaccurate parameters.

The list of designations for inaccurate parameters corresponding to the markings of the Moscow Exchange:

- **C** (no coupon information is available) – no value of the coupon for the new coupon period;
- **G** (coupon change) – the issuer decides to do a critical change on the coupon (for example, a decrease to 0.01 RUB, extension of the payment period to expiration);
- **N** – no face-value information / amortization on the specified date;
- **F** – incorrect value of the face-value / amortization;
- **S** – Accrued coupon income calculation has stopped, information about the incorrectness of the ACI was received (for example, an incorrect ACI was presented by the issuer);
- **A** – incorrect ACI value, Moscow Exchange does not calculate ACI;
- **M** – hosting general meetings of bondholders, the information about the issuer hosting of the general meetings of bondholders on issues, related to the transmittion of an incorrect parameter (for example, the cancellation of amortization payments).

### 3.2.3 Table configuration




1. Select the **Transpose** checkbox to replace the row headings with the column headings and vice versa. This feature can be useful in the configuration of data for export;
2. Select **ODBC export of changed values only** to update altered parameters. The QUIK workstation transmits an SQL query to the database with an update for that parameter only;
3. Use **Available instruments** to select instruments and configure their sequence.

   _ Select **Sort by expiry date** to automatically sort instruments in the table in ascending order by expiry date. This feature is available for instruments with a fixed expiration or maturity date.

4. Use **Available parameters** to select parameters to be displayed and configure their sequence.

   _ Select **Sort by name** to sort the columns (available parameters) in alphabetical order. This feature is useful for editing the table in order to simplify a search by a specific parameter;

   _ Select **Short names** to substitute full names in the lists of available and selected parameters with shorter ones;

5. Tick **Highlight rows in color** select the checkbox or press the **Settings** button to configure the character and background colours of the table:

   _ **Highlight rows in color** isto switch the highlighting of rows on / off by the selected text and background colors based on changes to the **Time of last trade** parameter:

   _ Select **If the last trade price is the minimum or maximum for the session** to highlight a row only if the most recent trading price becomes the current session's new maximum or minimum;

- Select **If the last trade price has changed from previous** to highlight a row according to the direction of the most recently traded price relative to the preceding trading price.

> 1. **To disable highlighting of rows when executing trades at the same price (by default the row is still highlighted in yellow), set normal character and background colors in 'Last trade price is equal to previous' of the table.**
> 2. **For the correct working of highlighting function add the parameters 'Last' and 'Number of trades' and 'Time of last trade' to the list of parameters received from server (configured by System/Settings/ General settings/Receiving data/Quotes, Parameters filter checkbox).**

Click **Default** to restore the default colour settings.

- Click **Background color** and **Font color** to choose the primary background and font colours for the table;
- Select **Paint table in stripes** to switch the mode of alternating colours for adjacent rows on / off:
  - Click **Highlight every…lines** to specify the number of rows in each highlighted group;
  - Click **Background color** and **Font color** to configure the background and font colours for alternately highlighted rows.

### 3.2.4 Available operations

Data from the **Quotes** table can be copied to the Clipboard, output via DDE server, exported via ODBC and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **New order** (or F2) – submit a new order (see Chapter 5, "Client Operations", sub-section 5.2).
- **New Iceberg order** – submit a new Iceberg order (see Chapter 5, "Client Operations", sub-section 5.2.10).
- **New stop order** (or F6) – submit a new stop order (see Chapter 5, "Client Operations", sub-section 5.5).
- **New quote** – submit a new quote (see Chapter 7: "Broker Operations", sub-section 7.10.10).
- **Session control** – open the **Session control** transaction dialog box for the selected instrument. It is displayed if the **Session control** transaction is available for the class.
- **Execute transaction** (or Ctrl+T) – execute transaction using the General Method of Executing Transactions (see Chapter 5, "Client Operations", sub-section 5.1).
- **[<Class>] <Name of transaction>** (or double left-clicking on a row of table) – open Level II Quotes table with queues of best orders for the instrument (see 3.4).
- **Chart <chart type>** – open chart (see Chapter 4, "Working With Graphs", sub-section 4.1).

> **A candlestick graph for parameter 'Indicative quote' is created for instruments for which this parameter is transmitted (for example, instruments of the Saint Petersburg exchange). To create a price and volume chart for these instruments with parameters of Time and Sales table, set price-and-volume-charts-datasource=0 in section [general] of info.ini file.**

- **Bond-equivalent yield chart** – create a bond-equivalent yield chart for all the **Bonds** type instruments from the Quotes table (for the chart description, see Chapter 4, "Working With Graphs", sub-section 4.5). To edit the created diagram, use the drag-and-drop mode (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.5), drag the instrument to the diagram window using the left mouse button:
  - Quotes table;
  - Buy / Sell table;
  - Table with the instrument search results (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.4).
- **Instrument information** (or Alt+I) – open window to view information of the instrument (see 3.2.6).
- **Open channel / Close channel** – activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.5).
- **Alert for change in Quotes table** – create notification on the parameter change (see 3.11.7).
- **SMS alert for change in Quotes table** – create SMS alert for a parameter.
- **Settlement codes information** – create a table for settlement codes of the selected instrument (see 3.61).

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.2.5 Format of saving to a text file

Select **Save to file** from the shortcut menu to save a text file. The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

The parameters are listed in the Appendix 2.

> **The set of parameters, displayed in the current table, is saved in the file.**

Example of the file rows for traded instruments:

```
Bid,Bid vol.,Offer,Class Code,Class,Instrument code,Instrument type,Lot,Settle code,
Alfa Bond Issuance plc. [REPO-M: BK Obligacii],0,00,0,0,00,BRPMO,REPO-M: BK
Obligacii,ALFBE0917,Bonds,1,T0,
BONDTEST1 [REPO-M: BK Obligacii],0,0000,0,0,0000,BRPMO,REPO-M: BK
Obligacii,BONDTEST1,Bonds,5,T0
```

### 3.2.6 Information on instrument

**Purpose**

The window is opened by selecting the shortcut menu item **Instrument information** of the **Quotes** table. The table contains information on the certain instrument.

**Table format**

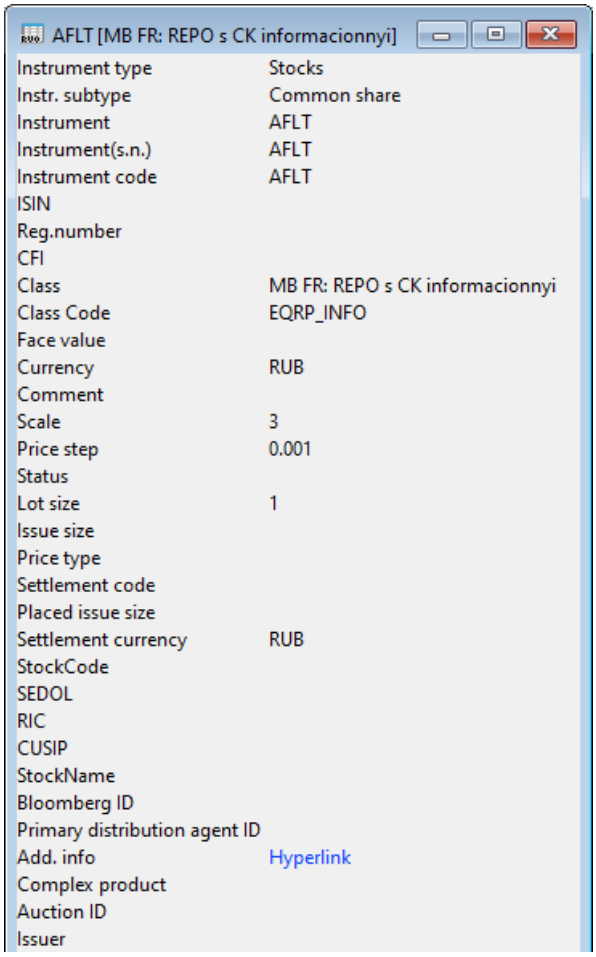



Table contains the list of parameters of the selected instrument. Set of displayed parameters is defined by class of the selected instrument according to the following table:

| Parameter | Description | Shares | Bonds | Futures | Options | Digital certificates |
|---|---|---|---|---|---|---|
| Instrument type | Type of instrument | + | + | + | + | + |
| Instr. subtype | Subtype of instrument | + | + | + | + | |
| Instrument | Name of instrument | + | + | + | + | + |
| Instrument (s.n.) | Short name of instrument | + | + | + | + | + |
| Instrument code | Exchange identifier | + | + | + | + | + |
| ISIN | ISIN code of an instrument | + | + | | | + |
| CFI | CFI code of an instrument | + | + | + | + | + |
| Reg. number | Class identifier | + | + | | | + |
| Class | Name of instrument class | + | + | + | + | + |
| Class code | Class identifier in trading system | + | + | + | + | + |
| Expiration | Expiration date | | + | | | |
| Time to maturity | Number of days to expiration | | + | | | |
| Face value | Face-value of instrument | + | + | | | + |
| Currency | Symbol code of face-value of instrument | + | + | + | + | + |
| Scale | Number of valid characters after decimal separator in price values | + | + | + | + | + |
| Price step | Minimum value of price change | + | + | + | + | + |
| Price step value | Price step value | | | + | + | |
| Status | In trading / Suspended | + | + | + | + | + |
| Lot size | Minimum possible number of instruments in one order, in items | + | + | + | + | + |
| Accrued int. | Accrued coupon interest, in cash | | + | | | |

| Parameter | Description | Shares | Bonds | Futures | Options | Digital certificates |
|---|---|---|---|---|---|---|
| Coupon payment | Coupon size, in cash | | + | | | |
| Base asset | Instrument identifier in trading system corresponding to the base asset of futures contract | | | + | + | |
| curstepprice | Currency of payment | | | + | + | |
| expdate | Execution date of instrument | | | + | + | |
| Fut. price type | Name of price type of futures | | | + | | |
| Strike | Price of option execution (delivery of base asset), in points | | | | + | |
| Option type | Option type, PUT or CALL | | | | + | |
| Marg | Option margin/with commission payment | | | | + | |
| Type | Type name of instrument | | + | | | |
| Issue size | Volume of issuing turnover instruments, in items | + | + | | | |
| Price type | Price type | + | + | | | |
| Settle code | Settlement code | + | + | | | + |
| Placed volume | Volume in turnover | + | + | | | |
| Settle date | Settlement date | | + | | | + |
| Rel.curr.ID | Related currency | + | + | | | |
| Coupon period | Length of the current coupon period, in calendar days | | + | | | |
| Next coup. date | Date of coupon payment | | + | | | |
| Price of offer | Offer price (prior buyback) | | + | | | |
| Offer date | Date of early expiration of bond face-value | | + | | | |
| Comment | Comment | + | + | | | + |

| Parameter | Description | Shares | Bonds | Futures | Options | Digital certificates |
|---|---|---|---|---|---|---|
| StockCode | Instrument ticker | + | + | + | + | |
| SEDOL | Instrument identifier from Stock Exchange Daily Official List (SEDOL) | + | + | + | + | |
| RIC | Reuters Instrument Code (RIC) | + | + | + | + | |
| CUSIP | CUSIP Code (identifier for North American financial instruments) | + | + | + | + | |
| StockName | Derivative contract code in QUIK format | + | + | + | + | |
| Bloomberg ID | Bloomberg instrument identifier | + | + | + | + | |
| Lot multiplicity | Multiplicity for quantity | + | + | + | + | |
| Primary distribution agent ID | Code of the instrument placement firm-agent | + | + | + | + | |
| Add. info | Link to page providing information on the instrument on broker's website | + | + | + | + | |
| Complex product | Complex financial product type | + | + | + | + | |
| Auction ID | Auction identifier | + | + | | | |
| Issuer | Issuer name | + | + | | | |

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

**Available operations**

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- **Change instrument** – open window of changing instrument (see 3.2.6);

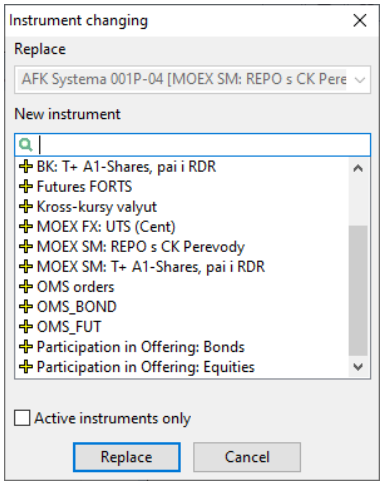
- **Make a copy** (or Ctrl+N) – create a new window based on an existing one.
- **Copy entire table to clipboard** – copy the contents of the window to clipboard of the operational system.

### 3.2.7 Replacing instrument

To call the window use Change instrument item of the context menu in one of the following tables:

- Instrument information;
- Level II quotes.

The window shows the list of instruments to be replaced.




Select the **Active instruments only** checkbox to exclude from the list all instruments and contracts that have no orders, trades or open positions.

Active instruments are those for which orders, trades or open positions (for futures) existed or exist in the current trading session. The QUIK workstation determines this by using the following values from the Quotes Table:

- Best bid price;
- Best offer price;
- Number of trades;
- Number of open positions.

> **If the list of required parameters is set manually and does not include the above values, the Active instruments only feature may function incorrectly.**

To replace an instrument, select another one from the list and click **Replace**.

# 3.3 Time and Sales table

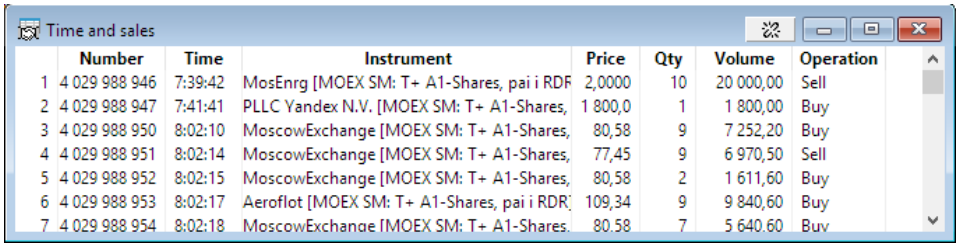
menu **Create window / Time and Sales...** or button

### 3.3.1 Purpose

The Time and Sales Table shows anonymous information (i.e., without naming counterparts) on all executed trades and serves as a source for exporting data to technical analysis systems.

> **To obtain information on anonymous trade, please contact the broker.**

### 3.3.2 Table format




| | Number | Time | Instrument | Price | Qty | Volume | Operation |
|---|---|---|---|---|---|---|---|
| 1 | 4 029 988 946 | 7:39:42 | MosEnrg [MOEX SM: T+ A1-Shares, pai i RDF | 2,0000 | 10 | 20 000,00 | Sell |
| 2 | 4 029 988 947 | 7:41:41 | PLLC Yandex N.V. [MOEX SM: T+ A1-Shares, | 1 800,0 | 1 | 1 800,00 | Buy |
| 3 | 4 029 988 950 | 8:02:10 | MoscowExchange [MOEX SM: T+ A1-Shares, | 80,58 | 9 | 7 252,20 | Buy |
| 4 | 4 029 988 951 | 8:02:14 | MoscowExchange [MOEX SM: T+ A1-Shares, | 77,45 | 9 | 6 970,50 | Sell |
| 5 | 4 029 988 952 | 8:02:15 | MoscowExchange [MOEX SM: T+ A1-Shares, | 80,58 | 2 | 1 611,60 | Buy |
| 6 | 4 029 988 953 | 8:02:17 | Aeroflot [MOEX SM: T+ A1-Shares, pai i RDR | 109,34 | 9 | 9 840,60 | Buy |
| 7 | 4 029 988 954 | 8:02:18 | MoscowExchange [MOEX SM: T+ A1-Shares, | 80,58 | 7 | 5 640,60 | Buy |

This is a downward growing table where rows display the sequence of executed trades.

The parameters in columns are described in the table below:

| Parameter | Description |
|---|---|
| *Number | Registration number of a transaction in the trading system |
| Trading date | Date of the current trading session |
| **Date | Date of the transaction |
| *,**Time | Time of the trade registration in the trading system accurate to a second. Format is defined by settings of the operating system |
| Time (microsec) | Number of microseconds in the trade execution time |
| Period | Trading session period. Valid values:<br>_ Opening;<br>_ Normal;<br>_ Closing |
| Class | Instrument class name |
| Instrument code | Exchange identifier assigned to an instrument |
| Instrument (s.n) | Abbreviated instrument name |
| *Instrument | Instrument name |
| *Price | Price of the executed trade in Russian rubles |
| *Qty | Number of lots in a trade with an accuracy of instrument quantity or in pieces |

| Parameter | Description |
|---|---|
| *Volume | Trade volume in Russian rubles with an accuracy of instrument price currency |
| *Operation | Direction of an operation. Valid values:<br>_ Buy – means that the order was placed in response to an asking price in the trading system;<br>_ Sell – order to sell;<br>_ B/S / S/B– parent deal (order of type "Order with REPO CCP operations' or 'Negotiated trade with REPO CCP operations'. The first letter indicated trade direction of the first trade's part |
| Settlement code | Trade settlement code for negotiated deals (OTC) and REPO operations |
| Yield | Instrument yield estimate according to the price of an executed trade, %. This parameter relates to bond trades |
| ACI | Accrued coupon interest with an accuracy of instrument price currency, Russian rubles. This parameter relates to bond trades |
| REPO rate (%) | REPO rate as a percentage. This parameter relates to REPO operations |
| REPO sum | REPO amount is the sum of raised / borrowed REPO funds as of the current date with an accuracy of instrument price currency, Russian rubles. This parameter relates to REPO trades in government securities |
| REPO buyback value | REPO buyback amount with an accuracy of instrument price currency, Russian rubles. This parameter relates to REPO trades in government securities |
| REPO period | REPO period in calendar days. This parameter relates to REPO trades |
| Open interest | Number of open positions with an accuracy of instrument quantity |
| Exchange code | Identifier of exchange |
| Execution market | Identifier at the exchange where the trade is registered |
| Notional value | Instrument notional value. It is calculated by the formula: Face-value* Lot size * Number of lots |
| Settlement amount | Valid values:<br>_ for bonds – trade volume including ACI;<br>_ for shares– trade volume |
| Benchmark | Indicative rate identifier |
| Open REPO | Open REPO trade. Valid values:<br>_ Yes;<br>_ No |

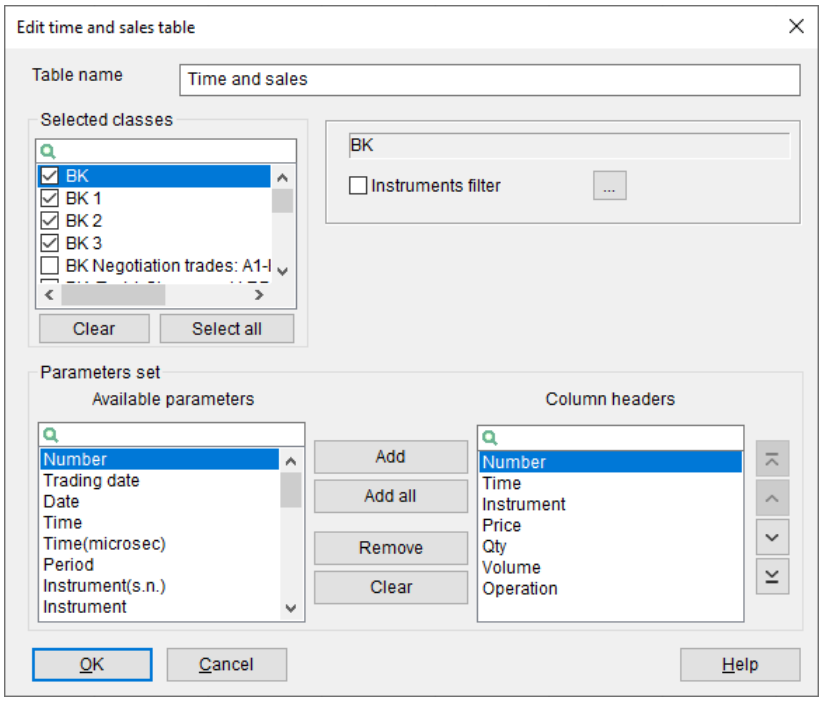
* – parameters selected by default,

** – when the setting **Show date and time of the trading data considering the local time zone** is enabled (**Program** section under **System / Settings / General settings…)** the value is displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched.

> **It is not possible to retrieve the list of anonymous trades for some trading venues and modes (e.g., in the case of negotiated orders on the Ukrainian Stock Exchange).**

This table allows for the application of the linked-windows mode (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.3.3 Table configuration




1. **Selected classes** is a set of classes on which information is displayed in the table.
2. **Instruments filter** is to configure filter by instruments within each class from the **Selected classes** list. Filter is used to create a Time and Sales table for a particular instrument (a group of instruments). Initially, the Time and Sales Table configuration dialogue makes all classes available for which the user is authorised to receive anonymous trades. List of classes selected by default is formed in in the request anonymous trades dialogue (see 2.5.2 of Section 2: Basic Operating Principles).
3. **Parameters set** is to select parameters to be displayed and configure their sequence.

### 3.3.4 Available operations

Data from the Time and Sales Table can be copied to the Clipboard, output via DDE server, exported via ODBC and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **New order** (or F2) – submit a new order (see Chapter 5, "Client Operations", sub-section 5.2).

- **New Iceberg order** – submit a new Iceberg order (see Chapter 5, "Client Operations", sub-section 5.2.10).
- **New stop order** (or F6) – submit a new stop order (see Chapter 5, "Client Operations", sub-section 5.5).
- **Execute transaction** (or CTRL+T) – execute transaction using the General Method of Executing Transactions (see Chapter 5, "Client Operations", sub-section 5.1).
- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- **[<Class>] <Name of transaction>** (or double left-clicking on a row of table) – open Level II Quotes table with queues of best orders for the instrument (see 3.4).
- **Price and volume chart** – open chart (see Chapter 4, "Working With Graphs", 4.1).
- **Save sales from table to file** – save anonymous trade from the table to a text file. Parameters of the anonymous trades are stored in a file in the order selected in the table columns.
- **Save all sales to file** – save all anonymous trade from the table to a text file. File format of saving parameters of the anonymous trades to a file is given in 3.3.5.

Description of the standard functions of the shortcut menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Section 2.

### 3.3.5 Format of saving to a text file

The function of saving into a file is called from the context menu and has two versions:

- **Save sales from table to file** saves to a file only those sales that are displayed in the table.
- **Save all sales to file** saves to a file all available sales without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file line is as follows:

```
Number,Time,Instrument,Price,Qty,Volume,Operation,
1,9 031,10:17:58,L001 [BK: T+ A1-Akcii, pai i RDR],4,10,1,4,10,Sell
```

# 3.4 Level II Quotes table

menu **Create window / Level II Quotes...** or F4

### 3.4.1 Purpose

The Level II Quotes Table shows the order queues for a selected instrument.

The QUIK system allows the user to create multiple Level II Quotes Tables for a single instrument conveniently grouping windows on various tabs. Amount of information received from the server does not increase in this case.

To open Level II Quotes table make one of the following actions:

- Select **Create window / Level II Quotes...** menu item**;**
- Press F4;
- Double left click on the selected row of Quotes table. At that:
  - If Level II Quotes table for the instrument is already created, it becomes active and the screen tab switches if necessary;
  - If Level II Quotes table is absent in the list of open windows, a new table gets created;
  - If holding 'Shift' button pressed when creating a Level II Quotes table regardless of already created Level II Quotes tables for the instrument, the new table gets created.

> **It is not advisable to output several Level II Quotes tables to the same table of database because when changing an instrument in the current table (through the context menu or in linked windows mode) table in database gets cleared.**

### 3.4.2 Table format

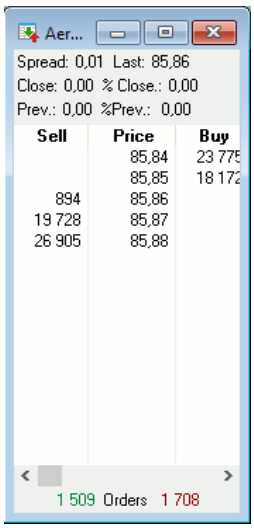



Table contains the best current Level II quotes to buy/sell ordered by parameter 'Price'. Number of the best Level II quotes depends on the instrument class.

The table title displays the name of the instrument and class. If the table was created for options, then the option type (PUT / CALL) is shown additionally. The table title can be changed by user in the Table name field of the settings window (see 3.4.3).

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| Bid price | Bid quote in Russian rubles |
| Ask price | Asking price quote in Russian rubles |
| Price | Quote (as a single row), Russian rubles |
| Buy | Number of instruments in buy orders at a given price with an accuracy of instrument quantity or in lots |
| Sell | Number of instruments in sell orders at a given price with an accuracy of instrument quantity or in lots |
| Volume | Number of instruments in the orders (as a single row) at a given price with an accuracy of instrument quantity or in lots |
| Own buy | Number of instruments in own buy orders at a given price with an accuracy of instrument quantity or in lots |
| Own sell | Number of instruments in own sell orders at a given price with an accuracy of instrument quantity or in lots |
| Own volume | Number of instruments in own orders (as a single row) at a given price with an accuracy of instrument quantity or in lots |
| Buy yield | Instrument yield according to bid quote |
| Sell yield | Instrument yield according to asking price quote |
| Yield | Instrument yield according to quote (as a single row) |
| Buy total volume | Number of instruments in buy orders at a price not worse than the specified value with an accuracy of instrument quantity or in lots |
| Sell total volume | Number of instruments in sell orders at a price not worse than the specified value with an accuracy of instrument quantity or in lots |
| Total volume | Number of instruments in orders (as a single row) at a price not worse than the specified value, lots |
| REPO buy volume | Total volume of REPO quotes to buy at a specified rate with an accuracy of instrument price currency, Russian rubles. This cell is only filled for instruments in the "REPO with the CCP 1 day Stocks" and "REPO with the CCP 1 day Bonds" classes |
| REPO sell volume | Total volume of REPO quotes to sell at a specified rate with an accuracy of instrument price currency, Russian rubles. This cell is only filled for instruments in the "REPO with the CCP 1 day Stocks" and "REPO with the CCP 1 day Bonds" classes |
| Notional value | Instrument notional value. It is calculated by the formula: Face-value* Lot size * Number of lots. The field is available only for instruments by classes with the **Calculation of yield in quotes** attribute |
| Buy notional value | Instrument notional value of purchase. The field is available only for instruments by classes with the **Calculation of yield in quotes** attribute |

| Parameter | Description |
|---|---|
| Sell notional value | Instrument notional value of sales. The field is available only for instruments by classes with the **Calculation of yield in quotes** attribute |

The total amount for sale and purchase in market orders submitted in the auction period is displayed in the upper row of the table. The **Price** field (**Buy price** and **Sell price**) shows the MKT value.

This table allows for the application of the linked-windows mode (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

**Instrument information panel (top)**
To enable the display of the informational panel, use the **Top panel** checkbox in the Level II Quotes table edit dialog box (see 3.4.3).

The panel is displayed above the table. The informational panel contains additional parameters of an instrument. The list of parameters and display settings are set up in the **Top panel** dialog box (see 3.4.3).

If the window width is not enough to display all parameters, they are displayed one at a time or in groups. To show the next parameter (or next group of parameters), left-click on the informational panel.

If the window width is not enough to display a single parameter, the value of the parameter will be replaced by ellipses.

The following parameters are available:

| Parameter | Short name | *Value |
|---|---|---|
| Spread | Spread | It is calculated as follows:<br>Best offer price – Best bid price |
| Last traded price | Last | Value of the Last parameter in the Quotes table |
| Close price | Close | Value of the Change parameter in the Quotes table |
| Close price, % | % Close | Value of the Last change percent parameter in the Quotes table |
| Prev. day estimation | Prev. | It is calculated as follows:<br>Last – Previous average weighted price |
| Prev. day estimation, % | % Prev. | It is calculated as follows:<br>(Last - Previous average weighted price)/» Previous average weighted price *100% |
| Weighted average price | W.a.price | Value of the Weighted average price parameter in the Quotes table |
| Settle price | Settl. | Value of the Settle price parameter in the Quotes table |

| Parameter | Short name | *Value |
|---|---|---|
| Volume today | Volume | Volume of trades, conducted during the current session, in pieces |
| Close price | Close | Closing price of the previous day |
| Auction price | Auction price | Minimum auction price (striking price) from which competitive orders are satisfied at an auction |
| Total quantity of all trades in auction | Auct. trade vol. | Total quantity in auction trades |
| Total value of all trades in auction | Auct. trade val. | Total volume of auction trades |

* – If the value of the parameter is absent, then "n/a" is shown.

**Bottom informational panel**

To enable the display of the panel, use the **Bottom panel** checkbox in the Level II Quotes table edit dialog box (see 3.4.3).

The panel is displayed below the table. The display settings are set up in the **Bottom panel** dialog box (see 3.4.3). By default, the parameters values are highlighted in the following colors:

- Green – Buy (on the left);
- Red – Sell (on the right).

The following parameters are available:

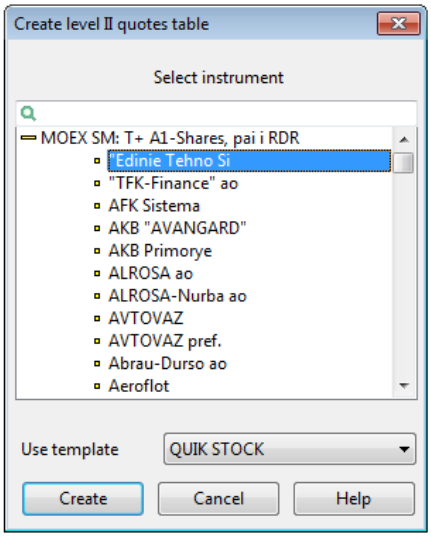
| Parameter | Short name | Buy value (left) | Sell value (right) |
|---|---|---|---|
| *Bid/Offer | Lots | Value of the Total bid volume parameter in the Quotes table | Value of the Total offer volume parameter in the Quotes table |
| Buy/Sell orders | Orders | Value of the Number of buy orders parameter in the Quotes table | Value of the Number of sell orders parameter in the Quotes table |
| Own orders/stop-orders | Own | <Number of client's buy orders>/<Number of client's buy stop orders> | <Number of client's sell orders>/<Number of client's sell stop orders> |

* – displayed by default.

The parameters to be displayed are selected in the shortcut menu of the bottom informational panel. To show the next parameter, left-click on the panel.

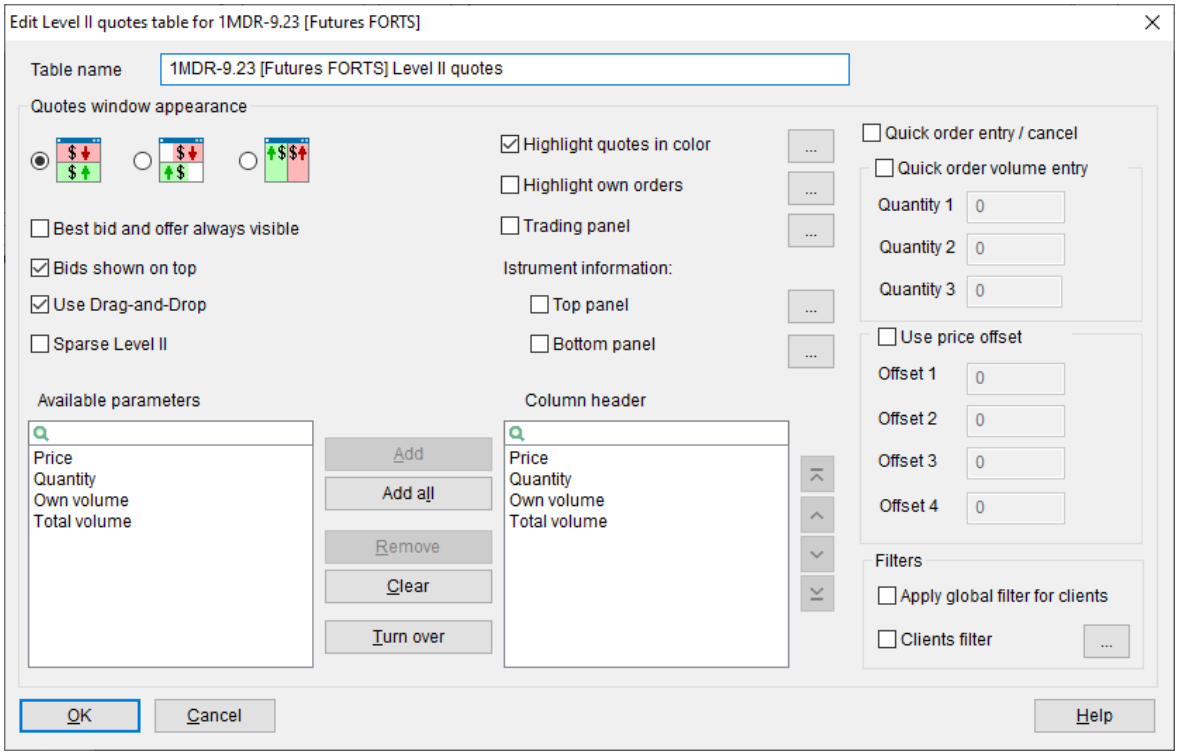
### 3.4.3 Table configuration

**Configuration of the window for creating a Level II quotes table**



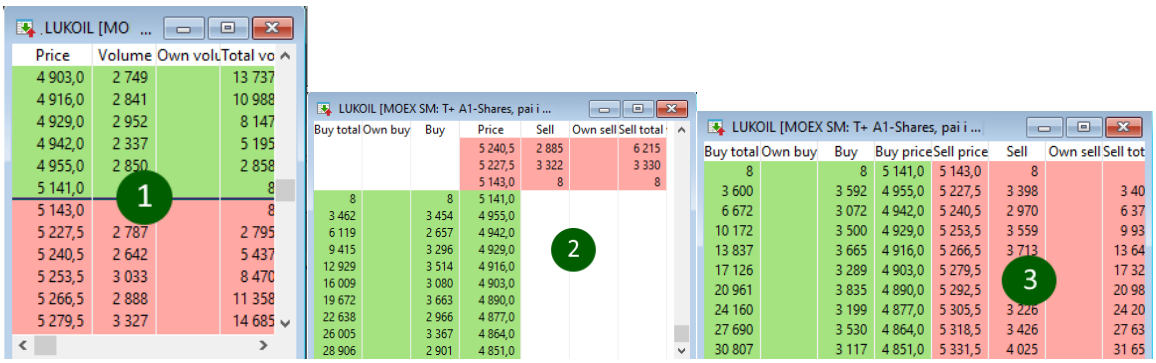

To create a new Level II Quotes Table, select the required instrument from the dropdown list and, then, select one of the saved templates from **Use template** (see 3.4.5).

**Window configuration parameters**




1. **Quotes window appearance.** Depending on the selected appearance, the Level II Quotes Table may appear as follows:

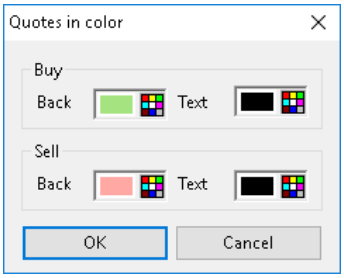
   – Select to display bid and asking price parameters in the same column **(1)**, with the best buying and selling prices separated by a line. Buy and sell quotes at the same price are shown on the same row and appear as 'bid / ask';

- Select to have only one common column, **Price (2)**, where the buy and sell order parameters are shown in different columns;
- Select to display bid and asking price parameters in different columns **(3)**. Asking prices will be sorted in descending order and in ascending order for bids, such that the best prices are shown in the first row.
- 


2. Select the **Best bid and offer always visible** checkbox to allow the best prices to remain visible regardless of the window size.
3. Activate **Bids shown on top** to sort all quotations in the order of ascending price (buy orders above and sell orders below). To show quotations in descending order on price, clear the checkbox.
4. Select the **Use Drag-and-Drop** checkbox to enable replacement and cancellation of active orders by means of dragging the row by using the mouse. For details, see Chapter 5, "Client Operations", sub-section 5.7.8.
   When the 'drag-and-drop' mode is used, the quote price is determined as follows:
   - When dragging the row to the upper part of any table row, the price which is one price increment more than the quote price of this row will be shown;
   - When dragging the row to the central part of any table row, the quote price of this row will be shown;
   - When dragging the row to the lowerrpart of any table row, the price which is one price increment less than the quote price of this row will be shown

   > **If the quotes in the table differ by one price increment, then the price in the lower part of a row coincides with the price of the following quote, and the price in the upper part of a row coincides with the price of the previous quote.**

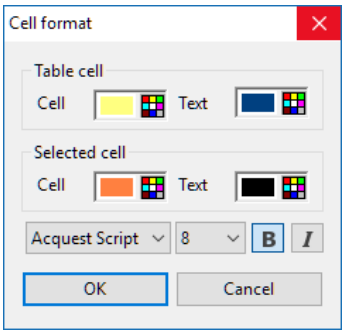
5. Select the **Sparse Level II** checkbox to view prices for which no quotes have been set. The window will display empty cells with the Volume between rows showing quotations in the intermediate rows with the price increments. The 'Best bid and offer always visible' feature is unavailable in this mode. Sparse Level II may only be used for Level II Quotes window options (1) or (2). If the **Highlight quotes in color** checkbox is enabled, the colour settings apply only to those rows with quotations.
6. Select **Highlight quotes in color** to highlight the quotes in the cell's text and background colors. Click "…" to open the Quotes in color dialog box to configure the text and background appearance for bid and ask price quotations separately. Bids and asking prices that are equal are highlighted in grey.




For more information about the configuration of colors, see Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

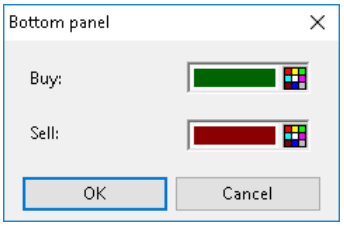
> **This feature is unavailable if bidding and asking price orders are shown in different columns of the Level II Quotes Table.**

7. Select the **Highlight own orders** checkbox to show orders placed by the user by the font and / or its color. Click '…' to launch the **Cell format** dialog box that allows the user to configure the colour and font for individual cells.




8. Select the **Trading panel** checkbox to enable / disable viewing of the toolbar in the Level II Quotes Table. Press '…' to launch the **Trading panel settings** dialogue box. To configure the toolbar settings, see Chapter 5, "Client Operations", sub-section 5.7.
   If the trading panel of the Level II Quotes Table is used, additional shortcut key combinations become available. For details on their use, see Chapter 5, "Client Operations", sub-section 5.7.2.
9. The **Instrument information** option allows setting the appearance of the informational panel:

   - Top panel – enables the display of the informational panel for an instrument. Click "…" to open the panel's settings window (see 3.4.3).
   - Bottom panel – enables the display of the informational panel for an instrument. Click "…" to open the Bottom panel dialog box to select the text color separately for buy and sell parameters values:




10. Select **Quick order entry / cancellation** to enable the quick order placement mode. For details, see Chapter 5, "Client Operations", sub-section 5.7.9.

> **IMPORTANT! Before using this mode, please review its application details carefully. The placement of orders is made without requesting confirmation.**

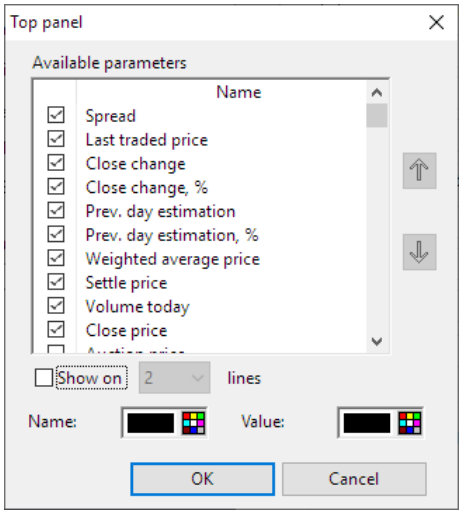
11. Select **Quick order volume entry** to enter pre-set order values in the quick order placement mode (see item 8). This allows the user to enter up to three units of volume measured in lots. For details, see Chapter 5, "Client Operations", sub-section 5.7.1.
12. Select **Use price offset** to enter pre-set deviation values between the price of an entered order and what is shown in the relevant row of the Level II Quotes Table. This value is set as a minimum number of price increments. The parameter is available if the quick order placement mode is enabled. More information about using this function is available in Chapter 5, "Client Operations", sub-section 5.7.6.
13. **Filtering:**

    - Select **Apply global filter for clients** to enable / disable the global filter function using a client code in the Level II Quotes Table. For more information on the use of global filters, see Chapter 2, "Basic Operating Principles", sub-section 2.3;
    - Select **Clients filter** to enable filtering by a client code. This feature is intended for the selection of clients whose orders are taken into account in calculating the total amount of the user's own volume (columns 'Own buy' / 'Own sell' or 'Own volume') in the Level II Quotes Table.

14. **Available parameters / Column headers** is to select the parameters to be displayed and configure their sequence:

    - Click **Turn over** to reverse the order of the column headings.

**Instrument informational panel (top)**




1. **Available parameters** – select the parametrs to be displayed and their order. Selected parameters are marked by the checkboxes.
2. **Show on ... lines** – if the checkbox is enabled, the informational panel has the specified number of lines. Value by default: 2. If the checkbox is cleared, the data is shown in a single line.
3. **Name** – set up the text color of the parameters names.
4. **Value** – set up the text color of the parameters values.

Click **OK** to save the changes and close the dialog box. Click **Cancel** to close the dialog box without saving the changes.

### 3.4.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **New order** (or F2) (or double left-clicking on a row of table) – submit a new order (see Chapter 5, "Client Operations", sub-section 5.2).
- **New Iceberg order** – submit a new Iceberg order (see Chapter 5, "Client Operations", sub-section 5.2.10).
- **Change order** (or CTRL+A) – change (edit) order.
- **Cancel order** (or CTRL+D) – cancel order.
- **New stop order** (or F6) – submit a new stop order (see Chapter 5, "Client Operations", sub-section 5.5).
- **New algo order** – submit a new algo order.
- **Buy at market price** (or CTRL+2, or CTRL+Num 2) – submit a market buy order for a specified quantity.
- **New limit buy order** (or CTRL+1, or CTRL+Num 1) – submit a market limit order to buy with the defined price and quantity.
- **Sell at market price** (or CTRL+4, or CTRL+Num 4) – submit a market limit order to buy with the defined quantity.
- **New limit sell order** (or CTRL+3, or CTRL+Num 3) – submit a market limit order to buy with the defined price and quantity.
- **Close position** (or CTRL+K) – submit a market order equal to value of position that results closing position for the current instrument when executed.

> **For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters… menu items).**

- **Reverse position** (or CTRL+I) – submit a market order equal to double value that results reversing the current position (change a negative position to positive one and vice versa) for the selected instrument.
- **Cancel all orders** (or CTRL+F8) – cancel all active orders from the current Level II Quotes window for the selected instrument.
- **Cancel buy orders** (or CTRL+Z) – cancel all active buy orders from the current Level II Quotes window for the selected instrument.
- **Cancel sell orders** (or CTRL+X) – cancel all active sell orders from the current Level II Quotes window for the selected instrument.
- **Execute transaction** (or CTRL+T) – execute transaction using the General Method of Executing Transactions (see Chapter 5, "Client Operations", sub-section 5.1).

- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- **Create chart** (or double right-clicking) – open chart (see Chapter 4, "Working With Graphs", sub-section 4.1).
- **Make a copy** (or Ctrl+N) – create a new window based on an existing one.
- **Change instrument** – change the instrument. The feature is useful when trading futures and options since the contracts are frequently fulfilled and should be replaced with the actual items (see 3.2.7).
- **Templates** – apply the customized configuration in template to the table (see 3.4.5).

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.6.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

**Shortcut menu of the instrument's informational panel**

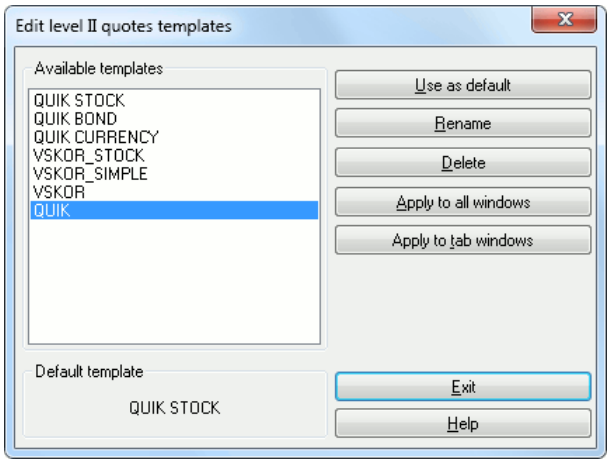
- Choose parameters – opens the Top panel settings window (see 3.4.3).
- Hide – disable the display of the panel on the Level II Quotes table.

**Shortcut menu of the bottom informational panel**

- Select the information to be displayed:
    - Bid/Offer (by default);
    - Buy/Sell orders;
    - Own orders/Stop orders.
- Hide – disable the display of the panel on the Level II Quotes table.

### 3.4.5 Working with templates

A **Template** is a configuration for the Level II Quotes Table saved with a user-defined name. A template may be applied to existing Level II quotes tables or used to quickly configure a new table.



1. To view the existing templates, click **Action / Templates / Setup templates** or the corresponding item in the shortcut menu appearing under **Level II Quotes** table.

   - **To set up a default template**, select the required window configuration from the list of available templates and, then, click **Use as default**. The template name will be shown in the **Default template** area;
   - **To rename a template**, select the required template and, then, click **Rename**. Type the new name in the dialogue box that opens and click **Enter**;

     > **The standard templates 'QUIK BOND', 'QUIK CURRENCY' and 'QUIK STOCK' cannot be renamed.**

   - To delete a template, click **Delete**;
   - To apply a template to several windows, click **Apply** to all windows to modify the settings for all Level II Quotes Tables so that they conform to a selected template or **Apply** to tab windows to modify windows in the current tab.

2. **Create a new template**

   - Configure a new Level II Quotes Table or activate any of the available tables;
   - Click **Action / Templates / Save as template** or a similar item in the shortcut menu appearing on the Level II Quotes Table;
   - To update a template, select its name in the window that appears and click **Save**;
   - To create a template, click **Save as new**. Type a new name in the dialogue box that opens and then click **Enter**;
   - Click **Exit**.

**Template application**. Click **Action / Templates / <Template name>** or the corresponding item in the shortcut menu appearing under Level II Quotes Table.

# 3.5 Account state table

menu **Create window / Account state**

### 3.5.1 Purpose

View of cash and instruments positions state for the selected client code in the same window. The window displays all client account positions checked by one limits set.

> 1. **If Unified cash position is set for the selected client code derivatives market positions are also displayed in the window.**
> 2. **If Unified cash position is not used to see derivatives market positions select trading account on derivatives market as a client code.**

Open Account state window by one of the following ways:

- Select the program's menu item **Create window / Account state**;
- Press button in the toolbar **Own tables**;
- Select the shortcut menu item **Account state** in **Client portfolio** table or the menu item **Action / Account state**.

To work with two client codes open two windows to view account state, one for each client. Client code can be changed in window settings or via global clients filter (see Chapter 2, "Basic Operating Principles", sub-section 2.3.2).

> **Global clients filter is used in a table if only one value is specified for a client code or a firm and attribute Table's parameters might be set by global filter is active.**

It is possible to save a table to .WND file without key parameters (Firm, Client code). Missing parameters are populated depending on the client data when loading the table from file:

- If a client trades only on the spot market, then the information on limits will be added to the table.
- If a client trades only on the derivatives market, then the information on restrictions of the derivatives market will be added to the table.
- If a client uses the Unified cash position module, then the information both on restrictions of the derivatives market and limits will be added to the table.

If a client has no limits and restrictions at the moment of loading from .WND file, then the key parameters remain unpopulated until the data is received from the server.

For the description of the parameters for the QUIK workstation configuration saving to .WND file, see Chapter 2, "Basic Operating Principles", sub-section 2.12.3.

### 3.5.2 Table format

The window contains two tabs:

- **Positions** – open positions state. Detailed description of the tab, see in 3.5.3;
- **Assets** – transcript of collateral forming. Detailed description of the tab, see in 3.5.4.

Toolbar of table's settings is located at top of the window. This toolbar is common to tabs **Positions** and **Assets**. For detailed description of the toolbar, see 3.5.5.

Totals for each tab are displayed at the bottom of the window. Table's information is refreshed when refreshing **Client portfolio** table.

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6 ).

### 3.5.3 Positions tab

**Purpose**

Displaying client's positions for instruments.

### Table format

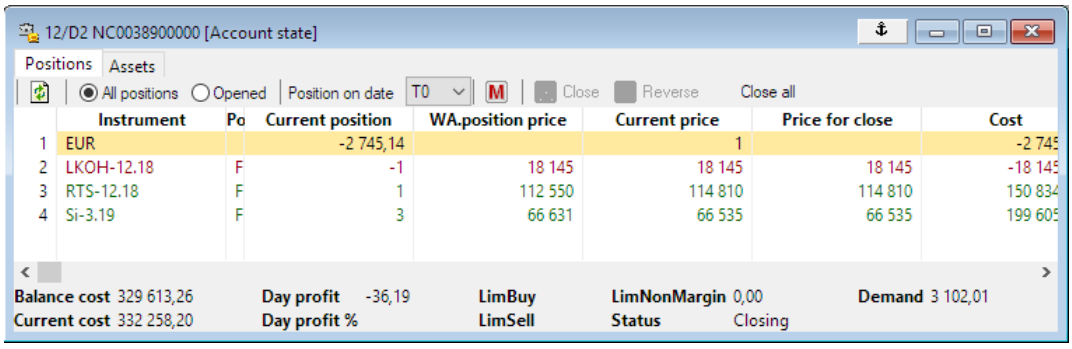



Table contains values of positions price for the selected class.

Rows of the table are sorted as follows: first, cash positions sorted by currency code, and then positions for instruments sorted by instrument code. Table's columns display the following parameters:

| Parameter | Description | Positions in instruments | Cash positions |
|---|---|---|---|
| Client code | Client code.<br>Trading account for the derivatives market | | |
| Settlement period | Settlement period | Valid values:<br>_ T0 – today;<br>_ T1 – position T+1 (tomorrow);<br>_ T2 – position T+2 (day after tomorrow) | Valid values:<br>_ T0 – today;<br>_ T1 – position T+1 (tomorrow);<br>_ T2 – position T+2 (day after tomorrow) |
| Firm | Firm ID | | |
| Account | Depo account | For joint positions: Common | Settlement code |
| Class | Name of instruments class for which a position is evaluated | | Not filled |
| *Instrument | Short name of an instrument | | Short name of instrument class Currency cross rates. If the instrument is not found, then currency code |
| Instrument code | Instrument ID | Instrument code for futures and options | Currency code |
| Position type | Type of instrument | Valid values:<br>_ S – share;<br>_ B – bond;<br>_ F – future;<br>_ Put, Call – options;<br>_ CP – currency pair;<br>_ Unknown – any instrument | Not filled for cash positions and for derivatives market limits like "cash assets" |

| Parameter | Description | Positions in instruments | Cash positions |
|---|---|---|---|
| | | class is not found for an instrument code | |
| **Opening position | Number of instruments in position at the beginning of the day with an accuracy of instrument quantity | Valid values:<br>_ Opening position – for shares and bonds. Corresponds to the value of the same parameter in table of **Positions in instruments**;<br>_ Value of opening net position – for futures and options. Corresponds to the value of parameter Open.net.pos in **Client account positions** table.<br>Positive value is long, negative one is short | Opening balance with an accuracy of instrument price currency. Corresponds to the value of the same parameter in **Cash positions** table.<br>For futures account without using unified cash position – current limit of open positions. Corresponds to the value of parameter Open limit in **Client account limits** table |
| *, **Current position | Number of instruments in current position with an accuracy of instrument quantity | Valid values:<br>_ Current position – for shares and bonds. Corresponds to the value of the same parameter in table of Positions in instruments;<br>_ Value of current net position – for futures and options. Corresponds to the value of parameter Cur.net.pos in **Client account positions** table.<br>Positive value is long, negative one is short | Current balance. Corresponds to the value of the same parameter in **Cash positions** table.<br>For futures account without using unified cash position – planned net positions. Corresponds to the value of parameter Plan.net.pos. in **Client account positions** table |
| *WA.position price | Weighted average opening price, taking into consideration the currency of the WA.position price | For spot market – corresponds the value of parameter WA.position price in table of **Positions in instruments**.<br>For bonds, depending on the Position WAP currency value, the value is displayed either in % from face value, or in the currency selected in the **Account state** table settings, excluding the ACI.<br>For derivatives market – corresponds the value of parameter Effect pos.price in **Client account positions** table | Not filled |
| *Current price | Current price of an instrument | Price of the last trade for the instrument from **Quotes** table. If this price is not available, then | Cross rate for the selected currency. For the selected value: 1 |

| Parameter | Description | Positions in instruments | Cash positions |
|---|---|---|---|
| | | closing price.<br>For derivatives market – last trade price. If this price is not available, then a calculated price.<br>For bonds – the value is specified in % from face value, for futures contracts in points. For MLev clients: best bid/offer price from **Quotes** table | |
| *Price for close | Price at which the given instrument position can be closed at the moment | For longs – the best bid price. For shorts – the best offer price. If this price is not available, then the last trade price is specified or closing price if not available.<br>For derivatives market – the price of counter quote. If this price is not available, then the price of last trade is specified or calculated price if not available.<br>For bonds – the value is specified in % from face value, for futures contracts in points.<br>For joint containing divergent positions (longs and shorts) the value is not specified | Not filled |
| + / - | Difference between liquidation and balance price, taking into consideration the currency of the WA.position price | Sign inversion for shorts | Not filled |
| Balance cost | Value of a position at balance price with an accuracy of selected in settings currency, taking into consideration the currency of the WA.position price | The value is calculated as follows: **WA.position price * Current position**.<br>For bonds:<br>_ if balance cost is specified in %: **(WA.position price * Face value / 100 + ACI) * Position**;<br>_ if balance cost is specified in currency: **(WA.position price + ACI * Cross rate) * Position**.<br>For futures contracts: **WA.position price * Current position * Price step value / Price step** | Not filled |

| Parameter | Description | Positions in instruments | Cash positions |
|---|---|---|---|
| *Cost | Value of a position at current price with an accuracy of selected in settings currency | The value is calculated as follows: **Current price * Current position**<br>For bonds:<br>**(Current price * Face value / 100 + ACI) * Current position**<br>For futures contracts the value is calculated as follows: **Current price * Current position * Price step value / Price step** | Value of parameter **Position**. If the cross rate is found than the value is recalculated at the rate of selected currency |
| *Cost % | Part of the total value of instrument position excluding cash | Shorts are taken without sign | 0 |
| *Cost after close | Value of a position at liquidation price with an accuracy of selected in settings currency | The value is calculated as follows: **Price for close * Current position**<br>For bonds:<br>**(Price for close * Face value / 100 + ACI) * Current position**<br>For futures contracts the value is calculated as follows: **Price for close * Currnet position * Price step value / Price step** | Position for the selected currency |
| *Unrealized PL | Yield appearing when closing a position with an accuracy of selected in settings currency, taking into consideration the currency of the WA.position price | The value is calculated as follows: **Cost after close – Balance cost** | Not filled |
| Unrl. PL.% | Yield in % to losses, taking into consideration the currency of the WA.position price | The value is calculated as follows: **Unrealized PL / Balance cost*100** | Not filled |
| Variat.margin | Variation margin with an accuracy of instrument price currency | Parameter of derivatives market position. Corresponds to the Variat. margin parameter of the **Client account positions** Table | Not filled |
| Accrued profit | Accrued interest total for the value of open position with an accuracy of instrument price currency | Bonds parameter. The value is calculated as follows:<br>**ACI for one bond * Current position** | Not filled |
| *,***In buy | Number of instruments with an accuracy of | Number of instruments in active buy orders. | Amount of assets locked for buy orders. For future |

| Parameter | Description | Positions in instruments | Cash positions |
|---|---|---|---|
| | instrument quantity in active buy operations (locked assets for orders, stop orders, OTC orders and reporting orders are considered) | For derivatives market – corresponds to value of the Active on buy parameter in the **Client account positions** Table | account the value is not specified |
| *,***In sell | Number of instruments with an accuracy of instrument quantity in active sell operations (locked assets for orders, stop orders, OTC orders and reporting orders are considered) | Number of instruments in active sell orders.<br>For derivatives market – corresponds to value of the Active on sell parameter in the **Client account positions** Table | Not filled |
| Stop orders | Number of active stop orders for the instrument | For derivatives market – number of active stop orders for an instrument | Not filled |
| **Planned position | Planned position with an accuracy of instrument quantity considering active orders execution | The value is calculated as follows: **Current position + In buy – In sell**<br>For futures contracts is not filled | Not filled |
| *Max buy | Maximum number of instruments in buy order with an accuracy of instrument quantity | Defined considering margin or only own assets according to the way of parameters calculation selected in settings (see 3.5.6, attribute **Use debt funds**) | Not filled |
| *Max sell | Maximum number of instruments in sell order with an accuracy of instrument quantity | Defined considering margin or only own assets according to the way of parameters calculation selected in settings (see 3.5.6, attribute **Use debt funds**) | Not filled |
| Price step | Price step value with an accuracy of instrument price currency | Parameter of derivatives market position | Not filled |
| Price in money | Closing price considering the value of price step with an accuracy of instrument price currency | Valid for contracts price of which is expressed in points.<br>The value is calculated as follows: **Price in points* Price step value / Price step** | Not filled |

* – parameters set by default,

** – number of instruments is specified in lots or in pieces depending on table settings (see 3.5.6). If the number is specified in lots value is rounded down to the nearest multiple value,

*** – locked assets for orders and stop orders in the derivatives market are considered for spot firm and a client code if the Unified cash position is set for these firm and client.

Rows in table can be highlighted by color depending on settings. By default, the following color settings are used:

- Green font color – long positions;
- Red font color – short positions;
- Black font color – closed positions (if **All positions** mode is selected);
- Black font on yellow background – cash positions.

**Total table settings**

The following parameters might be selected:

| Parameter | Description |
|---|---|
| *,**Balance cost | Total positions evaluation for purchase price (for the value of parameter **Balance cost**) with an accuracy of selected in settings currency |
| Open.cost | Total positions evaluation for the beginning of the day. Corresponds to the value of parameter InAssets in **Client portfolio** table |
| *Current cost | Total positions evaluation at the liquidation price (by the **Cost after close** parameter value) with an accuracy of selected in settings currency.<br>For derivatives market: the sum of total positions evaluation at the liquidation price, collateral and variation margin |
| Assets | Value of client assets taken as collateral.<br>For MD and MD+ clients the value of parameter Portfolio value is calculated according to applicable law *** under broker settings. Corresponds to the value of parameter Portfolio value in **Client portfolio** table |
| Collateral | Collateral at the derivatives market with an accuracy of instrument price currency. Corresponds to the Cur. net pos. parameter in the **Client Account Limits** table |
| Curr.clear pos. | Collateral for open positions on derivatives market. Corresponds to the value of the same parameter in **Client portfolio** table.<br>The value is calculated only in unified cash position is set |
| Curr. clear ord. | Collateral for active orders on derivatives market. Corresponds to the value of the same parameter in **Client portfolio** table. The value is calculated only in unified cash position is set |
| Margin | Margin level. Corresponds to the value of the same parameter in **Client portfolio** table. For MD and MD+ clients the parameter is not filled |
| Curr.net pos. % | % of used limit on derivatives market. The value is calculated as follows:<br>**(Curr.net pos. + Curr.net ord.) / Open.pos.lim * 100%**<br>For the derivatives market –the value is calculated as follows:<br>**Cur. net pos. / Open limit** (parameters of the **Client Account Limits** table) |

| Parameter | Description |
|---|---|
| Variat.margin | Variation margin for positions on derivatives market with an accuracy of instrument price currency. Reset after each clearing. Corresponds to the value of parameter Variat. margin in **Client portfolio** table.<br>For the derivatives market – the value corresponds to value of the Variat.margin parameter in the **Client Account Limits** table |
| Fixed margin | Variation margin recorded for the previous clearing. Corresponds to the value of parameter Accrued profit in **Client account limits** table |
| *Day profit | Total yield for the day with an accuracy of instrument price currency. Corresponds to the value of parameter ProfitLoss in **Client portfolio** table. The value is calculated as follows: **AllAssets – Open.cost**<br>For the derivatives market –the value is calculated as follows:<br>**Variat. margin + Accrued profit** (parameters of the Client Account Limits table) |
| *Day profit % | Yield in % to the value of positions for the beginning of the day. Corresponds to the value of parameter RateChange in **Client account limits** table. The value is calculated as follows: **Day profit / Open.cost * 100** |
| Money | Total cash balance on client accounts. Corresponds to the value of parameter Total money balance in **Client portfolio** table.<br>For the derivatives market – the value corresponds to value of the Open limit parameter in the **Client Account Limits** table |
| Short | Total value of short positions. Corresponds to the value of parameter Short in **Client portfolio** table |
| Long | Total value of short position for instruments included in collateral. Corresponds to the value of parameter Long in **Client portfolio** table |
| Nonliquid | Total value of short position for instruments not included in collateral |
| In orders | Total value of assets in active orders. Calculated as total positions value for module: **Long + Short + Nonliquid** |
| Active orders | Number of active orders and stop orders for all instruments |
| *LimBuy | Available to open long positions considering active orders, with an accuracy of instrument price currency. Corresponds to the value of parameter LimBuy in **Client portfolio** table. The field is not filled for MD and MD+ clients |
| *LimSell | Available to open short positions considering active orders, with an accuracy of instrument price currency. Corresponds to the value of parameter LimSell in **Client portfolio** table. The field is not filled for MD and MD+ clients |
| *LimNonMargin | Available to withdraw finds while keeping positions collateral or opening positions for non-margin assets considering locked funds for active orders, with an accuracy of instrument price currency. Corresponds to the value of parameter LimNonMargin in **Client portfolio** table.<br>For the derivatives market – the value corresponds to value of the Plan. net pos. parameter in the **Client Account Limits** table |

| Parameter | Description |
|---|---|
| Credit | Amount of client's debt to broker with an accuracy of instrument price currency.<br>Corresponds to the value of parameter Total money balance in **Client portfolio** table |
| Commission | Amount of commission on trades for the day.<br>For spot market includes trading system commission and broker commission.<br>For derivatives market - trading system commission, the value corresponds to value of the Stock exchange tax parameter in the **Client Account Limits** table |
| Leverage | For MLim clients: ratio of **Open limit** to **InAssets.**<br>For MP clients: clearly set leverage coefficient.<br>For MD and MD+ clients the leverage defines identifier of margin settings template and/or template of commission settings in configuration file of the Limits calculation library settings. Valid values: an integer value greater than or equal to zero. The value is taken as set for a client if for this client the value of the leverage h was clearly set in cash limit or this client is attributed to any margin template in configuration file of the Limits calculation library settings. Otherwise, it is considered that the value of leverage is not defined the field is not filled. The value might be optional and not considered in calculation of other parameters.<br>Corresponds to the value of parameter Current leverage in **Client portfolio** table |
| Cur.leverage | Current leverage. Corresponds to the value of parameter Current leverage in **Client portfolio** table. For MD and MD+ clients the parameter is not filled |
| Currency | Code of currency in which positions values and instruments prices are calculated |
| Position code | Position code for which cash positions are selected for evaluation of portfolio |
| ****Min.margin | The minimum amount of assets required for the current client portfolio, calculated in accordance with applicable law *** under broker settings. For MD clients, the parameter represents the value of the client portfolio (instruments / cash) accounting discount coefficients D min long and D min short.<br>For MD+ clients, it is calculated as a fraction of the initial margin (by default, 50%, changeable).<br>Corresponds to the value of the **Min.margin** parameter in the **Client portfolio** table.<br>For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| ****Init.margin | The **Initial margin** parameter value (in price units with an accuracy of instrument price currency) calculated according to applicable law *** under broker settings.<br>Parameter represents the value of the client portfolio (instruments / cash) accounting discount coefficients D min long and D min short. Corresponds to the value of the **Init.margin** parameter in the **Client portfolio** table.<br>The field is filled only for MD and MD+ clients. For values greater than "1E25," the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted.<br>The formula for calculation of the value of parameter is given in Appendix 1 to Chapter 7, "Broker Operations" |

| Parameter | Description |
|---|---|
| ****Min.margin net | The **Minimum margin** parameter value, calculated using the method of full risk netting in sets of instruments with dependent prices. The field is informational and is not considered when determining the portfolio status.<br>The field is filled for MD+ clients and calculated as a fraction of the initial margin (by default, 50%, changeable). Corresponds to the value of the **Min.margin net** parameter in the **Client portfolio** table. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| ****Init.margin net | The **Initial margin** parameter value, calculated using the method of full risk netting in sets of instruments with dependent prices. The field is informational and is not considered when determining the portfolio status.<br>The field is filled for MD+ clients. Corresponds to the value of the **Init.margin net** parameter in the **Client portfolio** table. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| ****Corr.margin | The value of parameter Corrected margin (in price units with an accuracy of instrument price currency) calculated according to applicable law *** under broker settings. Parameter is calculated analogically to Init.margin parameter accounting planned execution of all active orders. Corresponds to the value of parameter Corr.margin in **Client portfolio** table.<br>The field is filled only for MD and MD+ clients. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| ****Status | State of the portfolio value relative to the margin value:<br>_ Normal, if Portfolio value >= Corr. Margin.;<br>_ Restriction, if Portfolio value < Corr. Margin and/or >= Init. Margin;<br>_ Demand, if Portfolio value < Init. Margin and/or >= Min. margin;<br>_ Closing, if Portfolio value < Min. margin<br>Corresponds to the value of parameter Status in **Client portfolio** table.<br>The field is filled only for MD and MD+ clients |
| ****Demand | Total margin demand with an accuracy of instrument price currency:<br>_ If RCS1 (Portfolio value – Init. Margin) <0, then Demand = – RCS1;<br>_ Otherwise 0.<br>Corresponds to the value of parameter Demand in **Client portfolio** table.<br>The field is filled only for MD and MD+ clients. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |

| Parameter | Description |
|---|---|
| ****Funds level | Available funds level.<br>**Funds level = (Portfolio value – Min. margin) / (Init. Margin – Min. margin)**<br>Valid values: from -9.99 to 9.99 with accuracy of two decimal places. If Init.margin = Min.margin, then:<br>_ If Portfolio value < Min. margin, then Funds level=-9.99;<br>_ Otherwise Funds level=9.99<br>The field is filled only for MD and MD+ clients.<br>_ 0 <= Funds level < 1 – about closing (margin call);<br>_ Funds level < 0 – forced closing<br>Corresponds to the value of parameter Funds level in **Client portfolio** table |
| AllAssets | Current estimated value of all client's positions (with account for the variation margin for the account) with an accuracy of instrument price currency. The value of the client's positions is estimated on the basis of the **Last trade price** parameter; if this parameter is absent, the **Best bid / offer** parameter is used. If this parameter is also absent, the value is calculated on the basis of the **Preceding day closing price** parameter |
| Total locked money | Total amount of the reserved assets from all client's cash limits recalculated into the settlement currency via cross-rates at the server, with an accuracy of instrument price currency.<br>All client's limits are summed up, regardless of the multicurrency settings and additional settlement tags in the Limits calculation library |
| RCS1 | Risk coverage value 1. It is calculated as the difference between the **Portfolio value** and the **Init. margin** parameters. For MD and MD+ clients |
| RCS2 | Risk coverage value 2. It is calculated as the difference between the **Portfolio value** and the **Min. margin** parameters. For MD and MD+ clients |
| RCS1 net | Risk coverage value 1. It is calculated as the difference between the **Portfolio value** and the **Init. margin net** parameters. For MD+ clients |
| RCS2 net | Risk coverage value 2. It is calculated as the difference between the **Portfolio value** and the **Min. margin net** parameters. For MD+ clients |
| LockedBuy | Estimated value of assets in buy orders with an accuracy of instrument price currency:<br>**LockedBuy = LockedBuyMargin + LockedBuyAsset** |
| LockedSell | Estimated value of the cash assets available for selling margin instruments (of the MC type), with an accuracy of instrument price currency. The field is not filled for MD and MD+ clients |
| ****TotalMrkAssets | Portfolio value considering funds in the derivatives market with an accuracy of instrument price currency.<br>For clients of derivatives market without the unified cash position – the value corresponds to the value of **FutMrkAssets** field.<br>For clients with the configured unified cash position:<br>**CurrNetPos + OptLiquidVal + Portfolio value** |

* – parameters selected by default.

** – for spot market the value is calculated correctly only if broker uses the option of weighted average prices loading.

*** – current requirements of the Central Bank of the Russian Federation to the rules of brokering activities

**** – filled by the maximum value from available settlement periods (for example for T2 when available T0, T1, T2 limit kinds).

***** – parameter is filled in for clients with the configured unified cash position and for clients of derivatives market without the unified cash position.

### Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

- Use right double clicking in column In buy/In sell to cancel all active buy/sell orders. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed;

  > **Stop orders in this case are not canceled.**

- Use right double clicking in column Stop orders to cancel all active stop orders for the instrument. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- **New order*** (or F2 or left double clicking) to open the window of new order for the instrument. The Trading account and Client code boxes are filled in accordance with settings of **Account state** table. If the cursor is in the field of quantity (Current position, Max buy, Max sell) then this quantity is substituted to the order. Price is the best counter price;
  If the window of new order is opened by left double clicking and cursor is in fields Buy or Sell then the window of new buy or sell order correspondingly is opened. Order quantity is taken from Buy/Sell field.
- **New stop order** (or F6) * is to open the window of new stop order for the instrument. The Trading account and Client code boxes are filled in accordance with settings of **Account state** table. Order's quantity is taken from the field Position, price is the best counter price.
- **New OMS order** is to open the window of a new OMS order for the instrument. See the description in the OMS Manager Module Administrator's Manual.
- Use **Price and volume chart** * to create a chart window of price and volume for the instrument.
- Use **[<Class>] <Instrument name>** * to open Level II quoted table for the instrument.
- Use **Instrument information** (or ALT+I) * to open window to view information on instrument (see 3.2.6).
- Use **Early option execution** * to execute an option. Available only for options.

Settings:

- Use **Show position in lots** to display number of instruments in lots;

> **For futures and options the number is always displayed in lots and does not depend on the value of this setting.**

- Use **Show toolbar** to show/hide the toolbar;
- Use **Show totals** to show/hide totals panel;
- Use **Money positions** to show/hide cash positions in table;
- Use **All positions** to display positions for all instruments with limits (including zero limits);
- Use **Use debt funds** to display the values of parameters Max buy and Max sell considering debt funds (margin);
- Use **Summary position** to enable/disable unifying positions on different accounts for the same instruments.

- Use **Open channel / Close channel** to activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Close position** (or CTRL+K) *,** to close position for the selected instrument (see Chapter 5, "Client Operations", sub-section 5.10).
- Use **Reverse position** (or CTRL+I) * to reverse position for the selected instrument (see Chapter 5, "Client Operations", sub-section 5.12).
- Use **Close all** (or CTRL+Shift+K) ** to close all client's positions (see Chapter 5, "Client Operations", sub-section 5.11).
- Use **Cancel all orders** to cancel all active orders for the table's instruments. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed.
- Use **Refresh** (or F5) to refresh the table's values.
- Use **Template** to select the template with the set of displayed parameters (see 3.5.6):
  - BASE – display positions and the basic set of parameters.
  - EXTENDED – display positions and the full set of parameters.
  - FUTURES – display the derivatives market positions.
- Use **Make a copy** (or Ctrl+N) to create a new window based on an existing one.

> **(*) Points are available is the active row contains an instrument position.**

> **(**) For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters... menu items).**

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

**Functions available from the totals shortcut menu**:

- Use **Show toolbar** to show/hide the toolbar.
- Use **Show totals** to show/hide totals panel.
- Use **Refresh** to refresh the table's values.
- Use **Close all** to close all client's positions (see Chapter 5, "Client Operations", sub-section 5.11).

> **For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters… menu items).**

- Use **Cancel all orders** to cancel all active orders for the table's instruments. If attribute **Ask for confirmation for group operations in program's settings** is active (**Trading / Orders** section under **System / Settings / General settings…**) operation of cancelling requires to be confirmed.
- Use **Get window settings from template** to change the set of displayed parameters.

### 3.5.4 Assets tab

**Purpose**

Displaying the value of position taken as collateral.

**Table format**

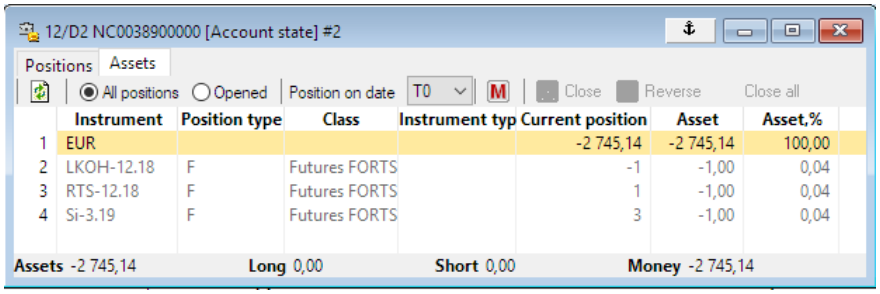



Table contains the values of positions for one (the most liquid) class.

Rows of the table are sorted as follows: first, cash positions sorted by currency code, and then positions for instruments sorted by instrument code. Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| Instrument | Name of instrument |
| Instrument code | Code of instrument |
| Position type | Type of an asset. Valid values:<br>_ S – share;<br>_ B – bond;<br>_ F – future;<br>_ Put, Call – options;<br>_ CP – currency pair |
| Class | Class for which the value is taken |
| Instrument type | Type of instrument. Valid values:<br>_ MA – margin and collaterisable;<br>_ M – margin and not collaterisable;<br>_ A – non-margin and collaterisable;<br>_ MSA – margin and collaterisable, short positions are not allowed;<br>_ <blank> – non-margin and not collaterisable |
| LongCoef | Part of a long position additionally decreasing collateral. Value by default: 0 (not specified).<br>The field's value is calculated on parameters of **Buy/Sell** table: **1 – Long(coef)**<br>For MD and MD+ clients the field is not filled |
| ShortCoef | Part of a short position additionally decreasing collateral. Value by default: 0 (not specified).<br>The field's value is calculated on parameters of **Buy/Sell** table: **1 – Short(coef)**<br>For MD and MD+ clients the field is not filled |
| LimLong | Maximum possible size of a long position taken as collateral, expressed in cash with an accuracy of instrument price currency. Corresponds to the value of parameter LimLong in **Buy/Sell** table. For assets not taken as collateral: 0. The field in not filled for MD and MD+ clients |
| LimShort | Maximum possible size of a short position for the instrument taken as collateral, expressed in cash with an accuracy of instrument price currency. Corresponds to the value of parameter LimShort in **Buy/Sell** table. For assets not taken as collateral: 0. The field in not filled for MD and MD+ clients |
| *Current position | Number of instruments in position with an accuracy of instrument price currency. Long positions are positive, short positions are negative |
| Cost | Current value of open position with an accuracy of instrument price currency |
| Cost after close | Position value at liquidation price with an accuracy of instrument price currency |
| Asset | Value of a position taken as collateral, with an accuracy of instrument price currency. For MP clients the value of a position corresponds to the value of parameter ValueCoef in **Buy/Sell** table. For MD and MD+ clients: contribution of an instrument in summary value of the corrected margin |
| Asset % | Distribution of an instrument of the summary value of collateral. For MD and MD+ |

| Parameter | Description |
|---|---|
| | clients: contribution of an instrument in summary value of the corrected margin |
| In buy | Cash value of instruments in active buy orders with an accuracy of instrument price currency |
| In sell | Cash value of instruments in active sell orders with an accuracy of instrument price currency |
| Stop orders | Number of active stop orders for the instrument |
| D long | Current value of the discounting coefficient used for calculation of initial and corrected margin for long positions. The parameter is set by the broker.<br>The field is filled only for MD and MD+ clients. When D long = 1 the field is not filled but when exporting via ODBC or DDE the actual value 1 is produced |
| D short | Current value of the discounting coefficient used for calculation of minimum, initial and corrected margin for short positions. The parameter is set by the broker.<br>The field is filled only for MD and MD+ clients. When D short = $+\infty$ the field is not filled but when exporting via ODBC or DDE the actual value 1E50 is produced |
| D min long | Current value of the discounting coefficient used for calculation of minimum margin for long positions. The parameter is calculated as follows:<br>$\mathrm{D\,min\ long} = 1 - \sqrt{1 - \mathrm{D\ long}}$<br>The field is filled only for MD clients. When D min short = 1 the field is not filled but when exporting via ODBC or DDE the actual value 1 is produced |
| D min short | Current value of the discounting coefficient used for calculation of minimum margin for short positions. The parameter is calculated as follows:<br>$\mathrm{D\,min\ short} = \sqrt{1 + \mathrm{D\ short}} - 1$<br>The field is filled only for MD clients. When D min short = $+\infty$ the field is not filled but when exporting via ODBC or DDE the actual value 1E50 is produced |
| Buy collateral | Buyer's guarantee in monetary terms. The value of the field with the same name from the **Quotes** table is used as the **Buy collateral**. When using the MD+ scheme and a unified cash position, the futures collateral is calculated from the settlement price of the contract accounting discount coefficients. For clients of derivatives market without unified cash position, **Buy collateral** is determined considering the client risk level (low-risk client, medium-risk client, high-risk client, exceptional-risk client). Displayed for forward contracts (futures and options) |
| Sell collateral | Seller's guarantee in monetary terms. As the **Sell collateral**, the value of the field with the same name from the **Quotes** table is used for futures, and the **Not cov. Margin** from the **Quotes** table is used for options. The currency is determined by the ontract currency. When using the MD+ scheme and a unified cash position, the futures collateral is calculated from the settlement price of the contract accounting discount coefficients. For clients of derivatives market without unified cash position, **Sell collateral** is determined considering the client risk level (low-risk client, medium-risk client, high-risk client, exceptional-risk client). Displayed for forward contracts (futures and options) |

* – number of instruments is specified in lots or in items depending on the table's settings (see 3.5.6). If the number is expressed in lots, the value is rounded down to the nearest multiple one.

Rows of the table can by highlighted by color depending on settings. By default, the following color settings are used:

- Dark grey font color – instruments not taken as collateral;
- Black font color – instruments taken as collateral;
- On a yellow background – cash positions.

> **Values of D long and D short discounts define the type of behavior of an instrument when margin lending:**

| Value | Description | D long | D short |
|---|---|---|---|
| No | Non-margin instrument | =1,0 | +∞ |
| L | Margin instrument that is allowed for buying using borrowed funds | < 1,0 | +∞ |
| S | Instrument that is allowed for being sold using borrowed funds | =1,0 | < +∞ |
| LS | Instrument that is allowed for buying and selling using borrowed funds | < 1,0 | < +∞ |

**Total parameters of table**

Total rows of the table display the following parameters:

| Parameter | For cash |
|---|---|
| Assets | Summary value of positions taken as collateral with an accuracy of instrument price currency. Corresponds to the value of parameter Assets in Client portfolio table |
| Long | Summary value of long positions taken as collateral with an accuracy of instrument price currency. Corresponds to the value of parameter ValLong in Client portfolio table |
| Short | Summary value of short positions with an accuracy of instrument price currency. Corresponds to the value of parameter ValShort in Client portfolio table |
| Money | Total cash balance with an accuracy of instrument price currency. Corresponds to the value of parameter Total money balance in Client portfolio table |
| Nonliquid | Summary value of positions for instruments not taken as collateral, with an accuracy of instrument price currency. The value is calculated on parameters of Buy / Sell: **AllAssets – Portfolio value** |

| Parameter | For cash |
|---|---|
| LockedNonMargin | Locked in orders to buy instruments not taken as collateral, with an accuracy of instrument price currency. Corresponds to the value of parameter LockedBuyNonMargin in Client portfolio table |

**Available operations**

Data from the table can be copied, output via DDE server, or exported via ODBC.

- Use right double clicking in column In buy/In sell to cancel all active buy/sell orders. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed;

  **Stop orders in this case are not canceled.**

- Use right double clicking in column Stop orders to cancel all active stop orders for the instrument. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Price and volume chart** * to create a chart window of price and volume for the instrument.
- Use **[<Class>] <Instrument name>** * – to open Level II quoted table for the instrument.
- **Instrument information** (or ALT+I) * – open window tof view information on instrument (see 3.2.6).
- Use **Early option execution** * to execute an option. Available only for options.

  Settings:

  - Use **Show position in lots** to display number of instruments in lots;

  **For futures and options, the number is always displayed in lots and does not depend on the value of this setting.**

  - Use **Show toolbar** to show/hide the toolbar;
  - Use **Show totals** to show/hide totals panel;
  - Use **Money positions** to show/hide cash positions in table;
  - Use **All positions** to display positions for all instruments with limits (including zero limits);
  - Use **Use debt funds** to display the values of parameters Max buy and Max sell considering debt funds (margin);
  - Use **Summary position** to enable/disable unifying positions on different accounts for the same instruments.

- **Open channel / Close channel** – activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Close position** (CTRL+K) *,** to close position for the selected instrument (see Chapter 5, "Client Operations", sub-section 5.10);
- Use **Reverse position** (CTRL+I) * to reverse position for the selected instrument (see Chapter 5, "Client Operations", sub-section 5.12);
- Use **Close all** (CTRL+SHIFT+K) ** to close all client's positions (see Chapter 5, "Client Operations", sub-section 5.11);
- Use **Cancel all orders** to cancel all active orders for the table's instruments. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed.
- Use **Refresh** (or F5) to refresh the table's values.
- Use **Template** to select the template with the set of displayed parameters (see 3.5.6):
  - BASE – display positions and the basic set of parameters.
  - EXTENDED – display positions and the full set of parameters.
- Use **Make a copy** (or Ctrl+N) to create a new window based on an existing one.

> **(*) Points are available is the active row contains an instrument position.**

> **(**) For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters... menu items).**

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.
The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

Functions available from the totals shortcut menu:

- Use **Show toolbar** to show/hide the toolbar;
- Use **Show totals** to show/hide totals panel;
- Use **Refresh** to refresh the table's values;
- Use **Close all** to close all client positions (see Chapter 5, "Client Operations", sub-section 5.11);

> **For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters... menu items).**

- Use **Cancel all orders** to cancel all active orders for the table's instruments. If attribute **Ask for confirmation for group operations** in program's settings is active (**Trading / Orders** section under **System / Settings / General settings...**) operation of cancelling requires to be confirmed;
- Use **Get window settings from template** to change the set of displayed parameters.

### 3.5.5 Table configuration

> **The toolbar is common for tabs Positions and Assets.**

The following settings are available on the toolbar:

1. Button is to refresh table's values;
2. Option button **All positions/Opened** is to select displayed positions in table:
   - **All positions** – displaying positions for all instruments with limits (zero limits included);
   - **Opened** – displaying only non-zero positions for instruments.
3. **Limit kind** – displaying positions on condition T0 / T1 / … / Tx. The setting makes possible viewing positions for the moment (T0) and for the time of calculation and after making all calculations (Tx) without setting several sets of tables. If the **Position keeping in calendar days** checkbox is selected at the QUIK server then the following values are displayed in the list:
   - **On date** – positions are settled on a specific date. When **On date** is selected, a field with a date to be selected is available. If the dates for which there are positions or limits are selected, then they are saved in the list and are available for selection. If the selected settlement date matches the current trading date, then **Today** is displayed as the selected value. The selected date is memorized and, in the future, when loading settings from a file or receiving information about the trading session, a check is made that the selected date matches or is greater than the current trading date, otherwise it will automatically change to the current trading date;
   - **Today** – positions are calculated on the current trading date;
   - **Planned** (value by default) – positions are calculated on the planned trading date.

> **Value of the given filter is not available for positions and limits of derivatives market.**

4. Button M is to handle the way of parameters calculation in columns Max buy and Max sell. Valid values:
   - Button is pressed – values are calculated considering debt funds (margin);
   - Button is released – values are calculated only on the basis of own equity.
5. Button C **Close** is to close positions for an instrument selected in **Positions** or **Assets** tables (see Chapter 5, "Client Operations", sub-section 5.10).

6. Button **Reverse** is to reverse positions for an instrument selected in **Positions** or **Assets** tables (see Chapter 5, "Client Operations", sub-section 5.12).
7. *Button **Close all** – closing all client's positions (see Chapter 5, "Client Operations", sub-section 5.11).

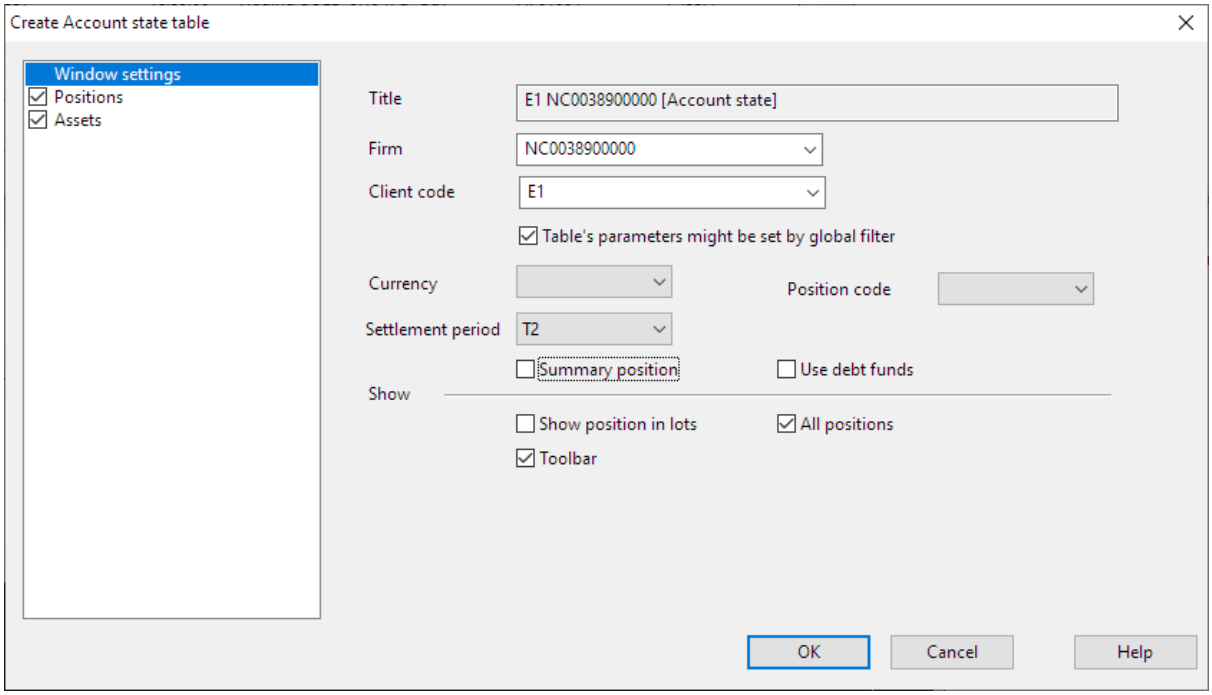
> **(*) For instruments for which positions are closed, specify the closing parameters in the Instrument parameters window (System / Settings / Instrument parameters... menu items).**

### 3.5.6 Configuring the window

Interface of window settings is divided into pages, which can be navigated in the left part of the window. Use the checkboxes to turn on / off displaying desired tabs in the window. Setting parameters are displayed in the right part of the screen.

**Window settings**

The window contains settings of common parameters.




1. **Title** – title of the window. Field is not editable.
2. **Firm** with shortcut menu is to select a firm code.
3. **Client code** with shortcut menu is to select a client code. If the Unified cash position is not used, then to display derivatives market positions select derivatives market trading account as a client code.
4. **Table's parameters might be set by global filter** – attribute defines whether the Global filter by client code / name applies to the table (for details on Global filters see Chapter 2, "Basic Operating Principles", sub-section 2.3). If the checkbox is selected when changing the client code in the Global filter the firm in the table is set automatically by the selected client code by limits.

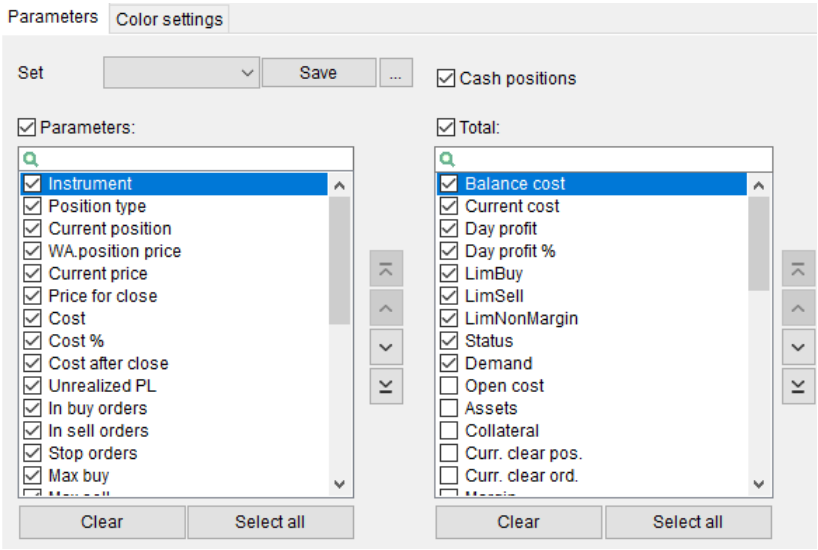
5. **Currency** with shortcut menu is to select currency in which instruments prices and positions values are specified.
6. **Settlement period** with shortcut menu is to select a settlement period.
7. **Position code** with shortcut menu is to select a position code on which cash positions are selected.
8. **Summary position** to unify positions with different DEPO accounts.
9. **Use debt funds** to display values of parameters Max buy and Max sell including debt funds (margin).
10. **Show**:

- Checkbox **Show position in lots** to display a number of instruments in lots in table;
- Checkbox **Toolbar** to displaying the toolbar in table;
- Checkbox **All positions** to display positions for all instruments with limits (zero limits included) in table.

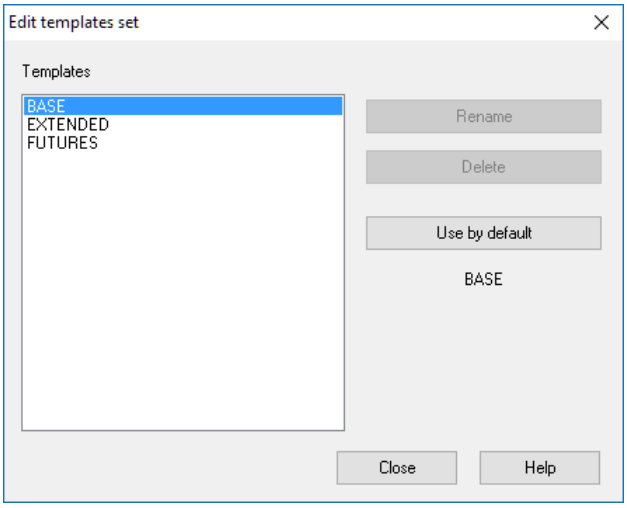
**Positions**

Page of configuration of **Positions** parameters. Settings are divided into tabs **Parameters** and **Color settings**. To switch between them click on tab with an appropriate name.

1. Tab **Parameters** contains the following settings:




- **Set** with shortcut menu is to select a template with a set of displayed parameters from the shortcut menu. A new template can be as well created by setting desired parameters values and pressing the button **Save**. Button "…" opens the window of parameters sets editing where it is possible to change name of a set, delete a set or settle a set by default. When selecting integrated sets BASE, EXTENDED, FUTURES, buttons **Rename** and **Delete** are greyed;




The FUTURES set contains the derivatives market parameters. The Table of positions contains the following parameters:

- Instrument;
- Position type;
- Current position;
- WA.position price;
- Price for close;
- Variat. margin;
- In buy;
- In sell;
- Stop orders.

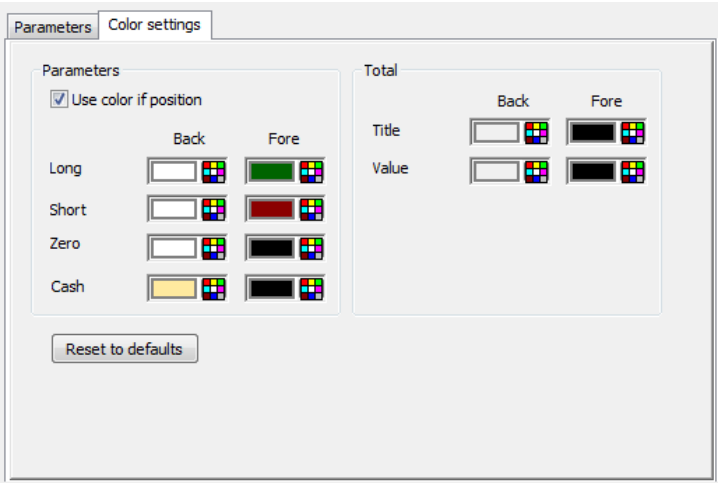
Total parameters:

- Money;
- Collateral;
- LimNonMargin;
- Commission;
- Day profit;
- Curr. clear. pos.%.

When loading the parameters from the template, the paramaters included to the template are displayed first in the edit dialog box, and then other parameters.

- **Cash positions** is to display cash positions. The attribute is disabled if the FUTURES template is selected.
- **Parameters** is to display selected parameters on tab. Parameters are selected in the field below.
- **Totals** is to display selected total parameters on tab. Parameters are selected in the field below.

2. Tab **Color settings** contains the following settings:




- **Parameters**:
  - **Use color if position** is to select different text and font colors for different types of positions. For details on color settings see Chapter 2, "Basic Operating Principles", sub-section 2.6.10 "Customizing colors in tables and charts";
- **Total** is to select text and font colors for names of total parameters and its values. For details on color settings Chapter 2, "Basic Operating Principles", sub-section 2.6.10 "Customizing colors in tables and charts".

To return to the initial state of the settings press button **By default**.

**Assets**

Window contains parameters settings of **Assets** tab. Dialogue is settings is similar to that of **Positions** tab described above.

# 3.6 Orders table

menu **Create window / Orders** or button

### 3.6.1 Purpose

Monitoring the execution status of orders sent to the exchange. Handling active orders.

> **If number of table's rows exceeds the maximum value specified in info.ini file (without consideration of global filters) edit window of the table appears upon selecting the Create window / Orders menu item. Otherwise, the formed Orders table openes. Maximum allowed value by default is 100000.**

### 3.6.2 Table format

Each order is provided with an individual table row.

Rows of table can be highlighted in color depending on settings. The following color settings are used by default:

- Red font color – active orders;
- Blue font color – executed orders;
- Black font color – killed orders;
- Yellow font color – partially filled orders.

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| *Number | Order registration number in the exchange trading system |
| *Exchange code | Exchange ID. For the Moscow Exchange derivatives market:<br>_ expiration date in format <YYYYMMDD> if an order is placed with transfer;<br>_ expiration date and the original order number in format <YYYYMMDD NNN> if the order is transferred to the main clearing;<br>_ the field is left blank if the order is placed without transferring |
| Trading date | Date of the current trading session |
| **Date | Order registration date |
| *Sent (time) | The time of the order registration in the trading system accurate to a second |
| *,**Sent(microsec) | Number of microseconds in the order registration time. Format is defined by settings of the operational system |
| *Period | Trading session period. Valid values:<br>_ Open;<br>_ Close;<br>_ Normal |
| **Activation time | Order activation time. Format is defined by settings of the operational system |
| **Killed (date) | Order cancelling date |
| **Killed (time) | The time of the order cancellation in the trading system accurate to a second. Format is defined by settings of the operational system |
| Killed (microsec) | Number of microseconds in the order cancellation time |
| Instrument (s.n.) | Abbreviated instrument name |
| *Instrument | Instrument name |
| Instrument code | Instrument identifier in the trading system |

| Parameter | Description |
|---|---|
| Class | Name of the class to which the instrument pertains |
| Class code | Class code in the trading system |
| *Side | Operation direction (Buy, Sell) |
| *Depo account | Code of the trading account for which the order was placed |
| *Price | Order price per instrument unit |
| *Qty | Instrument quantity with an accuracy of instrument quantity or in lots |
| *Visible qty | Quantity of instruments with an accuracy of instrument quantity or in lots displayed in the trading system. The field is filled in only for the Iceberg type orders |
| *Balance | Volume of the unexecuted part of the order expressed in lots |
| *Volume | Order volume in cash with an accuracy of instrument price currency |
| W.avg.price | Average price of order execution with accuracy of 8 decimal places |
| Currency | Price currency, for example, SUR for Russian ruble |
| Yield | Yield in % calculated at the price of the order |
| ACI | Accrued coupon interest calculated for the instrument quantity specified in the order expressed in cash with an accuracy of instrument price currency |
| Trader | Identifier of the trader who placed the order. Instrument issue code for RTS markets and PB |
| Dealer | Identifier of the firm on whose behalf the order was placed |
| Trader's org. | Identifier of the trader's firm |
| UID | User code at the QUIK server |
| UID cancelled order | Code of user who cancelled order on QUIK server |
| Client code | Client code for which the asset limit is set |
| *Comment | Additional reference information (filled by the trader), for example: <client code> / <instruction number> |
| Number | Reference order number with the execution date specified when the order is changed in the clearing process. Parameter of the Moscow Exchange derivatives market orders |
| Stop order | Number of stop order that generated the trade |
| Expiration | Order execution period |
| Expire time | Validity period for orders with 'Good till time' condition |

| Parameter | Description |
|---|---|
| Type | Order type, a three-letter code:<br>_ The 1st letter (order type): I: iceberg order, L: limit order, M: market order;<br>_ The 2nd letter (price splitting): S: at different prices, N: all orders at the same price;<br>_ The 3rd letter (execution scheme): K: fill or kill, Q: put in queue, P: a book or cancel order, W: immediately or cancel.<br>For orders with Market attribute placed on the Moscow Exchange derivatives market LSW type is displayed.<br>For orders without Market attribute placed on the Moscow Exchange derivatives market LSQ type is displayed |
| *Status | Order status (Active, Filled, Killed) |
| Extended status | Extended status of order. Valid values:<br>_ "" (empty);<br>_ New;<br>_ Partially filled;<br>_ Filled;<br>_ Cancelled;<br>_ Replaced;<br>_ Pending cancel;<br>_ Rejected;<br>_ Suspended;<br>_ Pending new;<br>_ Expired;<br>_ Pending replace;<br>_ Done for Day;<br>_ Canceling order by crosstrade |
| Executed | Executed order's volume with an accuracy of instrument quantity: **Executed = Quantity – Balance** |
| Trans ID | Unique order number TRANS_ID for orders imported from a file |
| Settlement code | Trade settlement code. Parameter of NDM and REPO orders |
| Buyback price | Price of the second REPO part per instrument unit. Parameter of NDM and REPO orders |
| Market-maker's order | Market maker's order |
| Bank account | Settlement account / code identifier in the clearing organization |
| Value entry type | Order volume specification attribute. Valid values:<br>_ By volume: the order volume is specified;<br>_ By quantity: the order volume is not specified |
| REPO period | REPO period in calendar days |
| REPO sum | Amount of REPO as of the current date with an accuracy of instrument price currency |

| Parameter | Description |
|---|---|
| REPO buyback value | REPO buyback trade volume with an accuracy of instrument price currency |
| REPO sum balance | REPO balance less the total of borrowed / provided REPO transaction cash assets in the unfilled part of the order as of the current date with an accuracy of instrument price currency |
| Start discount (%) | Discount starting value in percentage terms |
| Rejection reason | Trading system response to a transaction |
| Execution type | Order execution type. Valid values:<br>_ Fill or kill;<br>_ Put in queue;<br>_ Immediately or cancel;<br>_ Till cancel;<br>_ Till date;<br>_ Session;<br>_ Open;<br>_ Closing value;<br>_ At the closing auction price;<br>_ Crossing;<br>_ Till time;<br>_ Next scheduled intra-day auction;<br>_ Extended Hours;<br>_ "" (blank) |
| Min qty | Minimum allowed quantity with an accuracy of instrument quantity that can be specified in the order for the given instrument. If no value is specified, no quantity limitation is set |
| Base currency quantity | Quantity of base currency in the currency pair (for example USD for currency pair USDRUB) with an accuracy of instrument quantity. The parameter can be configured only for Currency class and displayed:<br>_ With exactness up to two digits – if attribute **Amount in the currency** is selected on Currency class;<br>_ Calculated by formula: Volume= Qty *Lot size – if attribute **Amount in the currency** is not selected on Currency class |
| Base currency | Base currency in the currency pair (for example USD for currency pair USDRUB). The parameter can be configured only for Currency class |
| Quote currency quantity | Quantity of quoted currency in the currency pair (for example RUB for currency pair USDRUB). The parameter can be configured only for Currency class and displayed:<br>_ With exactness up to two digits – if attribute **Amount in the currency** is selected on Currency class;<br>_ Calculated by formula: Volume= Qty *Lot size – if attribute **Amount in the currency** is not selected on Currency class |
| Quote currency | Quoted currency in the currency pair (for example RUB for currency pair USDRUB) with an accuracy of instrument quantity. The parameter can be configured only for Currency class |

| Parameter | Description |
|---|---|
| Passive only | Order passivity status. Valid values:<br>_ Not passive – No constraint;<br>_ New BBO or joining existing BBO – Only accept order if setting new BBO or joining existing BBO. Otherwise expire order;<br>_ BBO or within 1 visible price-point – Only accept order if will be at BBO or within one visible price-point. Otherwise expire order;<br>_ BBO or within 2 visible price-points – Only accept order if will be at BBO or within two visible price-points. Otherwise expire order;<br>_ Standard – Only accept order if it will not match with visible contra order. Otherwise expire order;<br>_ New BBO – Only accept order if setting new visible BBO, otherwise expire order |
| Order currency | Order price currency |
| Accepted UID | UID of the manager user who confirmed an order in the confirmation mode |
| Filled Value | Executed volume of an order in price currency for partially of fully executed orders with an accuracy of instrument price currency |
| Settle Currency | Settlement currency for an order |
| On Behalf Of UID | UID of the user on whose behalf an order was submitted |
| Client qualifier | Qualifier of the client on whose behalf an order was submitted. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Legal Entity |
| Client short code | Short identifier of the client on whose behalf an order was submitted |
| Investment decision maker qualifier | Qualifier of the person or algorithm submitted an order. Valid values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Algoritm |
| Investment decision maker short code | Short code to identify the person or algorithm submitted an order |
| Executing trader qualifier | Determines if the execution of the order was triggered by an algorithm or person. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Algoritm |
| Executing trader short code | Short code to identify the trader who executed an order |
| Side qualifier | Operation qualifier. Valid values:<br>_ "" (empty);<br>_ Buy;<br>_ Sell;<br>_ Sell short;<br>_ Sell short exempt;<br>_ Sell undiclosed |

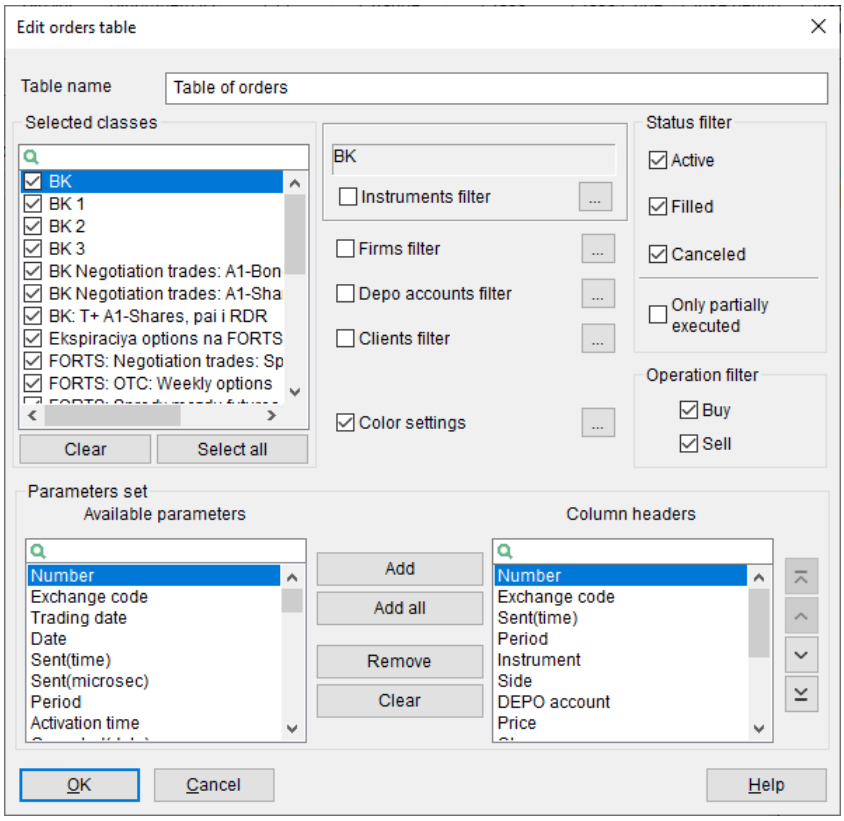
| Parameter | Description |
|---|---|
| Capacity | Role in order execution. Valid values:<br>_ "" (empty);<br>_ Agent;<br>_ Principal;<br>_ Riskless principal;<br>_ CFG give up;<br>_ Cross as agent;<br>_ Matched Principal;<br>_ Proprietary;<br>_ Individual;<br>_ Agent for other member;<br>_ Mixed;<br>_ Market maker |
| Notional value | Instrument notional value. It is calculated by the formula: Face-value* Lot size * Number of lots |
| Settlement amount | Valid values:<br>_ for bonds – trade volume including ACI;<br>_ for shares– trade volume |
| Settlement Date | Settlement date. For swap trades it is the date of the first part of a swap |
| 2nd leg date | Settlement date of the second part of a swap |
| Start date | Date from which valuation is possible. Filled in for FLEX FORWARD contract type |
| Contract Type | Operation type. Valid values:<br>_ NOT_DEFINED;<br>_ SPOT;<br>_ FORWARD;<br>_ SWAP;<br>_ NDF;<br>_ FLEX FORWARD |
| Visible % | Visible part in the total order amount in percentage |
| Trade session | Trading session identifier. Valid values:<br>_ Not defined;<br>_ Normal;<br>_ Evening;<br>_ Morning session;<br>_ Day results publishing;<br>_ Extra weekend session |
| Price entry type | Type of order price entry. Possible values:<br>_ at price;<br>_ at yield;<br>_ at average weighted price |
| 2nd leg quantity | Quantity of the second part of a swap |
| 2nd leg value | Volume of the second part of a swap |
| Visible repo sum | Repo sum of a visible part (settlement currency accuracy of an order/instrument) |
| Preferable instrument | Code of an instrument considered preferable collateral |

| Parameter | Description |
|---|---|
| Liquidity | Liquidity type. Valid values:<br>_ External quote;<br>_ Internal liquidity only;<br>_ Additional liquidity |
| External reference | Text comment with information about the user of the external system |
| Benchmark | Indicative rate identifier |
| External quantity | Number of instruments in the linked order. Filled in by QUIK Modules, that generate linked orders to trading systems |
| Cancellation reason | Order cancellation reason. Valid values:<br>_ Canceled on disconnect;<br>_ Cancel by close session;<br>_ Expired;<br>_ Canceling order by crosstrade |

* – default parameters

** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.6.3 Table configuration



1. **Selected classes** is a set of classes on which orders are displayed in the table.
2. **Instruments filter**. Select classes for which orders will be displayed in this table. If you need to create an order table for a certain instrument (group of instruments), use the corresponding filter.
3. *__Firms filter__ is to configure filtering by firm codes.
4. *__Depo accounts filter__ is to configure filtering by depo accounts.
5. *__Clients filter__ is to configure filtering by client codes.

> **(*) Using filters, different tables can be created for different groups of clients or for market sectors.**

6. **Color settings** allow you to configure the row font and background colors for orders with different statutes. For details, see 3.6.5.
7. **Status filter** allows you to display only orders with the specified status in the table (Active, Filled, Killed).
8. If the **Only partially executed** option is selected, the table will display only partially filled orders for which the value of the **Quantity** parameter is not equal to the value of the **Balance** parameter.
9. **Operation filter** allows you to create tables with unidirectional operations (Buy, Sell).
10. **Parameter set** is to select parameters to be displayed and configure their sequence.

### 3.6.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **New order** (or F2 or left double clicking) to enter a new order with the conditions similar to those of the order on which the cursor is placed. If the table is empty, selecting this menu item opens the dialog box for selecting a class or an instrument;
- Use **New Iceberg order** to enter a new Iceberg order;
- Use **New stop order** (or F6) to enter a new stop order;
- Use **"If done" stop order** to enter a new "If done" stop order;
- Use **Amend order** (or CTRL+A) to replace (edit) an order by cancelling it in the trading system and placing a new one with changed conditions;
- Use **Change order parameters** to replace an existing order by searching a corresponding transaction and opening the order amendment dialog box in which only fields existing in the found transaction are available. The function is available if the **Amend orders by changing their parameters** check box is enabled in the general settings (menu **System / Settings / General settings**, section **Trading / Orders / Order amendment**, **Context menu**);
- Use **Cancel order** (or CTRL+D) to cancel order;
- Use **Cancel active orders** (or CTRL+F8) to cancel all active orders which are displayed in the table considering currently configured filters;
- Use **Execute transaction** (or CTRL+T) – execute the transaction using the General method of executing transactions.

- Use **Open channel / Close channel** to activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- Use **[<Class>] <Name of class>** – open Level II Quotes table.
- Use **Create alert for order** (or CTRL+ALT+A) – to create notification on execution/cancellation of the client's order. Notification is generated automatically based on the settings for the selected order. You can view generated notification from the table "Alerts window", in point 3.11.
- Use **Create SMS alert for order** (or CTRL+ALT+S) to configure sending SMS notifications on execution of order with a particular number.
- **Save all orders from table to file** saves to a file only those orders that are displayed in the table;
- **Save all orders to file** saves to a file all available orders without regard to the table settings.
- **Copy to pocket** copies all orders of the table to the pocket. The function is available if Transaction pocket table is opened on the screen. For details, see Copying orders to pocket

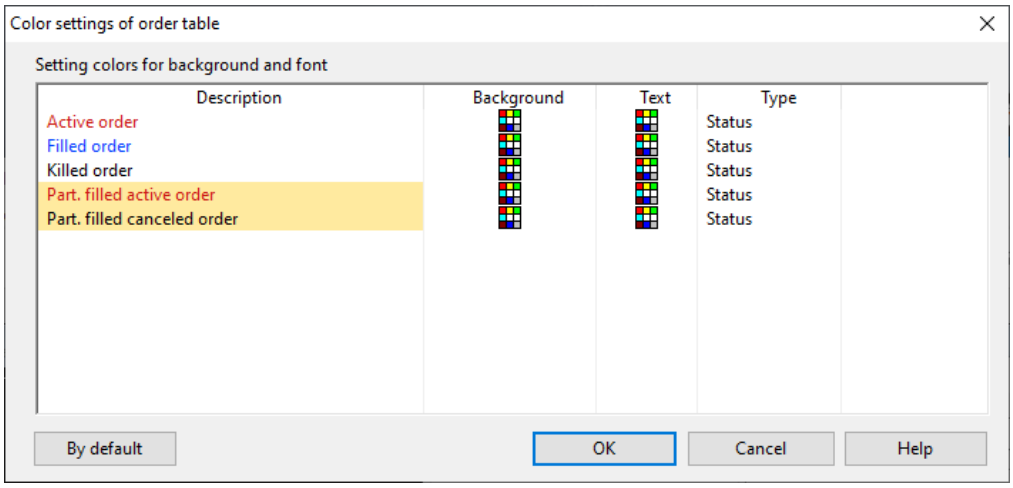
Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

A complete list of shortcut keys for all types of tables is given in the appendix to Chapter 2.

### 3.6.5 Color settings of orders table

To open the window, click on the '**...**' button to the right of the **Color settings** checkbox in the **Orders** table editing dialogue box. The settings allow you to set the background and text colors for table rows depending on the order execution status:



The window displays a table describing the status of orders and the color of their background and text.

- **Active order** sets color for active orders;
- **Filled order** sets color for filled orders;
- **Killed order** sets color for cancelled orders;
- **Partially filled active order** sets color for active orders that are partially filled;
- **Partially filled killed order** sets color for cancelled orders that are partially filled.

button in an appropriate row sets the background and text colors.

Yellow background color is recommended for highlighting partially filled orders. The **By default** button resets settings to their default values shown in the image.

### 3.6.6 Format of saving to a text file

The function for saving to a file is called from the shortcut menu and available in two versions:

- **Save all orders from table to file** saves to a file only those orders that are displayed in the table.
- **Save all orders to file** saves to a file all available orders without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file line is as follows:

```
Number,Sent (time),Client code,Period,Instrument,Instrument code,Side,Depo
account,Price,Qty,Visible qty,Balance,Volume,Status,
1,274 262,7:56:02,QVAL1/g,Normal,+МосЭнерго
[БК],MSNG,Buy,L01+00000F00,100,000,1,,1,100 000,00,Active
```

## 3.7 Stop orders table

menu **Create window / Stop orders...** or button

### 3.7.1 Purpose

This table allows you to monitor the execution status of stop orders and handle unexecuted stop orders.

### 3.7.2 Table format

Each stop order is provided with an individual table row; parameters of orders are defined in the columns. Rows can be highlighted in color depending on settings. The following settings are used by default:

- Red font color – active orders;
- Blue font color – executed orders;
- Black font color – killed orders;
- Red font color on yellow background – orders of 'take-profit' type for which values of minimum/maximum price began to be calculated.

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| Number | Registration number of the stop order in the QUIK server |
| **Date | Stop order registration date |
| *,**Time | Time when a stop order was registered in the QUIK server. Format is defined by settings of the operational system |
| *Time (microsec) | Time when a stop order was submitted in microseconds |
| *,**Cancellation date | Date of stop order cancellation |
| *,**Cancellation time | Stop order cancellation time. Format is defined by settings of the operational system |
| Canceled (microsec) | Stop order cancellation time in microseconds |
| *Stop order type | Stop order type. Valid values:<br>_ 'Stop-limit' is a standard stop order;<br>_ 'SP by another instrument' is a stop order in which the stop price condition is checked against another instrument;<br>_ 'With a linked order' is a stop order linked to a limit order of the same direction and volume;<br>_ 'Take-profit' is a take-profit order;<br>_ 'Take-profit and stop-limit' is a combined take-profit and stop-limit order;<br>_ 'Stop-limit for an order' is a stop-limit placed upon order execution;<br>_ 'Take-profit for an order' is a take-profit placed upon order execution;<br>_ 'Take-profit and stop-limit for an order' is a combined take-profit and stop-limit placed upon order execution |
| Stop order kind description | Extended stop order type description |
| Instrument (s.n.) | Abbreviated instrument name |
| *Instrument | Instrument name |
| Instrument code | Instrument identifier in the trading system |

| Parameter | Description |
|---|---|
| Class | Name of the class to which the instrument pertains |
| Class code | Class code in the trading system |
| *Operation | Operation direction (Buy / Sell) |
| *Depo account | Code of the trading account for which the order was placed |
| Stop price instr. | For stop orders of the 'SP by another instrument' type, specify the instrument against which the condition is checked. For stop orders of other types, the filed is left blank |
| Stop price instr. code | Identifier of the instrument specified in **Stop price instr.** |
| Stop price instr. class | Name of the class of the instrument specified in **Stop price instr.** |
| Stop price instr.class code | Code of the class of the instrument specified in **Stop price instr.** |
| Stop price direction | Ratio of the stop price to the last trade price in the form of '<=' or '>=' |
| *Stop price | The price of the condition under which the system starts calculation of the price maximum (minimum) per instrument unit for orders of the 'take-profit' and 'with a linked order' types. For orders of the 'Stop price by another instrument' type, the field displays the value of the 'if price <=' parameter |
| Stop-limit price direction | Ratio of the stop-limit price to the last trade price in the form of '<=' or '>=' |
| *Stop-limit price | The price per instrument unit of the condition under which orders of the 'Take-profit and stop-limit' type are placed |
| *Price | Order price per instrument unit |
| Market stop-limit | Attribute of the 'Stop-limit' order executed at the market price: Yes: market order, No: limit order |
| *Qty | Quantity of instruments specified in the order with an accuracy of instrument quantity or in lots |
| *Act. qty | Quantity of instruments in the active contingent order pending the condition with an accuracy of instrument quantity.<br>For linked orders with partial execution condition, the balance of the linked limit order is displayed. For 'if done' orders, the filled volume of the primary order is displayed |
| *Filled qty | Quantity of instruments with an accuracy of instrument quantity or in lots in the order that was generated on execution of a contingent order |
| Dealer | Identifier of the firm on whose behalf the order was placed |
| UID | User code at the QUIK server |
| Client code | Client code for which the asset limit is set |

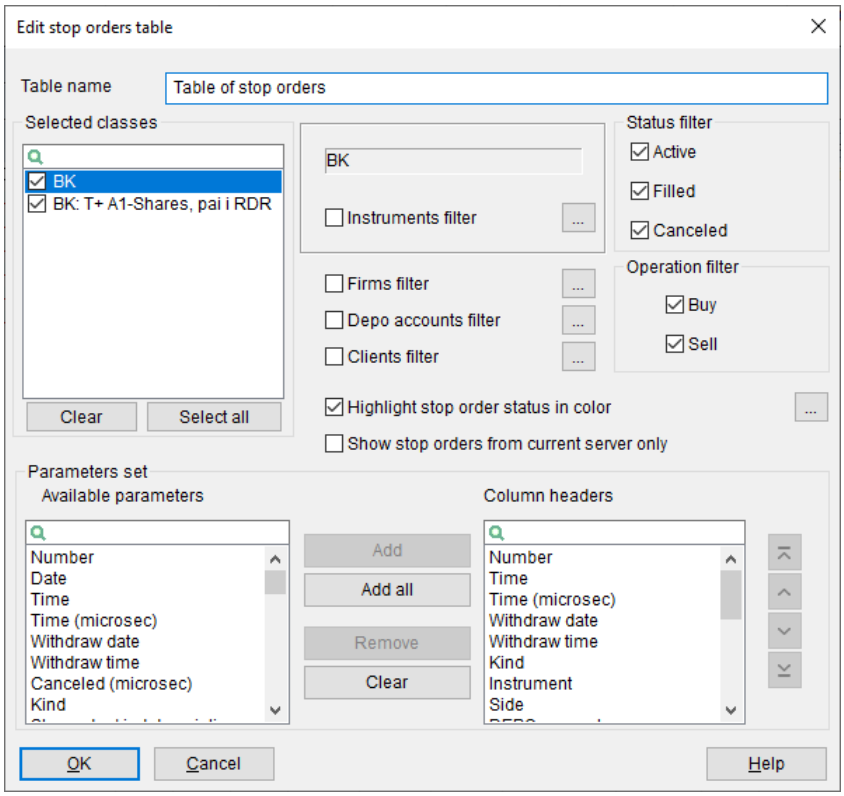
| Parameter | Description |
|---|---|
| *Comment | Additional reference information (filled by the trader), for example: <client code> / <instruction number> |
| *Order number | Number in the trading system for an order placed after the stop price condition occurs |
| Condition trade | Number of the trade in the **Time and Sales table** whose price value was the sufficient condition for executing the stop order |
| **Expiration | Order execution period as a date or GTC value |
| Active in time | Attribute for checking order conditions only during the specified time period (Yes / No). This parameter relates to orders of the 'Take-profit and stop-limit' and 'Take-profit and stop-limit for an order' types |
| **Active from | Stop order start time. Format is defined by settings of the operational system |
| **Active to | Stop order end time. Format is defined by settings of the operational system |
| Type | Order type, a multicharacter code: It is used for orders of the 'Take-profit' and 'If done' types. Valid values:<br>_ P is the attribute of partial execution of the primary order;<br>_ E is the attribute of using the filled volume of the primary order as the quantity of instruments in the 'On execution' order;<br>_ Offset measurement units for 'Take-profit' orders. Valid values: %: in percentage terms, D: in price units;<br>_ Protective interval measurement units for 'Take-profit' orders. Valid values: %: in percentage terms, D: in price units |
| *Status | Order status (Active, Filled, Killed, Activated) |
| *Result | Stop order execution result. Valid values:<br>_ 'Order placed in the TS' means that the order has been accepted by the trading system;<br>_ 'Rejected by TS' means that the order has been rejected by the trading system;<br>_ 'Cancelled' means that the order has been cancelled by the user;<br>_ 'Position check failed' means that the client's assets are insufficient for executing the order;<br>_ 'Linked order cancelled' means that the limit order linked to the stop order was cancelled by the user;<br>_ 'Linked order executed' means that the trading system executed the limit order linked to the stop order;<br>_ 'Pending activation' means that the activation condition has not occurred yet. This parameter is used for orders of the 'Take-profit' and 'If done' types;<br>_ 'Min / max calculation' means that the activation condition has occurred, and calculation of the price min / max has started. This parameter is used for orders of the 'Take-profit' and 'Take-profit for an order' types; |

| Parameter | Description |
|---|---|
| | _ 'Min / max calculation and pending activation' means that the order has been activated for partial volume as a result of partial execution of the primary order; calculation of the price min / max has started. This parameter is used for orders of the 'Take-profit for an order' type with the **Activate if primary order is partially filled** checkbox selected (see Chapter 5, "Client Operations", sub-section 5.6.3) |
| Linked order | The registration order number in the trading system assigned to a linked order |
| Linked order price | The price specified in the linked order |
| Trans ID | Unique order number TRANS_ID for orders imported from a file |
| Offset from min / max | Offset value. This parameter is used for orders of the 'Take-profit' type |
| Offset units | Measurement unit of the 'Min / max offset' parameter. Valid values:<br>_ D: in the price currency;<br>_ %: in percentage terms |
| Protective spread | Additional order price offset from the last trade price that initiated execution of the contingent order. This parameter is used for orders of the 'Take-profit' type |
| Spread units | Measurement unit of the 'Protective spread' parameter. Valid values:<br>_ D: in the price currency;<br>_ %: in percentage terms |
| Take-profit at market price | Attribute of the 'Take-profit' order executed at the market price: Yes: market order, No: limit order |
| Primary order | Primary order registration number in the trading system. This parameter is used for orders of the 'On execution' type |
| Server | Server at which the stop order was placed. Valid values: Current, Other |
| UID canceled order | Code of user who cancelled order on QUIK server |
| *,** Activation date | Date of stop order activation |
| *,** Activation time | Time of stop order activation |
| Activation time (microsec) | Time of stop order activation in microseconds |
| Notional value | Instrument notional value. It is calculated by the formula: Face-value* Lot size * Number of lots |

* – default parameters

** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.7.3 Table configuration




1. **Selected classes** is a set of classes on which stop orders are displayed in the table.
2. **Instruments filter**. Select classes orders for which will be displayed in this table. If you need to create a **Stop orders** table for a certain instrument (group of instruments), use the corresponding filter.
3. *__Firms filter__ is to configure filtering by firm codes.
4. *__Depo accounts filter__ is to configure filtering by depo accounts.
5. *__Clients filter__ is to configure filtering by client codes.

> **(*) Using filters, different tables can be created for different groups of clients or for market sectors.**

6. **Status filter** allows you to display only stop orders with the specified status in the table (Active, Filled, Cancelled).
7. **Operation filter (Buy, Sell)** allows you to create tables with unidirectional operations.
8. **Highlight stop order status in color** allows you to configure the row font and background colors for stop orders with different statutes. For details, see 3.7.5.
9. If the **Show stop orders from current server only** checkbox is selected, only those contingent orders that were sent to this QUIK system server are displayed in the table. This feature makes sense if the broker uses several QUIK servers (main, standby, etc.).

> **The setting is used when working with several servers of QUIK system (main server, reserve server etc.).**

10. **Parameters set** is to select parameters to be displayed and configure their sequence.

### 3.7.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

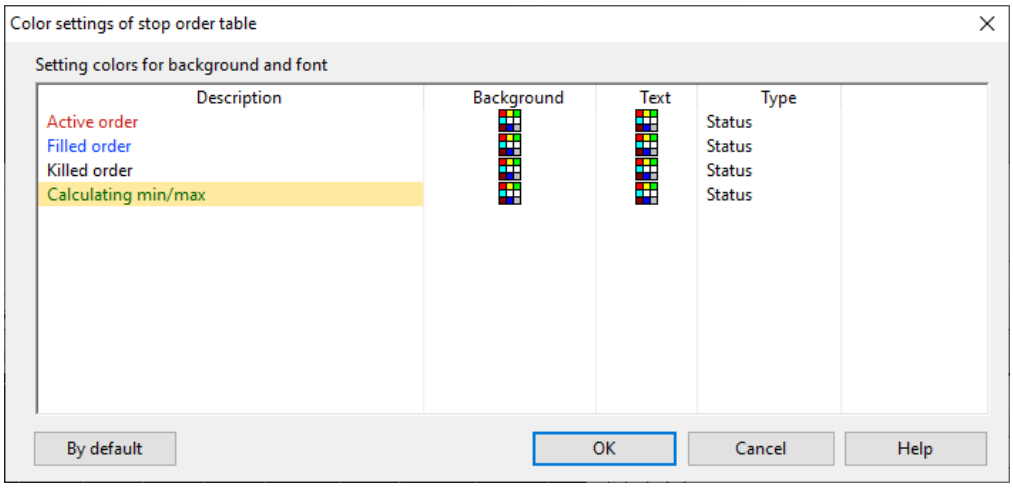
- Use **New stop order** (or F6 or left double clicking) to enter a new stop order with the conditions similar to those of the order on which the cursor is placed. If the table is empty, selecting this menu item opens the dialog box for selecting a class or an instrument;
- Use **Activate stop order** (or Alt+F6) to forcibly execute the stop order condition;
- Use **Make stop order own** (or Shift+F6) is a special operation for working with different servers of the broker. This operation changes the value of the **Server** parameter from **Other** to **Current**;
- Use **Change stop order** (or Ctrl+A) to edit the unexecuted stop order;
- Use **Cancel stop order** (or Ctrl+D or left double clicking) to cancel the unexecuted stop order;
- Use **Cancel active stop orders** (or Ctrl+F8) to cancel all active orders which are displayed in the stop orders table considering currently configured filters;
- Use **Execute transaction** (or Ctrl+T) – execute the transaction using the General method of executing transactions (see Chapter 5, "Client Operations", sub-section 5.1);
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- Use **[<Class>] <Name of class>** – open **Level II Quotes** table;
- Use **Create alert for stop order** (or Ctrl+Alt+A) to create notification on execution/cancellation of the client's stop order. Notification is generated automatically based on the settings for the selected order. You can view generated notification from the table "Alerts window", in point 3.11;
- Use **Create SMS alert for stop order** (or Ctrl+Alt+S) to configure sending SMS notifications on execution of stop order with a particular number;
- Use **Save all orders from table to file** to save to a file only those stop orders that are displayed in the table;
- Use **Save all orders to file** to save to a file all available stop orders without regard to the table settings.
- Use **Copy to pocket** to copy all orders of the table to the pocket. The function is available if Transaction pocket table is opened on the screen. For details, see Copying orders to pocket

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Section 2.

### 3.7.5 Color settings of stop order table




The window displays a table describing the status of orders and the color of their background and text.

To open the window, click on the '**...**' button to the right of the **Highlight stop order status in color** checkbox in the **Stop orders** table editing dialogue box. The settings allow you to set the background and text colors for table rows depending on the stop order execution status:

- **Active order** sets color for stop orders that have status **Active**;
- **Filled order** sets color for stop orders that have status **Filled**;
- **Killed order** sets color for stop orders that have status **Killed**;
- **Calculating min / max** sets color for orders of the 'Take-profit' type for which the calculation of the price min / max values has been started.

button in an appropriate row sets the background and text colors.

The **By default** button resets settings to their default values shown in the image.

### 3.7.6 Format of saving to a text file

The function for saving to a file is called from the shortcut menu and available in two versions:

- **Save stop orders from table to file** saves to a file only those stop orders that are displayed in the table.
- **Save all stop orders to file** saves to a file all available stop orders without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.An example of a file line is as follows:

```
Number,Time,Time (microsec),Cancellation date,Cancellation time,Stop order
type,Инструмент,Operation,Depo account,Stop price,Stop-limit price,Price,qty,Act.
qty,Filled qty,Comment,Order number,Status,
```

```
1,449 837,10:56:23,252826,,,Stop-limit,+МосЭнерго
[ВК],Buy,L01+00000F00,100,000,,100,000,1,1,0,QVAL1/g/,,Active
```

# 3.8 Trades table

menu **Create window / Trades...** or button

## 3.8.1 Purpose

To register trades performed for client accounts.

> **If number of table's rows exceeds the maximum value specified in info.ini file (without consideration of global filters) edit window of the table appears upon selecting the Create window / Trades menu item. Otherwise, the formed Trades table openes. Maximum allowed value by default is 100000.**

## 3.8.2 Table format

Each table row displays a separate transaction.

> **Several trades may correspond to one executed order if the order was filled in parts using several counter orders. Trades are checked for compliance with the order using the order registration number specified in the Order field of the Trades table.**

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| *Number | Registration number of a trade in the exchange trading system |
| Exchange code | Exchange ID |
| Trading date | Date of the current trading session |
| ****Trade date | Trade registration date |
| ****Settlement date | Trade settlement date |
| *,****Time | Time of the trade registration in the trading system accurate to a second. Format is defined by settings of the operating system |
| Time (μs) | Number of microseconds in the trade registration time |

| Parameter | Description |
|---|---|
| *Period | Trading session period Valid values:<br>_ Open;<br>_ Close;<br>_ Normal |
| *Order number | The number of the order that formed the basis for concluding a trade |
| Instrument (s.n.) | Abbreviated instrument name |
| *Instrument | Instrument name |
| Instrument code | Instrument identifier in the trading system |
| ISIN | ISIN code of an instrument |
| Class | Name of the class of the instrument |
| Class code | Class code in the trading system |
| Trade type | Indicates that a trade is margin. If the trade result changes the value of the current client's limit, the trade type is specified as 'margin', otherwise the field is left blank |
| *Trade side | Operation direction. Valid values:<br>_ Buy – order to buy;<br>_ Sell – order to sell;<br>_ B/S / S/B– parent deal (order of type "Order with REPO CCP operations', 'Negotiated trade with REPO CCP operations' or 'Settlement trade for swap operation'. The first letter indicated trade direction of the first trade's part |
| *Trade account | Code of the trading account for which the trade has been made |
| *Price | Trade price per instrument unit |
| *Quantity | Instrument quantity with an accuracy of instrument quantity or in lots |
| *Value | Trade volume in cash with an accuracy of instrument price currency |
| Currency | Price currency, for example, SUR for Russian ruble |
| Settlement currency | Settlement currency of the trade on the Moscow Exchange |
| Settle code | Settlement code for trades in NDM (negotiated deal mode) |
| Yield | Yield in % calculated at the price of the trade |
| ACI | Accrued coupon interest calculated for the instruments quantity in the trade expressed in cash with an accuracy of instrument price currency |
| Trader | Identifier of the trader who made the trade |
| Station ID | Identifier of the workstation |
| Dealer | Identifier of the firm on whose behalf the trade was made |

| Parameter | Description |
|---|---|
| Trader's org. | Identifier of the trader's firm |
| Client code | Client code for which the asset limit is set |
| UID | User's code in QUIK server |
| *Broker reference | Additional reference information (filled by the trader), usually:<br>**Client code / instruction number** |
| Partner | Identifier of the trader with whom the trade has been made (for NDM only) |
| Partner's org. | Identifier of the firm with which the trade has been made (for NDM only). The field is filled in only for clients who have the rights for performing active operations |
| Buyback price | The buyback price of the second REPO leg in cash.<br>For trades with SWAP instruments: the currency instrument basic rate specified by the user when placing the transaction |
| REPO rate (%) | Lending interest rate for REPO transaction in % per annum |
| TS Commission | The trading system commission charged on the trade with an accuracy of instrument price currency. For MOEX trades:<br>**TS Fee = Clearing Centre's commission+ Exchange commission+ TC Commission** |
| Clearing centre commission | Commission for clearing services with an accuracy of instrument price currency. This parameter is used for MOEX trades |
| Exchange commission | Stock exchange commission with an accuracy of instrument price currency. This parameter is used for MOEX trades |
| TC commission | Technical centre commission with an accuracy of instrument price currency. This parameter is used for MOEX trades |
| Broker commission | Total broker and trading system commission in writing off currency |
| **ACI at redemption date | Trade ACI in cash as of the redemption date with an accuracy of instrument price currency |
| **REPO sum | Amount of REPO is the sum of raised / borrowed REPO funds as of the current date with an accuracy of instrument price currency |
| **REPO buyback value | REPO trade buyback volume in cash with an accuracy of instrument price currency |
| **REPO period | REPO period in calendar days |
| **Start discount (%) | Open discount in % |
| **Lower discount (%) | Discount lower limit value in % |
| **Upper discount (%) | Discount upper limit value in % |

| Parameter | Description |
|---|---|
| **Block instruments | The attribute of blocking the instrument on a special account during a REPO operation (Yes / No) |
| ***Kind of trade | The kind of trade.<br>Valid values for MOEX trades:<br>_ Common;<br>_ Negotiated trade;<br>_ Initial placement;<br>_ Cash / instruments transfer;<br>_ Negotiated trade for REPO first leg;<br>_ First part of SWAP operation;<br>_ Second part of SWAP operation;<br>_ First part of negotiation SWAP operation;<br>_ Second part of negotiation SWAP operation;<br>_ Settlement trade of dual currency basket;<br>_ Settlement OTC trade of dual currency basket;<br>_ Settlement for REPO trade with CCP;<br>_ First leg of REPO trade with CCP;<br>_ Second leg of REPO trade with CCP;<br>_ Negotiated trade for REPO with CCP;<br>_ First leg of negotiated REPO trade with CCP;<br>_ Second leg of negotiated REPO trade with CCP;<br>_ Technical trade on returning REPO with CC assets;<br>_ Derivatives market positions roll-over;<br>_ SWAP operation trade;<br>_ SWAP negotiation operation trade;<br>_ Trade of futures execution;<br>_ Trade of option execution;<br>_ Trade of option expiration.<br>Valid values for LSE trades:<br>_ Late correction – XLON;<br>_ Not to mark – XLON;<br>_ Previous Day Contra;<br>_ Ordinary trade immediate publication – XLON;<br>_ Inter Fund Transfer delayed publication – XOFF;<br>_ Negotiated Trade delayed publication – XLON;<br>_ Negotiated Trade immediate publication – XLON;<br>_ OTC Late Correction – XOFF;<br>_ Ordinary Trade delayed publication – XLON;<br>_ Ordinary Trade Immediate publication – XOFF;<br>_ SI Late Correction;<br>_ SI Trade immediate publication;<br>_ SI Trade delayed publication;<br>_ OTC Trade delayed publication – XOFF;<br>_ OTC MTF TBA 1;<br>_ OTC trade – delayed publication MTF TBA 1;<br>_ Inter fund cross – delayed publication requested MTF TBA 1;<br>_ Cancellation of OTC trade after date of publication MTF TBA 1;<br>_ OTC MTF TBA 2;<br>_ OTC trade – delayed publication MTF TBA 2; |

| Parameter | Description |
|---|---|
| | _ Inter fund cross – delayed publication requested MTF TBA 2;<br>_ Cancellation of OTC trade after date of publication MTF TBA 2;<br>_ OTC MTF TBA 3;<br>_ OTC trade – delayed publication MTF TBA 3;<br>_ Inter fund cross - delayed publication requested MTF TBA 3;<br>_ Cancellation of OTC trade after date of publication MTF TBA 3;<br>_ OTC MTF TBA 4;<br>_ OTC trade – delayed publication MTF TBA 4;<br>_ Inter fund cross - delayed publication requested MTF TBA 4;<br>_ Cancellation of OTC trade after date of publication MTF TBA 4;<br>_ Delayed Publication Late Correction XLON;<br>_ No to Mark Late Correction XLON.<br>Valid values for other exchanges:<br>_ FX Non-deliverable Swap trade;<br>_ FX Spot trade;<br>_ FX Non-deliverable forward trade;<br>_ FX deposits trade;<br>_ FX Forward trade |
| Bank account | Settlement account / code identifier in the clearing organization |
| Linked trade | Number of a showcase trade in TS. This parameter is used for REPO trades with CCP and SWAP |
| Iceberg order | The attribute of executing this trade by an iceberg order. Valid values:<br>_ Yes: the trade is made by an iceberg order;<br>_ blank: otherwise |
| 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 |
| Cancelled UID | Code of user who rejected a trade on QUIK server |
| 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 |
| System reference | Additional information on a trade transmitted by the trading system |
| Status | Trade status. Valid values:<br>_ T – active trade (taker);<br>_ M – passive trade (maker);<br>_ C – cancelled trade |
| Prefferable instrument | Priority instruments accepted as collateral |

| Parameter | Description |
|---|---|
| Base currency quantity | Quantity of base currency in the currency pair (for example USD for currency pair USDRUB) with an accuracy of instrument quantity. The parameter can be configured only for Currency class and displayed:<br>_ With exactness up to two digits – if attribute **Amount in the currency** is selected on Currency class;<br>_ Calculated by formula: Volume= Qty *Lot size – if attribute **Amount in the currency** is not selected on Currency class |
| Base currency | Base currency in the currency pair (for example USD for currency pair USDRUB). The parameter can be configured only for Currency class |
| Quote currency quantity | Quantity of quoted currency in the currency pair (for example RUB for currency pair USDRUB) with an accuracy of instrument quantity. The parameter can be configured only for Currency class and displayed:<br>_ With exactness up to two digits – if attribute **Amount in the currency** is selected on Currency class;<br>_ Calculated by formula: Volume= Qty *Lot size – if attribute **Amount in the currency** is not selected on Currency class |
| Quote currency | Quoted currency in the currency pair (for example RUB for currency pair USDRUB). The parameter can be configured only for Currency class |
| Order Exchange code | Exchange code of an order for the which the trade was executed |
| Execution market | Identifier at the exchange where the trade is registered |
| Liquidity Indicator | Trade liquidity indicator. Possible values:<br>_ "" (empty);<br>_ Add liquidity;<br>_ Remove liquidity;<br>_ Liquidity routed out;<br>_ Auction |
| On Behalf Of UID | UID of the user on whose behalf a trade was concluded |
| Client qualifier | Qualifier of the client on whose behalf a trade was concluded. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Legal Entity |
| Client short code | Short identifier of the client on whose behalf a trade was concluded |
| Investment decision maker qualifier | Qualifier of the person or algorithm concluded a trade. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Algoritm |
| Investment decision maker short code | Short code to identify the person or algorithm concluded a trade |
| Executing trader qualifier | Determines if the execution of the order on which the trade was concluded was triggered by an algorithm or person. Possible values:<br>_ "" (empty); |

| Parameter | Description |
|---|---|
| | _ Natural Person;<br>_ Algoritm |
| Executing trader short code | Short code to identify the trader who executed an order on which the trade was concluded |
| Side qualifier | Trade operation qualifier. Possible values:<br>_ "" (empty);<br>_ Buy;<br>_ Sell;<br>_ Sell short;<br>_ Sell short exempt;<br>_ Sell undiclosed |
| Capacity | Role in order execution. Possible values:<br>_ "" (empty);<br>_ Agent;<br>_ Principal;<br>_ Riskless principal;<br>_ CFG give up;<br>_ Cross as agent;<br>_ Matched Principal;<br>_ Proprietary;<br>_ Individual;<br>_ Agent for other member;<br>_ Mixed;<br>_ Market maker |
| Cross rate | Cross rate of the trade price currency against the trade settlement currency |
| Notional value | Instrument notional value. It is calculated by the formula: Face-value* Lot size * Number of lots |
| Settlement amount | Valid values:<br>_ for bonds – trade volume including ACI;<br>_ for shares– trade volume |
| Trading system commission currency | Currency cide of the trading system commission |
| Broker commission currency | Currency cide of the broker commission |
| Trade session | Trading session identifier. Possible values:<br>_ Not defined;<br>_ Normal;<br>_ Evening;<br>_ Morning session;<br>_ Day results publishing;<br>_ Extra weekend session |
| Fixing date | Quote fixing date for settlements. Filled in for the NDF contract type |
| Start date | Date from which valuation is possible. Filled in for FLEX FORWARD contract type |
| Spot rate | Quote price of a spot instrument at the trade conclusion moment |

| Parameter | Description |
|---|---|
| Contract type | Operation type. Possible values:<br>_ NOT_DEFINED;<br>_ SPOT;<br>_ FORWARD;<br>_ SWAP;<br>_ NDF;<br>_ FLEX FORWARD |
| External reference | Text comment with information about the user of the external system |
| Benchmark | Indicative rate identifier |
| Deposit trade type | Deposit trade type. Valid values:<br>_ "" (empty) – a trade is not the "deposit" type;<br>_ Intention;<br>_ Deposit;<br>_ Reserve;<br>_ Refund close;<br>_ Deposit close;<br>_ Refill shift |
| Open REPO buy-back value at T+1 | Open REPO buy-back value at T+1 date. The scale corresponds to the currency scale. The field is filled in only for Open REPO |
| Open REPO T+1 date | Open REPO T+1 date in the <DD.MM.YYYY> format. The field is filled in only for Open REPO |
| Open REPO | Open REPO trade. Valid values:<br>_ Yes;<br>_ No |

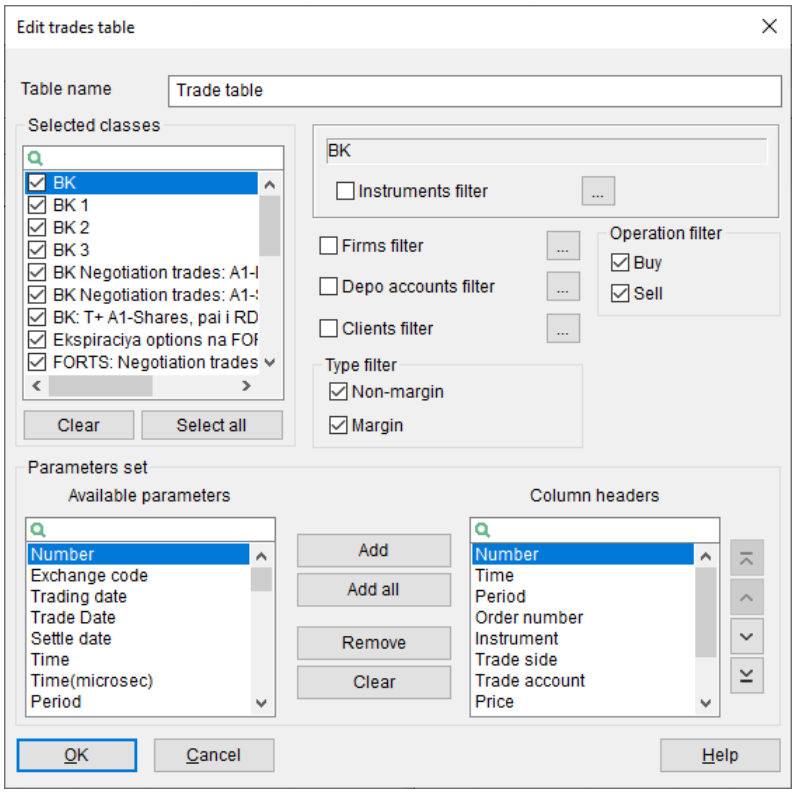
* – parameters selected by default

** – parameters of REPO transactions

*** – when the terminal receives an unknown kind of trade, this field displays message 'XXX trade'

**** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.8.3 Table configuration




1. **Selected classes** is a set of classes on which stop orders are displayed in the table.
2. **Instruments filter** is to select classes trades for which will be displayed in this table. If you need to create an **Orders** table for a certain instrument (group of instruments)
3. *__Firms filter__ is to configure filtering by firm codes.
4. *__Depo accounts filter__ is to configure filtering by depo accounts.
5. *__Clients filter__ is to configure filtering by client codes.

> **(*) Using filters, different tables can be created for different groups of clients or for market sectors.**

6. **Type filter** is the filter by the margin trade attribute. If the checkbox of some attribute is selected, trades of this type are displayed in the table; if the checkbox is clear, trades of this type are not displayed. The filter can be used for separating margin and cash trades into different tables.
7. **Operation filter (Buy, Sell)** allows you to create tables with unidirectional operations.
8. **Parameters set** is to select parameters to be displayed and configure their sequence.

### 3.8.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **New order** (or F2 or left double clicking) to enter a new order with the conditions similar to those of the trade on which the cursor is placed;

- Use **New Iceberg order** to enter a new Iceberg order;'
- Use **New stop order** (or F6) to enter a new stop order;
- Use **[<Class>] <Name of instrument>** – open Level II Quotes table;
- Use **Create chart** (right double clicking) to plot a chart;
- Use **Execute transaction** (or Ctrl+T) – execute the transaction using the General method of executing transactions;
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- **Save all orders from table to file** saves to a file only those trades that are displayed in the table;
- **Save all orders to file** saves to a file all available trades without regard to the table settings.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.8.5 Format of saving to a text file

The function for saving to a file is called from the shortcut menu and available in two versions:

- **Save trades from table to file** saves to a file only those trades that are displayed in the table.
- **Save all trades to file** saves to a file all available trades without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file lines is as follows:

```
Number,Time,Period,Order number,Instrument,Trade
side,Account,Price,Quantity,Value,Comment,
1,9 031,10:17:58,Normal,274 240,L001 [BK: T+ A1-Akcii, pai i
RDR],Sell,L01+00000F00,4,10,1,4,10,Q7/
```

## 3.9 News

menu **Create window / News...**

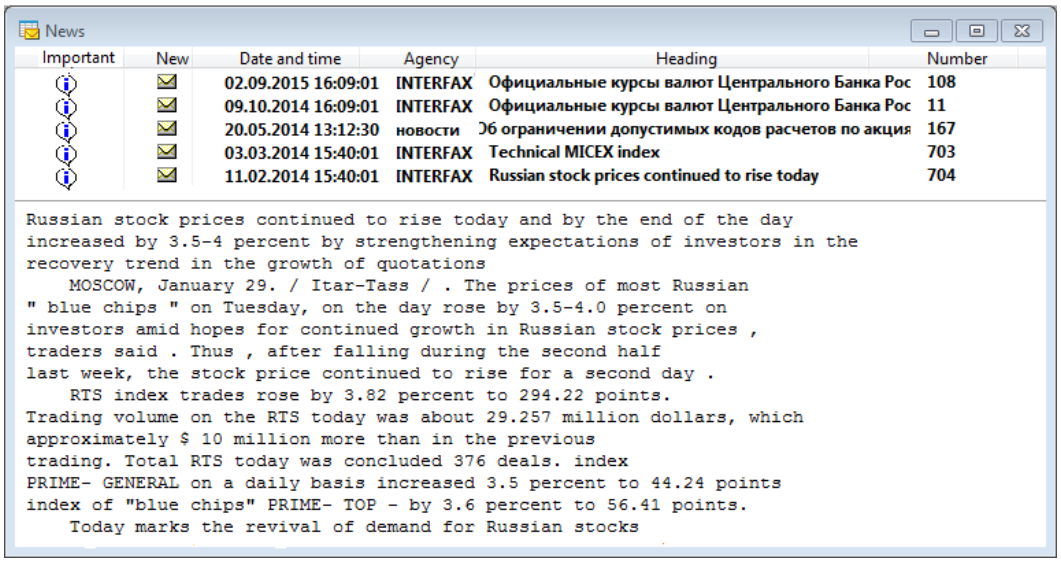
### 3.9.1 Purpose

The News window shows news items from media outlets.

The terms of use and source of news transmissions (paid or free of charge) are determined by the contract between the news agency and the QUIK user (exchange or broker). To receive news, contact the QUIK administrator.

### 3.9.2 Table format

The news window is divided into two parts.




- The upper part displays news headlines indicating the following parameters:

| Parameter | Description |
|---|---|
| *Important | _ – important message; |
| *New | _ – unread news.<br>Titles of unread news are shown in bold in the list |
| *Date and time | Date and time of sending message by information agency. Format of displaying time is determined by settings of the operational system |
| *Agency | Name of information source |
| *Heading | Text of message headline |
| *Number | Message number given by its source |
| Country | List of countries related with a piece of news |
| Instrument | List of instrument codes related with a piece of news |

* – parameters selected by default.

- News text is displayed in the lower section of the window.

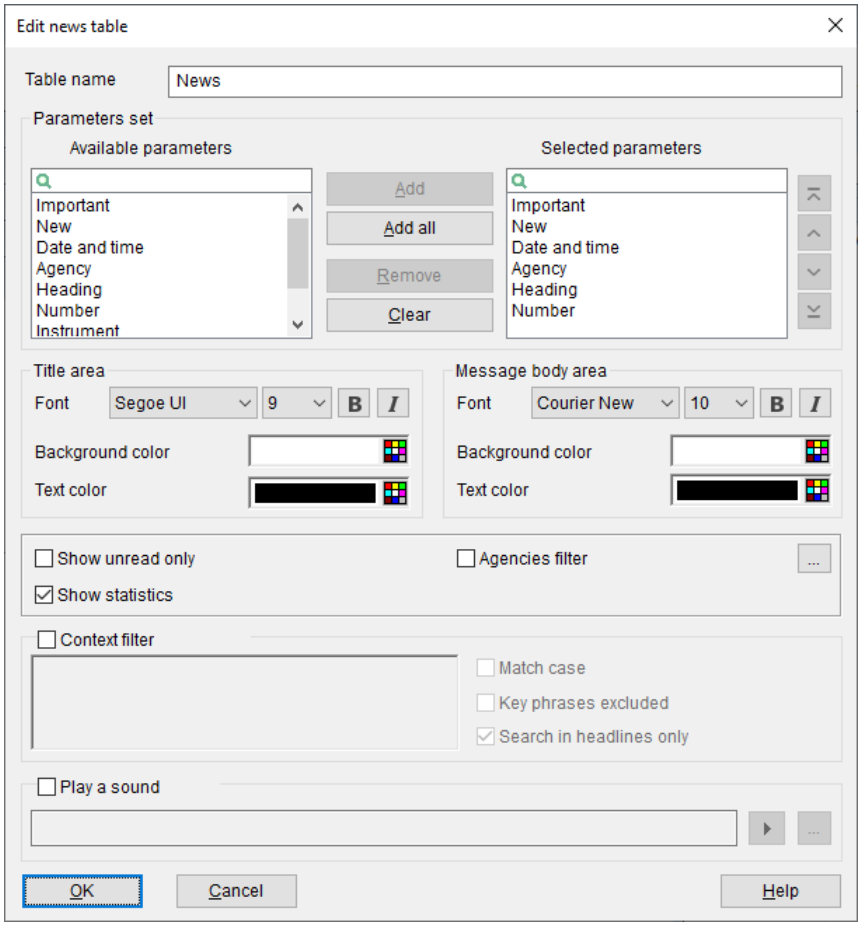
**Receiving news:**

- The QUIK server sends a headline shown in the upper section of the window. The headlines for unread news are shown in bold type and marked with ✉;
- Using the mouse, double click on a headline to display the content in the lower section of the window.

> **If a request fails, the system shows the message 'Requested news item is not available from server'.**

QUIK allows the user to create several News Tables. For information about the settings for receiving items and viewing them, see Chapter 2, "Basic Operating Principles", sub-section 2.10.2.

### 3.9.3 Table configuration




1. **Parameters set** is to select the parameters to display in the upper part of the window.
2. In the **Title area** group box configure the appearance of the upper part of the window:

   _ Click **Font** to select the font type and size;

   _ Click **Background color** to select a colour for the background;

   _ Click **Text color** to select a colour for text characters.

For details on configuring colours, see Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

3. In the **Message body area** group box customise the appearance of the lower part of the window. Parameters **Font**, **Background color** and **Text color** are configured in the same way as those for the **Title area**.
4. Select the **Show unread only** checkbox to view only those headlines for unread news items in the upper part of the window. If this checkbox is disabled, the system shows the headlines for all available news messages.
5. Select **Agencies filter** to receive messages from only those agencies specified.
6. Select the **Show statistics** checkbox to view the number of news items received and the date and time of the last message received in the title bar.
7. Select the **Context filter** checkbox to view only those messages containing a phrase indicated in the text box in the news window. To use this filter for message content, in the program settings enable the **Request news caption + body** checkbox (**System / Settings / General settings…**, section **News;** for details, see Chapter 2, "Basic Operating Principles", sub-section 2.10.2). If this setting is disabled, the filter applies to news headlines only.

   - Text Box contains the list of key phrases separated by ';' symbol;
   - Select **Match case** to search for key phrases including upper / lower case phrases in the content;
   - Select **Key phrases excluded** to view messages that do not contain any key phrases. If this checkbox is disabled, the system shows messages that contain at least one of the key phrases. If enabled, only messages that do not contain any of the key phrases are shown;
   - Select **Search in headlines only** to look for key phrases only in news headlines. When the **Request news body + title** setting is disabled (**System / Settings / General settings…, News** for details, see Chapter 2, "Basic Operating Principles", sub-section 2.10.2) the checkbox is enabled and the attribute cannot be edited.
8. Click **Play a sound** to enable an audio signal for appearance of a new message in the news window subject to all enabled filters. If the user wishes to set an audio signal for all news items received (regardless of the settings for a specific news window), this feature is available under **System / Settings / General settings…** in **Program / Sounds** (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.10.1).

### 3.9.4 Available operations

Functions available for this window can be launched from **Action** menu item or from the shortcut menu of the table.

- The following functions are available from the table's shortcut menu:
  - Click **Save news from table to file** to save news items to a file retaining the filter settings;
  - Click **Save all news to file** to save all news items to a file regardless of the filter settings.
- The following functions are available from the shortcut menu in the message viewing area:
  - Click **Copy to clipboard** to copy a selected file or text to the Clipboard;

- Click **Select all** to highlight the entire text.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

User-defined filters, quick filter, and conditional formatting for tables are described in Chapter 2 "Basic operating principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.9.5 Searching news

This feature, which allows the user to browse through the news items, differs from the search available in other tables which is enabled by the checkbox **Search in headlines only**. If this checkbox is enabled, the search is only carried out on news headlines. If the checkbox is disabled, the search is carried out on both the headlines and content of the news items received (that is, read).

### 3.9.6 Format of saving to a text file

The file format is a sequence of groups of lines separated by a blank line:

Message example:

```
DD.MM.YY HH:MM:SS (Agency)
<Heading>
<News text>
```

The message file parameters are described in the table below:

| Field | Description |
|---|---|
| DD.MM.YY | Date, where 'DD' is the day, 'MM' is the month, and 'YY' is the year |
| Agency | News agency name |
| <Heading> | Message headline |
| <News text> | Message text |

> **Only message texts that have been read by the user will be saved to a file. The remaining items are saved as headlines.**

# 3.10 Trader messages window

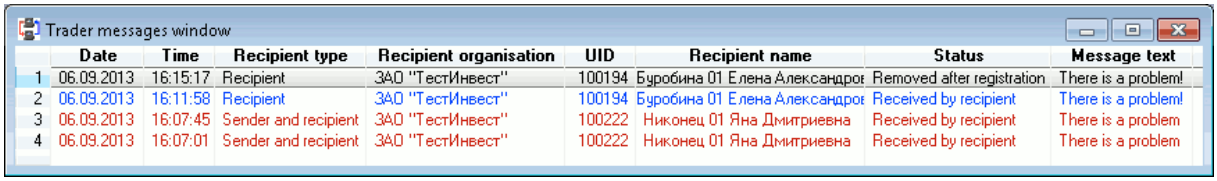
menu **Create window / Trader messages window...**

### 3.10.1 Purpose

The Trader messages window facilitates the exchange of text messages with other QUIK users.

Permission to exchange messages and the available recipients are determined by the QUIK administrator.

### 3.10.2 Window format




The table rows show the messages in the order in which they are received. One table displays both sent and received messages.

Columns show the message parameters:

| Parameter | Description |
|---|---|
| *Date | Date message is registered on the server |
| *Time | Time message is registered on the server. Format is defined by settings of the operational system |
| Recipient type | Recipient / Sender / Recipient & Sender |
| Recipient organisation | Recipient's organisation name |
| UID | Recipient's unique identifier within QUIK |
| Recipient name | Name of the correspondent to whom your letter has been sent or from whom it is received |
| Status | Message status:<br>_ **Sent to recipient**: the message was sent to an active user, acknowledgement has not been received;<br>_ **Registered**: the message was sent to an inactive user and is awaiting the log on of the user;<br>_ **Removed after registration**: the message is intended for an inactive user and has not been sent (since the **Send immediately** checkbox has been selected);<br>_ **Received by recipient**: the message was sent and acknowledgement has been received;<br>_ <blank>: denotes an incoming message, no status is shown |
| Message text | Message text |
| Identifier | Message registration number on the server |

| Parameter | Description |
|---|---|
| Sent time | Time and date when the message was sent. Format is defined by settings of the operational system |
| Recept. time | Time and date when the message was received. Format is defined by settings of the operational system |

* – when the setting **Show date and time of the trading data considering the local time zone** is enabled (**Program** section under **System / Settings / General settings...)** the value is displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched

Rows are highlighted in color depending on message status:

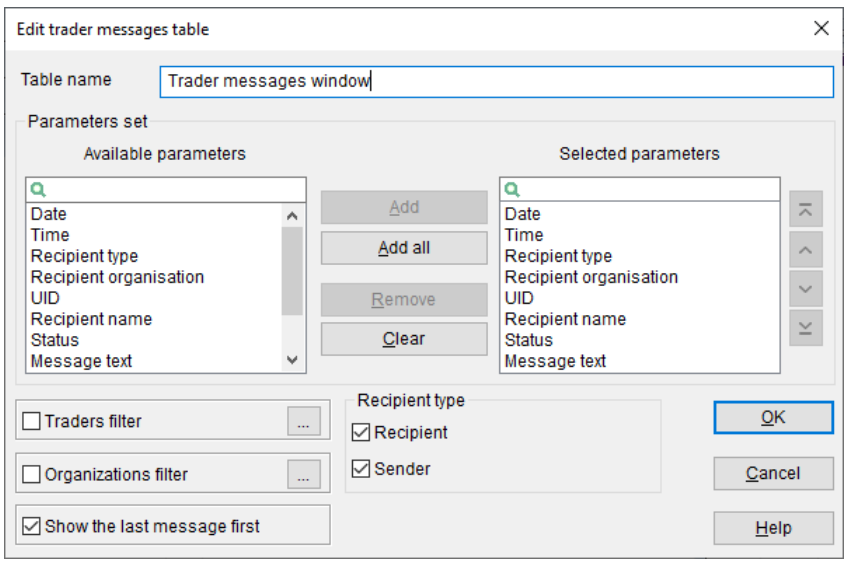
- Black font color – sent but not yet received by the addressee;
- Blue font color – sent and delivered messages;
- Red font color – messages received from other users.

Unread messages appear in bold. A blinking ✉ in the status bar indicates that a message has been received but not yet read. If a message arrives when the user is working in another program, the QUIK icon on the Windows Taskbar flashes.

Links in message text are opened in an Internet browser installed by default. To follow a link to open the message and click the left mouse button on the link's text.

More than one table with different settings can be created.

### 3.10.3 Table configuration




1. **Parameters set** is to select the parameters to display in the upper part of the window.
2. Select **Traders filter** to configure filtering by traders.
3. Select **Organisations filter** to configure filtering by organizations. If the filter is selected, the table displays only messages sent to and received from users affiliated with specific firms.

4. Select **Recipient type** to enable the recipient type filter:
   - Select the **Recipient** checkbox to show received messages;
   - Select the **Sender** checkbox to show messages sent.
5. Select the **Show the last message first** checkbox to sort messages in table in descending order by time. If the checkbox is selected, newly received messages are displayed at the top. If this checkbox is disabled, newly received messages are added at the bottom of the list.

### 3.10.4 Incoming message settings

To set up the receipt of messages, click **System / Settings / General settings...** and, then **Trader messages / Messages** sections:

- Select the **Do not activate application** to disable the forced QUIK activation while the user works with another application;
- Select **Flash on the taskbar** to make the 'QUIK information system' icon flash if the user is working in another Windows application;
- If the **Show notification** option is selected, a box with the notice **You have a new message** appears;
- Select the **Show window with a new message** checkbox to automatically open the Trader message window;
- Select the **Notify in the status bar** checkbox to make the ✉ icon blink in the Status Bar;
- Select the **Clear messages at the beginning of the new session** checkbox to clear all Trader Messages windows upon logging on to the server.

### 3.10.5 Available operations

The data in the table can be output via DDE server.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Click **Send message** (or double left click on a row of the table) to open window of sending messages (see 3.10.7).
- Click **Save messages to file** to save messages to a text file retaining any existing filters set for the particular table (see 3.10.6).
- Click **Save all messages to file** to save all messages to a text file disregarding any filters.
- Click **Mark messages as read** to make the font for all unread messages consistent with read messages.
- Click **Delete all messages** to delete all messages.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.10.6 Format of saving to text file

Messages are saved to a text file as a sequence of groups of lines (see the message example) with each group separated by an empty line.

An example of a saved message text is as follows:

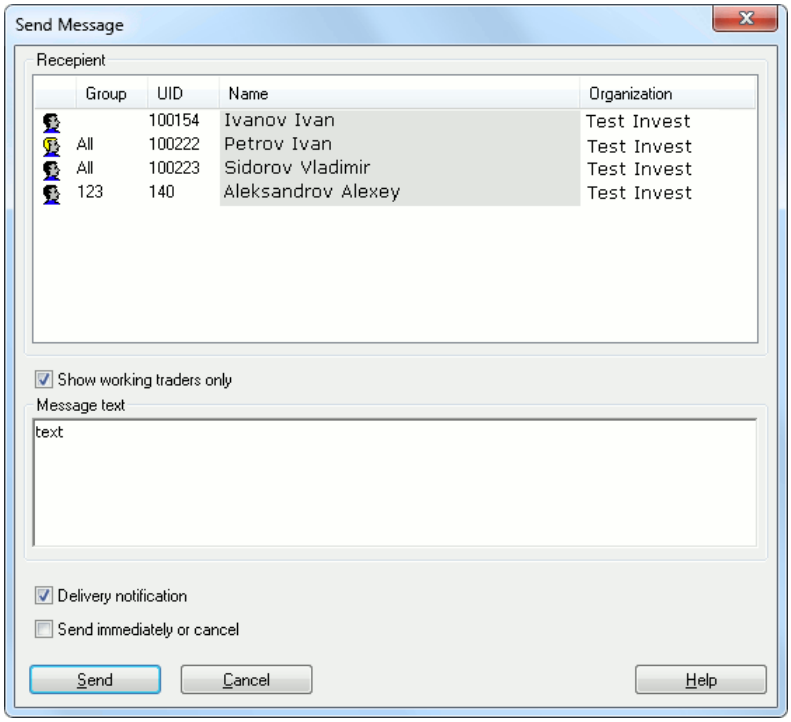
```
Message NNNN ===============
Sent DD.MM.YY at HH:MM:SS
Sender: Entity 1, User 1
Received DD.MM.YY at HH:MM:SS
Recipient: Entity1, User 2
Message text: <Message>
Status: <status>
```

The message file parameters are described in the table below:

| Parameter | Description |
|---|---|
| NNNN | Message identifier |
| DD.MM.YY | The date of the message, where 'DD' refers to the day, 'MM' is the month, and 'YY' is the year |
| HH:MM:SS | The time of the message, where 'HH' refers to the hour, 'MM' represents the minutes, and 'SS' refers to the seconds |
| Firm 1 | Name of the sender's firm |
| User 1 | Sender's Name |
| Firm 2 | Name of the recipient's firm |
| User 2 | Recipient's name |
| <message> | Message text |
| <status> | Message status as shown in the status column of the table |

### 3.10.7 Sending messages

To see the Send a Message window, select **Action / Send message** or the corresponding item in the shortcut menu launched from the Trader messages window.




Select a recipient in the **Recipient** frame, type the text in the **Message text** box, and, then, click **Send**.

The recipient list may be sorted by using the mouse to click on the corresponding column heading. A second click reverses the order of items.

> **To select more than one recipient simultaneously, press and hold CTRL and highlight the required recipients one by one or press and hold SHIFT if you need to highlight several successive recipients. See also 3.10.9.**

Using the mouse, double click the relevant line in the Trader messages window to open the Send Message window containing the message text and the selected recipient in the recipients list. Use this method to reply to a received message.

Since the message text is highlighted, first deselect the highlighting and, then, type the message text. Otherwise, the original message will be deleted to provide space for the message. If you need to use this text as a quote, remove the highlighting by clicking the mouse and edit the text as necessary.

| Shortcut Menu Command | Keyboard shortcut | Editing operation |
|---|---|---|
| Cut | Ctrl+X | Cut the selected text and copy it to the Clipboard |
| Copy | Ctrl+C | Copy the selected text to the Clipboard |

| Shortcut Menu Command | Keyboard shortcut | Editing operation |
|---|---|---|
| Paste | Ctrl+V | Insert text from the Clipboard |
| Delete | Del | Delete the selected text |
| Select all | | Select the entire text |

> **The message size should not exceed 799 characters. If the message is longer than this, it is truncated when sent.**

### 3.10.8 Active and inactive users

If the recipient is logged on to the server (an active user) when a message is sent, the message is received immediately. Otherwise, s/he is an inactive user and can receive the message only after logging on to the server.

The **Recipient** list in the **Send Message** window contains the complete list of users to whom messages may be sent. Active users are indicated by the icon highlighted in black, while inactive users appear in grey, and the current user is shown in yellow.

### 3.10.9 User groups

**User groups** facilitate sending messages to more than one recipient simultaneously. User groups are created by the QUIK administrator. The group name appears in the **Group** column. To select an entire group, using the mouse double click on any user include in the group.

### 3.10.10 Send a message window configuration

- Select the **Show working traders only** checkbox to show only active users in the **Recipient** list. This allows the user to know who amongst required users is currently logged on to the server;
- Select the **Delivery notification** checkbox to receive notification of a message being received. This is recommended when sending messages to inactive users;
- Select **Send immediately or cancel** to send a message to currently active users only. Use this option if you need to send an urgent message to all currently available users.

The settings for the Send Message window are valid for all subsequent messages.

## 3.11 Alerts window

menu **Create window/ Alerts window…**

### 3.11.1 Purpose

An **alert** notifies the user that an event that meets specific user-defined conditions has occurred.

Two types of alert are available:

1. Local alerts are notifications shown on the QUIK Workstation. Stored and processed directly on the QUIK workstation, local alerts are deleted upon a change of the trading day, if the Valid date parameter is not specified. Upon disconnecting from the server, local notifications are no longer available.
2. SMS alerts are notifications sent to the user's mobile device. Stored and processed directly on the QUIK server, SMS notifications are not dependent on the connection status between the workstation and server.

The possible conditions for which local alerts can be configured are listed below:

- A Quotes Table parameter reaches a specified value;
- An order with a certain number is filled;
- A stop order with a certain number is executed;
- The option price / premium ratio reaches a specified value;
- A response to submitted transaction is received from server.

The possible conditions for which SMS alerts can be sent are listed below:

- A client's order is filled / cancelled;
- A client's stop order is executed / cancelled;
- A quote's current value fluctuates (price events);
- A spot market positions status is reported at a specific time;
- Derivatives market positions and limits status are reported at a specific time;
- Non-trade instructions are executed / cancelled;
- A transaction is entered into;
- Connection status on server is changed.

To show the list and status for specific events, the **Alerts window** is used. QUIK supports the creation of more than one **Alerts window**.

### 3.11.2 Window format

The window is configured as a table in which each row contains parameters for an individual notification. Columns are intended to show the following parameters:

| Parameter | Description |
|---|---|
| **Creation date | Date alert is created |
| **Creation time | Time alert is issued. Format is defined by settings of the operational system |
| **Valid date | Alert life. Valid values are 'Date' or 'Unlimited'. For an 'On order alert, the 'Active to' parameter is equal to the alert entry date |
| Number | Unique number for a particular condition |
| Alert | Alert type:<br>_ Local alert is shown on the QUIK workstation;<br>_ SMS alert is sent as an SMS message |
| Type | Condition type. Valid values: |

| Parameter | Description |
|---|---|
| | _ **Parameter** refers to a parameter from the Quotes Table reaches a specified value;<br>_ **Order** refers to an order with a specified number being executed;<br>_ **Stop order** refers to a stop order with a specified number being executed;<br>_ **Options (Price / Premium)** refers to an option's price / premium ratio reaching a specified value;<br>_ **Transaction status** refers to a transaction status and a text in the transaction;<br>_ **Spot positions** refers to the status of the spot market asset position at a specified time;<br>_ **Futures positions** refers to the status of futures contract positions and limitations at a specified time |
| GTC | The condition whereby an alert shall recur until cancelled manually. Valid values are 'Yes' or 'No' |
| Instrument | Instrument name |
| Condition | Event condition. For 'Parameter' type alerts, a mathematical formula is likely displayed. For 'Order' and 'Stop order' alerts, the number of a relevant order is shown, for 'Transaction status' alerts, the text set in the alert is shown |
| Type of distribution | Type of distribution for the delivery of alerts:<br>_ **All trades** refers to the sending of a notification for each order either executed or cancelled;<br>_ **Full execution** refers to the sending of a notification if an order is completely executed or cancelled |
| Status | Displays the condition status in alerts as follows:<br>_ **Active** informs that an event has not occurred yet, and the table row text appears in red;<br>_ **Filled** informs that an event has occurred, and the table row text appears in blue;<br>_ **Killed** informs that an event has been cancelled by the user, and the table row text appears in black;<br>_ **Inactive** – an event for which the class, instrument or parameter of the **Quotes** table is not defined, and the table row is grayed out |
| **Cancel time | Alert for the time of a cancellation. Format is defined by settings of the operational system |
| **Execution date | The date an event was executed |
| **Execution time | The time when an event occurred. Format is defined by settings of the operational system |
| ***Sending status | Status types. Contains a set of letters displaying the method of sending a message:<br>_ S – by SMS;<br>_ E – by email;<br>_ P – by Push notification |
| Reason for not sending SMS | Reason for not sending SMS |

| Parameter | Description |
|---|---|
| Track linked order | Criterion for the generation of an SMS alert for the entry of an induced limited order after a stop order alert is created |
| *Firm | Dealer firm ID in the trading system |
| *Client code | Client ID code |
| UID | User ID for the user that generates a notification |
| *Currency | Settlement currency code |
| *Position code | Position code |
| Settlement period | Settlement period |
| *Account | Trading account |
| *Instrument code | Instrument code |
| **Send time | Alert execution time. At the specified time, an SMS alert is generated and notifications of the position / positions status are sent to the client. Depending on the 'Active to' setting, the SMS alert status switches to 'Filled' or remains 'Active'. Format is defined by settings of the operational system |
| Comment | Text comment to the alert |
| Setlle date | Settlement date. Valid values:<br>_ Today;<br>_ Planned;<br>_ "" – empty |

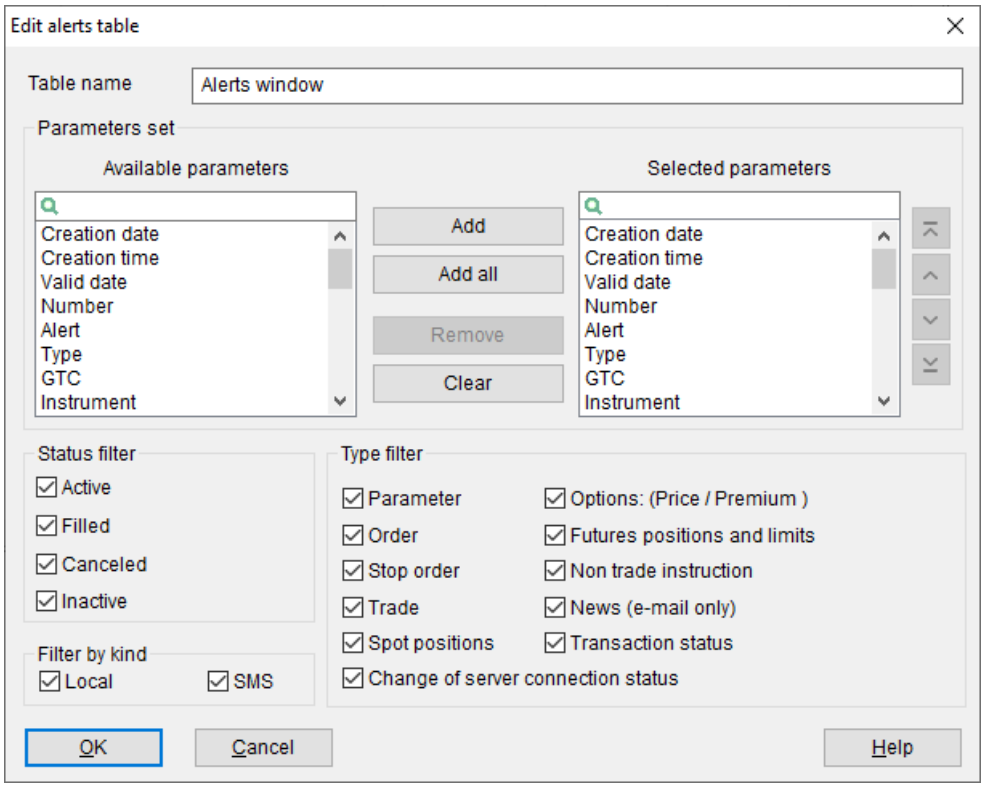
* – Indicates that this is a parameter notification item specifically for the current status of positions in the spot market and positions / limitations in the futures market

** – when the setting **Show date and time of the trading data considering the local time zone** is enabled (**Program** section under **System / Settings / General settings...)** the value is displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched

*** – field is filled only for notifications with status Filled and notifications with zero values of time/date of event

### 3.11.3 Window configuration

The table parameters are shown below:




1. **Parameters set** is to select the parameters to display in the upper part of the window.
2. **Status filter** is intended to filter alerts by value of field 'Status'. Alerts of the selected status (Active, Filled, Killed, Inactive) are shown in the table;
3. **Filter by kind** is intended to filter alerts by value of 'Alter' field ('Local' / 'SMS') in the table;
4. **Type filter** is intended to to filter alerts by value of 'Type' field in the table.

### 3.11.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- To configure the conditions for a new type of alert, click **Create alert for**:
  - Select the **order...** option to receive a notification that an order with a specific number has been executed (see 3.11.5);
  - Select the **stop order...** option to receive a notification that a stop order with a specific number has been executed (see 3.11.6);
  - Select the **change in Quotes table...** option to receive a notification that the current quote value has changed (price events) (see 3.11.7);
  - Select the **option (price / premium)** option to receive a notification that the option price / premium ratio reaches a specific value (see 3.11.8);
  - Select the **transaction status** option to receive a notification about a changed status of the submitted transaction (see 3.11.9);
  - Select the **spot positions** option to receive a notification about the status of the spot market cash and instruments positions at a specific time (see 3.11.10);

- Select the **futures limits...** option to receive a notification about the status of the derivatives market positions and limits at a specific time (see 3.11.11).

- Select **Modify alert...** (or Ctrl+A) to replace a notification in the selected row of the **Alerts window**. When replacing an alert, the previous condition is cancelled (it is given the **Cancelled** status) and a new alert with another number is created in its place. It is only available for local alerts.
- Select **Cancel alert** (or Ctrl+D) (or double right click on a row of the table) to remove an alert from the selected row of the **Alerts Window**.
- Select **Request report...** to order a report on the processing of an SMS message. For details, see 3.11.14.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

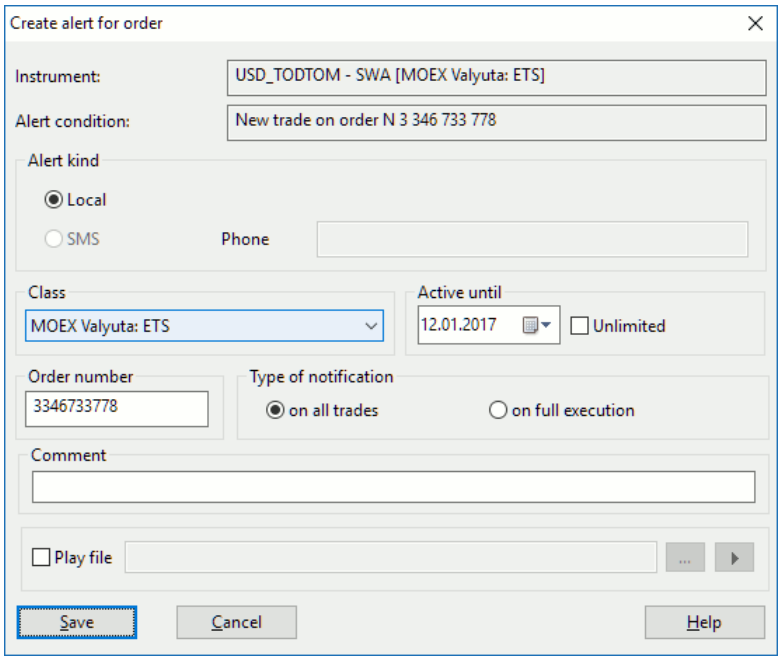
### 3.11.5 Order alert

menu **Action / Create alert for / order** or the corresponding item in the shortcut menu of the table

To create an alert of this type quickly from the **Orders table**, use the shortcut menu and select:

- Create alert for order (or Ctrl+Alt+A);
- Create SMS alert for order (or Ctrl+Alt+S)

Use this option to create an alert of Order type indicating that an order with a specific number has been executed.




1. The **Instrument** field shows the name of the instrument for which a notification will be generated.

2. The **Alert condition** field shows the configuration for the alert condition.
3. The **Alert kind** is to select a kind of alert:

   _ **Local** is displayed in the QUIK Workstation;

   _ **SMS** is sent to the phone number specified in the **Phone** box.
4. Use the **Class** dropdown list to select the appropriate instrument class.
5. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if **Unlimited** checkbox is enabled.
6. Select the **Unlimited** checkbox to make the alert life indefinite.
7. Use the **Order number** field to enter the number of orders for which a notification will be generated. Number must be correspondent to number of any of the user's active orders.
8. Use **Type of notification** to select the type of order alert notification:

   _ on all trades – notification is sent for each executed trade or when cancelling order;

   _ on full execution – notification is sent when fully executing a trade or cancelling order.
9. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.
10. Select the **Play file** checkbox to accompany the notification by sound alert. To select a file with sound alert, click (.wav and .mp3 formats are supported). Use the button to listen to the selected sound file.

> **If a personal sound is not selected, the sound from the program's general settings specified for all notifications of this type is used (System / Settings / General settings... menu items, Program / Sounds / Local alerts sections).**

Click **Save** to save and activate the new alert. Click **Cancel** to close the **Create alert for an order** window without saving.

### 3.11.6 Stop order alert

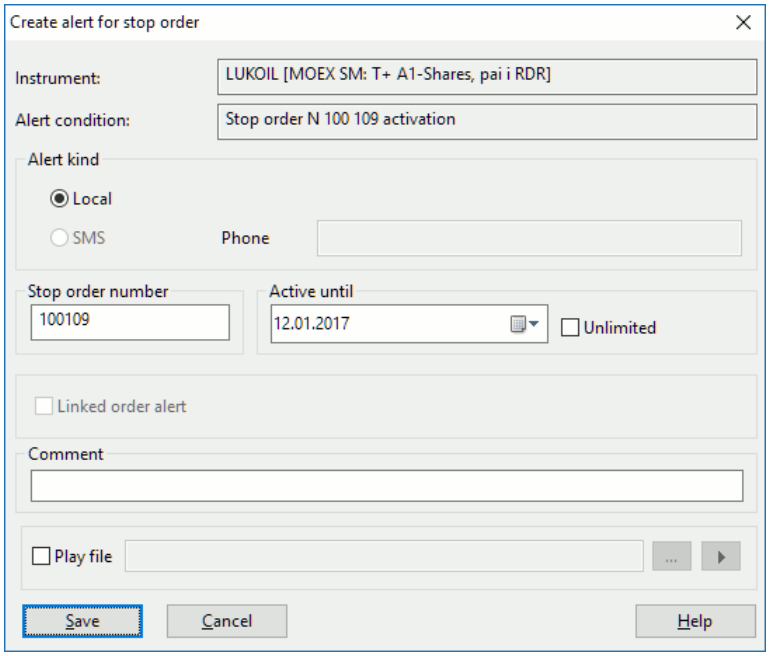
menu **Action / Alerts / Create alert for / stop order** or the corresponding item in the shortcut menu of the table

To create an alert of this type quickly from the **Stop orders Table**, use the shortcut menu and select:

- Create alert for stop order (**or 'Ctrl+Alt+A');**
- **Create SMS alert for stop order** on row of the selected stop order (or 'Ctrl+Alt+S')

If the shortcut menu is launched for an inactive stop order, this command is unavailable.

Use this option to create an alert of Stop order type indicating that a stop order with a specific number has been executed.




1. The **Instrument** field shows the name of the instrument for which a notification will be generated.
2. The **Alert condition** field shows the configuration for the alert condition.
3. The **Alert kind** is to select a kind of alert:
   - **Local** is displayed in the QUIK Workstation;
   - **SMS** is sent to the phone number specified in the **Phone** box.
4. Use the **Stop order number** field to enter number of the stop order for which a notification will be generated.
5. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if **Unlimited** checkbox is enabled.
6. Select the **Unlimited** checkbox to make the alert life indefinite.
7. Select the **Linked order alert** checkbox to enable an alert if an order limit was specified after the stop order is executed.
8. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.
9. Select the **Play file** checkbox to accompany the notification by sound alert. To select a file with sound alert, click ... (.wav and .mp3 formats are supported). Use the ▶ button to listen to the selected sound file.

> **If a personal sound is not selected, the sound from the program's general settings specified for all notifications of this type is used (System / Settings / General settings... menu items, Program / Sounds / Local alerts sections).**

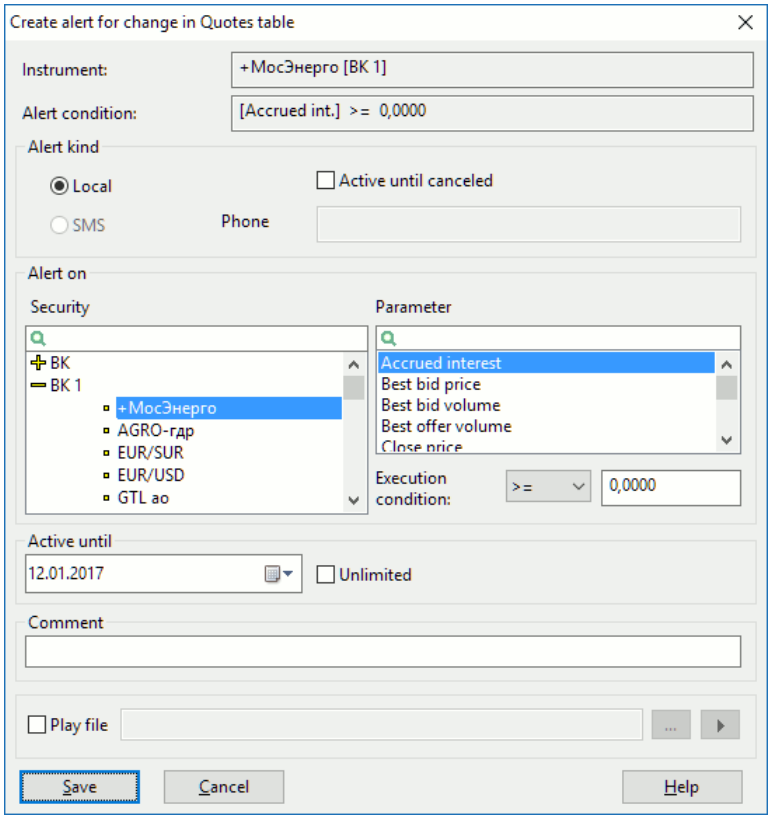
Click **Save** to save and activate the new alert. Click **Cancel** to close the **Create alert for stop order** window without saving.

### 3.11.7 Alert for a change in Quotes Table

menu **Action / Alert for / change in Quotes Table...** or the corresponding item in the shortcut menu of the table

To create an alert of this type quickly from the **Quotes Table**, use the shortcut menu and select **Alert for change in Quotes table** or **SMS alert for change in Quotes table**.

Use this option to create an alert by 'Parameter' type based on Quotes Table. Select the instrument and the values of its parameter(s) to be monitored from the appropriate list for a particular instrument.




1. The **Instrument** field shows the name of the instrument for which a notification will be generated.
2. The **Alert condition** field shows the configuration for the alert condition.
3. Select the **Active until cancelled** checkbox to generate an alert until it is cancelled by the user.
4. The **Alert kind** is to select a type of alert:
   - **Local** is displayed in the QUIK Workstation;
   - **SMS** is sent to the phone number specified in the Phone box.
5. The **Parameter** dropdown list displays the instrument parameters to be monitored.
6. The **Execution condition** field displays the required condition ('greater than or equal to' or 'less than or equal to') and the parameter value to be reached to trigger the notification. The last selected value of the parameter or zero (if a value is unavailable) is automatically specified in the field.
7. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if the **Unlimited** checkbox is enabled.
8. Select the **Unlimited** checkbox to make the alert life indefinite.

9. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.
10. Select the **Play file** checkbox to accompany the notification by sound alert. To select a file with sound alert, click ... (.wav and .mp3 formats are supported). Use the ▶ button to listen to the selected sound file.

> **If a personal sound is not selected, the sound from the program's general settings specified for all notifications of this type is used (System / Settings / General settings... menu items, Program / Sounds / Local alerts sections).**

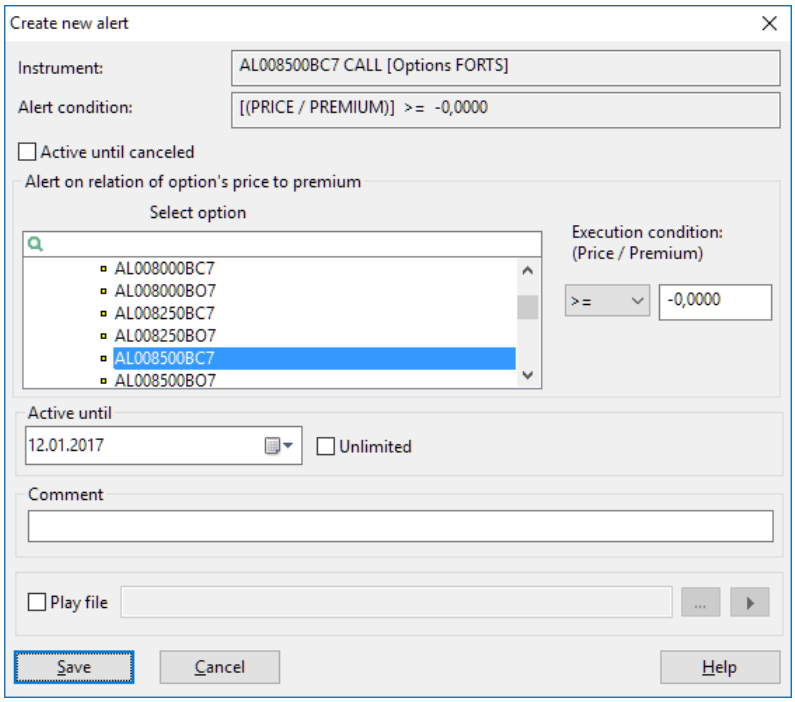
Click **Save** to save and activate the new alert. Click **Cancel** to close the **Create alert for a change in the Quotes Table...** window without saving.

### 3.11.8 Option alert (price / premium)

menu **Action / Create alert for / option (price/premium)** or the corresponding item in the shortcut menu of the table

To create an alert of this type quickly from the **Options board** table, use the shortcut menu and select **Create alert for ratio (PRICE/PREMIUM)** (or Ctrl+Alt+A).

Use this option to create a local alert by 'Option' type indicating that an option's price / premium ratio has changed. To do so, set the alert condition to 'Option'.




1. The **Instrument** field shows the name of the instrument for which a notification is generated.
2. The **Alert condition** is informational field of the dialog that shows configured the alert condition.
3. The **Active until cancelled** setting indicates that the alert is active until cancelled by user.

4. **Alert on relation of option's price to premium**:

   - **Select option** is to select code of option for which a notification is generated;
   - **Execution condition (price/premium)** is to select monitored condition of value 'Option price'/'premium' relative to the entered value. Select the '>=' or '<=' condition to indicate the direction of the relationship which will trigger the notification.

5. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if the **Unlimited** checkbox is enabled.
6. Select the **Unlimited** checkbox to make the alert life indefinite.
7. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.
8. Select the **Play file** checkbox to accompany the notification by sound alert. To select a file with sound alert, click ... (.wav and .mp3 formats are supported). Use the ▶ button to listen to the selected sound file.

> **If a personal sound is not selected, the sound from the program's general settings specified for all notifications of this type is used (System / Settings / General settings... menu items, Program / Sounds / Local alerts sections).**

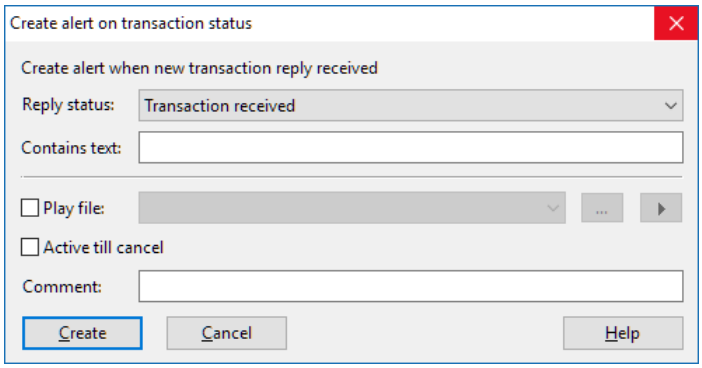
Click **Save** to save and activate the new alert. Click **Cancel** to close the **Create new alert** window without saving.

### 3.11.9 Alert on transaction status

menu **Action/ Create an alert for / transaction status** or the corresponding item in the shortcut menu of the table

To create an alert of this type quickly from the **Transactions table**, use the shortcut menu and select **Alert by transaction status** (or Ctrl+Alt+A).

Local notification on receiving a response by QUIK Workstation form server for submitting a transaction.




1. Use the **Reply status** to select status of a response to transaction when notification must be sent. The list contains the statuses of responses which meaning in the same as in the transaction statuses (see 3.51.2).
2. Use the **Contains text** box to enter the text (case-sensitive) of the transaction response. When receiving a response containing this text, a notification will be sent. The box size is 255

characters. The text is displayed in the Condition field of the Alerts window table and in the Alert dialog box. If the box is not filled in, then a notification will be formed by the **Reply status** condition.

3. Select the **Play file** checkbox to accompany the notification by sound alert. To select a file with sound alert, click ... (.wav and .mp3 formats are supported). Use the ▶ button to listen to the selected sound file.

> **If a personal sound is not selected, the sound from the program's general settings specified for all notifications of this type is used (System / Settings / General settings... menu items, Program / Sounds / Local alerts sections).**

4. The selected **Active till cancel** setting indicates that the alert is active until cancelled by user.
5. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.

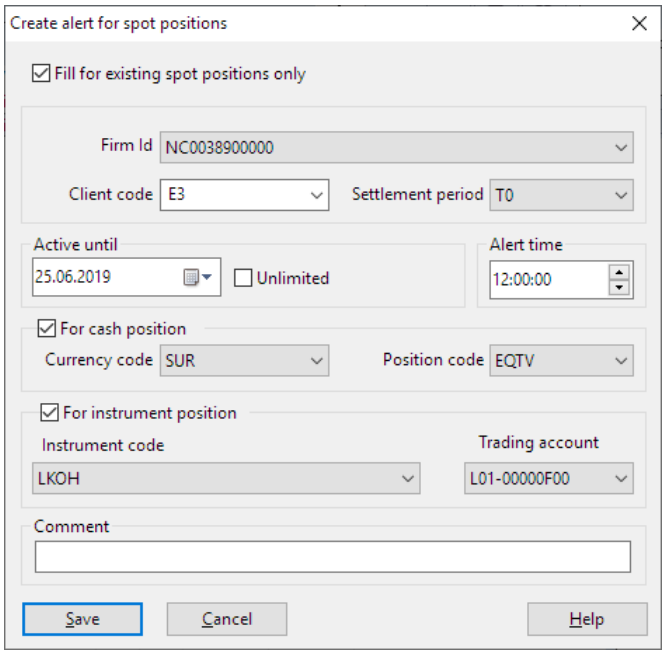
Press **Create** to save and activate a new alert. Click **Cancel** to close the dialog without saving.

### 3.11.10 Alert on spot market positions

menu **Action/ Create an alert for / spot positions** or the corresponding item in the shortcut menu of the table

Use this function to create an SMS notification at a specific time to alert a user regarding the current status of positions applicable to a particular instrument.

> **If the SMS alert feature is enabled, an SMS notification is sent for each position.**




1. If the **Fill for existing spot positions only** checkbox is selected, the dropdown lists in the fields in this window are auto-filled with existing position values. If the checkbox is disabled, the lists are auto-filled with all available values.
2. The **Firm id** list is used to select the trader's firm's ID code.

3. The **Client code** list is used to select the client's ID code.
4. The **Settlement period** list is used to select a settlement period. When selecting a firm, for which positions are keeping in calendar dates, the parameter is renamed to Settle date. When keeping positions not in calendar dates, but in settlement periods, the form remains unchanged.
5. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if the **Unlimited** checkbox is enabled.
6. Select the **Unlimited** checkbox to make the alert life indefinite.
7. Use the **Alert time** field to set the time at which the notification for the current status of the positions is sent.

> **When the setting Show date and time of the trading data considering the local time zone is enabled (for details see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) date and time of the exchange data in table are displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched.**

8. Select the **For cash position** * checkbox to enable sending a notification after a specified cash position is reached:
   - Use the **Currency code** field to enter the position currency code;
   - Use the **Position code** field to enter the position code for settlements.
9. Select the **For instrument position** * checkbox to enable the creation of a position status notification for a specific instrument:
   - Use the **Instrument code** field to enter the instrument ID code;
   - Use the **Trading account** field to enter the client's instruments account code.
10. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.

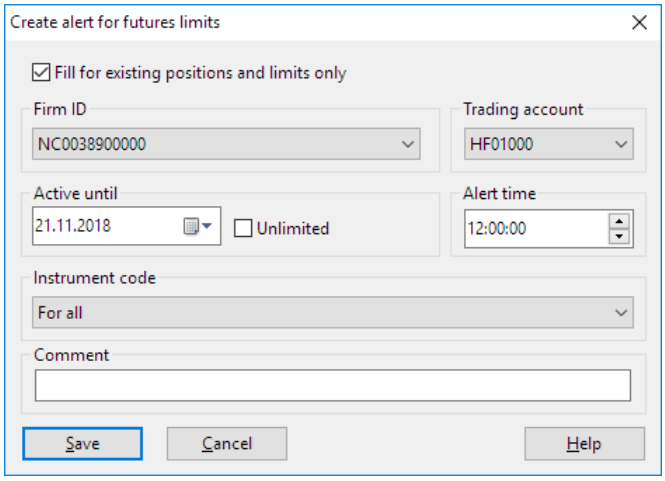
> **(*) If fields for 'Currency code', 'Position code', 'Instrument code' and 'Trading account' are set to All, notifications for the positions will be generated for all values in the relevant fields at the time an alert is sent.**

### 3.11.11 Derivatives market positions and limits alerts

menu **Action / Create an alert for / futures limits** or the corresponding item in the shortcut menu of the table

Use this function to create an SMS notification on the current status of positions and limits for a specific futures contract (or all contracts) at a specified time.

> **If the SMS alert feature is enabled, an individual SMS notification is sent for each position and limit.**



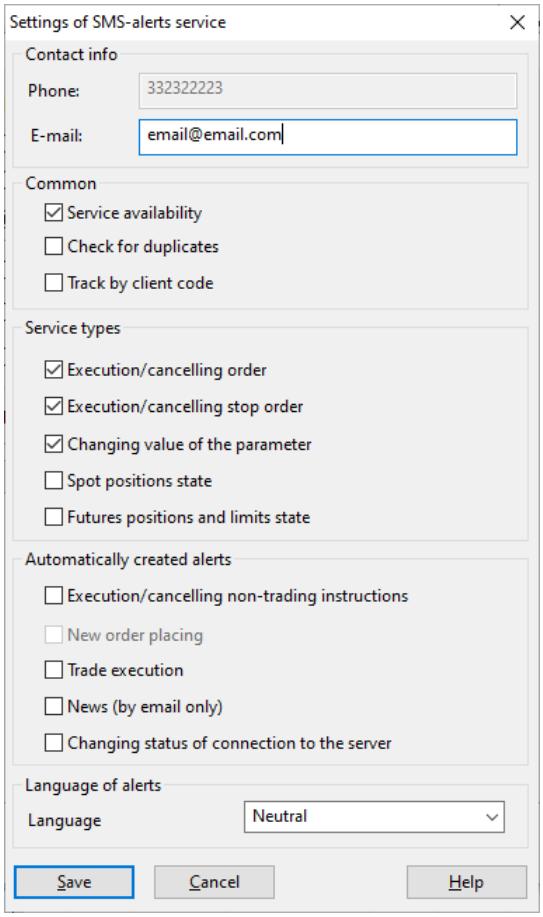

1. If the **Fill for existing positions and limits only** checkbox is selected, the dropdown lists in the fields in this window are auto-filled with the existing position and limits values. If the checkbox is disabled, the lists are auto-filled with all available values.
2. Select **Firm ID** to enter the trader's firm's ID code.
3. Use the **Trading account** field to enter the client's securities account code.
4. Use the **Active until** field to select a date beyond which the notification ceases to be active. Not available if the **Unlimited** checkbox is enabled.
5. Select the **Unlimited** checkbox to make the alert life indefinite.
6. Use the **Alert time** field to set the time at which the notification for the current status of the limits is sent.

> **When the setting Show date and time of the trading data considering the local time zone is enabled (for details see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) date and time of the exchange data in table are displayed with consideration of the time zone of a computer where QUIK Workstation is launched.**

7. Use the **Instrument code** field to enter the instrument ID code.
   If the **Instrument code** field is set to **All**, notifications for the positions and limits will be generated for all instruments existing at the time an alert is sent.
8. Use the **Comment** box to add reference information to an alert. The box size is 255 characters. The comment text is displayed in the Comment field of the Alerts window table and in the Alert dialog box.

### 3.11.12 SMS alert service settings

menu **System / Settings / General settings...,** section **Messages / Alerts / SMS-alerts settings** button




1. Use the **Phone** box to enter the client's mobile device number to which SMS alerts are sent. Several numbers separated by commas may be entered.
2. Use the **E-mail** box to enter the client's email address to which duplicate alerts are sent. Several email addresses separated by commas may be entered.
3. Select the **Service availability** check box to enable the SMS alert feature.
4. Select the **Check for duplicates** check box to enable a check for duplicate SMS alerts. If a duplicate is found, registration of the newest alert is rejected.

> **Two messages are considered duplicates when all parameters for the alert match except for Active until. Thus, the user is given the opportunity to create two alerts for the same order which are sent in different ways. For the same stop order, the two notifications must have different alert checkbox statuses for a linked order.**

5. Select the **Track by client code** check box to send alerts about an event in which a client code of the QUIK workstation user is used, initiated by another user.
6. Use **Service types** to activate the feature of enabling / disabling alert types by user.
7. **Automatically created alerts** frame:

   - Select **Execution / cancelling non-trading instructions** to send alerts upon the execution or cancellation of non-trading instructions;
   - Select **New order placing** to send alerts when another user submits an order, in which a client code of the QUIK workstation user is used. The check box is available if the **Track by client code** check box selected;

- Select **Trade execution** to send alerts upon the execution of a trade;
- Select **News by email only** to send alerts to the email addresses of users. An alert consists of a heading and a body. When news is transmitted to the QUIK server, alerts are automatically sent to the email addresses of users who activated the **Review news** checkbox and selected news agencies in the **Agencies** list in **QUIK administrator** program;
- Select **Changing status of connection to the server** for sending notifications if connection status on server changes.

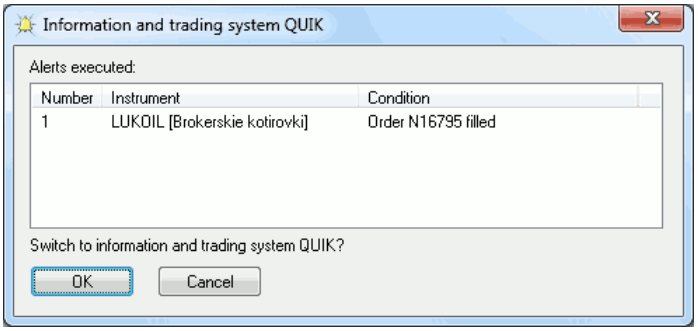
8. **Language of alerts** frame:

   - **Language** – SMS message language

### 3.11.13 Alerts mode settings

Configure local alerts in **Messages / Alerts** section under **System / Settings / General settings...** in the **If local alert is executed** group box:

1. If **Do not activate application** checkbox is selected, the QUIK Workstation is not activated if the user when s/he is working in another program.
2. If **Flash in taskbar** checkbox is selected, the QUIK Information system icon located in the Windows taskbar flashes when the user is working in another application.
3. If **Show alert** checkbox is selected, a notification window containing the list of executed alerts always remains on top appearing as follows:




   New alerts are added to the same window. Click **OK** to close the notification window and launch the QUIK Workstation. Click **Cancel** to close the notification window and return to the application that was active when the message window was launched.
4. If **Show executed alert** checkbox is selected, after an event occurs, the system opens the **Alerts window** table in the tab where it is located. If the table was not previously configured, a new table is created.
5. If **Notify in the status bar** checkbox is selected, the

icon blinks in the QUIK workstation status bar provided that unopened alerts are present. Using the mouse, double click this icon to open the **Alerts window** containing the last unread notification. All unread notifications are highlighted in bold.
6. If **Message sound** checkbox is selected, the alerts are accompanied with a warning sound. To select a sound for local alerts, under **Settings / General...,** open the **Sounds** tab under **Program** (see Chapter 2, "Basic Operating Principles", sub-section 2.10.1).
7. If **Transfer alerts to the next day** is selected, the active alerts are saved and inactive and executed alerts are deleted at the change of date and/or trading session. If this checkbox is clear, all alerts are deleted at the change of date and/or trading session.
8. **SMS-alert settings...** – customize the service of SMS notifications (see 3.11.12).

### 3.11.14 SMS alerts report

The report shows all SMS alerts for a specified period.

The report is not localized for the English-speaking users.

# 3.12 Client portfolio table

menu **Create window / Client portfolio...** or button

### 3.12.1 Purpose

To display the cash value of the client's assets, available borrowed assets, and margin lending indicators.

### 3.12.2 Table format

Each table row corresponds to an individual client ID. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier in the trading system |
| *Client code | Client ID in the QUIK system. For clients of derivatives market: trading account on derivatives market |
| *Settlement period | Settlement period. Value Tx corresponds the client position after making all calculations. If the **Position keeping in calendar days** checkbox is selected at the QUIK server (section **General settings / General settings of the library / Part 5** under **Server QUIK / Limits calculation libraries...**), the settlement period corresponds to the planned position |
| *HighRisk | For MLim and MP clients:<br>Attribute of a "qualified" client who is permitted to be provided with borrowed assets with leverage 1:3. Valid values:<br>_ HighRisk – qualified;<br>_ <blank> - no<br>For MD+ clients:<br>High risk customer attribute |
| *Client type | Attribute of monitoring positions type. Valid values:<br>_ MLim – scheme of monitoring a position "by leverage" is used, the leverage is calculated based on the Open limit value;<br>_ MP – position monitoring scheme "by leverage" is used when the leverage is expressly stated;<br>_ Mpos – positions monitoring scheme "open position limit" is used;<br>_ MD – position monitoring scheme "by discounts" is used;<br>_ MD+ – scheme with restriction for the purchase power using discounts for securities, currencies, and futures and possibility of risk netting for instrument sets;<br>_ F – position monitoring scheme "futures market" scheme is used. For clients of derivatives market without the unified cash position;<br>_ <> (blank) – positions monitoring scheme "by limit" is used; |

| Parameter | Description |
|---|---|
| | _ FX – currency limiting margin lending scheme is used |
| Min.margin | The minimum amount of assets required for the current client portfolio is calculated in accordance with applicable law *** under broker settings.<br>The fied is filled for MD, MD+ and F clients.<br>For MD clients, parameter represents the value of the client portfolio (instruments / cash) accounting discount coefficients D min long and D min short.<br>For MD+ and F clients calculated as a fraction of the initial margin (default 50%, changeable).<br>For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| Init.margin | The value of the **Initial margin** parameter (in price units with an accuracy of instrument price currency) calculated according to applicable law *** under broker settings. Parameter represents the value of the client portfolio (instruments / cash) accounting discount coefficients D min long and D min short.<br>The field is filled for MD, MD+ and F clients. For F clients, initial margin is equal to the **Collateral without orders** parameter of the **Client account limits** table. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| Min.margin net | The **Minimum margin** parameter value, calculated using the method of full risk netting in sets of instruments with dependent prices. The field is informational and is not considered when determining the portfolio status.<br>The field is filled for MD+ clients and calculated as a fraction of the initial margin (by default, 50%, changeable). For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| Init.margin net | The **Initial margin** parameter value, calculated using the method of full risk netting in sets of instruments with dependent prices. The field is informational and is not considered when determining the portfolio status.<br>The field is filled for MD+ clients. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| Corr.margin | The value of the **Corrected margin** parameter (in price units with an accuracy of instrument price currency) calculated according to applicable law *** under broker settings. Parameter is calculated analogically to **Init.margin** parameter accounting planned execution of all active orders.<br>The field is filled for MD, MD+ and F clients. For F clients, corrected margin is equal to the **Cur. net positions (for open positions)** parameter of the **Client account limits** table. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| *Portfolio value | Estimated value of the client's equity for the current positions and prices with an accuracy of instrument price currency. If a unified cash position on the spot and derivatives markets for MD clients is used, the parameter includes the variation margin if this margin is negative. For the MD+ clients variation margin |

| Parameter | Description |
|---|---|
| | is included regardless of the sign.<br>The field is filled for MD, MD+ and F clients.<br>For MD and MD+ clients, the estimated value does not include positive positions in the non-liquid instruments and currencies. For MD+ clients, the estimated value is calculated according to the current legislation in terms of requirements for broker activities *** under broker settings. For F clients, it is calculated as the total value of the **Open limit**, **Indicative var.margin** and **Options premium** parameters of the **Client account limits** table |
| Status | For stock market clients using the MD and MD+ lending scheme, state of the portfolio value is compared to the margin value:<br>_ Normal, if Portfolio value >= Corr. Margin;<br>_ Restriction, if Portfolio value < Corr. Margin and/or >= Init. Margin;<br>_ Demand, if Portfolio value < Init. Margin and/or >= Min. margin;<br>_ Closing, if Portfolio value < Min. margin.<br>_ No – clients using 'By discounts' scheme who do not have positions and liabilities (active orders) on stock market (they can have positions and liabilities on derivatives market). The positions of such clients can be closed under 'By discounts' scheme.<br>_ Critical – presence of uncovered positions in non-margin assets in the portfolio. Only for MD+ clients.<br>To determine the status, the instruments and cash positions only for planned settlement period are used.<br>For clients of F type on derivatives market, status depends on the "Determine derivatives market clients status without UCP by values of:" configured by settings (menu System/Settings/General settings…, section Trading / Client portfolio / Status coloring in the Client portfolio, see Chapter 5, "Client Operations", sub-section 5.14.4). Valid values:<br>_ Normal – funds adequacy is higher or equals to value set as Dangerous level;<br>_ Dangerous – funds adequacy is lower than value set as Dangerous level, and higher or equals to value set as Critical level;<br>_ Critical – funds adequacy is lower than value set as Critical level.<br>For MD and MD+ clients using the Unified cash position, displayed values of status depend on the "Determine derivatives market clients status with UCP by values of:" setting (see 3.12.5) |
| Demand | Total margin demand with an accuracy of instrument price currency:<br>_ If RCS1 (Portfolio value – Init. Margin) <0, then **Demand** = -RCS1;<br>_ Otherwise 0.<br>The field is filled only for MD and MD+ clients. For values greater than "1E25", the field displays the "INF" value, but when exporting via ODBC and DDE, the factual numerical value is outputted |
| Funds level | Available funds level.<br>**Funds level = (Portfolio value – Min. margin) / (Init. Margin – Min. margin)**<br>Valid values: from -9.99 to 9.99 with accuracy of two decimal places.<br>If Init.margin = Min.margin, then:<br>_ If Portfolio value < Min. margin, then Funds level = -9.99, |

| Parameter | Description |
|---|---|
| | _ Otherwise Funds level = 9.99.<br>The field is filled for MD, MD+ and F clients.<br>_ 0 <= Funds level < 1 – about closing (margin call);<br>_ Funds level < 0 – forced closing |
| RCS1 | Risk coverage value 1. It is calculated as the difference between the **Portfolio value** and the **Init. margin** parameters. For MD, MD+ and F clients |
| RCS2 | Risk coverage value 2. It is calculated as the difference between the **Portfolio value** and the **Min. margin** parameters. For MD, MD+ and F clients |
| RCS1 net | Risk coverage value 1. It is calculated as the difference between the **Portfolio value** and the **Init. margin net** parameters. For MD+ clients |
| RCS2 net | Risk coverage value 2. It is calculated as the difference between the **Portfolio value** and the **Min. margin net** parameters. For MD+ clients |
| Fut. trade account | Client account on derivative's market |
| *InAllAssets | Estimated value of the client's equity prior to the trading session start with an accuracy of instrument price currency |
| *Leverage | For MLim clients: ratio of **Open limit** to **InAssets.**<br>For MP clients: clearly set leverage coefficient.<br>For MD and MD+ clients the leverage defines identifier of margin settings template and/or template of commission settings in configuration file of the Limits calculation library. The value is taken as set for a client if for this client the value of the leverage was clearly set in cash limit or this client is attributed to any margin template in configuration file of the Limits calculation library. The value might be optional and not considered in calculation of other parameters |
| Open limit | Value of the margin limit prior to the trading session start with an accuracy of instrument price currency.<br>For MD and MD+ clients: the value is taken from **Opening limit** field in **Cash positions** table and allows restricting the maximum possible value of cash credit used. If the option **Monitor the maximum indebtedness in money and securities** on the tab Margin options of the Limits calculation library settings (see 21 of Administrator's manual for Limits calculation library) |
| *ValShort | Estimated value of short positions (the value is always negative) with an accuracy of instrument price currency |
| *ValLong | Estimated value of long positions with an accuracy of instrument price currency:<br>**ValLong = ValLongMargin + ValLongAsset** |
| ValLongMargin | Estimated value of long positions for margin instruments accepted as a collateral, with an accuracy of instrument price currency |
| ValLongAsset | Estimated value of long positions in non-margin instruments accepted as a collateral, with an accuracy of instrument price currency |
| *Cur.Leverage | Current ratio of the client's equity to the used borrowed assets:<br>**Current leverage = 100 / Margin – 1.** For MD and MD+ clients the field is not |

| Parameter | Description |
|---|---|
| | filled |
| *Margin | The ratio of the client's equity (Portfolio value), except the cash assets reserved for buying non-margin instruments (LockedBuyNonMargin), to the value of long positions and cash balance (if it is positive) in percentage terms. For MD and MD+ clients the field is not filled |
| LimAll | Current value of the margin limit with an accuracy of instrument price currency. For MD and MD+ clients the field is not filled |
| AvLimAll | The value of the current margin limit available for opening further positions with an accuracy of instrument price currency.<br>For MD and MD+ clients the field is not filled |
| LockedBuy | Estimated value of assets in buy orders with an accuracy of instrument price currency:<br>**LockedBuy = LockedBuyMargin + LockedBuyAsset** |
| LockedBuyMargin | Estimated value of assets in buy orders for margin instruments accepted as a collateral (of the MC type), with an accuracy of instrument price currency |
| LockedBuyAsset | Estimated value of assets in buy orders for non-margin instruments accepted as a collateral (of the C type), with an accuracy of instrument price currency |
| LockedNonMargin | Estimated value of assets in buy orders for non-margin instruments (of non-specified type) with an accuracy of instrument price currency. If discount factors are used for evaluation of instrument positions, the field also contains the haircuts on the value of the client's short instrument position. |
| LockedSell | Cash value of the planned shorts (the amount of the broker's assets that are planned to be used when executing the placed sell orders) with an accuracy of instrument price currency |
| *OpenAllAssets | Estimated value of all opening client's positions at the preceding day closing price including positions in non-margin instruments, with an accuracy of instrument price currency. For MD and MD+ clients, the value of the client's positions is estimated on the basis of the **Closing price** parameter. If this parameter is absent, the **Last trade price** parameter is used. For other clients the value of the client's positions is estimated on the basis of the first non-zero parameter in the following order: the **Closing price**, the **Last trade price**, the **Best bid/Best offer** parameters |
| *AllAssets | Current estimated value of all client's positions (with account for the variation margin for the account) with an accuracy of instrument price currency. For MD and MD+ clients the value of the client's positions is estimated on the basis of the **Last trade price** parameter; if this parameter is absent, the **Closing price** parameter is used. For other clients the value of the client's positions is estimated on the basis of the first parameter found in the following order: the **Last trade price** parameter, the **Best bid / offer** parameter**,** the **Closing price** parameter |
| *ProfitLoss | Magnitude of change in the value of all client positions with an accuracy of instrument price currency |

| Parameter | Description |
|---|---|
| | **Profit / Loss = AllAssets – InAllAssets** |
| *RateChange | The relative change of the value of all client's positions in percentage terms<br>**RateChange = Profit Loss / OpenAllAssets * 100** |
| LimBuy | Estimated value of the cash assets available for buying margin instruments (of the MC type), with an accuracy of instrument price currency. The field is not filled for MD and MD+ clients |
| LimSell | Estimated value of the cash assets available for selling margin instruments (of the MC type), with an accuracy of instrument price currency. The field is not filled for MD and MD+ clients |
| LimNonMargin | Estimated value of the cash assets available for buying non-margin instruments (of non-specified type), with an accuracy of instrument price currency |
| LimBuyAsset | Estimated value of the cash assets available for buying instruments accepted as collateral (of the C type), with an accuracy of instrument price currency.<br>The field is not filled for MD and MD+ clients |
| ****Curr. clear pos. | The amount of cash assets paid for all open positions on the derivatives market with an accuracy of instrument price currency.<br>For clients of derivatives market without the unified cash position the value corresponds to the value of the **Curr. net pos. (for open positions)** in the **Client account limits** table.<br>For clients with the configured unified cash position it is calculated depending on the broker's limit management parameters. In this case it is possible to set a separate value for each settlement period |
| ****Curr. clear ord. | Estimated value of assets in orders on the derivatives market with an accuracy of instrument price currency. For clients of derivatives market without the unified cash position the value corresponds to the value of the **Curr. net ord. (for orders)** in the **Client account limits** table. For clients with the configured unified cash position it is calculated depending on the broker's limit management parameters. In this case it is possible to set a separate value for each settlement period |
| ****Variat. margin | Current variation margin for client's positions for all instruments with an accuracy of instrument price currency. Corresponds to the value of the **Variat. margin** in the **Client account limits** table |
| Assets/Curr. clear pos. | Ratio of the portfolio disposal value to Curr. net for the derivatives market. The value of the field is calculated by the following formula:<br>**'Assets / Collateral = (Portfolio value + Pos. margin) / Pos. Margin * 100%**<br>If Pos. margin = 0, value 100% is specified in the field;<br>If Assets / Collateral clear > 100%, value 100% is specified in the field |
| Total money balance | Total cash assets balance for all limits, less assets reserved for execution of obligations, expressed in the selected settlement currency, with an accuracy of instrument price currency.<br>The discount factor is not used for calculation** |

| Parameter | Description |
|---|---|
| Total locked money | Total amount of the reserved assets from all client's cash limits recalculated into the settlement currency via cross-rates at the server, with an accuracy of instrument price currency.<br>All client's limits are summed up, regardless of the multicurrency settings and additional settlement tags in the Limits calculation library |
| Calc. parameters | Actual current calculation parameters for the given row in the <Currency>-<Position code> format. Example: SUR-EQTV |
| Short (net) | Value of short positions with an accuracy of instrument price currency. The discount factor is not used in calculations** |
| Long (net) | Value of long positions with an accuracy of instrument price currency. The discount factor is not used in calculations** |
| Haircuts | Total discounts on the value of long (only for the instruments held as collateral) and short instrument positions, the correlation HC between instruments, and discounts on indebtedness under currencies not covered by instrument collateral in the same currencies, with an accuracy of instrument price currency.<br>The field is not filled for MD and MD+ clients |
| Assets w / o HC | Current assets without discounts with an accuracy of instrument price currency. Total amount of cash balances, values of long positions for the instruments held as collateral, and values of short positions without regard to discount factors, without instrument value netting within the scope of the unified instrument position, and without regard to the correlation between instruments.<br>The field is not filled for MD and MD+ clients |
| Status coef. | The ratio of the total discounts to the current assets excluding discounts.<br>The field is not filled for MD and MD+ clients |
| Risk level | Client risk level. Valid values:<br>_ "" (empty, by default) – risk level is not specified;<br>_ Low-risk client;<br>_ Medium-risk client;<br>_ High-risk client;<br>_ Exceptional-risk client.<br>The field is filled only for F clients |
| ****Total cash balance on opening | Current funds on the account after the latest clearing or at the beginning of the trading session with an accuracy of instrument price currency.<br>For clients without the unified cash position it is calculated as total value of the **Open limit** field for **cash** and **collateral cash** taking into account the **Liquid. coef.** field value (these are parameters of the **Client account limits** table).<br>For clients with the configured unified cash position the value corresponds to the **Opening position** field value of the **Cash positions** table |
| ****Total cash balance | Current funds on the account with an accuracy of instrument price currency.<br>For clients without the unified cash position it is calculated as total value of the **Open limit** field for **cash** and **collateral cash** taking into account the **Liquid. coef.** field value (these are parameters of the **Client account limits** table) and |

| Parameter | Description |
|---|---|
| | the AccVarMargIntCl field value (it is the parameter of the **Client portfolio** table). For clients with the configured unified cash position the value corresponds to the **Current position** field value of the **Cash positions** table |
| ****PlanNetPos | Available funds with an accuracy of instrument price currency.<br>For clients without the unified cash position it is calculated as total value of the **Plan. net pos.** field for **cash** and **collateral cash** taking into account the **Liquid. coef.** field value (these are parameters of the Client account limits table).<br>For clients with the **by leverage** or **by discount** limitation type and the configured unified cash position the value is equal to the **LimNonMargin** field value of the Client portfolio table. For clients with the **MD+** limitation type and the configured unified cash position the value is calculated as difference between the **Portfolio value** and **Corrected margin** field values of the **Client portfolio** table |
| ****CurrNetPos | Reserved funds with an accuracy of instrument price currency.<br>For clients without the unified cash position it is calculated as total value of the **Cur. net pos.** field for **cash** and **collateral cash** (these are parameters of the **Client account limits** table).<br>For clients with the configured unified cash position the value corresponds to the **Cur. net pos.** field value of the **Client account limits** table |
| ****AccVarMarg | Accrued variation margin on trades to be written off from the client (credited to the client) the next clearing, with an accuracy of instrument price currency.<br>Corresponds to the **Variat. margin** field value in the **Client account positions** table |
| ****AccVarMargIntCl | Variation margin on the basis of intermediate clearing with an accuracy of instrument price currency.<br>For clients without the unified cash position:<br>**Accrued profit – Stock exchange tax** (these are parameters in the **Client account limits** table) on **cash**.<br>For clients with the configured unified cash position the value corresponds to the **Accrued profit** field value on **cash** in the **Client account limits** table |
| ****AccruedInt | Accrued interest with consideration of premium on options and exchange fees with an accuracy of instrument price currency.<br>For clients without the unified cash position the value corresponds to the **Accrued profit** field value in the **Client account limits** table.<br>For clients with the configured unified cash position:<br>**Accrued profit – Stock exchange tax** (these are parameters in the **Client account limits** table) |
| ****OptLiquidVal | Options liquidation value with an accuracy of instrument price currency. For the non-marginal options, the value is calculated as total evaluation of options positions taking into account the **On calculation liq. value of options use theoretical price** parameter on the Futures operation page (see the Administrator's manual "Settings of Limits Calculation Library, section 18). For maginal options, the value is equal to 0 |
| ****FutMrkAssets | Total evaluation of client's assets on derivatives market with an accuracy of instrument price currency. It is calculated as follows: |

| Parameter | Description |
|---|---|
| | **PlanNetPos + CurrNetPos + Variat. margin + OptLiquidVal** |
| ****TotalMrkAssets | Portfolio value considering funds in the derivatives market with an accuracy of instrument price currency.<br>For clients of derivatives market without the unified cash position – the value corresponds to the value of **FutMrkAssets** field.<br>For clients with the configured unified cash position:<br>**CurrNetPos + OptLiquidVal + Portfolio value** |
| ****CurrDebitFut | Current debt on derivatives market with an accuracy of instrument price currency. It is calculated taking into account the **PlanNetPos** and **FutMrkAssets** parameters |
| ****FundsAdeq | Funds adequacy with an accuracy of instrument price currency. It is calculated as a ratio of the **FutMrkAssets** and **CurrNetPos** parameters |
| ****FundsAdeq (OpenPos) | Funds adequacy (for open positions) with an accuracy of instrument price currency. It is calculated as a ratio of the **FutMrkAssets** and **Curr. clear pos.** parameters |
| ****ColLiquidCoef | Liquidity ratio of collateral. It is calculated as follows:<br>**(TotalCashBalance on opening + AccruedInt) / CurrNetPos** |
| ****ExpColLiquidCoef | Expected liquidity ratio of collateral. It is calculated as follows:<br>**(TotalCashBalance on opening + AccruedInt + Variat. margin) / CurrNetPos** |
| ****Cash Leverage | The total multiple of the size of asset positions in absolute value and the last trade price divided by the **FutMrkAssets** parameter value |
| ****PosTypeFutMrk | Type of position on derivatives market. Possible values:<br>_ "" (empty) – there are no positions on derivatives market;<br>_ F – there is a non-zero position on futures;<br>_ O – there is a non-zero position on options;<br>_ FO – there is a non-zero position on futures and options |

* – default parameters

** – for details on discount factors, see Section 8.1 of the Limits calculation library settings Administrator's manual

*** – current requirements of the Central Bank of Russian Federation for rules of brokering activities

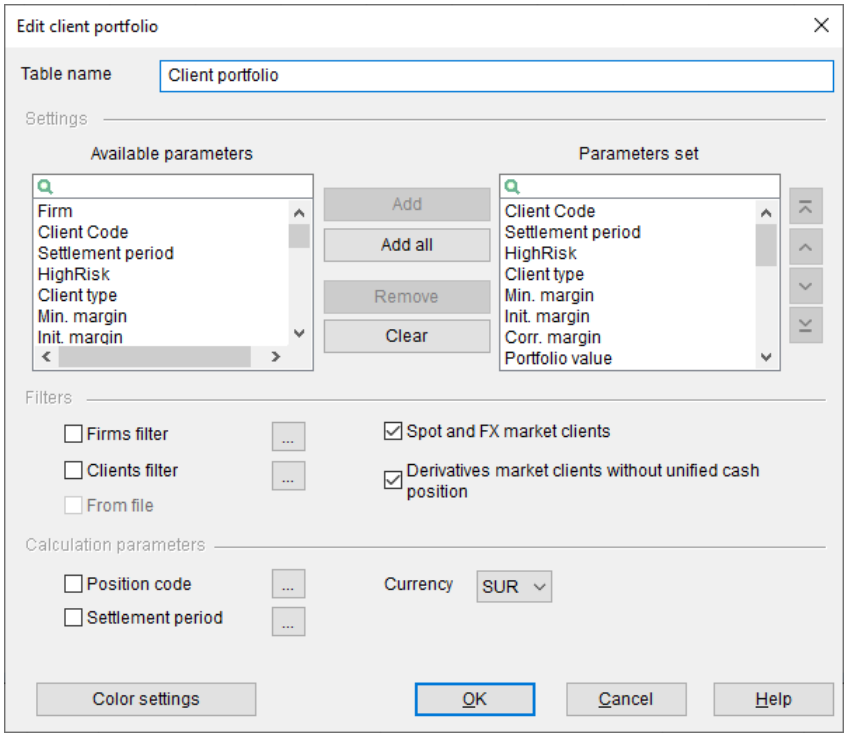
**** – parameter is filled for clients with the configured unified cash position and for clients of derivatives market without the unified cash position.

> **When calculating values of the ValLong, ValLongMargin, and ValLongAsset parameters, instruments that have no preceding day closing price (or have zero price) are not included into the value of the collateral.**

Formulas used for calculation of parameter of **Client portfolio** table are given in Appendix 1.

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.12.3 Table configuration




1. **Table name**.
2. **Settings** is to select parameters to be displayed and configure their sequence.
3. **Filters**:

   _ **Firms filter** is to configure filtering by firm codes.

   _ **Clients filter** is to configure filtering by client codes on stock exchange and by trading accounts on derivatives market.

   _ **From file** is to filter a list of clients by values of trading accounts on derivatives market and/or client codes on stock market specified in file. File selected in setting **Clients filter file** is used for filtering (section **Trading** / **Client portfolio** under **System / Settings / General settings...**, see Chapter 5, "Client Operations", sub-section 5.13.4).

   If no file is selected in setting **Clients filter file** then **From file** cannot be edited.

> **Filtering on the basis of the value in the Client type field showing that the client uses the lending scheme with current assets value monitoring.**

   _ Select the **Spot and FX market clients** checkbox to display the information on spot and FX markets clients, including the derivatives market clients with the configured unified cash position;

   _ Select the **Derivatives market clients without unified cash position** checkbox to display the information on derivatives market clients without the configured unified cash position.

4. **Calculation parameters**:

   _ **Position code** checkbox is to select a symbol identifier assigned to the broker's unified cash position to work with the trading venue or instruments class.

- **Settlement period** is to filter by settlement periods.
- **Currency** is to select the settlements currency. The selected currency is displayed in square brackets in the table title.
- **Data source for CoLibri calculations** is used and displayed in the dialog box if CoLibri plugin is set for the user (for a description, see the User's manual of CoLibri risk manager terminal module).

5. Select the checkbox **Color settings** to configure highlighting rows of the table by color depending on the portfolio status. For details, see 3.12.5.

> **If the message "You are trying to change the table options that market as 'Data source for CoLibri calculations'. Use this table as data source will be terminated" appears, to save the changes and close the dialog box click OK. Click Cancel to return to the edit dialog box.**

The periodicity of calculating table values is configured under **System / Settings / General settings...**, section **Trading** / **Client portfolio**, checkbox **Refresh every ... seconds**.

If checkbox **Recalculate when positions change** is selected in the program settings (section **Trading** / **Client portfolio** under **System / Settings / General settings...**), table values are updated after each change in the client position. If this checkbox is clear, table data is recalculated either at time intervals specified in the previous item or manually.

### 3.12.4 Available operations

Data from the table can be output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Refresh** (or F5) to recalculate the values in the table;
- Use **Set limit** to calculate the value of the Opening limit based on the Leverage amount for the selected client.
- Use **Set limit for clients from table** to calculate the value of the Opening limit based on the amount of the Leverage for all clients displayed in the table;
- Use **Set balance and leverage** to set the value of the Opening cash balance and Leverage for the selected client;
- Use **Set leverage for clients from table** to set the value of the Opening cash balance and Leverage for all clients displayed in the table;
- Use **Open channel / Close channel** to activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Open table [Buy / Sell]** (or left double clicking) to open the **Buy / Sell** table with information on the selected client;
- Use **Account state** to open the **Account state** table with information on a selected client;
- Use **Open summary positions table** to open the table containing both positions for instruments and cash for a selected client.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

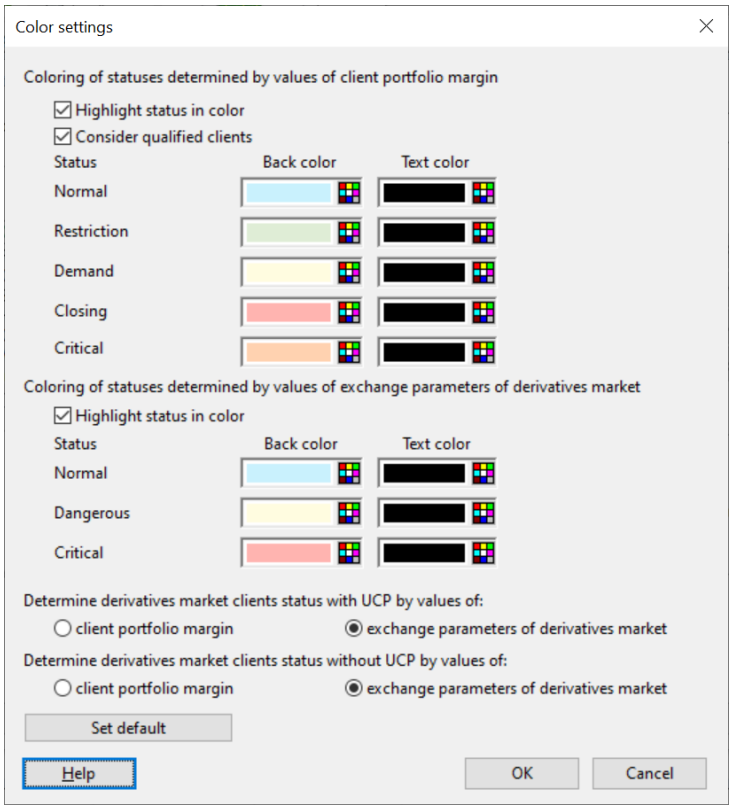
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.12.5 Color settings

To open the window, click **Color settings** in the dialogue of Client portfolio table editing. Settings allow changing text and background color established by default in settings of working with Client portfolio in the **Trading / Client portfolio / Status coloring in the Client portfolio** section under **System / Settings / General settings...**for rows of the table depending on their status (see description of the settings in Chapter 5, "Client Operations", sub-section 5.13.4).

> **For details on color settings see Chapter 2, "Basic Operating Principles", sub-section 2.8.4.**




Button **By default** returns the standard settings set in the parameter settings for the **Client portfolio** in the menu items **System/Settings/General settings...**, **Trading/Client portfolio/Status coloring in the Client portfolio** section.

# 3.13 Buy / Sell table

menu **Create window/ Client portfolio...** or button ,
shortcut menu option **Open [Buy / Sell] table**

### 3.13.1 Purpose

Displaying the client's current positions for instruments and the maximum possible quantity of instruments for buying and selling. The table displays instruments of classes specified in the **List of classes for portfolio estimate** of the Limits calculation library (detailed description of the setting see in section 7 "Classes" of the Limits calculation library manual).

### 3.13.2 Table format

The window header displays the client and trading account codes, for example '2200 NC0080100000'. Each table row corresponds to an individual instrument. Identical instruments pertaining to different classes are displayed in separate rows.

Table columns display the following parameters:

| Parameter | Description |
|---|---|
| *Instrument | Instrument name |
| Instrument code | Instrument code |
| *Class | Instrument class name |
| Class code | Class code of the instrument |
| *Settlement period | Settlement period. The "Tx" value corresponds to the client position after making all settlements. If the **Position keeping in calendar days** checkbox is selected at the QUIK server (section **General settings / General settings of the library / Part 5** under **Server QUIK / Limits calculation libraries...**), the settlement period is displayed in the "Y0, Y1, Y2" format |
| Settlement date | Settlement date for the istrument in the appropriate mode. The value is displayed only for firms that use the **Position keeping in calendar dates** mode |
| *Type | Instrument's affiliation to a list of margin instruments and a list of instruments accepted as collateral for a margin loan. Valid values:<br>_ MC – margin and accepted as collateral;<br>_ M – margin and not accepted as collateral;<br>_ F – margin, for futures;<br>_ C – non-margin, but accepted as collateral;<br>_ SH – short sales are not allowed;<br>_ <blank> – non-margin and not accepted as collateral<br>For MD and MD+ clients:<br>_ L - margin instrument that is available for buying using borrowed funds;<br>_ S - instrument that is available for being sold using borrowed funds;<br>_ LS - instrument that is available for buying and selling using borrowed funds;<br>_ <blank> - non-margin instrument |

| Parameter | Description |
|---|---|
| *Balance | The client's current position for the instrument with an accuracy of instrument quantity |
| Open Value | Estimated value of the client's position prior to executing operations. For securities it is calculated at the preceding trading session closing price, for futures at the price of the previous clearing |
| *Value | Estimated value of the position at the last trade price. For securities it is displayed in trading currency, for futures it is displayed in points |
| *Buy | Maximum possible quantity in the order to buy this instrument in the given class with an accuracy of instrument quantity. Commission of trading system and broker commission are not considered. For all clients except MD+ clients, the quantity is calculated on the basis of the **Offer** parameter if the trading session status is **opened**. If this parameter is absent and the trading session status is one of the following: **opened**, **closed**, **closing period**, the **Last** parameter is used. Otherwise the maximum possible quantity in the order to buy is calculated on the basis of the **Close price** parameter. For MD+ clients the maximum possible quantity in the order to buy is calculated on the basis of the **Last** parameter, if this parameter is absent the **Close price** parameter is used. The unit of measurement is determined by the table settings (3.13.3) |
| *Sell | Maximum possible quantity in the order to sell this instrument in the given class with an accuracy of instrument quantity. Commission of trading system and broker commission are not considered. For all clients except MD+ clients, the quantity is calculated on the basis of the **Bid** parameter if the trading session status is **opened**. If this parameter is absent and the trading session status is one of the following: **opened**, **closed**, **closing period**, the **Last** parameter is used. Otherwise the maximum possible quantity in the order to sell is calculated on the basis of the **Close price** parameter. For MD+ clients the maximum possible quantity in the order to sell is calculated on the basis of the **Last** parameter, if this parameter is absent the **Close price** parameter is used. The unit of measurement is determined by the table settings (3.13.3) |
| Buy(Own) | Maximum possible quantity in the order to buy this instrument in the given class at the client's equity with an accuracy of instrument quantity. The quantity is calculated on the basis of the **Offer** parameter if the trading session status is **opened**. If this parameter is absent and the trading session status is one of the following: **opened**, **closed**, **closing period**, the **Last** parameter is used. Otherwise the maximum possible quantity in the order to buy is calculated on the basis of the **Close price** parameter. The unit of measurement is determined by the table settings (3.13.3) |
| Sell(Own) | Maximum possible quantity in the order to sell this instrument in the given class at the client's assets with an accuracy of instrument quantity. The quantity is calculated on the basis of the **Bid** parameter if the trading session status is **opened**. If this parameter is absent and the trading session status is one of the following: **opened**, **closed**, **closing period**, the **Last** parameter is used. Otherwise the maximum possible quantity in the order to sell is calculated on the basis of the **Close price** parameter. The unit of measurement is determined by the table settings (3.13.3) |

| Parameter | Description |
|---|---|
| LimLong | The maximum size of the position for the given instrument accepted as collateral for long positions.<br>For MD and MD+ clients the field is not filled |
| LimShort | The maximum size of the short position for the given instrument.<br>For MD and MD+ clients the field is not filled |
| **LongCoef | The discount factor applied to long positions for the given instrument.<br>For MD and MD+ clients the field is not filled |
| **ShortCoef | The discount factor applied to short positions for the given instrument.<br>For MD and MD+ clients the field is not filled |
| ValueCoef | Estimated value of the position at the last trade price with account for discount factors. Parameter is used only for the "by leverage" position monitoring scheme (MP) |
| Open value (coef) | Estimated value of the client's position prior to executing operations calculated at the closing price of the preceding trading session with account for discount factors with an accuracy of instrument price currency. Parameter is used only for the "by leverage" position monitoring scheme (MP) |
| Share | Percentage ratio of the position value for the given instrument to the value of all client's assets calculated at current prices |
| Short weighted average price | Weighted average price of short positions for instruments |
| Long weighted average price | Weighted average price of long positions for instruments |
| Profit / Loss | The difference between the weighted average price of instruments purchase and their market estimate with an accuracy of instrument price currency, taking into consideration the currency of the WA.position price. The market estimate of instruments for long positions is calculated based on the current bid price; the market estimate of short positions is calculated based on the current offer price |
| **Spread HC | For instruments not taking part in correlation configuration, the value of this parameter is zero and means that the estimate of this position is fully applied to the calculation of the purchasing power.<br>Non-zero value of the parameter indicates that this instrument is one of a pair of instruments for which partial netting of oppositely directed positions is performed (formulas for calculating the estimate of the short and long positions in the pair are given in the Limits calculation library, Section 7, Instruments). The correlation factor defines the share of the netting amount left in the short position estimate. It is specified in relative units (in fractions of the whole). For example, when the correlation factor is 0.1, 10% of the amount by which the long position estimate is reduced will be left in the estimate of the short position |
| D long | Current value of the discounting coefficient used for calculation of initial and corrected margin for long positions. The parameter is set by the broker.<br>The field is filled only for MD and MD+ clients. When D long = 1 the field is not filled but when exporting via ODBC or DDE the actual value 1 is produced |

| Parameter | Description |
|---|---|
| D short | Current value of the discounting coefficient used for calculation of minimum, initial and corrected margin for short positions. The parameter is set by the broker.<br>The field is filled only for MD and MD+ clients. When D short = ☐☐ the field is not filled but when exporting via ODBC or DDE the actual value 1E50 is produced |
| D min long | Current value of the discounting coefficient used for calculation of minimum margin for long positions. The parameter is calculated as follows:<br>$\mathrm{D\,min\ long} = 1 - \sqrt{1 - \mathrm{D\ long}}$<br>The field is filled only for MD clients. When D min long = ☐ the field is not filled but when exporting via ODBC or DDE the actual value 1 is produced |
| D min short | Current value of the discounting coefficient used for calculation of minimum margin for short positions. The parameter is calculated as follows:<br>$\mathrm{D\,min\ short} = \sqrt{1 + \mathrm{D\ short}} - 1$<br>The field is filled only for MD clients. When D min short = ☐☐ the field is not filled but when exporting via ODBC or DDE the actual value 1E50 is produced |
| Buy collateral | Buyer's guarantee in monetary terms. The value of the field with the same name from the Quotes table is used as the **Buy collateral**. When using the MD+ scheme and a unified cash position, the futures collateral is calculated from the settlement price of the contract accounting discount coefficients. For clients of derivatives market without unified cash position, **Buy collateral** is determined considering the client risk level (low-risk client, medium-risk client, high-risk client, exceptional-risk client). Displayed for forward contracts (futures and options) |
| Sell collateral | Seller's guarantee in monetary terms. As the **Sell collateral**, the value of the field with the same name from the **Quotes** table is used for futures, and the **Not cov. Margin** from the **Quotes** table is used for options. The currency is determined by the ontract currency. When using the MD+ scheme and a unified cash position, the futures collateral is calculated from the settlement price of the contract accounting discount coefficients. For clients of derivatives market without unified cash position, **Sell collateral** is determined considering the client risk level (low-risk client, medium-risk client, high-risk client, exceptional-risk client). Displayed for forward contracts (futures and options) |

* – default parameters

** – parameters whose values are displayed with accuracy to 6 decimal places (non-significant trailing zeros are ignored here)

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

**Values of D long and D short discounts define the type of behavior of an instrument when margin lending:**

| Value | Description | D long | D short |
|---|---|---|---|

| Value | Description | D long | D short |
|---|---|---|---|
| No | Non-margin instrument | =1,0 | +∞ |
| L | Margin instrument that is available for buying using borrowed funds | < 1,0 | +∞ |
| S | Instrument that is available for being sold using borrowed funds | =1,0 | < +∞ |
| LS | Instrument that is available for buying and selling using borrowed funds | < 1,0 | < +∞ |

**Values in Buy / Sell table:**

1. The expected selling cost of one lot is calculated based on the best offer price multiplied by the quantity of instruments in the lot. If there is no best offer price, the last trade price is used. If there is no last trade price, the preceding day closing price is used.
2. The value of the **Buy** field is calculated on the basis of values in the **Client portfolio** table:

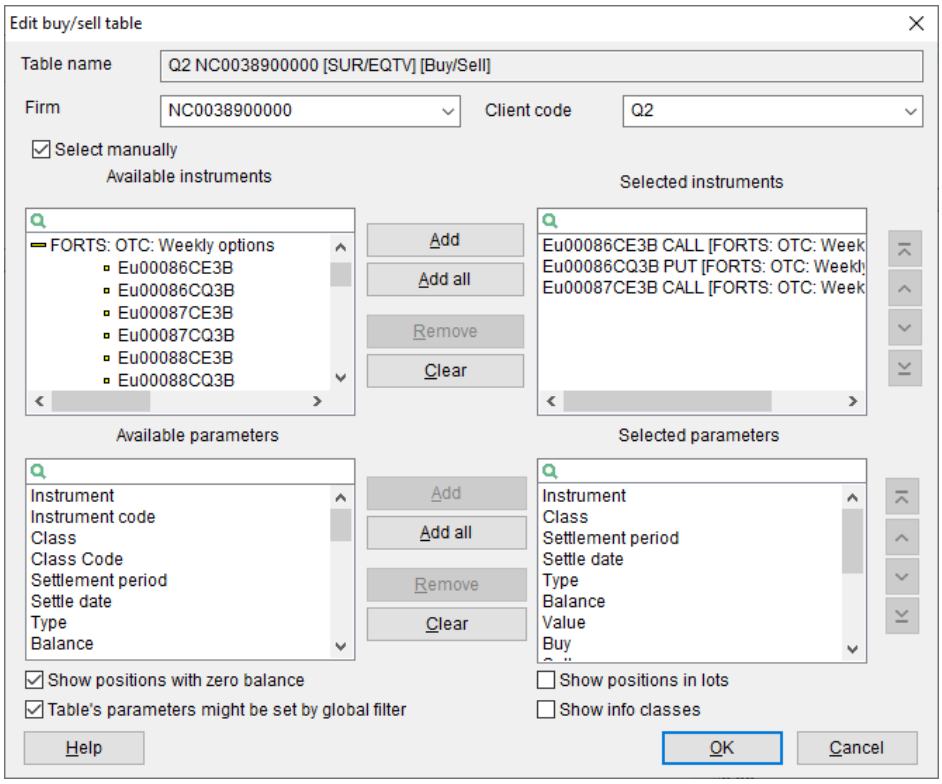
   - for margin instruments (MC): **To buy / Lot sell cost**;
   - for non-margin instruments (blank or M): **LimNonMargin / Lot sell cost**;
   - for collateral instruments (C): **ToBuyCash / Lot sell cost**.

   Instruments without the preceding day's closing price (or with the preceding day's closing price that equals 0) are not included into the value of collateral.
   The value of the Buy field is calculated by the following general formula:
   **(Portfolio value + AvLimAll) / [1 + (1 – LongCoef) * Leverage] / Lot sell cost**
   The expected cost of purchasing of one lot is calculated based on the best bid price multiplied by the quantity of instruments in the lot. If there is no best bid price, the last trade price is used. If there is no last trade price, the preceding day closing price is used.
3. The value of the **Sell** field is also calculated based on data in the **Client portfolio** table.

   - for all margin instruments (MC and M): To sell / Lot buy cost + Current instrument balance;
   - for non-margin instruments and instruments included into the collateral (C): Current instrument balance.

   Instruments without the preceding day closing price (or with the preceding day closing price that equals 0) are not included into the value of collateral.
   The value of the **Sell** field is calculated by the following general formula:
   **AvLimAll / [1 + (ShortCoef – 1) * Leverage] / Lot sell cost**
4. The amount of commissions is ignored here.

### 3.13.3 Table configuration




1. The **Table Name** field cannot be edited.
2. The **Firm** is a firm identifier in trading system.
3. The **Client code** is a client identifier in QUIK system.
4. If the **Select instruments manually** checkbox allows the user to customise set of instruments:

   _ **Available instruments** is a list of available classes of instruments for displaying in the table.

   _ **Selected instruments** is a set of instruments selected for displaying in the table.

   If the checkbox is disabled, the set of instruments is generated automatically.

> 1. **If an instrument is a margin instrument in the trading mode detected, only this mode is displayed in the Buy / Sell table.**
> 2. **If such a mode is not detected, all trading modes in which this instrument appears are displayed in the table.**

5. **Available / selected parameters** are to select parameters to be displayed and configure their sequence.
6. Checkbox **Show zero balance positions** allows you to disable the display of rows with zero balance position instruments in the table.
7. Checkbox **Table parameters can be set by global filter** defines whether the Global filter by client code / name applies to the given table (see Chapter 2, “Basic Operating Principles”, sub-section 2.3.2).

8. Checkbox **Positions by instruments in lots** allows you to display the quantity of available instruments in lots. If the checkbox is clear, the quantity of available instruments is displayed in units.

> **Default value of the attribute Show positions in lots is defined be the value of attribute Estimate positions in lots in QUIK Administrator (menu item Server QUIK / Limits calculation library…, section Common params, frame General settings of the library, Part 3 tab).**

9. **Show info classes** – when the checkbox is selected the info classes instruments are displayed.

The settings and the list of instruments are saved to the configuration settings file and loaded from it.

### 3.13.4 Available operations

Data from the table can be exported via DDE. Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **Refresh** (or F5) to refresh the values in the table;
- Use **New order** (or left double clicking) * to open the order entry window;
- Use **New Iceberg order** to open the Iceberg order entry window;
- Use **New stop order** to open the stop order entry window;
- Use **[<Class>] <instrument name>** to open **Level II quotes** table for the instrument;
- Use **Global filter** to enable / disable application of the **Filtering by client code / name.**

> **(*)**
> **1. When entering orders from the Buy field in the order entry window, the instrument name and class are taken from the selected row, the best offer price is inserted into the price field, and the value of the Buy field is inserted into the quantity parameter.**
> **2. When entering orders from the Sell field in the order entry window, the instrument name and class are taken from the selected row, the best bid price is inserted into the price field, and the value of the Sell field is inserted into the quantity parameter.**

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.14 Summary table of positions

menu **Create window / Client portfolio...** or button ,
shortcut menu option **Open summary positions table**

### 3.14.1 Purpose

This is a unified table for monitoring the amount of cash and instruments available for trading on the stock market. The table contains information on any individual client code.

### 3.14.2 Table format

The window header displays the client and trading account codes, for example '2200 NC0080100000'. Each table row corresponds to a position for an individual instrument. The **Instrument name** field of the cash position has value **SUR**. Positions for the same instrument displayed in different accounts can be summed up (this feature is configured in the program settings). Values of the table parameters:

> **Values of balances and positions for instruments are expressed in lots.**

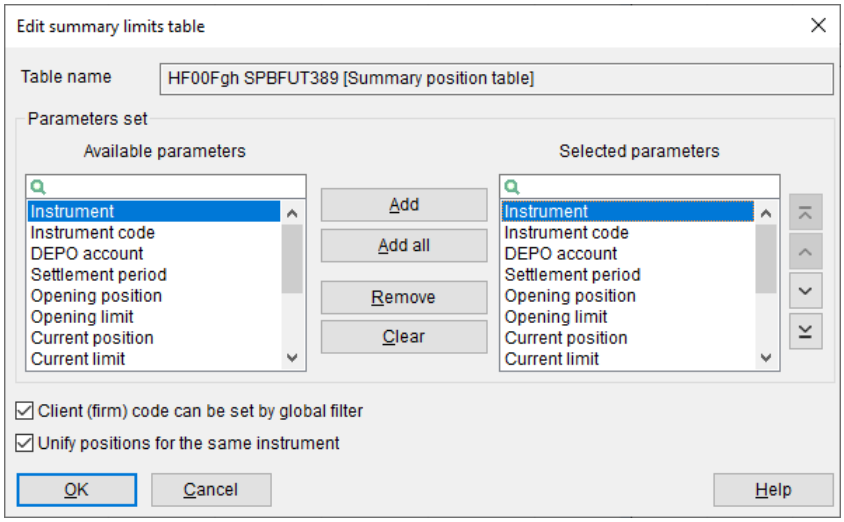
| Parameter | Description |
|---|---|
| Instrument | Instrument name in the trading system. For positions in cash assets, the settlement currency code is displayed. For example, SUR for RF rubles, USD for US dollars |
| Instrument code | Instrument registration ID in the trading system |
| Depo account | Depo account on which the client's assets are recorded. For cash positions, the position code is displayed. For example, EQTV means MOEX stock exchange. If positions on different depo accounts are combined in one row, the value of the field is **Common** |
| Settlement period | Settlement period. Tx value corresponds to client position after all calculations |
| *Opening position | Amount of the client's equity prior to executing operations |
| *Opening limit | Allowed amount of borrowed assets prior to executing operations |
| *Current position | Current amount of the client's equity (with account for the executed trades) |
| *Current limit | Current allowed amount of borrowed assets (with account for trades) |
| *In sell orders | Amount of assets reserved for executing the client's sell orders |
| *Total | Total equity and borrowed assets:<br>**Total = Current position + Current limit** |
| *Available | Amount of assets available for a buy order:<br>**Available = Total – In sell orders** |
| *Balance | The client's assets after executing trades less the borrowed assets:<br>**Balance = Total – Opening limit** |

| Parameter | Description |
|---|---|
| WA.position price | Weighted average acquisition price calculated for the client's trades |

* – the value is displayed with an accuracy of instrument price currency

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.14.3 Table configuration




1. **Table name** is unavailable to be edited.
2. **Parameters set** is to select parameters to be displayed and configure their sequence. All parameters are selected by default.
3. Checkbox **Client (firm) code can be set by global filter** defines whether **Filtering by client code / name** applies to the given table (see Chapter 2, "Basic Operating Principles", sub-section 2.3.2).
4. If the **Unify positions for the same instrument** checkbox is selected, it combines the clients' positions in instruments with the same instrument code in different depo accounts. For combined positions, the value of the **Depo account** field is **Common**.

### 3.14.4 Available operations

Data from the table can be output via DDE server.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- Use Global filter to enable / disable application of Filtering by client code / name;
- Use Joint position to enable / disable combining position in different accounts for the same instruments.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.15 Positions in instruments table

menu **Create window / Positions in instruments ...**, button

### 3.15.1 Purpose

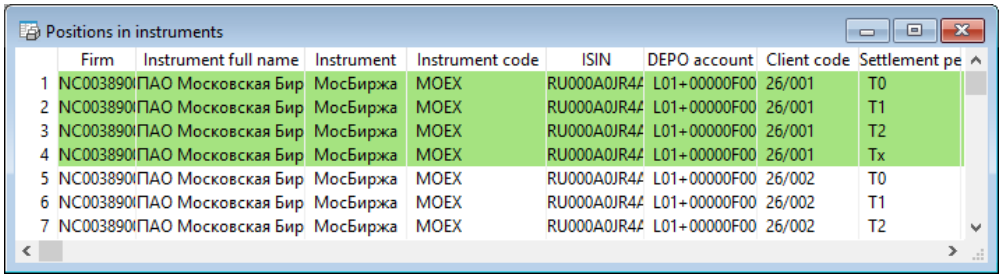
Monitoring the amount of instruments available for trading on the stock market. For operations on derivatives markets, see 3.19, Client account positions table, and 3.18, Client account limits table.

To be able to perform trading operations, the user must be provided with the instruments limit (a zero limit is possible) assigned by the administrator.

> **The Summary table of positions that includes instruments and cash positions for a specific client can be called from the Client portfolio table.**

> **If number of table's rows exceeds the maximum value specified in info.ini file (without consideration of global filters) edit window of the table appears upon selecting the Create window / Positions in instruments item. Otherwise, the Positions in instruments table opens. Maximum allowed value by default is 100000.**

### 3.15.2 Table format




Each table row contains information on positions for an individual client code. Depending on settings, table rows can be highlighted in colors. Depending on settings, table rows can be highlighted in colors. The default color settings:

- Green – positive value of the **Balance** field;
- Red – negative value.

Values of the table parameters:

> **Values of balances and limits in the Positions in instruments table can be expressed both in units and in lots, depending on the QUIK server settings for the specific trader. For detailed information, contact your broker.**

| Parameter | Description |
|---|---|
| Firm | Trader identifier in the exchange trading system |
| Instrument full name | Full name of an instrument in the trading system |
| Instrument | Short name of an instrument in the trading system |
| Instrument code | Instrument registration ID in the trading system |
| ISIN | ISIN code of an instrument |
| DEPO account | Depo account on which the client's assets are recorded |
| Client code | QUIK system code of the client for whom the limit is set |
| *,**Opening position | Client's own funds prior to executing operations (at the beginning of trading) |
| *,**Opening limit | Borrowed funds available to client prior to executing operations (at the beginning of trading) |
| *,**Current position | Client's own funds at the current moment (taking the executed operations into account) |
| *,**Current limit | Borrowed funds available to client (taking the executed operations into account) |
| *In sell orders | Quantity of instruments blocked under execution of the client's sell orders |
| *In buy orders | Quantity of instruments in active buy orders of the client |
| *Total | Quantity of own instruments and instruments available for borrowing:<br>**Total = Current position + Current limit** |
| Available | Quantity of instruments available for sell orders:<br>**Available = Total – In sell orders** |
| Balance | Quantity of instruments after executing trades less the borrowed assets:<br>**Balance = Total – Opening limit** |
| WA.position price | Weighted average acquisition price calculated for the client's trades |
| Settlement period | Settlement period. Tx value corresponds to clients position after all calculations |
| Settlement date | Settlement date for the istrument in the appropriate mode. The value is displayed only for firms that use the **Position keeping in calendar days** mode |

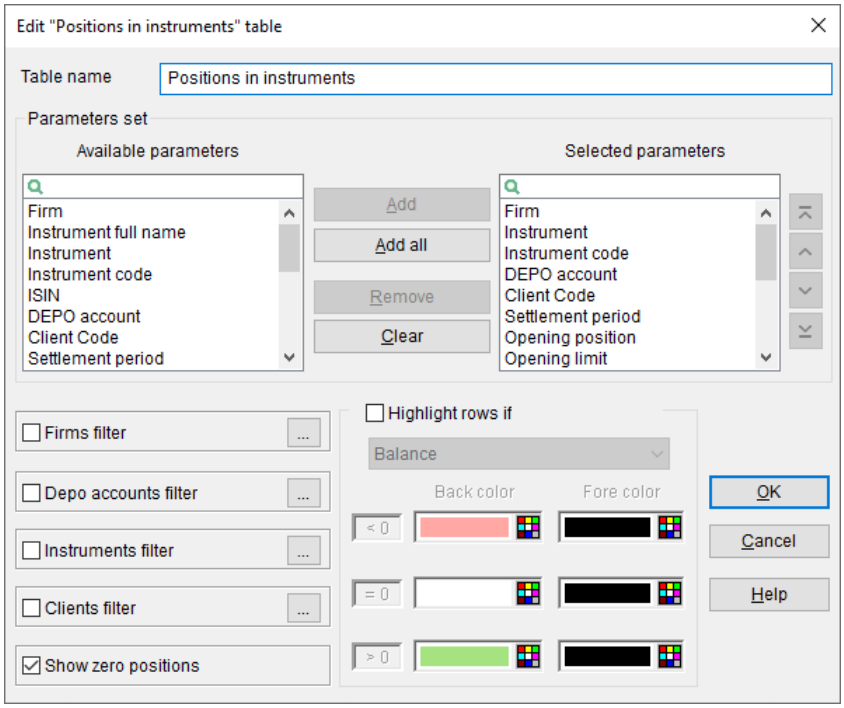
| Parameter | Description |
|---|---|
| Position WAP currency | The currency in which the WA.position price of the instrument is displayed. For bonds, the price of which is expressed as a percentage of face value, the % is displayed |
| Firm name | Trader name |

* – the value is displayed with an accuracy of instrument price currency

** – for more information about working with client limits, see Chapter 7, "Broker Operations", sub-section 7.2

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.15.3 Table configuration




1. **Parameters set** is to select parameters to be displayed and configure their sequence. All parameters are selected by default.
2. *__Firms filter__ is used to filter by firm codes.
3. *__Depo accounts filter__ is used to filter by depo accounts.
4. *__Instruments filter__ is used to filter by instrument codes.
5. *__Clients filter__ is to configure filtering by client codes.

> **(*) Filters are designed primarily for needs of broker's administrators who monitor a large number of client accounts.**

6. If **Show zero positions** checkbox is selected, the table contains rows with zero positions (for example, in order to check whether any limit is assigned to the user). If the checkbox is clear, the rows containing zero positions are not displayed in the table. But if a position becomes a non-zero after the trades are concluded, the positions will be displayed in the table.
7. **Highlight rows if** allows the user to highlight table rows in colors, depending on the value of the selected numeric field (positive, negative, or zero). For details on working with color settings, see Chapter 2, "Basic Operating Principles", sub-section 2.8.4. Configuring colors in tables and charts.

### 3.15.4 Available operations

Data from the limits table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Set position for instrument** – set a new value of position.
- **Delete position for instrument** – delete the selected value of position.
- **Correct positions via file** – customize the mechanism of dynamic position correction by an external program.
- **New order** – open window of a new order for the instrument with the selected position in the selected row of the table. Is the instrument is present in several classes it can be selected from sub-menu with list of classes. If the instrument is presented only in a class, sub-menu is not shown. In the course of the order entering, the order fields are automatically filled with data from the selected table row corresponding to the position closing for the given instrument: if the **Current position** value is positive, the **Sell** operation direction is selected; if it is negative, the **Buy** operation direction is selected.

> **In order to be able to enter orders in NDM and REPO modes from the shortcut menu of the Positions in instruments table, select checkbox Enable order entry in NDM and REPO modes from the Positions in instruments table in the program settings (section 'Trading' under System / Settings / General settings...).**

- **New stop order** – open the window of a new conditional order for the instrument.
- **New OMS order** – open the window of a new OMS order for the instrument. See the description in the OMS Manager Module Administrator's Manual.
- **Quotes** – open **Level II Quotes** table for the instrument.
- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- **Create SMS alert for positions on instruments** (or Ctrl+Alt+S) – configure sending of SMS alerts on the current state of position for the instrument within a given time.
- **Save positions from table to file** – log positions from the table to a text file (settings and filters are considered). For more information about saving positions to file, see Chapter 7, "Broker Operations", sub-section 7.5.8.

- **Save all positions to file** – log all positions to a text file.
- **Load positions from file** – load positions from a text file.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

For details on the administrator's functions for positions and limits managing, see Chapter 7, "Broker Operations".

### 3.15.5 Changing limits depending on client operations

| Operation | Field 'Total' | Field 'Reserved' |
|---|---|---|
| Buy order entry | Does not change | Does not change |
| Sell order entry | Does not change | + order volume |
| Buy order execution | + filled order volume | Does not change |
| Sell order execution | - filled order volume | - filled order volume |
| Buy order cancellation | Does not change | Does not change |
| Sell order cancellation | Does not change | - cancelled order volume balance |

Values of parameters **Opening balance** and **Opening limit** do not change when orders are entered and trades are executed.

When the value of the **Reserved** parameter exceeds the value of the **Total** parameter, which is the sum of the **Current position** and **Current limit** parameters, the system issues a message stating that the limit has been exceeded and blocks the possibility of executing trades.

## 3.16 Cash positions table

menu **Create window / Cash positions** or button

### 3.16.1 Purpose

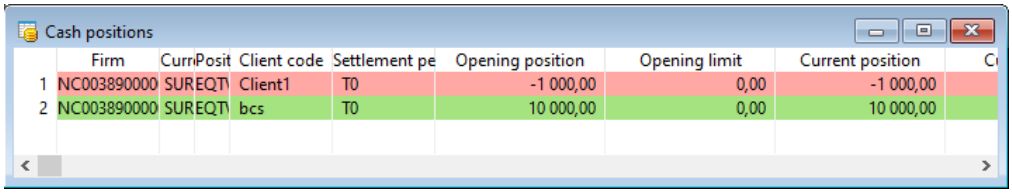
Monitoring the amount of cash assets available for trading on the stock market. For operations on derivatives markets, see 3.19, **Client account positions** table, and 3.18, **Client account limits** table.

To be able to perform trading operations, the user must be provided with the instruments limit (a zero limit is possible) assigned by the administrator.

> **The Summary table of positions that includes instruments and cash positions for a specific client can be called from the Client portfolio table.**

> **If number of table's rows exceeds the maximum value specified in info.ini file (without consideration of global filters) edit window of the table appears upon selecting the Create window / Cash positions item. Otherwise, the Cash positions table opens. Maximum allowed value by default is 100000.**

### 3.16.2 Table format




Each table row contains information on positions for an individual client code. Table columns display parameters. Depending on settings, table rows can be highlighted in colors. The default color settings:

- Green – positive value of the **Balance** field;
- Red – negative value.

Values of the table parameters:

| Parameter | Description |
|---|---|
| Firm | Trader identifier in the exchange trading system |
| Currency | Settlement currency code, for example, SUR for RF rubles, USD for US dollars |
| Position code | Symbol identifier assigned to the broker's unified cash position to work with the trading venue or a instruments class, for example, EQTV means MOEX stock exchange |
| Client code | QUIK system code of the client for whom the limit is set |
| *,**Opening position | Client's own funds prior to executing operations (at the beginning of trading) |
| *,**Opening limit | Borrowed funds available to client prior to executing operations (at the beginning of trading) |
| *,**Current position | Client's own funds at the current moment (taking the executed operations into account) |
| *,**Current limit | Current allowed amount of borrowed assets (with account for trades) |
| *Reserved | Amount of assets reserved for executing the client's orders |
| *Total | Quantity of own funds and funds available for borrowing:<br>**Total = Current position + Current limit** |

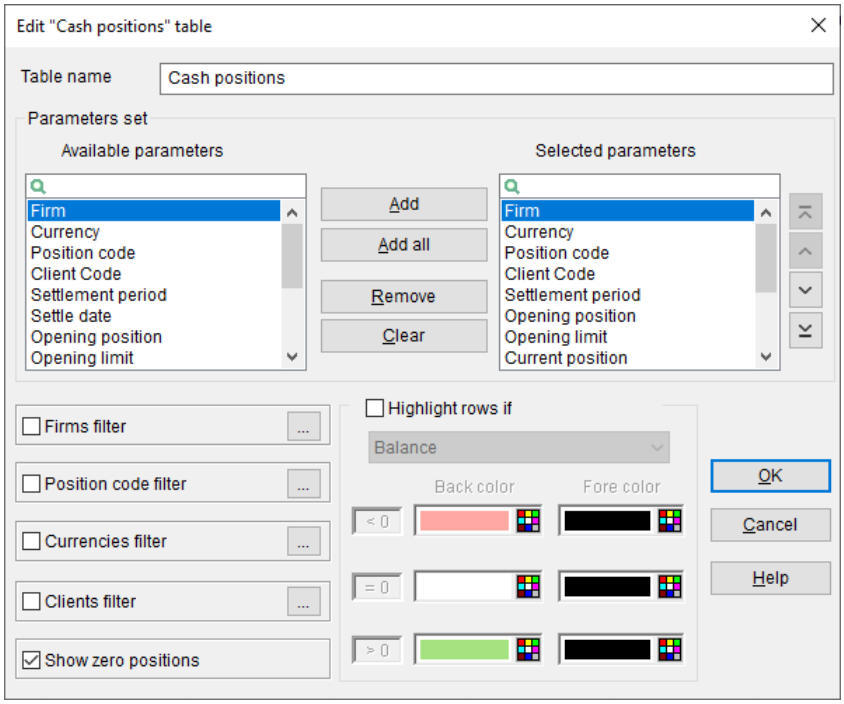
| Parameter | Description |
|---|---|
| *Available | Amount of funds available for operations:<br>**Available = Total – Reserved** |
| *Balance | The client's funds after executing trades less the borrowed assets:<br>**Balance = Total – Opening limit** |
| Leverage | The leverage value set at the time of loading cash asset limits |
| Settlement period | Settlement period. Tx value corresponds to client position after all calculations. The value is not filled in if the calendar days mode is used for positions |
| Settle date | Settlement date. The value is displayed only for firms in which the calendar days mode is used for positions |
| Firm name | Trader name |

* – the value is displayed with an accuracy of instrument price currency

** – for more information about working with client limits, see Chapter 7, "Broker Operations", sub-section 7.2

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.16.3 Table configuration




1. **Parameters set** is to select parameters to be displayed and configure their sequence. All parameters are selected by default.
2. ***Firms filter** is to configure filtering by firm codes.

3. *__Position code filter__ is to configure filtering by position codes.
4. *__Currencies filter__ is used to filter by currency codes.
5. *__Clients filter__ is to configure filtering by client codes.

> **(*) Filters are designed primarily for needs of broker's administrators who monitor a large number of client accounts.**

6. If **Show zero positions** checkbox is selected, the table contains all positions including zero ones (for example, in order to check whether any limit is assigned to the user). If the checkbox is clear, the rows containing zero positions are not displayed in the table. But if a position becomes a non-zero after the trades are concluded, the positions will be displayed in the table.
7. **Highlight rows if** allows the user to highlight table rows in colors, depending on the value of the selected numeric field (positive, negative, or zero). For details on working with color settings, see Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

### 3.16.4 Available operations

Data from the limits table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Set position for cash** – set a new value of position.
- **Set balance and leverage** – set value of the opening balance for cash and Leverage for the selected client.
- **Delete position for cash** – delete the selected value of position.
- **Correct positions via file** – customize loading of dynamic position corrections from file.
- **New order** (or F2) – open a window to select an instrument and open the order entry form for this instrument.
- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- **Create SMS alert for cash positions** (or Ctrl+Alt+S) – configure sending of SMS alerts on the current state of cash position for the instrument within a given time.
- **Save positions from table to file** – log positions from the table to a text file (settings and filters are considered). For more information about saving positions to file, see Chapter 7, "Broker Operations", sub-section 7.5.8.
- **Save all positions to file** – log all positions to a text file.
- **Load positions from file** – load positions from a text file.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8 4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.
The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

For details on the administrator's functions for positions and limits managing, see Chapter 7, "Broker Operations".

### 3.16.5 Changing limits depending on client operations

| Operation | Field 'Total' | Field 'Reserved' |
|---|---|---|
| Buy order entry | Does not change | + order volume + commission |
| Sell order entry | Does not change | Does not change |
| Buy order execution | - (filled order volume + commission) | - (filled order volume + commission) |
| Sell order execution | + filled order volume - commission | Does not change |
| Buy order cancellation | Does not change | - (cancelled order volume balance + commission) |
| Sell order cancellation | Does not change | Does not change |

Values of parameters **Opening balance** and **Opening limit** do not change when orders are entered and trades are executed.

When the value of the **Reserved** parameter exceeds the value of the **Total** parameter, which is the sum of the **Current position** and **Current limit** parameters, the system issues a message stating that the limit has been exceeded and blocks the possibility of executing trades.

## 3.17 Trading accounts table

menu **Create window / Trading accounts...**

### 3.17.1 Purpose

Viewing information for the trading accounts available to the user.

### 3.17.2 Table format

Trading accounts available to the user are listed in the table rows. Table columns display account parameters:

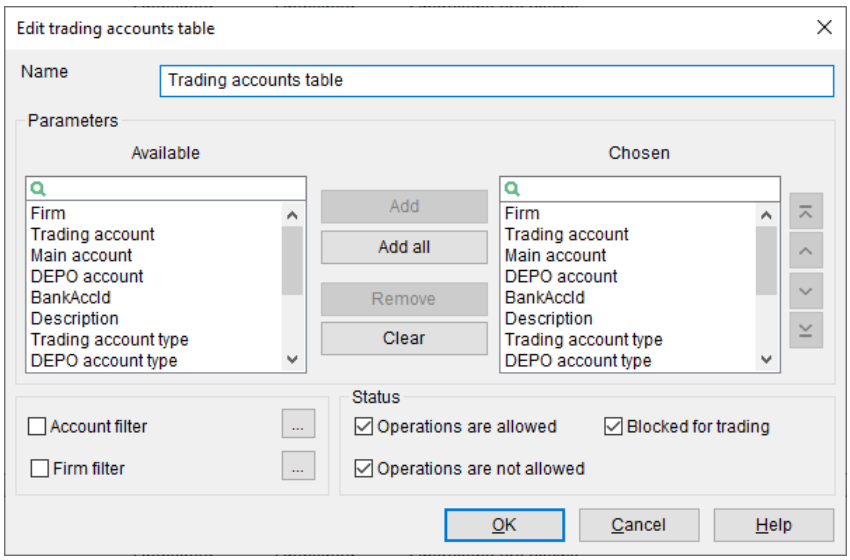
| Parameter | Description |
|---|---|
| Firm | Trader identifier in the trading system |
| Trading account | Trading account |
| Main account | Main trading account |

| Parameter | Description |
|---|---|
| Depo account | Depo account in the depositary |
| Position code | Code of additional position for cash assets |
| Description | Position description |
| Trading account type | Trading account type. Valid values:<br>_ Not defined;<br>_ Spec. account for (cash) transfers;<br>_ Main account (cred. org.);<br>_ Client account;<br>_ Client corr. account;<br>_ Main account (non-cred. org.);<br>_ Trust fund account (non-cred. org.);<br>_ Trust fund account (cred. org.);<br>_ Technological account;<br>_ Collective clearing collateral;<br>_ Stress collateral;<br>_ Settlement account;<br>_ Clients of levels 2 and 3;<br>_ Main for deposits;<br>_ Technical account SP;<br>_ Commission, deposits;<br>_ Issuing own account;<br>_ Issuing client account;<br>_ Collateral, risks concentr;<br>_ Treasury own account;<br>_ Treasury client account;<br>_ Client for deposits;<br>_ Trust man. account, deposits;<br>_ Collateral, RF taxes |
| Depo account type | Depository account type. Valid values:<br>_ Not defined;<br>_ Owner's account;<br>_ Correspondent account;<br>_ Trust fund account;<br>_ Issuer account;<br>_ Client account;<br>_ Default account for the currency market;<br>_ Clearing;<br>_ 2nd and 3rd level clients;<br>_ Treasury account;<br>_ Holder's foreign number (no restr.);<br>_ Holder's foreign number (restr.);<br>_ Broker account |
| Status | Trading account status. Valid values:<br>_ Operations are not allowed;<br>_ Operations are allowed |

| Parameter | Description |
|---|---|
| Section type | Type of section. Valid values:<br>_ Collateral section;<br>_ Trading section;<br>_ '' (blank) – not defined |
| Uncovered selling prohibition | Attribute of prohibition for uncovered sell. Valid values:<br>_ Yes;<br>_ No;<br>_ '' (blank) – not defined |
| 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 |
| Deposit market | Deposit market. Valid values:<br>_ Yes;<br>_ No |
| Attribute of moving of unexecuted orders from main session to evening session | Attribute of moving of unexecuted orders from main session to evening session. Valid values:<br>_ Yes;<br>_ No;<br>_ '' (blank) – not defined |

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.17.3 Table configuration




1. **Parameters set** is to select parameters to be displayed and configure their sequence.
2. **Accounts filter** is to configure filtering by depo accounts.
3. **Firms filter** is to configure filtering by firm codes.
4. **Status** filters information in the table based on the trading account status:

- Operations are allowed;
- Operations are not allowed;
- Blocked for trading.

### 3.17.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Open channel / Close channel** – activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.18 Client account limits table

menu **Create window / Client account limits...**

### 3.18.1 Purpose

To view information on the current value of open client positions for all instruments. In terms of its purpose, the table is equivalent to the **Cash positions** table for operations on the stock market.

### 3.18.2 Table format

Each table row corresponds to an individual trading account. Table columns designate parameters:

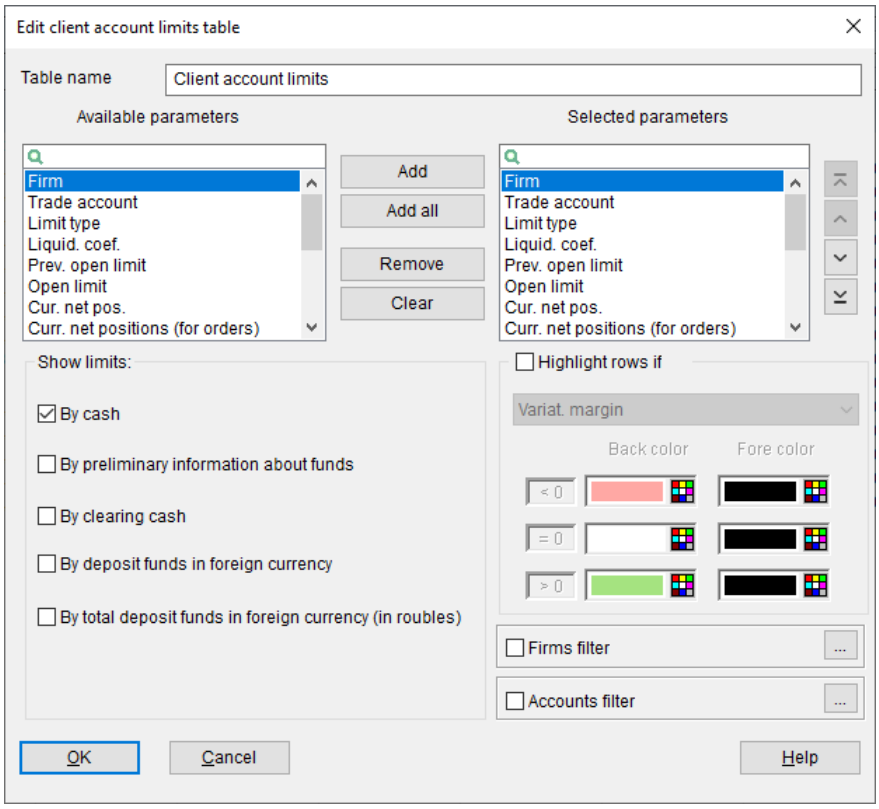
| Parameter | Description |
|---|---|
| Firm | Broker firm ID in the QUIK system |
| Trade account | The internal compound parameter of the QUIK server designating the trading venue (for example, SPBFUT00) and client identifier on the exchange (for example, 001) |
| Limit type | Limit type for the MOEX derivatives market:<br>- **Cash** is the value of cash in the collateral;<br>- **Deposit funds in foreign currency** is value of deposit cash funds expressed in foreign currency;<br>- **Total deposit funds in foreign currency (in rubles)** – total value of deposit assets in rubles converted at the rate for all currency deposits;<br>- **Clearing cash** is the parameter of the last main clearing recorded |

| Parameter | Description |
|---|---|
| | by the trading system of the MOEX derivatives market;<br>_ **Preliminary information about funds** – projected funds after the change of the maximum/minimum price limit for instruments of the MOEX derivatives market |
| Liquid. coef. | This ratio determines the portions of assets blocked from the collateral cash limit and from the client's own cash limit. The ratio is a number from 0 to 1. For example, if the ratio is 0.7, then 70% of assets will be blocked in the client's own cash limit and 30% of assets will be blocked in the collateral limit. This parameter is used for the Moscow Exchange derivatives market |
| Prev. open limit | Positions in cash at the start of the previous trading session<br>(not transmitted for the Unified cash position account) |
| Open limit | Positions in cash at the start of the current trading session<br>(not transmitted for the Unified cash position account) |
| Cur. net pos. | Cash amount reserved for open positions, active orders and negative variation margin (for the Unified cash position account the parameter is fiiled in or left empty depending on the settings, specified by broker) |
| Cur. net positions (for orders) | Cash amount reserved for active orders (transmitted only for the Unified cash position account and is fiiled in or left empty depending on the settings, specified by broker) |
| Cur. net positions (for open positions) | Cash amount reserved for open positions and active orders (for the Unified cash position account – cash amount reserved for open positions is fiiled in or left empty depending on the settings, specified by broker) |
| Plan. net pos. | Planned funds available after execution of all active orders. Available funds:<br>**Plan. net pos.** = **Open limit** – **Cur. net pos.** |
| Variat. margin | Total variation margin for all instruments (profit/loss after last clearing is credited/debited during the next clearing) |
| Accrued profit | Variation margin recorded on the basis of intermediate (day) clearing or when closing a position |
| Options premium | Premium for option positions calculated according to the trading system rules. For limits of the 'Clearing cash' type, it corresponds to the 'Stock exchange tax' parameter of the Moscow Exchange derivatives market. When using the Unified cash position after the evening clearing the total variation margin of the day session is transmitted |
| Stock exchange tax | The amount charged by the exchange committee for performing exchange trades. This parameter is used for the Moscow Exchange derivatives market. Its value is equal to:<br>_ 'Collected exchange fees for futures and options after positions formation (loss)': for limits of the 'Cash' type;<br>_ 'Exchange commission for futures' + 'Option exchange commission': for limits of the 'Clearing cash' type |

| Parameter | Description |
|---|---|
| Coeff. of client margin requirements | Client's collateral coefficient (affects the reserved margin amount, the parameter is specified by broker) |
| Holding currency | Currency in which the limit is transmitted |
| Real v. margin | Not used, 0 is transmitted |
| Risk level | Client risk level. Valid values:<br>_ "" (empty, by default) – risk level is not specified;<br>_ Low-risk client;<br>_ Medium-risk client;<br>_ High-risk client;<br>_ Exceptional-risk client |
| Collateral without orders | Collateral without orders, considering the current realized risk (considering current prices) on risk parameters at the beginning of the trading session. Displayed with an accuracy of 2 digits after the separator |
| Planned collateral | Collateral without orders, considering current risk parameters and market data, in cash. Displayed with an accuracy of 2 digits after the separator |
| Indicative var.margin | Indicative variation margin considering current indicative currency rate, rub. (calculated similarly to the current indicative variation margin considering the variation margin on close positions). Displayed with an accuracy of 2 digits after the separator. Calculated by the trading system of Moscow Exchange derivatives market. For detailed information, please contact the Moscow Exchange |

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.18.3 Table configuration




1. **Available / Selected parameters** are to select parameters to be displayed and configure their sequence.
2. **Show limits** is the filter by the value of the 'Limit type' parameter:
   - By cash (by default);
   - By preliminary information about funds;
   - By clearing cash;
   - By deposit funds in foreign currency;
   - By total deposit funds in foreign currency (in roubles).
3. **Highlight rows if** allows highlighting table rows with different colors, depending on the value of the selected numeric field (positive, negative, zero). Color configuration is described in subsection 2.8.4 of Section 2: Basic Operating Principles.
4. Use **Firms filter** to configure filtering by firm codes. Using this filter allows extracting the client positions only for given broker (subbroker) or separating operations on different trading platforms to different tables.
5. Use **Accounts filter** to configure filtering by trading accounts of clients.

### 3.18.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Set limit** (or F2 or left double clicking on a row of the table) to create a new limit.
- Use **Delete limit** (or 'Ctrl+D') to delete the selected client limit.

- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions;
- Use **Create SMS alert for futures limits** (or Ctrl+Alt+S) to configure sending SMS notifications about value of the selected limit within the selected time period.
- Use **Load client account limits from file** to load limits from a file.
- Use **Save client account limits to file** to save limits to a file.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

Functions of administrator managing limits on derivatives market is given in Chapter 7, "Broker Operations".

# 3.19 Client account positions table

menu **Create window / Client account positions...**

### 3.19.1 Purpose

To view information on the current status and changing parameters of client accounts by the derivatives market instruments. In terms of its purpose, the table is equivalent to the **Positions in instruments table** for operations on the stock market.

### 3.19.2 Table format

Each table row displays open positions available under a certain contract on the client's account. Table columns designate the following parameters:

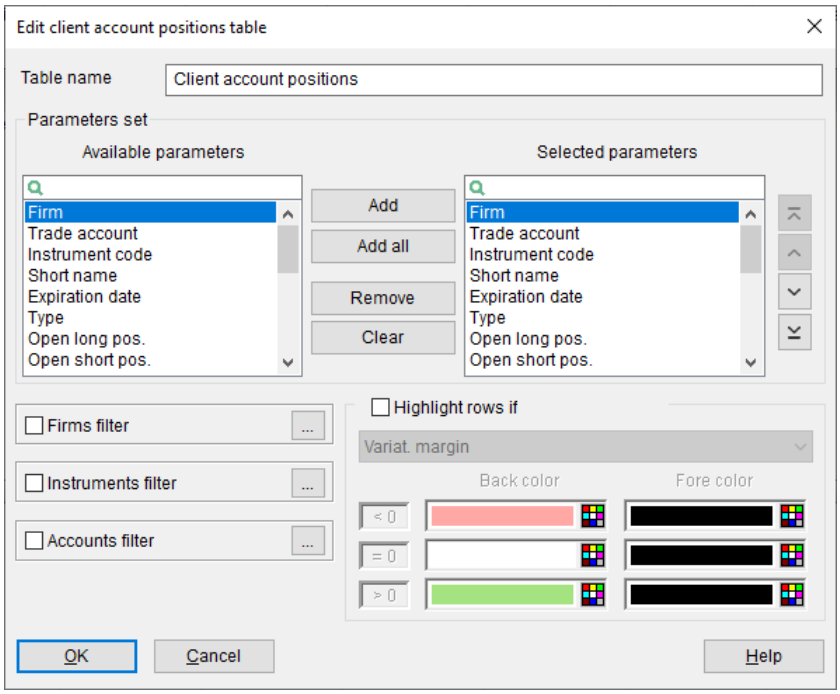
| Parameter | Description |
|---|---|
| Firm | Broker firm ID in the QUIK system |
| Trade account | The internal compound parameter of the QUIK server designating the trading venue (for example, SPBFUT00) and client identifier on the exchange (for example, 001) |
| Instrument code | Instrument identifier in the trading system |
| Short name | The instrument name in the trading system that matches the instrument code |
| Expiration date | Contract expiry date |
| Type | Trading accounts grouping type. For the client account the value is blank |

| Parameter | Description |
|---|---|
| Open long pos. | Number of contracts in open long (buy) positions prior to executing trades in the current session |
| Open short pos. | Number of contracts in open short (sell) positions prior to executing trades in the current session |
| Open net pos. | Total number of contracts in open positions at the start of trading: **Net positions at trading start = Long positions at trading start – Short positions at trading start** |
| Cur. long pos. | Number of contracts bought in the current trading session |
| Cur. short pos. | Number of contracts sold in the current trading session |
| Cur. net pos. | Current total number of contracts in open positions with account for trades: **Current net positions = Open net positions + Current open long positions – Current open short positions** |
| Active on buy | Number of contracts in active buy orders |
| Active on sell | Number of contracts in active sell orders |
| Cur. net pos. appr. | Valuation of the current net positions |
| *Plan. net pos. | Valuation of the planned (with account for orders execution) net positions |
| *Variat. margin | Profit/loss after last clearing is credited during the next clearing (calculated and transmitted by the trading system) |
| *Effect. pos. price | Price at which the variation margin is zero in case of positions closing (average weighted value of the position valuation considering the incoming positions at price of last clearing and trade prices after it) |
| *Position value | Variation margin recorded (credited/debited) on the basis of intermediate (day) clearing |
| Total v. margin | Variation margin recorded (credited/debited) on the basis of intermediate (day) clearing |
| Real v. margin | Variation margin which is credited/debited if the market quote is out of the price corridor (minimum/maximum price value specified by the exchange) |

* – this parameter is available only in the trading system of the MOEX derivatives market section (standard contracts)

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.19.3 Table configuration




1. Use **Parameters set** to select parameters to be displayed and configure their sequence.
2. Use **Firm filter** to configure filtering by firm codes. Using this filter allows extracting the client positions only for given broker (subbroker) or separating operations on different trading platforms to different tables.
3. **Instruments filter** is used to filter by instruments.
4. Use **Accounts filter** to configure filtering by trading accounts of clients.
5. **Highlight rows if** allows the user to highlight table rows in colors, depending on the value of the selected numeric field (positive, negative, or zero). Color configuration is described in subsection 2.8.4 of Section 2: Basic Operating Principles.

### 3.19.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Set position** (or left double clicking on a row) – set an open position limit for the instrument. Available for contracts of derivatives market (change value of 'Open net position' for the instrument);
- **Connect to channel** – link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions;
- **[<Class>] <Name of instrument>** – open **Level II Quotes** table;
- Use **New order** (or F2) to enter a new order.

- Use **Early execution** to initiate the option expiration.
- Use **Create SMS alert for futures positions** (or Ctrl+Alt+S) to configure sending SMS notifications about value of the selected position within the selected time period.
- **Load client account limits from file** loads limits from a file.
- **Save client account limits to file** saves limits to a file.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

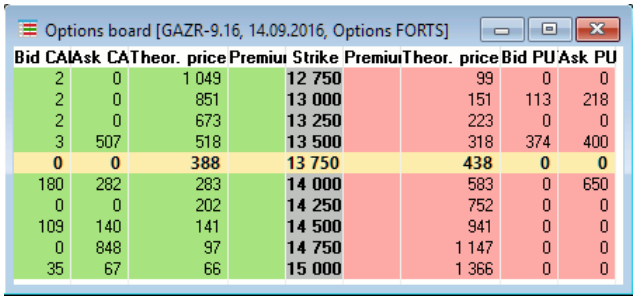
# 3.20 Options board table

menu **Create window / Options board...**

### 3.20.1 Purpose

Convenient display of bids and offers under different option contracts for the same underlying asset. It allows the client to promptly track the possibility of creating a sophisticated option position consisting of a given set of different types of options and strikes.

### 3.20.2 Table format




| Bid CAl | Ask CA | Theor. price | Premiu | Strike | Premiu | Theor. price | Bid PU | Ask PU |
|---|---|---|---|---|---|---|---|---|
| 2 | 0 | 1 049 | | 12 750 | | 99 | 0 | 0 |
| 2 | 0 | 851 | | 13 000 | | 151 | 113 | 218 |
| 2 | 0 | 673 | | 13 250 | | 223 | 0 | 0 |
| 3 | 507 | 518 | | 13 500 | | 318 | 374 | 400 |
| **0** | **0** | **388** | | **13 750** | | **438** | **0** | **0** |
| 180 | 282 | 283 | | 14 000 | | 583 | 0 | 650 |
| 0 | 0 | 202 | | 14 250 | | 752 | 0 | 0 |
| 109 | 140 | 141 | | 14 500 | | 941 | 0 | 0 |
| 0 | 848 | 97 | | 14 750 | | 1 147 | 0 | 0 |
| 35 | 67 | 66 | | 15 000 | | 1 366 | 0 | 0 |

The table header displays an underlying asset, option's expiration date and class. Each table row corresponds to an individual type of option contract. Rows contain information on the best PUT and CALL contracts for the common underlying asset and are sorted in ascending order by the strike size.

The toolbar allowing configuring the table is located at the top of the table. For description of the toolbar, see 3.20.4.

A central strike (a strike which differs from the current price of an underlying asset by a minimum value) is identified by a different font and row's background color (yellow). The color settings can be changed by user (see 3.20.3).

This table allows for the application of the linked-windows mode (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6). When this mode is enabled, an instrument can be changed if an instrument selected in the **Quotes** table is included to the list of option's underlying assets.

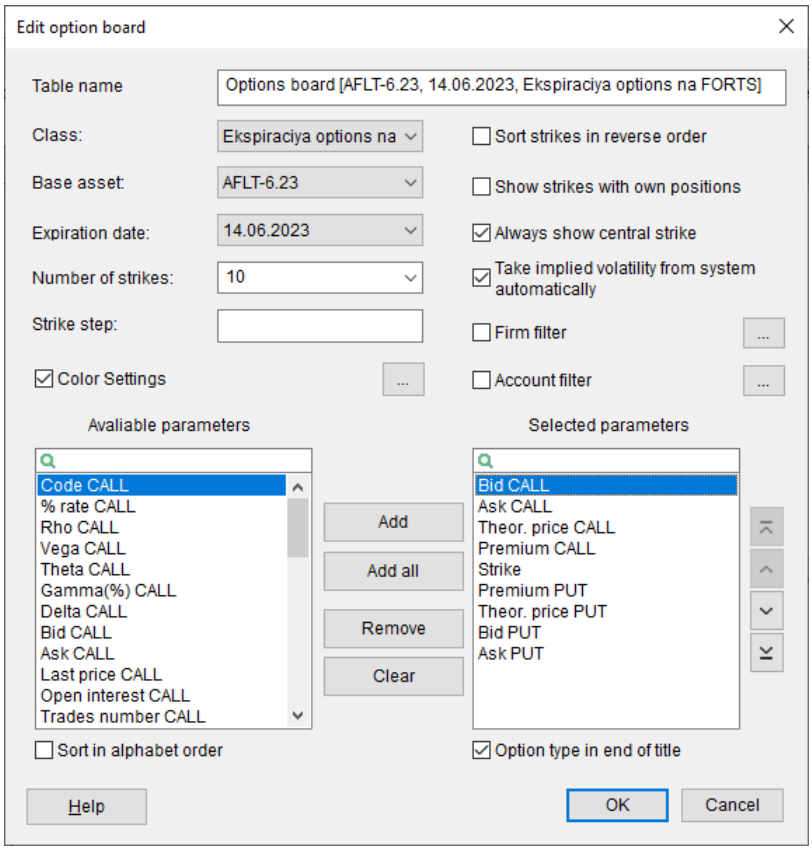
Table columns designate parameter values:

| Parameter | Description |
|---|---|
| Code CALL | CALL option name |
| Rho CALL | Rho CALL coefficient value, in points |
| Vega CALL | Vega CALL coefficient value, in points |
| Theta CALL | Theta CALL coefficient value, in points |
| Gamma(%) CALL | Gamma CALL coefficient value, in percents |
| Delta CALL | Delta CALL coefficient value |
| *Bid CALL | Best buy for CALL option |
| *Ask CALL | Best sell for CALL option |
| Last price CALL | Last trade price for CALL option |
| Open interest CALL | Number of open positions for CALL option |
| Trades number CALL | Number of CALL option trades made during the current session |
| Defined volatility CALL | User defined CALL option volatility value |
| *Theor. price CALL | Value of CALL option settlement premium ratio transmitted from the trading system |
| *Premium CALL | CALL option settlement premium in kopecks calculated based on the defined volatility |
| Int. value CALL | The field is calculated as follows:<br>Int. value CALL = Underlying asset price – Strike |
| Time value CALL | The field is calculated as follows:<br>Time value CALL = Theor. price CALL – Int. value CALL |
| Position CALL | Own position on CALL contract – the sum of positions by this conract by trading accounts available for user (by default, positions by all trading accounts are summed) |
| % rate CALL | Risk-free rate on the CALL contract, the value is displayed as a percentage |
| *Strike | Option strike in the contract price units |
| Execution | Contract execution date |
| Time to maturity | Number of days until contract execution |
| Volatility | Volatility value transmitted from the trading system |
| Underlying asset price | Last trade price for the underlying asset |

| Parameter | Description |
|---|---|
| Position PUT | Own position on PUT contract – the sum of positions by this conract by trading accounts available for user (by default, positions by all trading accounts are summed) |
| Int. value PUT | The field is calculated as follows:<br>Int. value PUT = Underlying asset price – Strike |
| Time value PUT | The field is calculated as follows:<br>Time value PUT = Theor. price PUT – Int. value PUT |
| *Premium PUT | PUT option settlement premium in kopecks calculated based on the defined volatility |
| *Theor. price PUT | Value of PUT option settlement premium ratio transmitted from the trading system |
| Defined volatility PUT | User defined PUT option volatility value |
| Trades number PUT | Number of PUT option trades made during the current session |
| Open interest PUT | Number of open positions for PUT option |
| Last price PUT | Last trade price for PUT option |
| *Ask PUT | Best sell for PUT option |
| *Bid PUT | Best buy for PUT option |
| Delta PUT | Delta PUT coefficient value |
| Gamma(%)PUT | Gamma PUT coefficient value, in percents |
| Theta PUT | Theta PUT coefficient value, in points |
| Vega PUT | Vega PUT coefficient value, in points |
| Rho PUT | Rho PUT coefficient value, in points |
| Code PUT | PUT option name |
| % rate PUT | Risk-free rate on the PUT contract, the value is displayed as a percentage |

* – default parameters

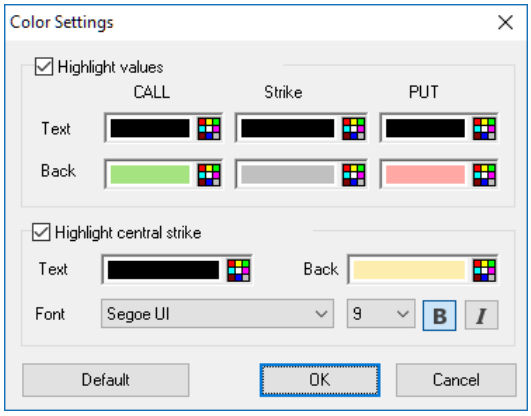
### 3.20.3 Table configuration




1. **Table name** – change the editable part of the table name.
2. **Class** – select the name of the Option class.
3. **Base asset** – select an underlying asset. The list contains only active instruments of the Options class except for classes of the Negotiated deal mode.
4. **Expiration date** – the list of the contract expiration dates by a selected underlying asset.
5. **Number of strikes** – select the quantity of table rows, including a central strike. The value can be added manually.
6. **Strike step** – strike multiplicity value based on which the table records are filtered.
7. **Sort strikes in reverse order** – if the checkbox is enabled, then the rows of the table are sorted in strikes' ascending order. The checkbox is disabled by default.
8. **Show strikes with own positions** – if the checkbox is enabled, then the rows which are outside of the specified range but have contracts with own non-zero positions are displayed additionally to the selected number of rows filtered by the value specified in the **Strike step** box. The checkbox is not available if the Number of strikes field contains the value All.
9. **Always show central strike** – if the check box is selected, the rows are shown so that a central strike is always shown independently of the window's size.
10. **Take implied volatility from system automatically** – if the check box is selected, the value of volatility is taken from the trading system.
11. **Firm filter** – if the checkbox is disabled, then the positions by all firms available for the user are summed when calculating personal positions by the contract. If the checkbox is enabled, then the firms are used according to the set filter.
12. **Account filter** – if the checkbox is disabled, then the positions by all trading accounts available for the user are summed when calculating personal positions by the contract. If the checkbox is enabled, then the accounts are used according to the set filter.

13. **Color Settings** – table rows will be highlighted in different background colors for PUT and CALL options and for strikes (for details, see below).
14. **Available / selected parameters** are to select parameters to be displayed and configure their sequence.
15. Select **Sort in alphabet order** to sort the list of available parameters for column headers in alphabetical order.
16. Select **Option type in end of title** to show the option type at the end of the header, for example, 'Offer CALL' instead of 'CALL offer'. By defauld, the checkbox is enabled.

**Color settings of the Options board:**




1. **Highlight values** – if the checkbox is enabled, the table rows will be highlighted according to the settings in different background and font colors for PUT and CALL options and for strikes.
2. **Highlight central strike** – if the checkbox is enabled, the row of the central strike will be highlighted according to the settings:

   - Text – font color;
   - Back – row background color;
   - Font – font, font size and italics or bold typing to be used.

Description of the color settings is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

### 3.20.4 Table Toolbar

To display the toolbar, select the Show toolbar option in the shortcut menu.

The following settings are available:

1. The list of underlying assets. A single asset can be selected in the lict. The list is full if any instruments exist.
2. The list of expiration dates. A single expiration date can be selected. If the instrument is not selected, the the field will be empty. The list is updated on instrument change.
3. Strikes – number of the table rows including a central strike.
4. Last – last trade price for an underlying asset. When no data are available, the field will be empty. Cannot be edited.

5. Ask – best offer price. When no data are available, the field will be empty. Cannot be edited.
6. Bid – best demand price. When no data are available, the field will be empty. Cannot be edited.

### 3.20.5 Available operations

Data from the table can be copied, output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **<Name of option> <Option type> [<Class>]** (or left double clicking) to open the Level II Quotes table for the selected option contract;
- Use **Create price and volume chart** (or right double clicking) to open theprice and volume chart (see Chapter 4, "Working With Graphs", sub-section 4.1).
- Use **Chart [<Option board parameter>]** to open the chart for a parameter. /the chart is built by a parameter for which the shortcut menu is called. It is available only for numeric parameters.
- Use **Create alert for ratio (PRICE / PREMIUM)** (or Ctrl+Alt+A) to create an alert for correspondence between option price and premium.
- Use **Set option parameters** to open the window for calculating the premium for options (for the description see "Calculating premiums for options" Chapter 5). Not available if the **Take implied volatility from system automatically** check box is selected in the system settings.
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.
- Use **Show toolbar** to show the toolbar in the table (see 3.20.4).
- Use **Make a copy** (or Ctrl+N) to create a new window based on an existing one.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.21 Market risk parameters [Derivatives]

menu **Create window / Market risk parameters [Derivatives]**

### 3.21.1 Purpose

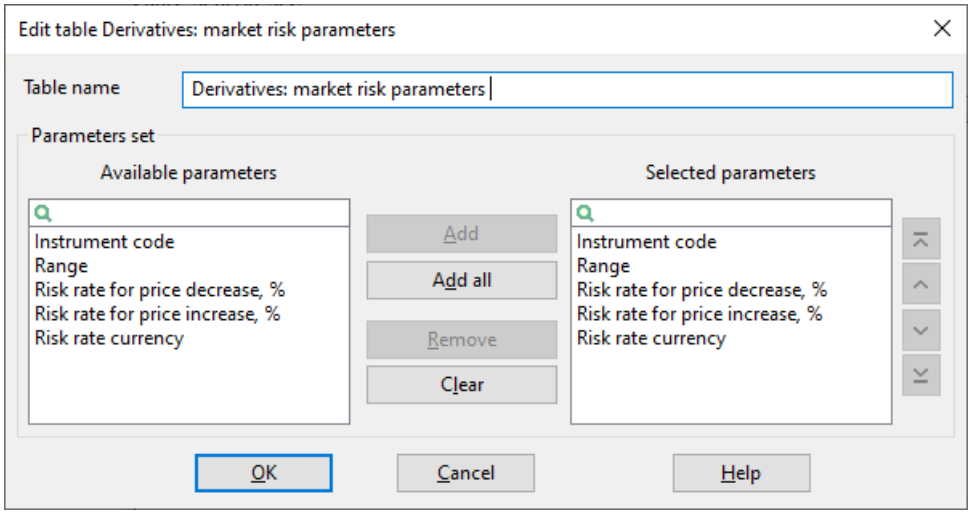
The table contains information on the risk rates of price changes for derivatives market instruments.

### 3.21.2 Table format

The following parameters are displayed in the table columns:

| Parameter | Description |
|---|---|
| Instrument code | Instrument identifier in the trading system |
| Range | Range number of risk rate set |
| Risk rate currency | Currency of asset risk |
| Risk rate for price decrease, % | The amount of possible price decrease of an asset relative to its current level, in % |
| Risk rate for price increase, % | The amount of possible price increase of an asset relative to its current level, in % |

### 3.21.1 Table configuration




1. **Table name** allows changing the table name.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.21.2 Available operations

Data from the table can be copied, output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **Make a copy** (or Ctrl+N) to create a new window based on an existing one.

- Use **Copy entire table to clipboard** to copy the contents of the window to the operating system clipboard.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.22 Negdeal orders table

menu **Create window / Negdeal orders**

### 3.22.1 Purpose

To view the status of the received and sent negotiated orders submitted since the beginning of the trading session and of OTC trades manually entered from the terminal.

### 3.22.2 Table format

Each table row corresponds to an individual order (trade). Table columns contain order (trade) parameters with the following values:

| Parameter | Description |
|---|---|
| Number | Order registration number in the trading system |
| ***Date | Order registration date in the trading system |
| ***Sent (time) | Order registration time in the trading system. Format is defined by settings of the operational system |
| ***Killed (time) | Time of order withdrawal from the trading system (for orders with status 'Killed'). Format is defined by settings of the operational system |
| Instrument (s.n.) | Abbreviated instrument name |
| Instrument | Instrument name |
| Instrument code | Instrument code in the trading system |
| Class | Instrument class name |
| Class code | Class code in the trading system |
| Side | Operation direction (Buy or Sell) |
| Account | The trader's depo account for which the order is made |
| Price | Order price per a unit of instrument |
| Qty | Quantity of instruments in the order with an accuracy of instrument quantity or in lots |

| Parameter | Description |
|---|---|
| Balance | Volume of the unfilled part of the order with an accuracy of instrument quantity or in lots |
| Trader | Identifier of the firm trader that sent the order |
| Dealer | Identifier of the trader that sent the order |
| Trader's org. | Name of the trader that sent the order |
| UID | User code on the QUIK server |
| Trader of partner | Identifier of the firm trader to whom the order is negotiated. This field is usually inactive and blank |
| Partner | Identifier of the trader to whom the order is negotiated |
| Partner's org. | Name of the trader to whom the order is negotiated. The field is filled in only for clients who have the rights to perform active operations |
| Client code | Client code specified in the order |
| Comment | This is a composite field containing client code and a text comment on the order separated with a slash ( / ) |
| Reference | Linking text for unique mapping of two negotiated counter orders |
| Status | Order status. Valid values:<br>_ 'Active': an unexecuted order;<br>_ 'Filled': the order has been executed;<br>_ 'Killed': the order has been cancelled by the sender |
| Settlement code | Trade settlement code |
| Direction status | Order direction. Valid values:<br>_ 'Sent': one's own order negotiated to another trader;<br>_ 'Received': an order of another trader negotiated to you;<br>_ 'Sent and received': an order negotiated to oneself |
| Yield | Yield at the price of the order in % |
| Volume | Order value in cash with an accuracy of instrument price currency |
| *Buyback price | Price of buyback of the second leg of REPO in cash. For orders with SWAP instruments that is base rate of the currency instrument specified by user when entering transaction |
| ACI | ACI of bond coupon in cash with an accuracy of instrument price currency |
| Refund rate (%) | Refund rate in case of refusal to perform the trade in % per annum |
| *REPO rate (%) | REPO lending rate in % per annum |
| Trans ID | Unique order number TRANS_ID for orders imported from a file |
| *REPO sum | REPO total is the sum of raised / borrowed REPO funds as of the current date with an accuracy of instrument price currency |

| Parameter | Description |
|---|---|
| **REPO buyback value | REPO buyback trade volume in cash with an accuracy of instrument price currency |
| **Order input type | REPO order entry type. Valid values:<br>_ Price1+Rate;<br>_ Rate+Price2;<br>_ Price1+Price2;<br>_ REPO Total + Volume;<br>_ REPO Total + Discount;<br>_ Volume + Discount;<br>_ REPO total;<br>_ Quantity |
| **REPO period | REPO period in calendar days |
| **Start discount (%) | Open discount in % |
| **Lower discount (%) | Discount lower limit value in % |
| **Upper discount (%) | Discount upper limit value in % |
| **Block instruments | The attribute of blocking the instrument on a special account during a REPO operation ('Yes', 'No') |
| REPO sum original | Original value of REPO total specified at the time of registration with an accuracy of instrument price currency. Only for modified REPO orders; for other orders (or if no value was specified) the field is blank |
| Qty original | Original quantity of instruments specified at the time of registration (with an accuracy of instrument quantity or in lots). Only for modified REPO orders; for other orders (or if no value was specified) the field is blank |
| Original discount (%) | Original discount value specified at the time of registration. Only for modified REPO orders; for other orders (or if no value was specified) the field is blank |
| Currency | Settlement currency, for example, SUR - RF rubles, USD - US dollars |
| On behalf of | The person on whose behalf and at whose expense the trade is registered. Valid values:<br>_ On one's own behalf, at one's own expense;<br>_ On one's own behalf, at the client's expense;<br>_ On one's own behalf, at the trust manager's expense;<br>_ On behalf of the client, at the client's expense |
| Large trade | Attribute of a large trade (Yes / No) |
| Reg. number | Government registration number of the instrument |
| Settle date | Settlement date. For swap trades it is the settlement date of the first part of a swap |
| ***Date of activation | Order activation date |
| ***Time of activation | Order activation time. Format is defined by settings of the operational system |

| Parameter | Description |
|---|---|
| Opposite quote | Counter quote number. If there is no such order, value 0 is transferred |
| Settlement currency | Code of the settlement currency in the trade generated by the given order |
| Bank account | Settlement account / code identifier in the clearing organization |
| ***Withdraw date | Order cancellation date in the <YYYYMMDD> format |
| Original number | Number of the original order in the TS |
| Prefferable instrument | 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 |
| Price Currency | Order price currency |
| Order Exchange code | Exchange code of an order |
| Period | Trading session period when an order was placed |
| Client qualifier | Qualifier of the client on whose behalf an order was submitted. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Legal Entity |
| Client short code | Short identifier of the client on whose behalf an order was submitted |
| Investment decision maker qualifier | Qualifier of the person or algorithm submitted an order. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Algoritm |
| Investment decision maker short code | Short code to identify the person or algorithm submitted an order |
| Executing trader qualifier | Determines if the execution of the order was triggered by an algorithm or person. Possible values:<br>_ "" (empty);<br>_ Natural Person;<br>_ Algoritm |
| Executing trader short code | Short code to identify the trader who executed an order |
| External reference | Text comment with information about the user of the external system |
| Benchmark | Indicative rate identifier |
| Reject reason | The reason why the order was rejected by the trading system |
| Open REPO buy-back value at T+1 | Open REPO buy-back value at T+1 date. The scale corresponds to the currency scale. The field is filled in only for Open REPO |
| Open REPO T+1 date | Open REPO T+1 date in the <DD.MM.YYYY> format. The field is filled in only for Open REPO |

| Parameter | Description |
|---|---|
| Open REPO | Open REPO trade. Valid values:<br>_ Yes;<br>_ No |

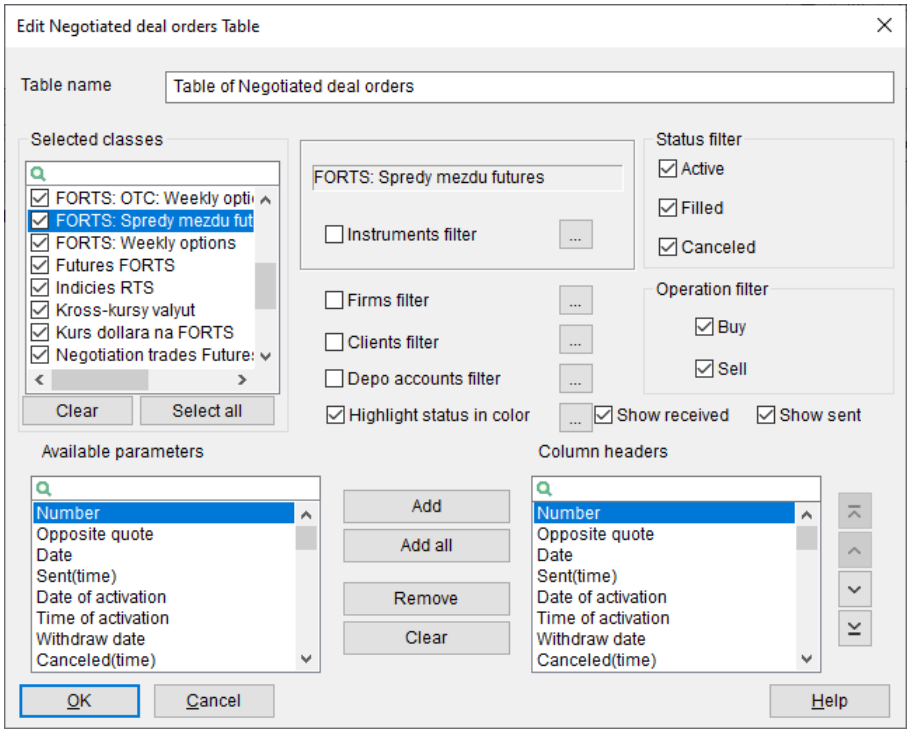
* – the parameter is used only in orders for REPO trades

** – the parameter is used in orders for REPO trades in government securities

*** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.22.3 Table configuration




1. **Selected classes** is a list of instrument classes for displaying in the table. The list of available classes and instruments they contain depends on the configuration of the filters for receiving data from the server (program menu **System / Settings / General settings**, section **Program / Receiving data / Quotes**).
2. **Instruments filter** is intended to configure filtering of instruments for each class from the **Selected classes** list. The filter is used for creating **Trades** table for a particular instrument) a group of instruments).
3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. **Clients filter** filters the client codes displayed in the **Comment** column.
5. **Depo accounts filter** is the filter for the **Account** field.

6. If the **Show received** * checkbox is selected, orders with value 'Received' in field **Direction** are displayed in the table.
7. If the **Show sent** * checkbox is selected, orders with value 'Sent' in field **Direction** will be displayed in the table.

> **(*) The parameter is advisable to apply for configuration of displaying sent and received order in separate tables.**

8. If the **Highlight status in color** checkbox is selected, a window for setting background and font colors opens, also opens by clicking the "…" button, for description of color setting window of **Order** table see 3.21.5. If the checkbox is clear, the font color corresponds to the operating system settings.
9. **Status filter** allows you to select the displayed orders by the value of the **Status** field (Active, Fileld, Killed).
10. **Operation filter** allows you to filter orders by the value of the **Operation** field (Buy, Sell). It is recommended to be used for creating various tables for buy and sell orders.
11. **Available parameters / Column headers** is to select the parameters to be displayed and configure their sequence.

### 3.22.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **New negotiated deal order** (or F2 or or left double clicking on a row of table) to enter a new order with the same conditions as of the selected order. If the table is empty, selecting this menu item opens the dialog box for selecting a class or an instrument.
- Use **Cancel negotiated deal order** (or 'Ctrl+D') to cancel the selected order.
- Use **Cancel active orders** to cancel all active orders.
- Use **Open channel / Close channel** to activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
  - **<Table name>** – link a window to this table;
  - **Disconnect from channel** – detach a linked table from the channel.
- Use **Submit counter negotiation trades orders** to entercounter negotiated orders, see 3.22.7. The menu item is available if there is at least one selected row in the table. To select several rows one after another, hold down the Shift key. To select several rows randomly, hold down the Ctrl key.
- Use **Execute transaction** (or 'Ctrl+T') to execute the transaction using the General method of executing transactions.

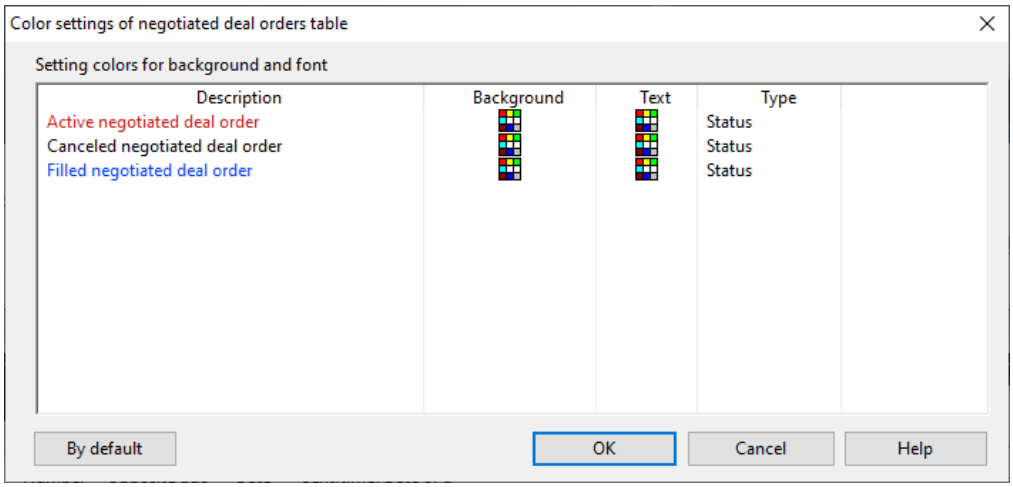
- **Save negotiated deal orders from table to file** saves to a file only those orders that are displayed in the table.
- **Save all negotiated deal orders to file** saves to a file all available orders without regard to the table settings.
- **Copy to pocket** copies all orders of the table to the pocket. The function is available if Transaction pocket table is opened on the screen. For details, see Copying orders to pocket

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.22.5 Color settings of negotiated deal orders table

To open the window, click on the '**...**' button to the right of the **Highlight status in color** checkbox in the **Negotiated deal orders** table editing dialogue box. The settings allow you to set the background and text colors for table rows depending on the order execution status:




The window displays a table describing the status of orders and the color of their background and text.

- **Active negotiated deal order** sets color for active orders;
- **Killed negotiated deal order** sets color for cancelled orders;
- **Filled negotiated deal order** sets color for filled orders.

button in an appropriate row sets the background and text colors.

The **By default** button resets settings to their default values shown in the image.

### 3.22.6 Format of saving to a text file

The function for saving a table to a file is called from the shortcut menu and has two versions:

- **Save negotiated deal orders from table to file** saves only orders displayed in the table.
- **Save all negotiated deal orders to file** saves to file all available orders without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

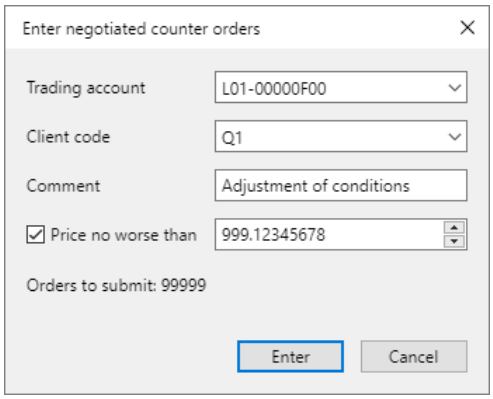
An example of a file line is as follows:

```
Number,Opposite quote,Date,Sent(time),Date of activation,Time of
activation,Withdraw date,Killed(time),Instrument (s.n.),Instrument,Instrument
code,Class,Class code,Side,Account,Price,Qty,Balance,Trader,Dealer,Trader's
org.,UID,Trader of partner,Partner,Partner's org., Client
code,Comment,Reference,Status,Settlement code,Direction status,Yield,Volume,Buyback
price,ACI,Refund rate(%),REPO rate(%),Trans ID,REPO sum,REPO buyback value,Order
input type,REPO period,Start discount(%),Lower discount(%),Upper discount(%),Block
instruments,REPO sum original,Qty original,Original discount(%),Currency,On behalf
of,Large trade,Reg. number,Settle date,
1,274 260,,25.10.2024,7:53:53,,,,,Mecel,Mecel [BK RPS: A1-Akcii i pai],MTLR,BK RPS:
A1-Akcii i
pai,BPSEQ,Buy,L01+00000F00,100,000,1,1,NC0038900000,NC0038900000,NC0038900000,100 477
,,NC0038900000,NC0038900000,QVAL1/g,QVAL1/g/,,Active,T0,Sent and
recieved,,10 000,00,,,,,,10 000,00,,Price1+Rate,,,,,Нет,0,00,0,0,000,,,,,25.10.2024
```

### 3.22.7 Submitting negotiated counter orders

To quickly prepare and submit several counter orders from the Table of negotiated deal orders, select **Submit negotiated trades orders** in the shortcut menu.

The dialog box displays the number of negotiated orders selected in the table, the active negotiated order is considered to be the counter, for which the partner's company in the order coincides with the company specified in the negotiated order class for the current user.




1. **Trading account** box is used for selecting a trading account which is substituted as a trading account in the counter negotiated order. If the **Default** value is indicated, the counter order shall indicate the trading account, which would be substituted in the entry negotiated order dialog box by a double click on the processed negotiated order.
2. **Client code** box is used for selecting a client that is substituted as a client code to a counter negotiated order. If the **Default** value is indicated, the, counter order shall indicate the client

code which would be substituted in the entry negotiated order dialog box by a double click on the processed negotiated order.

3. **Comment** box is a text comment on the order.
4. **Price no worse than** box is an order price for one unit of instrument, witn accuracy to 8 decimal places. Specified during an auction, when it is necessaryto submit counter negdeal orders to the negdeal orders submitted for auction. For these orders the price may be specified (negdeal orders) or not. The specified value will be used for counter orders by volume. Counter orders by price/quantity orders will be submitted with the prices specified in the original orders if these prices fulfill the "price no worse than" condition. The input field is only available when the check box is enabled.

By pressing the **Enter** button, the process of submitting counter orders begins, if the **Ask for confirmation for group operations** setting (**Settings** / **General** / **Trading** / **Orders,** (see Chapter 5, "Client Operations", sub-section 5.13.2) is enabled in the terminal, then confirmation will be requested before the counter orders are issued. By clicking the **Cancel** button, the dialog box closes without saving.

> **If you try to enter counter orders with the input field activated and empty, a message about the empty field will be displayed and orders will not be entered.**

> **If among selected orders in the Orders table there are both regular orders and REPO with CCP orders, then when you try to enter counter orders with the input field activated and empty, a message about different types of orders will be displayed: "Orders with different price entry types were selected" and the orders will not be entered.**

# 3.23 NDM quotes table

menu **Create window / NDM Quotes...**

### 3.23.1 Purpose

The table is used for viewing the status of own quotes that have been sent since the trading session start.

### 3.23.2 Table format

Each table row contains information on an individual order. Table columns designate parameters of orders:

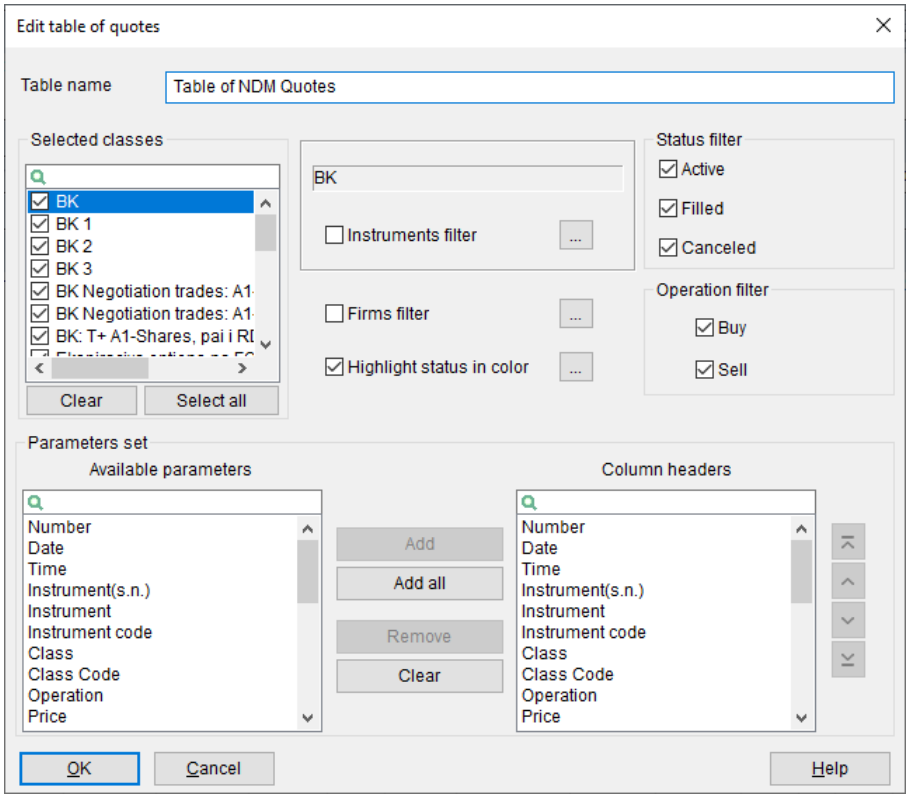
| Parameter | Description |
|---|---|
| Number | Order registration number in the trading system |
| Date | Order registration date in the trading system |
| Time | Order registration time in the trading system. Format is defined by settings of the operational system |
| Instrument (s.n.) | Abbreviated instrument name |

| Parameter | Description |
|---|---|
| Instrument | Instrument name |
| Instrument code | Instrument code in the trading system |
| Class | Instrument class name |
| Class code | Class code in the trading system |
| Side | Operation direction (Buy or Sell) |
| Price | Order price per a unit of instrument |
| Qty | Quantity of instruments in the order with an accuracy of instrument quantity or in lots |
| Value | Order value in cash with an accuracy of instrument price currency |
| Dealer | Identifier of the trader that sent the order |
| Trader's org. | Name of the trader that has submitted the order |
| Status | Order status. Valid values:<br>_ Active – unexecuted order;<br>_ Filled – executed order;<br>_ Killed – order cancelled by the sender |
| Settle code | Trade settlement code |
| *Buyback price | Price of the second leg of REPO per instrument unit |
| *REPO rate (%) | REPO lending rate in % per annum |
| *REPO sum | Sum of raised / borrowed REPO funds as of the current date with an accuracy of instrument price currency |
| *REPO buyback value | REPO buyback trade volume in cash with an accuracy of instrument price currency |
| *Order input type | REPO order entry type |
| *REPO period | REPO period in calendar days |
| *Discount (%) | Discount at the time of REPO trade making |
| *REPO sum original | Original value of REPO total specified at the time of registration with an accuracy of instrument price currency. Only for modified REPO orders; for other orders (or if no value has been specified) the field is blank |
| *Qty original | Original quantity of instruments specified at the time of registration (with an accuracy of instrument quantity or in lots). Only for modified REPO orders; for other orders (or if no value has been specified) the field is blank |
| *Original discount (%) | Original discount value specified at the time of registration. Only for modified REPO orders; for other orders (or if no value has been specified) the field is blank |

* – the parameters of REPO trades

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.23.3 Table configuration




1. **Selected classes** is a list of instrument classes for displaying in the table. The list of available classes and instruments they contain depends on the configuration of the filters for receiving data from the server (program menu **System / Settings / General settings**, section **Program / Receiving data / Quotes**).
2. **Instruments filter** is intended to configure filtering of instruments for each class from the **Selected classes** list. The filter is used for creating **NDM Quotes** table for a particular instrument) a group of instruments).
3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. If the **Highlight status in color** checkbox is selected, a window for setting background and font colors opens, also opens by clicking the "…" button, for description of color setting window of **Order** table see 3.22.5. If the checkbox is unchecked, the font color corresponds to the operating system settings.
5. **Status filter** allows you to select the displayed orders by the value of the **Status** field (Active, Fileld, Killed).
6. **Operation filter** allows you to select orders by the value of the **Operation** field (Buy, Sell). It is recommended to be used for creating various tables for buy and sell orders.
7. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.23.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

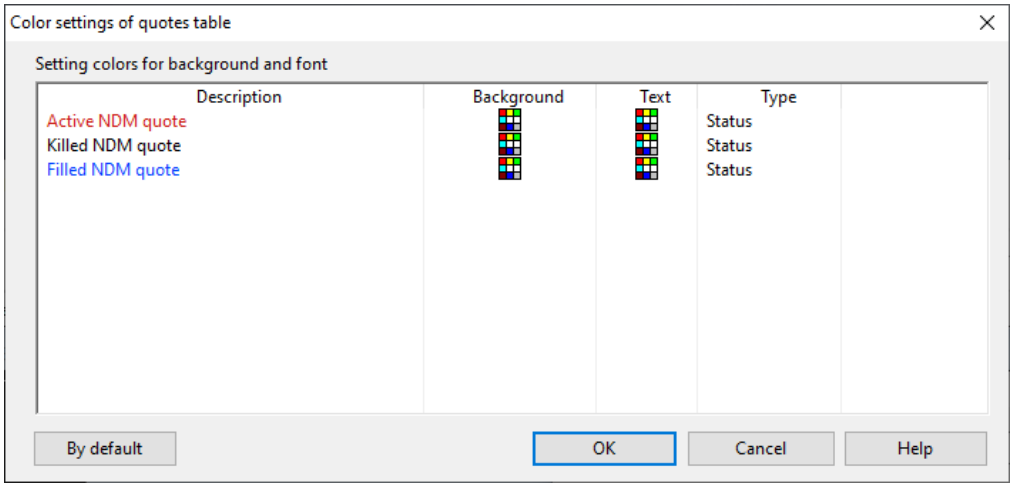
- Use **New quote** (or F2 or left double clicking on a row of table) to submit a new quote.
- Use **Cancel quote** (or 'Ctrl+D') to cancel the selected quote.
- Use **Cancel active orders** to cancel all active orders.
- Use **Change quote** (or 'Ctrl+A') to change the selected order.
- Use **New negdeal order** (or 'Ctrl+F2') to submit a new order with conditions similar to the order on which the cursor is located. The negotiated order entry form is filled with the parameters of the selected quote. In this case, the direction of the order is changed to the opposite. Available only if you select quote and have the permissions to submit negotiated order.
- Use **Execute transaction** (or 'Ctrl+T') to execute the transaction using the General method of executing transactions.
- **Save quotes from table to file** saves to a file only those orders that are displayed in the table.
- **Save all quotes to file** saves to a file all available orders without regard to the table settings.
- **Copy to pocket** copies all orders of the table to the pocket. The function is available if Transaction pocket table is opened on the screen. For details, see Copying orders to pocket

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.23.5 Color settings of quotes table

To open the window, click on the '**...**' button to the right of the **Highlight status in color** checkbox in the **NDM Quotes** table editing dialogue box. The settings allow you to set the background and text colors for table rows depending on the order execution status:




The window displays a table describing the status of orders and the color of their background and text.

- **Active NDM quote** sets color for active orders;
- **Killed NDM quote** sets color for cancelled orders;
- **Filled NDM quote** sets color for filled orders.

button in an appropriate row sets the background and text colors.

The **By default** button resets settings to their default values shown in the image.

### 3.23.6 Format of saving to a text file

The function of saving into a file is called from the context menu and has two versions:

- **Save quotes from table to file** saves only quotes displayed in the table.
- **Save all quotes to file** saves to file all available quotes without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file line is as follows:

```
Number,Opposite quote,Date,Sent(time),Date of activation,Time of
activation,Withdraw date,Killed(time),Instrument (s.n.),Instrument,Instrument
code,Class,Class code,Side,Account,Price,Qty,Balance,Trader,Dealer,Trader's
org.,UID,Trader of partner,Partner,Partner's org.,Client
code,Comment,Reference,Status,Settlement code,Direction status,Yield,Volume,Buyback
price,ACI,Refund rate(%),REPO rate(%),Trans ID,REPO sum,REPO buyback value,Order
input type,REPO period,Start discount(%),Lower discount(%),Upper discount(%),Block
instruments,REPO sum original,Qty original,Original discount(%),Currency,On behalf
of,Large trade,Reg. number,Settle date,
1,274 260,,25.10.2024,7:53:53,,,,,Mecel,Mecel [BK RPS: A1-Akcii i pai],MTLR, BK RPS:
A1-Akcii i
```

```
pai,BPSEQ,Buy,L01+00000F00,100,000,1,1,NC0038900000,NC0038900000,NC0038900000,100 477
,,NC0038900000,NC0038900000,QVAL1/g,QVAL1/g/,,Active,T0,Sent and
recieved,,10 000,00,,,,,,10 000,00,,Price1+Rate,,,,,No,0,00,0,0,000,,,,,25.10.2024
```

# 3.24 NDM Level II Quotes table

menu **Create window / NDM Level II quotes...**

### 3.24.1 Purpose

The table is used for viewing all quotes for a certain instrument, including the information about the order sender.

### 3.24.2 Table format

The table contains 10 best buy / sell quotes ordered by the **Price** parameter. The quote window view can be customised by users.

Contrary to the **Level II Quotes** table, orders in the **NDM quotes** table are not aggregated by the price, and each table row corresponds to one order.

Table columns have different sets of parameters for NDM orders and REPO operations:

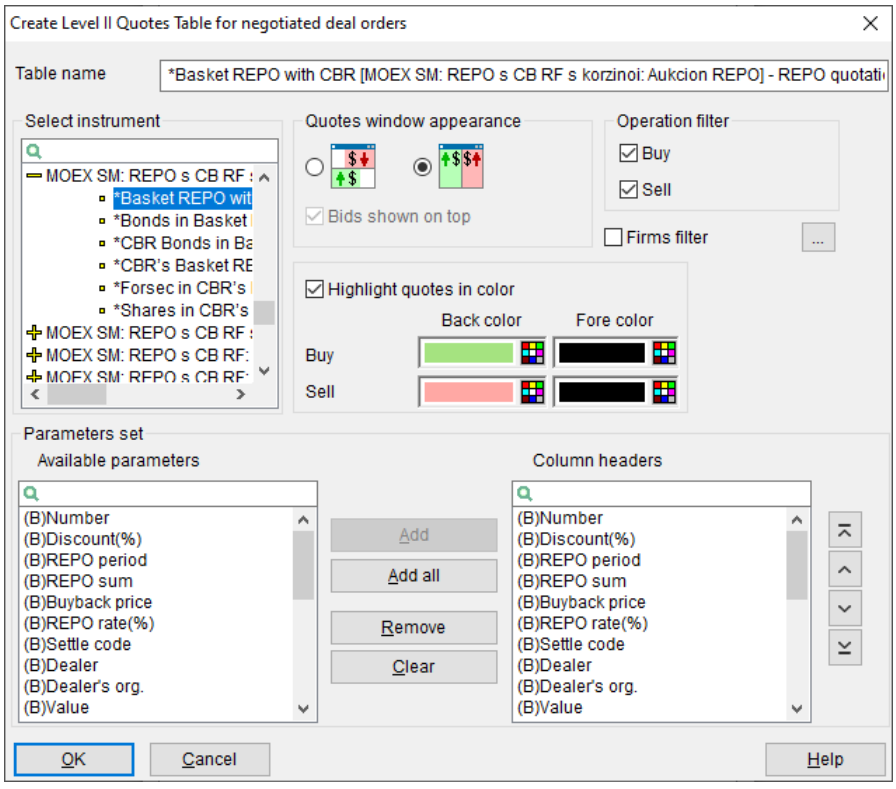
| Parameter | Description |
|---|---|
| Number (B) | Buy quote number |
| *Discount (%) (B) | Buy quote discount |
| *REPO period (B) | REPO buy quote period |
| *REPO sum (B) | REPO buy quote total |
| *Buyback price (B) | Price per instrument unit of the second leg of REPO for the buy order |
| *REPO rate (%) (B) | REPO rate for the buy order in % |
| Settle code (B) | Settlement code specified in the buy order |
| Dealer (B) | Identifier of the trader who submitted the buy order |
| Dealer's org. (B) | Name of the trader who submitted the buy order |
| Value (B) | Volume of the buy order in cash |
| Qty (B) | Quantity of instruments in the buy order expressed in lots |
| Buy | Buy order price per instrument unit |
| Sell | Sell order price per instrument unit |
| Qty (S) | Quantity of instruments in the sell order expressed in lots |
| Value (S) | Volume of the sell order in cash |

| Parameter | Description |
|---|---|
| Dealer's org.(S) | Name of the trader who submitted the sell order |
| Dealer (S) | Name of the trader who submitted the sell order |
| Settlecode (S) | Settlement code specified in the sell order |
| *REPO rate (%) (S) | REPO rate for the sell order in % |
| *Buyback price (S) | Price per instrument unit of the second leg of REPO for the sell order |
| Number (S) | Sell quote number |
| *REPO sum (S) | REPO sell quote total |
| *REPO period (S) | REPO sell quote period |
| *Discount (S) | Sell quote discount |

* – parameters of orders for REPO trades

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.24.3 Table configuration



1. **Select instrument** is a list of instrument classes available for selecting one instrument and displaying information on it in the table. The list is available only for creating a table but unavailable when editing.
2. If the **Highlight quotes in color** checkbox is selected, table cells that contain information on orders to buy/sell are highlighted in font and / or background color. For details on configuring colors, see 2.6.10 'Customising tables and charts colors' of Chapter 2.
3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. **Operation filter** allows you to select orders by the value of the **Operation** field (Buy, Sell). It is recommended to be used for creating various tables for buy and sell orders.
5. **Quotes window appearance** allows you to select the view of the **NDM quotes** table:
   - : with one common **Price** column **(1)**. Parameters of buy and sell orders are displayed in different columns.
   - : bid and offer parameters are displayed in different columns **(2)**. In this case, bids are arranged in order price descending order, while offers are arranged in order price ascending order so that the best order prices are displayed in the first table row.
   - If the **Buy orders shown on top** checkbox is selected, parameters of buy orders are displayed at the top of the table. This attribute is available for tables with view **(1)**.
6. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.24.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **New order** (or F2 or left double clicking on a row of table) to enter a new stop order.
- Use **New quote** to submit a new quote.
- Use **Execute transaction** (or 'Ctrl+T') to execute the transaction using the General method of executing transactions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

> **In order to be able to enter orders for the UA class instruments (Ukrainian quote market) from the NDM quotes table, you must add the following line in the [transactions] section of settings file info.ini:**

```
use-order-trans-instead-of-neg-deal-trans-classes-list=UA
```

When an order is placed from the **NDM Level II Quotes** table, the matching for the instrument class of the selected quote, specified in the [QUOTES_EXECUTION] section of settings file info.ini is checked. If a matching is set, an order is placed for the class specified in the settings as the execution class. If there is no firm code, the counterparty's firm code will not be considered in the quote. If the matching is not specified, the orders are placed in the standard way.

When an order is placed from the **NDM Level II Quotes** table and the specialized display mode is selected, a new negotiated order entry form opens with availiability to select execution class, specified in the [QUOTES_EXECUTION] section of settings file info.ini. If information about coupon schedule and basis of REPO has not been recieved, then the **Yield** field and **Set price** button are unavailable on the entry form.

Key format, considering the firm:

```
<CLASS CODE>|<FIRM CODE>=<EXECUTION CLASS CODE>
```

Where:

- <CLASS CODE> – class code of the selected quote.
- <FIRM CODE> – counterparty's firm code.
- <EXECUTION CLASS CODE> – code of the class to submit an order.

Key format, not considering the firm:

```
<CLASS CODE>=<EXECUTION CLASS CODE>
```

Where:

- <CLASS CODE> – class code of the selected quote.
- <EXECUTION CLASS CODE> – code of the class to submit an order.

> **If the price accuracy in the quote class is higher than the accuracy in the execution class, the price is converted from the value with higher accuracy to the value with lower accuracy according to mathematical rules. For example, 1.236450 is rounded to 1.2365 and 1.236440 to 1.2364.**

# 3.25 Aggregated NDM and REPO quotes

menu **Create window / Aggregated NDM and REPO quotes…**

### 3.25.1 Purpose

The table is used for viewing active quotes for instruments of all available for user NDM and REPO classes.

### 3.25.2 Table format

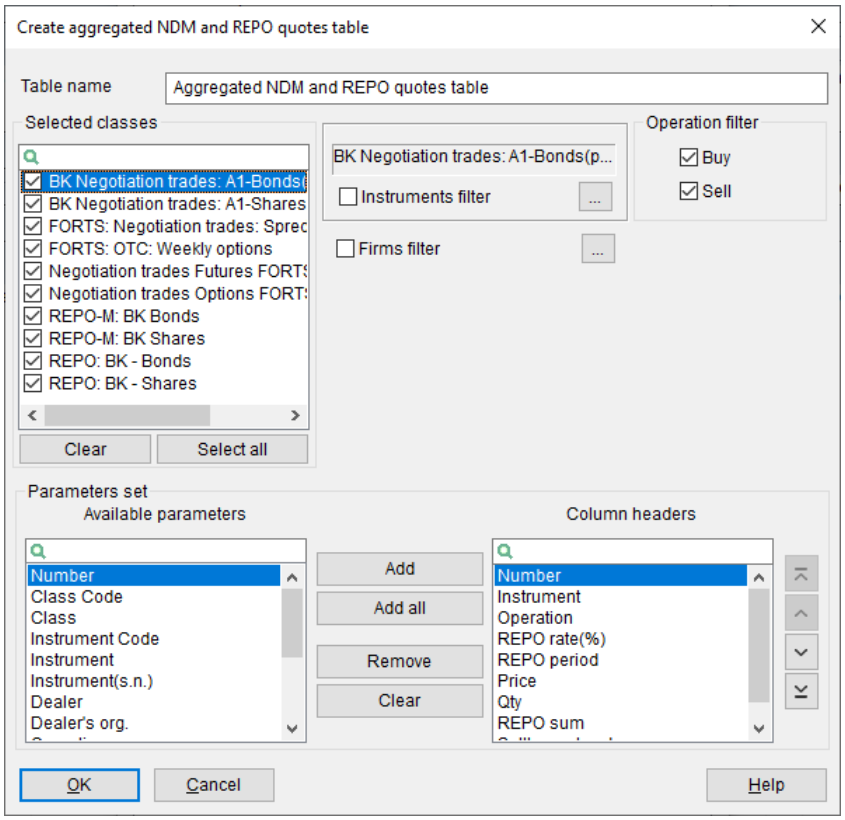
The **NDM and REPO quotes** table is built in the context of selected instruments.

Unlike the **Level II Quotes** table, orders in the **Aggregated NDM and REPO quotes** table are not aggregated by price, and each line corresponds to one order. Table columns have the following parameters:

| Parameter | Description |
|---|---|

| Parameter | Description |
|---|---|
| Number | Quote number |
| Class code | Code of instrument class |
| Class | Name of the class to which the instrument belongs |
| Instrument code | Instrument identifier |
| Instrument | Name of an instrument |
| Instrument (s.n.) | Short name of an instrument |
| Dealer | Identifier of the trading participant who submitted the order |
| Dealer's org. | Name of the trader who submitted the order |
| Operation | Operation direction (Buy, Sell) |
| REPO rate (%) | REPO rate in percentage |
| REPO period | Quote REPO period |
| Qty | Quantity of instruments in the order |
| REPO sum | Quote REPO sum |
| Settlecode | Settlement code specified in the order |
| Price | Quote price, it is displayed with instrument quote accuracy |

### 3.25.3 Table configuration




1. **Selected classes** is a list of instrument classes available for displaying in the table. All available for user NDM and REPO classes are displayed in the list.
2. **Instruments filter** allows you configure the list of instruments for each class the **Selected classes** window. The filter is used for creating the **Aggregated NDM and REPO quotes** table for a particular instrument (a group of instruments).
3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. **Operation filter** allows you to select orders by the value of the **Operation** field (Buy, Sell). It is recommended to be used for creating various tables for buy and sell orders.
5. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.25.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Quotes opens the **Level II Quotes** tableof the selected instrument.
- Use **New order** (or F2 or left double clicking on a row of table) to enter a new order.
- Use **New quote** to submit a new quote.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

When an order is placed from the **Aggregated NDM and REPO quotes** table, the matching for the instrument class of the selected quote, specified in the [QUOTES_EXECUTION] section of settings file info.ini is checked. If a matching is set, an order is placed for the class specified

in the settings as the execution class. If there is no firm code, the counterparty's firm code will not be considered in the quote. If the matching is not specified, the orders are placed in the standard way.

Key format, considering the firm:

```
<CLASS CODE>|<FIRM CODE>=<EXECUTION CLASS CODE>
```

Where:

- <CLASS CODE> – class code of the selected quote.
- <FIRM CODE> – counterparty's firm code.
- <EXECUTION CLASS CODE> – code of the class to submit an order.

Key format, not considering the firm:

```
<CLASS CODE>=<EXECUTION CLASS CODE>
```

Where:

- <CLASS CODE> – class code of the selected quote.
- <EXECUTION CLASS CODE> – code of the class to submit an order.

> **If the price accuracy in the quote class is higher than the accuracy in the execution class, the price is converted from the value with higher accuracy to the value with lower accuracy according to mathematical rules. For example, 1.236450 is rounded to 1.2365 and 1.236440 to 1.2364.**

# 3.26 Trades for execution

menu **Create window / Trades for execution...**

### 3.26.1 Purpose

The table is used for viewing the execution status of mature NDM trades. The table is also used for viewing the status of trades for execution of the second leg of REPO.

### 3.26.2 Table format

Each table row corresponds to an individual trade. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Number | Trade registration number in the trading system |
| Order number | Number of the order that formed the basis for making the given trade |
| Date | Trade date |

| Parameter | Description |
|---|---|
| ***Settle date | Trade settlement date |
| Class | Instrument class name |
| Class code | Instrument class code |
| Instrument(s.n.) | Abbreviated instrument name |
| Instrument | Instrument name |
| Instrument code | Instrument code of the instrument |
| Side | Operation direction: 'Buy' or 'Sell' |
| Client code | Client code |
| Comment | A text comment on the order |
| Dealer | Trader identifier |
| Trader's org. | Trader name |
| Depo account | Trader depo account |
| Partner | Identifier of the trader who is the partner under the trade |
| Partner's org. | Name of the trader who is the partner under the trade. The field is filled in only for clients who have the rights to perform active operations. |
| Partner's depo account | Depo account of the trader who is the partner under the trade |
| Price | Trade price per instrument unit. For REPO operations: execution price of the second REPO leg per instrument unit as of the current date |
| Qty | Quantity of instruments with an accuracy of instrument quantity or in lots |
| Value | Trade value in cash with an accuracy of instrument price currency |
| Status | Trade confirmation status. Valid values:<br>_ 'Not executed': the trade has not been confirmed by a report;<br>_ 'Included into report': the trade has been included into a report by one counterparty;<br>_ 'Executed': the trade has been confirmed by reports by both counterparties;<br>_ 'Withdrawn by the user';<br>_ 'Margin call';<br>_ 'Margin call cancel' |
| ACI | ACI of bond coupon in cash with an accuracy of instrument price currency |
| *Price 1st REPO part | Price of the first leg of REPO per instrument unit |
| Buyback price | Execution price of the second leg of REPO per instrument unit as of the maturity expiration date |
| *Trade number 1st REPO part | Registration number of the first leg of REPO in the trading system |

| Parameter | Description |
|---|---|
| *REPO rate (%) | REPO lending rate in % |
| Settle code | Trade settlement code |
| Report | Trade report number in the trading system |
| Partner's report | Trade partner report number |
| TS Commission | Trading system commission in cash with an accuracy of instrument price currency |
| **Balance | Volume of the unfilled part of the order with an accuracy of instrument quantity or in lots |
| **,***Execution time | Execution time. Format is defined by settings of the operational system |
| **Sum of liabilities | Cash commitment or claim (depending on the trade direction) (for trades of the second leg of REPO, it is the value of REPO commitment as of the current date) with an accuracy of instrument price currency |
| **REPO sum | REPO total is the sum of raised / borrowed REPO funds as of the current date with an accuracy of instrument price currency |
| **REPO period | REPO period in calendar days |
| **REPO buyback value | Current value of REPO buyback calculated as of the execution date (by the trade condition) of the second leg of REPO, with an accuracy of instrument price currency |
| **REPO return value | Current value of REPO return amount calculated as of the execution date (by the trade condition) of the second leg of REPO, with an accuracy of instrument price currency |
| **Discount (%) | For trades of the first leg of REPO, it is the starting discount. For trades of the second leg of REPO, it is the current discount in % |
| **Lower discount (%) | Discount lower limit value in % |
| **Upper discount (%) | Discount upper limit value in % |
| **Block instruments | The attribute of blocking the instrument on a special account during a REPO operation (‘Yes’, ‘No’) |
| **Execute | Attribute showing that the expiry date of the second leg of REPO falls on today (‘Yes’, ‘No’) |
| **Execute tomorrow | Attribute showing that the maturity date of the second leg of REPO falls on tomorrow ('Yes', 'No') |
| **Type | Type of trade. Valid values:<br>_ Negotiated deal;<br>_ First leg of REPO;<br>_ Second leg of REPO; |

| Parameter | Description |
|---|---|
| | _ Compensation payment;<br>_ Negotiation deal;<br>_ Initial placement;<br>_ REPO with CCP first leg;<br>_ REPO with CCP second leg and Refund;<br>_ Defaulter's commitments;<br>_ Affected party's demands;<br>_ First part of REPO with CCP;<br>_ Second part of REPO with CCP |
| **Direction | Operation type: 'Credit' or 'Debit' |
| **Discount after payment (%) | Discount value after making the compensation payment in %<br>This parameter is used for trades of the 'Compensation payment' type |
| **Quantity after payment | Quantity of instruments with an accuracy of instrument quantity or in lots after making the compensation payment.<br>This parameter is used for trades of the 'Compensation payment' type |
| **REPO sum after payment | Amount after making the compensation payment with an accuracy of instrument price currency.<br>This parameter is used for trades of the 'Compensation payment' type |
| **REPO buyback value after payment | REPO buyback trade volume after making the compensation payment with an accuracy of instrument price currency.<br>This parameter is used for trades of the 'Compensation payment' type |
| **REPO return sum after payment | Trade volume in cash after making the compensation payment with an accuracy of instrument price currency.<br>This parameter is used for trades of the 'Compensation payment' type |
| *,***Date of settlement | For compensation payments, it is the date of making the original REPO trade; blank for other cases |
| State of clearing | Trade settlement status |
| Type of clearing | Trade settlement procedure type. Valid values:<br>_ Not set;<br>_ Simple;<br>_ Multilateral;<br>_ External;<br>_ Central |
| Report comission | Commission in cash for executing the trade by an urgent report with an accuracy of instrument price currency |
| Coupon payment | Amount of the coupon payment made since the last trade in the instruments included into the REPO trade collateral, with an accuracy of instrument price currency |
| ***Date of coupon payment | Last coupon payment date |

| Parameter | Description |
|---|---|
| Principal debt payment | Amount of payment under the principal debt made since the last trade in the instruments included into the REPO trade collateral, with an accuracy of instrument price currency |
| ***Date of principal debt payment | Date of the last principal debt (amortisation) payment |
| Settle currency | Trade settlement currency code |
| Confirmed | Attribute of trade confirmation. Valid values:<br>_ Yes;<br>_ No |
| Confirmed by counterparty | Attribute of trade confirmation by counterparty. Valid values:<br>_ Yes;<br>_ 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 |
| Bank account | Settlement account / code identifier in the clearing organization |
| Qty for execution | Number of instruments for execution |
| Bank | Identifier of clearing organization |
| Compensation value | Amount of compensation in trade currency with an accuracy of instrument price currency |
| Parent trade number | Identifier of parent trade |
| Benchmark | Indicative rate identifier |
| Benchmark change date | Date of the benchmark change in format <YYYYMMDD> |
| Benchmark value | Benchmark value, in % |
| Cancel reason | Reason why the order was rejected |
| Deposit trade type | Deposit trade type. Valid values:<br>_ "" (empty) – a trade is not the "deposit" type;<br>_ Intention;<br>_ Deposit;<br>_ Reserve;<br>_ Refund close;<br>_ Deposit close;<br>_ Refill shift |
| Open REPO buy-back value at T+1 | Open REPO buy-back value at T+1 date. The scale corresponds to the currency scale. The field is filled only for Open REPO |
| Open REPO T+1 date | Open REPO T+1 date in the <DD.MM.YYYY> format. The field is filled in only for Open REPO |

| Parameter | Description |
|---|---|
| Report for closing REPO with open date | Report for closing REPO with open date. The field is filled in only for Open REPO |
| Open REPO status | Open REPO trade status. Valid values:<br>_ Yes;<br>_ No;<br>_ Finalized |

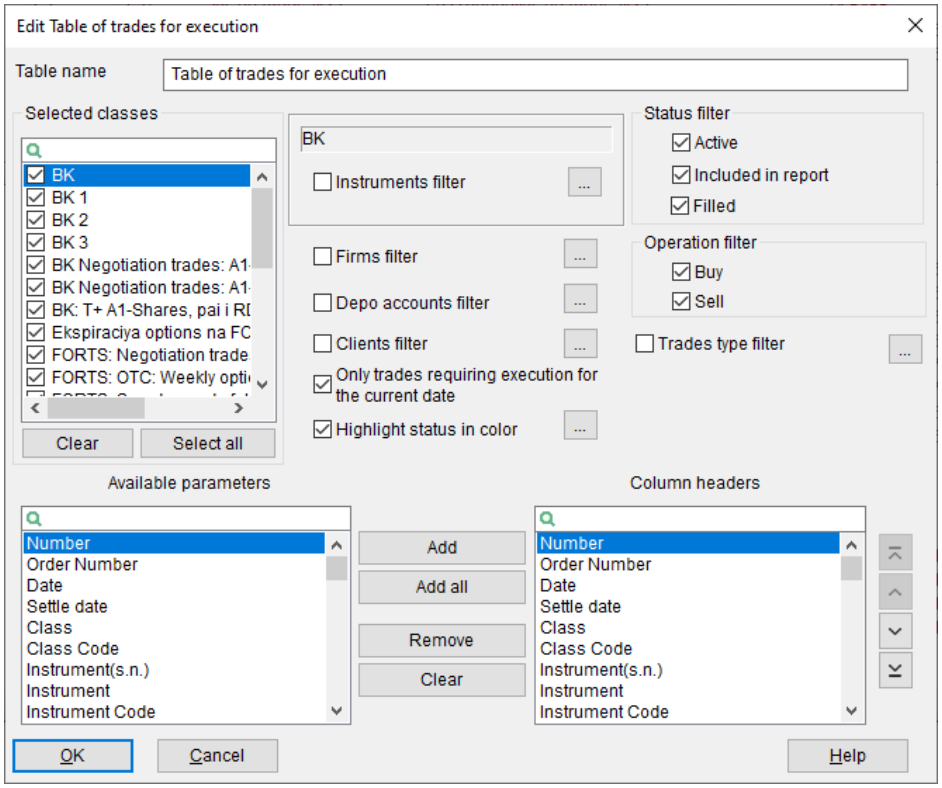
* – the parameter is used only in REPO trades,

** – the parameter is used for GS REPO trades,

*** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run.

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.26.3 Table configuration




1. **Selected classes** is a list of instrument classes available for displaying in the table. The list of classes and instruments they contain depends on the configuration of the filters for receiving data from the server (program menu **System / Settings / General settings**, section **Program / Receiving data / Quotes**).
2. **Instruments filter** allows you configure the list of instruments for each class the **Selected classes** window. The filter is used for creating of **Trades** table for a particular instrument (a group of instruments).

3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. **Depo accounts filter** allows you configure filtering by depo accounts.
5. **Clients filter** filters the client codes displayed in the **Comment** column.
6. If the **Only trades requiring execution for the current date** checkbox is selected, the table displays only trades with the execution date that coincides with the current date.
7. If the **Highlight status in color** checkbox is selected, a window for setting background and font colors opens, also opens by clicking the "…" button, for description of color setting window of **Order** table see 3.6.5. If the checkbox is clear, the font color corresponds to the operating system settings.
8. **Status filter** allows you to select the displayed orders by the value of the **Status** field. Table displays only orders of the selected state (Active, Filled, Killed).
9. **Operation filter** allows you to select orders by the value of the **Operation** field. Table displays only orders of the selected direction (Buy, Sell). It is recommended to be used for creating various tables for buy and sell orders.
10. **Trades type filter** allows you to select orders by the value of the **Type** field. Table displays only orders of the selected types.
11. **Available parameters / Column headers** is to select the parameters to be displayed and configure their sequence.

### 3.26.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Confirm by report** (or F2 or left double clicking on a row of table) generates an order-report confirming the selected trade.
- **Confirm by urgent report** generates an urgent report confirming the selected trade. This command allows you to add the selected trade to the simple clearing settlement mode.
- **Report to confirm off-exchange trade** sends a request for generating a settlement order-report for transaction of entering request for OTC trade confirmation.
- **Order to close the open REPO deal** submits an instruction to close open REPO transaction. The function is available in the context menu called for a transaction to be executed with the **Yes** value in the **Open REPO ststus** field and only for transactions of the **REPO with CCP second leg and Refund** and **Second leg of REPO** type. If the transaction is of a different type, the function is not active.
- **Early settlement of REPO with CCP** sends a report order for execution of the second part of the REPO trade with CCP. Available only to users with makler permissions.
- **New order-report (max. 4 trades)** opens the window for entering a settlement order-report.
- **Send reports for all negotiation trades from table** sends a request for generating order-reports for execution of all unexecuted trades with regard of configured table's filters. This feature allows the system to facilitate the confirmation of the second part of REPO, for example in a situation of client positions roll over.
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

- **<Table name>** – link a window to this table;
- **Disconnect from channel** – detach a linked table from the channel.

- **New negdeal order** opens the window for entering an OTC order. This menu option is available if the user is allowed to enter negotiated orders for the instrument class determined by the original trade for execution.
- Use **Execute transaction** (or CTRL+T) to execute the transaction using the General method of executing transactions.
- **Save trades for execution from table to file** saves to a text file only trades displayed in the table.
- **Save all trades for execution to file** saves to a text file all available trades without regard of the table settings.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.26.5 Format of saving to a text file

The function for saving into a file is called from the context menu and has two versions:

- **Save trades for execution from table to file** saves to a file only those trades that are displayed in the table.
- **Save all trades for execution to file** saves to a file all available trades without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file lines is as follows:

```
Time,Instrument,Status of security trading,Trading status,Exchange status of trading session,Quantity in the last trade,Time of last trade, Value today,17:08:57,SU26222RMFS8py,trading,opened,Main period, 0,,0.00,0
```

# 3.27 Order reports for NDM trades table

menu **Create window / Reports on trades for execution...**

### 3.27.1 Purpose

The table is used for viewing the sent and received settlement order-reports for execution of NDM trades and second legs of REPO. The table displays reports of both parties to the trade.

### 3.27.2 Table format

Each table row contains information on an individual order-report. Each trade has two corresponding order-reports. Table columns display the following parameters:

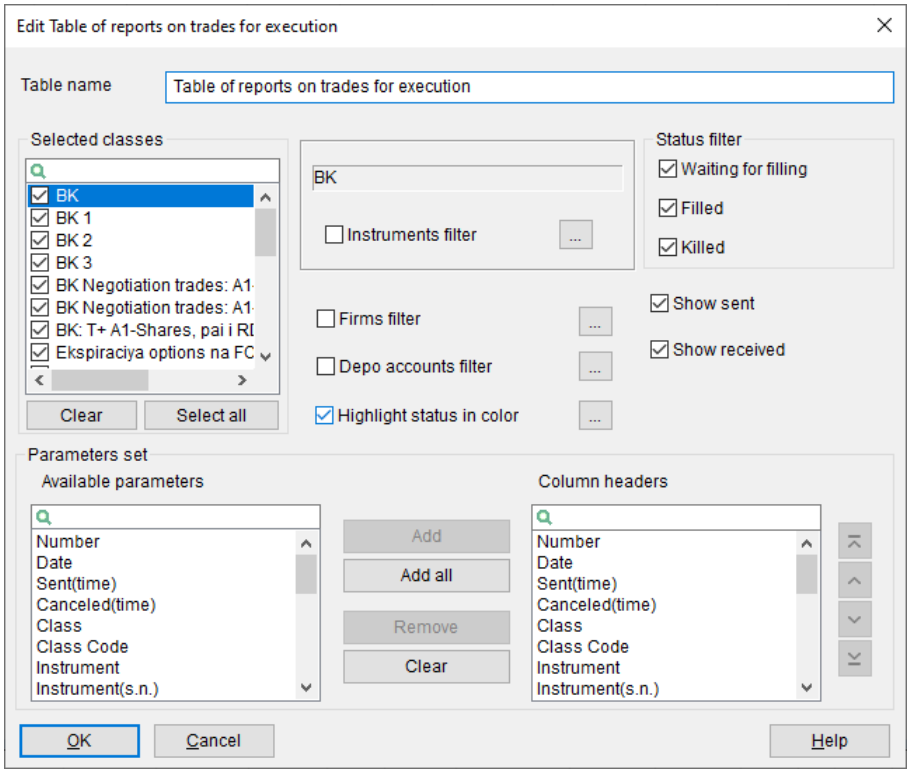
| Parameter | Description |
|---|---|
| Number | Settlement order-report registration number in the trading system |
| *Date | Order report registration date |
| *Sent (time) | Order-report registration time. Format is defined by settings of the operational system |
| *Killed (time) | Time of order-report withdrawal from the trading system (for orders with status 'Killed'). Format is defined by settings of the operational system |
| Class | Instrument class name |
| Class code | Instrument class code |
| Instrument (s.n.) | Abbreviated instrument name |
| Instrument | Instrument name |
| Instrument code | Instrument code |
| Trader | Identifier of the trader who registered the report |
| Dealer | Trader identifier |
| Partner's org. | Trader name |
| Depo account | Depo account for which the trade is made |
| Partner | Identifier of the trader who is the partner under the trade |
| Partner's org. | Name of the trader who is the partner under the trade. The field is filled in only for clients who have the rights to perform active operations |
| Partner's depo account | Depo account of trading partner |
| Qty | Quantity of instruments in the trade with an accuracy of instrument quantity or in lots |
| Value | Trade volume in cash with an accuracy of instrument price currency.<br>For 'Buy' operation, a negative value is specified |
| Side | Order direction. Valid values:<br>_ 'Sent': one's own order negotiated to another trader;<br>_ 'Received by user': an order of another trader negotiated to you;<br>_ 'Sent and received': an order negotiated to oneself |
| Status | Order-report confirmation status:<br>_ 'Pending execution': the trade has not been confirmed by a report; |

| Parameter | Description |
|---|---|
| | _ 'Cancelled': the report on the order has been cancelled;<br>_ 'Executed': the report has been accepted by the trading system for execution |
| Report type | Report type. Valid values:<br>_ Executed;<br>_ Cancel execution;<br>_ Closed |
| Commission | Trade fee amount in cash with an accuracy of instrument price currency |
| Report kind | Kind of report |
| Compensation amount | Amount of compensation in currency with an accuracy of instrument price currency |
| Compensation direction | Type of operation. Valid values:<br>_ Pay;<br>_ Receive;<br>_ '' (blank) – not defined |

* – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.27.3 Table configuration



1. **Selected classes** is a list of instrument classes available for displaying in the table. The list of classes and instruments they contain depends on the configuration of the filters for receiving data from the server (program menu **System / Settings / General settings**, section **Program / Receiving data / Quotes**).
2. **Instruments filter** allows you configure the list of instruments for each class the **Selected classes** window. The filter is used for creating of **Reports on trades for execution** table for a particular instrument (a group of instruments).
3. **Firms filter** is a filter by identifiers of traders shown in **Dealer** field.
4. **Depo accounts filter** allows you configure filtering by depo accounts.
5. **Status filter** allows you to select the displayed orders by the value of the **Status** field. Table displays only orders of the selected state (Active, Filled, Killed).
6. If the **Show sent** * checkbox is selected, the table displayes orders with value 'Sent' in field **Direction**.
7. If the **Show received** * checkbox is selected, the table displayes orders with value 'Received' in field **Direction**.

> **(*) The parameters are recommended to be used for configuration of sent and received orders in different tables.**

8. If the **Highlight status in color** checkbox is selected, a window for setting background and font colors opens, also opens by clicking the "…" button, for description of color setting window of **Order** table see 3.6.5. If the checkbox is clear, the font color corresponds to the operating system settings.
9. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.27.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Cancel report for negotiation trade** (or CTRL+D or or right double clicking on a row of table) to cancel the selected report for the trade.
- Use **Cancel active orders** (or CTRL+F8) to cancel all active orders.
- Use **Execute transaction** (or CTRL+T) – execute the transaction using the General method of executing transactions.
- Use **Open channel / Close channel** to activate / deactivate the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
- Use **Connect to channel** to link a window to a main table (for more information about linked-windows mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).
    - **<Table name>** – link a window to this table;
    - **Disconnect from channel** – detach a linked table from the channel.

- **Save reports for NDM trades for execution from table to file** saves to a text file only reports displayed in the table.
- **Save all reports for NDM trades for execution to file** saves to a text file all available reports without regard of the table settings.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.27.5 Format of saving to a text file

The function for saving into a file is called from the context menu and has two versions:

- **Save reports on NDM trades for execution from table to file** saves to a file only those reports that are displayed in the table.
- **Save all reports on NDM trades for execution to file** saves to a file all available reports without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file line is as follows:

```
Number,Date,Sent(time),Canceled(time),Class,Partner's DEPO account,Class
code,Instrument,Instrument (s.n.),Instrument Code,Trader,Compensation
value,Dealer,trader's org.,DEPO account,Partner,Partner's
org.,Qty,Value,Commission,Side,Status,Report type,Compensation direction,Report kind,
1,274 259,25.10.2024,7:51:53,,REPO-M: BK Akcii,,BRPMA,LUKOIL [REPO-M: BK
Akcii],LUKOIL,LKOH,NC0038900000,0,00,NC0038900000,NC0038900000,L01+00000F00,NC0038900
000,NC0038900000,10,25 894,89,0,00,Sent and recieved,Pending execution,Executed,Pay
```

# 3.28 Settlement codes table

menu **Create window / Information on settlement codes by instruments...**

### 3.28.1 Purpose

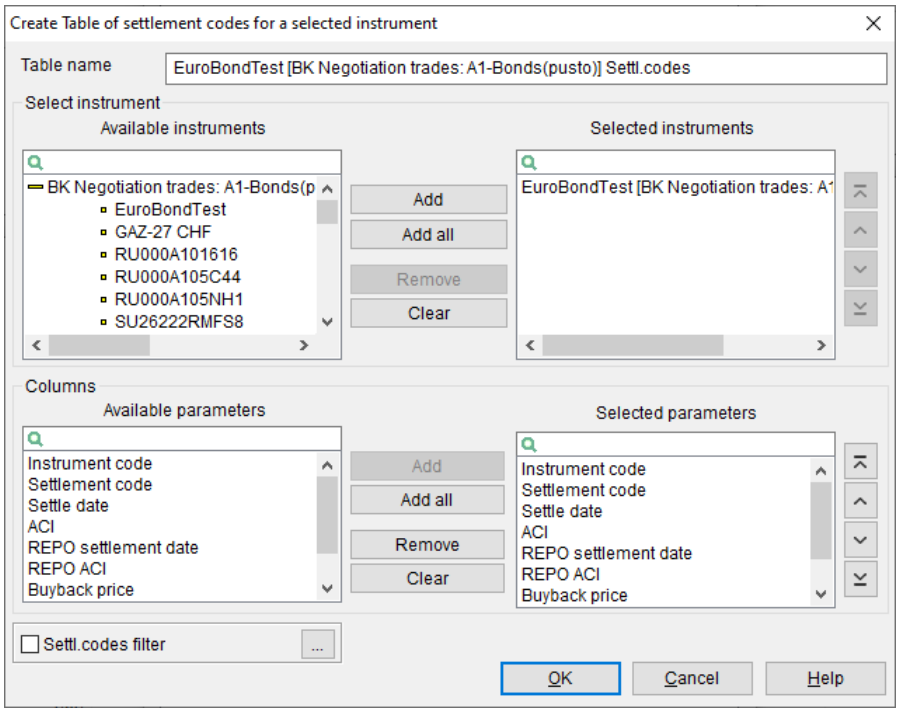
The table is used for viewing information on the amount of accumulated coupon income and REPO rates on the dates corresponding to the settlement codes for the selected instrument.

### 3.28.2 Table format

Each table contains information on one instrument. Each row corresponds to an individual settlement code; table rows are sorted in ascending order of settlement codes. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument code in the exchange trading system |
| Settlement code | Settlement code used in the targeted trade |
| Settlement date | Settlement date of the first leg of REPO |
| ACI | Accumulated coupon income on bonds on the settlement date of the first leg of REPO |
| REPO settlement date | Settlement date of the second leg of REPO corresponding to the settlement code |
| REPO ACI | Accumulated coupon income in bonds on the settlement date of the second leg of REPO |
| Buyback price | Execution price of the second leg of REPO |
| REPO period | REPO trade period in calendar days |
| REPO rate | REPO lending rate in % |
| Open REPO | Open REPO trade. Valid values:<br>_ Yes;<br>_ No |

### 3.28.3 Table configuration




1. **Select instrument** field is to select an instrument from the list of available instruments for creating the Settlement codes table. If several instruments are selected, a separate table is created for each instrument.
2. **Columns** allows you to select parameters to be displayed and configure their sequence.
3. **Settlement code filter** is to configure filtering by settlement codes.

### 3.28.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.29 Permissions to receive NDM quotes table

menu **Create window / Permissions to receive NDM quotes**

### 3.29.1 Purpose

The table is used for adding and deleting permissions to receive NDM quotes for the selected classes and the certain firms.

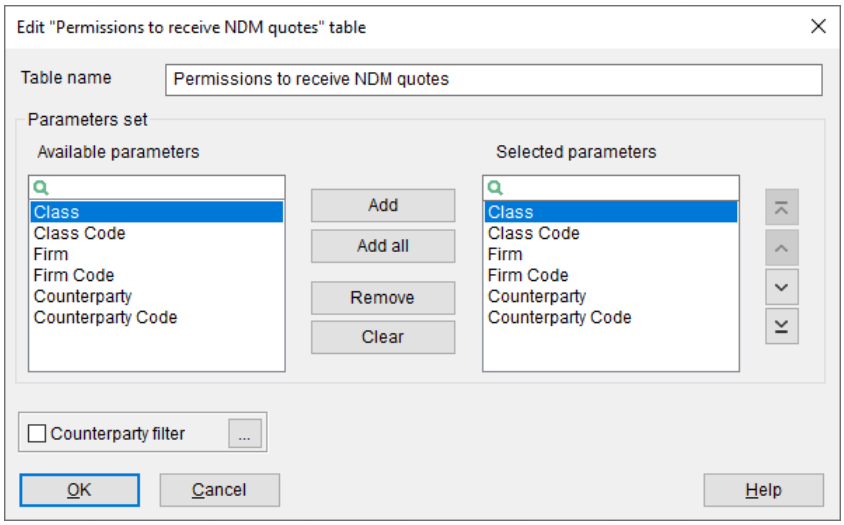
### 3.29.2 Table format

Each table contains information on the specified permissions. Each row corresponds to an individual permission.

Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Class | Class name for which the permission is set |
| Class code | Class code |
| Firm | Name of the firm sending NDM quotes |
| Firm code | Code of the firm sending NDM quotes |
| Counterparty | Name of the recipient firm NDM quotes |
| Counterparty code | Code of the recipient firm NDM quotes |

### 3.29.3 Table configuration




1. **Parameters set** allows you to select parameters to be displayed and configure their sequence.
2. **Counterparty filter** is to configure filtering by counterparty codes.

### 3.29.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **Add permission** – add a permission, the "Add permission to receive NDM quotes" window is opened with the following parameters:
  - **Class** – select a class from the list of available classes for which NDM quotes will be sent. Value by default: "All".
  - **Counterparty** – select a counterparty firm from the list of available counterparties for which the permission to receive NDM quotes is added for the selected class.
- Use **Delete permission** – delete the selected line with a permission.

> **Adding and/or deleting permissions is available by using the General Method of Executing Transactions (click button T on the toolbar) or hotkeys "Ctrl"+"T".**

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.30 Table of cash liabilities and claims

menu **Create window / Cash liabilities and claims [CCP]**

### 3.30.1 Purpose

The table contains information on cash liabilities and claims on the stock market.

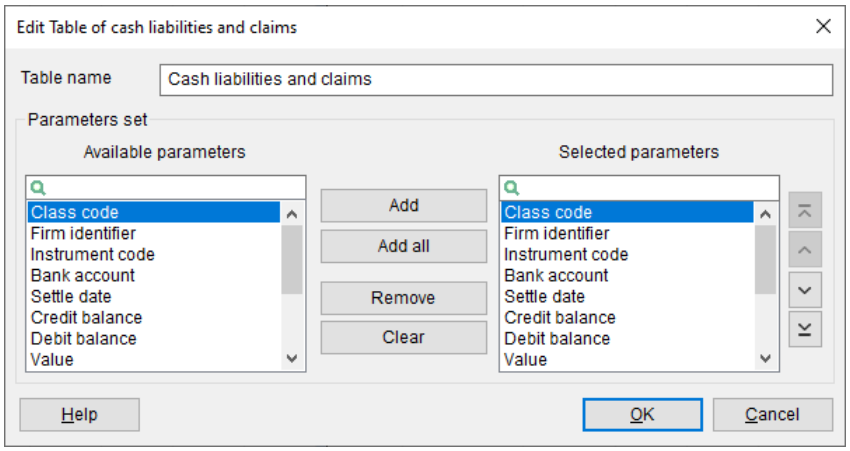
### 3.30.2 Table format

Description of the table parameters:

| Parameter | Description |
|---|---|
| Class code | Instrument class code |
| Firm | Firm identifier |
| Instrument code | Instrument code |
| Bank account | Settlement account / code identifier in the clearing organization |
| Settle date | Settlement date |
| Credit balance | Amount of cash claims at the beginning of the day, with an accuracy of 2 decimal points |

| Parameter | Description |
|---|---|
| Debit balance | Amount of cash liabilities at the beginning of the day, with an accuracy of 2 decimal points |
| Value | Netto |
| Credit | Amount of liabilities on cash |
| Debit | Amount of claims on cash |
| Buy | Quantity of instruments with an accuracy of instrument quantity in buy orders |
| Sell | Quantity of instruments with an accuracy of instrument quantity in sell orders |
| Planned T+ | Planned position T+ |
| Limit of the covered sell | Limit of covered sales |
| Open position type | Open position type |

### 3.30.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.30.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.31 Table of asset liabilities and claims (extended)

menu **Create window / Liabilities and claims (assets extended) [CCP]**

### 3.31.1 Purpose

The table contains the detailed information on liabilities and claims for assets.

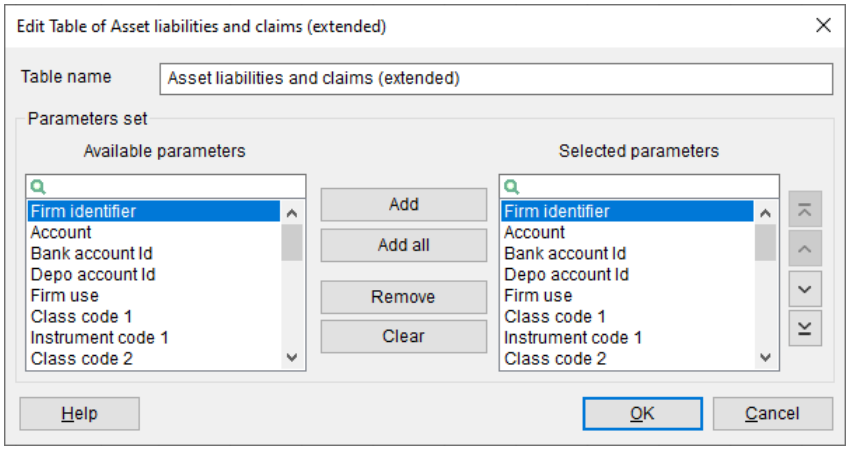
### 3.31.2 Table format

Description of the table parameters:

| Parameter | Description |
|---|---|
| Firm identifier | Firm identifier |
| Account | Trading account |
| Bank account | Settlement account / code identifier in the clearing organization |
| Depo account Id | Depo account number in the Depositary (NDC) |
| Firm use | Valid values:<br>_ Collateral – collateral category;<br>_ Trading – trading category |
| Class code 1 | Class code of an instrument 1 |
| Instrument code 1 | Code of an instrument 1 |
| Class code 2 | Class code of an instrument 2 |
| Instrument code 2 | Code of an instrument 2 |
| Settle date | Settlement date |
| Credit balance (asset 1) | Amount of cash claims for an asset 1 at the beginning of the day, with an accuracy of 2 decimal points |
| Debit balance (asset 1) | Amount of cash liabilities for an asset 1 at the beginning of the day, with an accuracy of 2 decimal points |
| Value (asset 1) | Netto for an asset 1 |
| Value credit (asset 1) | Amount of cash liabilities for an asset 1 |
| Value debit (asset 1) | Amount of cash claims for an asset 1 |
| Value buy (asset 1) | Amount of cash liabilities in orders for an asset 1 |
| Value sell (asset 1) | Amount of cash claims in orders for an asset 1 |
| Credit balance (asset 2) | Amount of cash claims for an asset 2 at the beginning of the day, with an accuracy of 2 decimal points |
| Debit balance (asset 2) | Amount of cash liabilities for an asset 2 at the beginning of the day, with an accuracy of 2 decimal points |
| Value (asset 2) | Netto for an asset 2 |

| Parameter | Description |
|---|---|
| Value credit (asset 2) | Amount of cash liabilities for an asset 2 |
| Value debit (asset 2) | Amount of cash claims for an asset 2 |
| Value buy (asset 2) | Amount of cash liabilities in orders for an asset 2 |
| Value sell (asset 2) | Amount of cash claims in orders for an asset 2 |
| Planned T+ | Planned position T+ |
| Limit of the covered sell | Limit of covered sales |

### 3.31.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.31.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

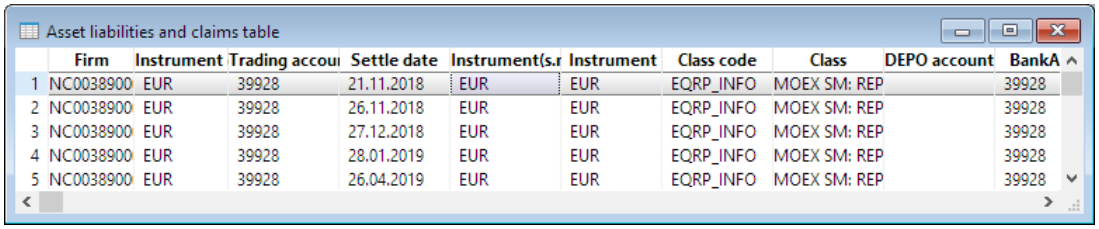
# 3.32 Table of liabilities and claims for assets

menu **Create window / Asset liabilities and claims [CCP]**

### 3.32.1 Purpose

The table contains information on liabilities and claims for assets.

### 3.32.2 Table format

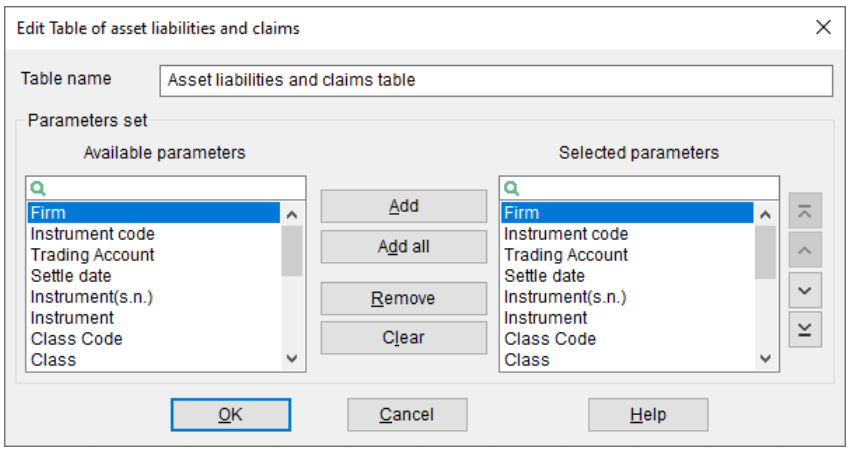



Description of the table parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Instrument code | Instrument ID code |
| Trading account | Trading account |
| Settle date | Settlement date |
| Instrument (s.n.) | Abbreviated instrument name |
| Instrument | Full instrument name |
| Class code | Instrument class code |
| Class | Instrument class name |
| Depo account | Depo account number in the Depositary (NDC) |
| Bank account | Settlement account / code identifier in the clearing organization |
| Quantity | Quantity of instruments with an accuracy of instrument quantity in trades |
| Buy qty | Quantity of instruments with an accuracy of instrument quantity in buy orders |
| Sell qty | Quantity of instruments with an accuracy of instrument quantity in sell orders |
| Netto | Cash amount in trades |
| Value in buy trades | Cash amount in buy orders |
| Value in sell trades | Cash amount in sell orders |
| Planned T+ | Planned position T+ |
| Category type | Valid values:<br>_ Collateral – collateral category;<br>_ Trading – trading category |

| Parameter | Description |
|---|---|
| Limit of the covered sell | Limit of covered sales |
| Open position type | Open position type |

### 3.32.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.32.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

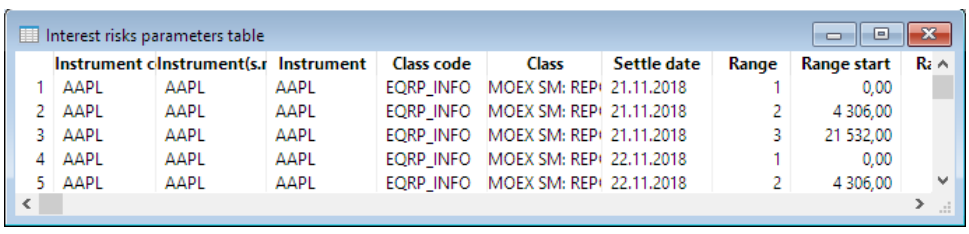
## 3.33 Interest risk parameters table

menu **Create window / Interest risk parameters [CCP]**

### 3.33.1 Purpose

The table contains information on the current parameters of the interest risks under REPO trades.

### 3.33.2 Table format

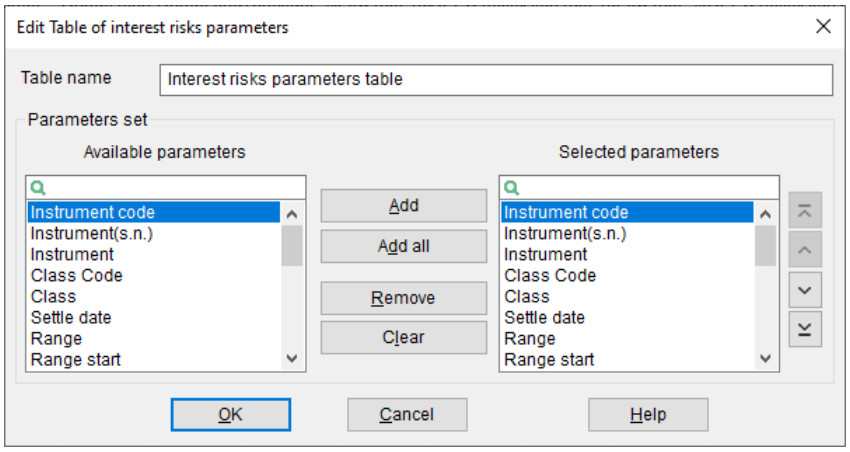


Description of the table parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument ID code |
| Instrument (s.n.) | Abbreviated instrument name |
| Instrument | Full instrument name |
| Class code | Instrument class code |
| Class | Instrument class name |
| Settle date | Settlement date |
| Range | Instruments quantity range |
| Range start | Minimum quantity of instruments |
| Range end | Maximum quantity of instruments |
| Discount, % | Interest risk rate (%) |
| Low rate, rur | Lower price limit (in rubles) |
| REPO settlement rate, rur | REPO computed rate, rubles |
| High rate, rur | Upper price limit (in Rubles) |
| Low rate, % | Lower price limit (%) |
| REPO settlement rate, % | REPO computed rate, % |
| High rate, % | Upper price limit (%) |
| Range start, rur | Minimum quantity of instruments (in rubles) |
| Range end, rur | Maximum quantity of instruments (in rubles) |
| Settlement price, rur | Price of an instrument in orders/REPO trades (in rubles) |
| Settlement REPO price, rur | Price of an instrument used for calculation of interest risks |
| Risk rate for price decrease, % | Risk rate for price decrease, % |
| Risk rate for price increase, % | Risk rate for price increase, % |
| *Risk rates change time | Risk rates change time. Format is defined by settings of the operational system |
| Base point | Indicates that current parameters of interest risks are base (initial) point. Valid values:<br>_ Yes;<br>_ No |

* – when the **Show date and time of the trading data considering the local time zone** setting (**Program** section under **System / Settings / General settings...**, see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) is active, the value is displayed considering time zone of the computer where QUIK Workstation is run.

### 3.33.3 Table configuration




1. **Parameters set** allows you to select the parameters for displaying and to configure their sequence.

### 3.33.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.34 Market risk parameters table

menu **Create window / Market risk parameters...[CCP]**

### 3.34.1 Purpose

The table contains information on the risk rates of price changes for stock market instruments.

### 3.34.2 Table format

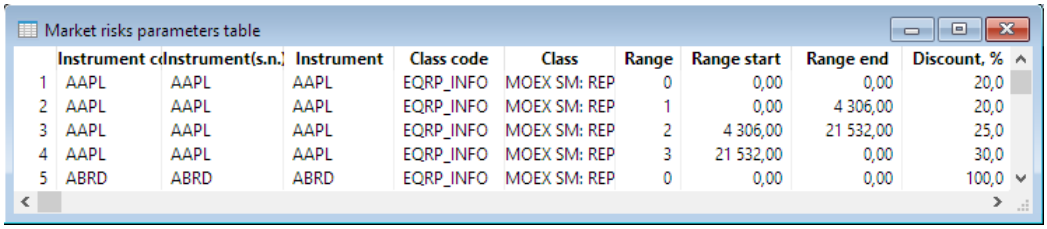
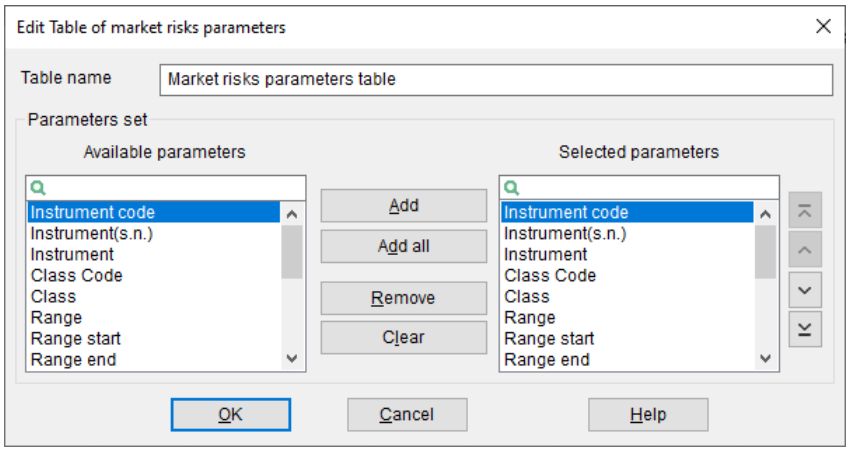



Table columns contain following parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument ID code |
| Instrument (s.n.) | Abbreviated instrument name |
| Instrument | Full instrument name |
| Class code | Instrument class code |
| Class | Instrument class name |
| Range | Instruments quantity range |
| Range start | Minimum quantity of instruments |
| Range end | Maximum quantity of instruments |
| Discount, % | Discount (%) |
| Risk rate for price decrease, % | Risk rate for price decrease, % |
| Risk rate for price increase, % | Risk rate for price increase, % |
| Low rate, rur | Lower price limit (in Rubles) |
| High rate, rur | Upper price limit (in Rubles) |
| Range start, rur | Minimum quantity of instruments (in Rubles) |
| Range end, rur | Maximum quantity of instruments (in Rubles) |
| Settle price | Settlement price of the instruments, (in Rubles) |
| *Risk rate change time | Time of risk rate changes in HHMMSS format. |
| Risk rate currency | Risk rate currency |

* – when the setting **Show date and time of the trading data considering the local time zone** is (**Program** section under **System / Settings / General...,** see Chapter 2, "Basic Operating Principles", sub-section 2.10.2) the value is displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched

### 3.34.3 Table configuration




1. **Parameter set** allows you to select the parameters for displaying and to configure their sequence.

### 3.34.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

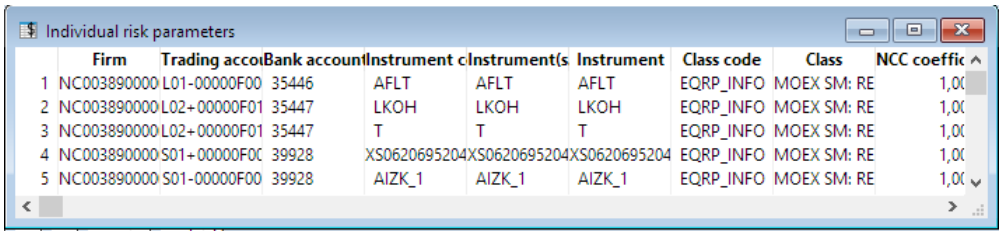
## 3.35 Individual risk parameters table

menu **Create window / Individual risk parameters...[CCP]**

### 3.35.1 Purpose

The table contains information on individual risk parameters for REPO trades.

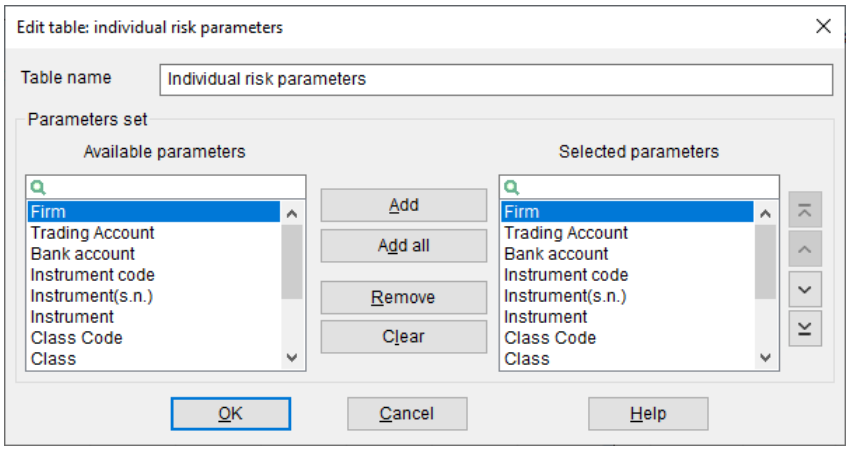
### 3.35.2 Table format



Description of the table parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Trading account | Trading account |
| Bank account | Settlement account identifier in NCC |
| Instrument code | Instrument code |
| Instrument (s.n.) | Short instrument name |
| Instrument | Full instrument name |
| Class code | Instrument class code |
| Class | Instrument class name |
| NCC coefficient | Coefficient set by NCC as of the current date |
| NCC coefficient for tomorrow | Coefficient set by NCC as of the date following the current date |
| User coefficient | Coefficient set by a user as of the current date |
| User coefficient for tomorrow | Coefficient set by a user as of the date following the current date |

### 3.35.3 Table configuration




1. **Parameters set** allows you to select the parameters for displaying and to configure their sequence.

### 3.35.4 Available operations

Data from the table can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.36 Table of cash liabilities and claims [Currency]

menu **Create window / Cash liabilities and claims [Currency]**

### 3.36.1 Purpose

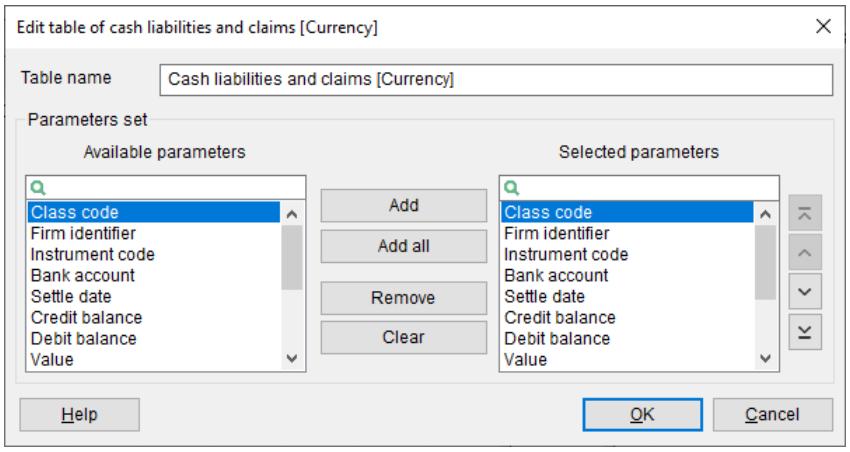
The table contains information on cash liabilities and claims.

### 3.36.2 Table format

Values of table parameters:

| Parameter | Description |
|---|---|
| Class code | Instrument class code |
| Firm identifier | Firm identifier |
| Instrument code | Instrument code |
| Bank account | Settlement account / code identifier in the clearing organization |
| Settle date | Settlement date |
| Credit balance | Amount of cash claims at the beginning of the day, with an accuracy of 2 decimal points |
| Debit balance | Amount of cash liabilities at the beginning of the day, with an accuracy of 2 decimal points |
| Value | Netto |
| Credit | Amount of liabilities on cash |
| Debit | Amount of claims on cash |
| Buy | Quantity of instruments with an accuracy of instrument quantity in buy orders |
| Sell | Quantity of instruments with an accuracy of instrument quantity in sell orders |
| Planned T+ | Planned position T+ |
| Incoming execution | Obligations and requirements for the morning of the current day. It is calculated by the formula: **Incoming credit** + **Incoming debit** |
| Planned execution | Obligations and requirements at the moment with the execution of "today", taking into account active orders. It is calculated by the formula: **Buy value** + **Sell value** |
| Open position type | Open position type |

### 3.36.3 Table configuration




1. **Parameters set** – to select of displayed parameters and setting its sequence.

### 3.36.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

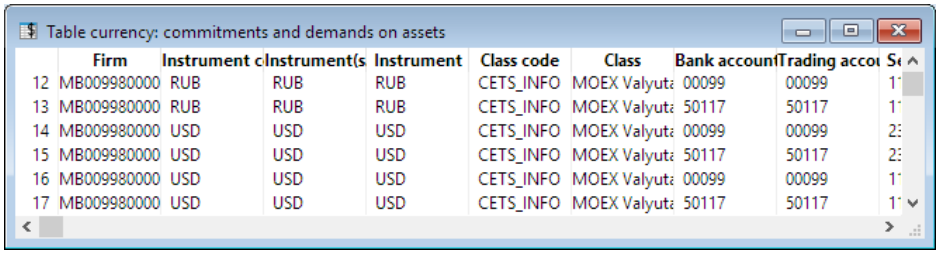
## 3.37 Currency: commitments and demands on assets table

menu **Create window / Commitments and demands on assets...[Currency]**

### 3.37.1 Purpose

The table contains information on asset liabilities and claims on the stock market.

### 3.37.2 Table format

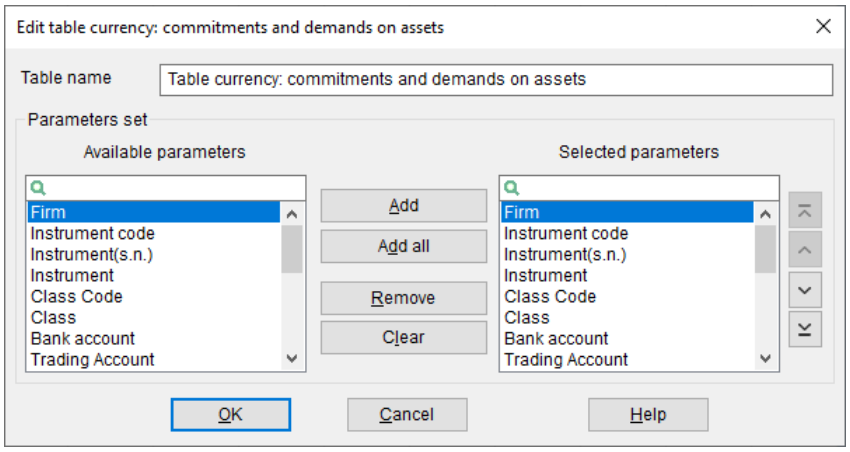



Values of table parameters:

| Parameter | Description |
|---|---|

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Instrument code | Instrument code |
| Trading account | Trading account |
| Settle date | Settlement date |
| Instrument (s.n.) | Short name of an instrument |
| Instrument | Full name of an instrument |
| Class code | Class code of an instrument |
| Class | Name of an instrument class code |
| Bank account | ID of current account in the NCC |
| Debit | Amount of liabilities on cash |
| Credit | Amount of claims on cash |
| Buy value | Total cash in buy orders |
| Sell value | Total cash in sell orders |
| GT refund | Amount of compensation transfer refund |
| Planned T+ | Planned position T+ |
| Incoming debit | Amount of cash commitments for beginning of day up to 2 decimal places |
| Incoming credit | Amount of cash demands for beginning of day up to 2 decimal places |
| Incoming execution | Obligations and requirements for the morning of the current day. It is calculated by the formula: **Incoming credit** + **Incoming debit** |
| Current execution | Current obligations and requirements. It is calculated by the formula: **Credit** + **Debit** |
| Planned execution | Obligations and requirements at the moment with the execution of "today", taking into account active orders. It is calculated by the formula: **Buy value** + **Sell value** |

### 3.37.3 Table configuration




1. **Parameters set** – to select of displayed parameters and setting its sequence.

### 3.37.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

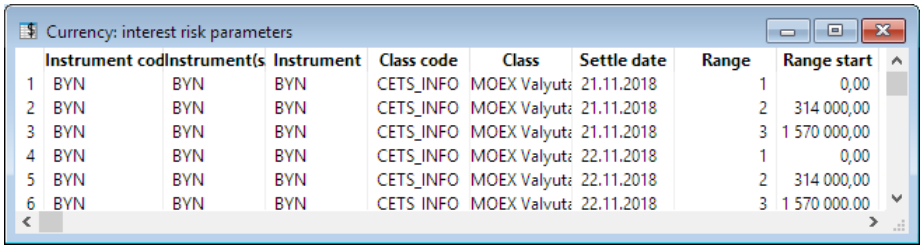
## 3.38 Currency: interest risk parameters table

menu **Create window / Interest risk parameters [Currency]**

### 3.38.1 Purpose

The table contains information on current interest risks parameters of currency trades.

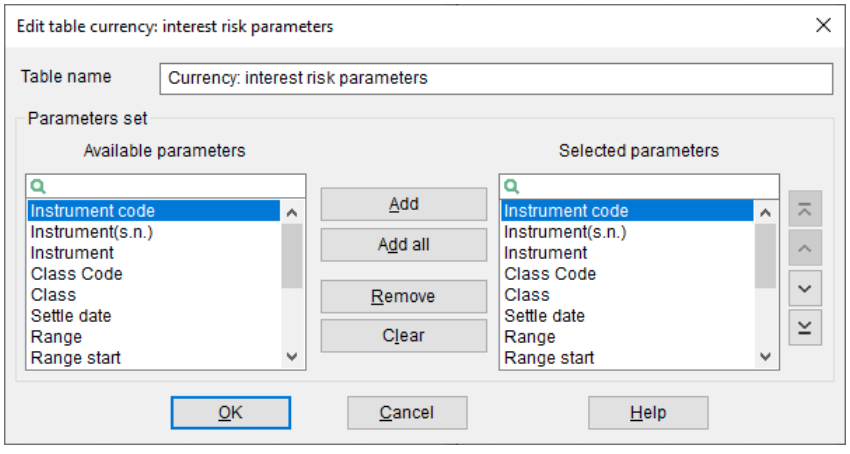
### 3.38.2 Table format



Values of table parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument code |
| Instrument (s.n.) | Short name of an instrument |
| Instrument | Full name of an instrument |
| Class code | Class code of an instrument |
| Class | Name of an instrument class |
| Settle date | Settlement date |
| Range | Range of instruments number |
| Range start | Minimum number of instruments |
| Range end | Maximum number of instruments |
| Low rate | Low boundary of a rate change |
| Middle rate | Middle rate |
| High rate | High boundary of a rate change |
| Range start rur | Minimum number of instruments, rur |
| Range ned rur | Minimum number of instruments, rur |
| Risk rates change time | Time of risk rates change. Format is defined by settings of the operational system |

### 3.38.3 Table configuration




1. **Parameters set** – to select of displayed parameters and setting its sequence.

### 3.38.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

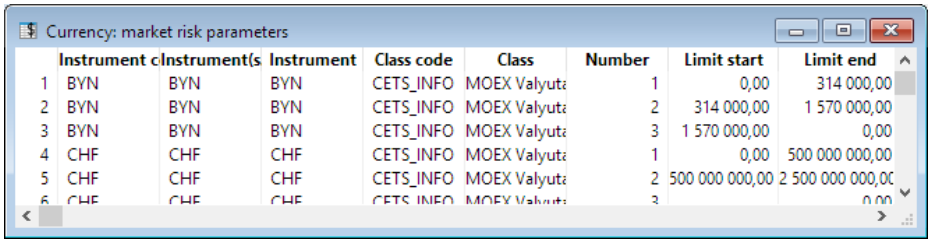
# 3.39 Currency: market risk parameters table

menu **Create window / Market risk parameters... [Currency]**

### 3.39.1 Purpose

The table contains information on risks rates of price changes on currencies.

### 3.39.2 Table format



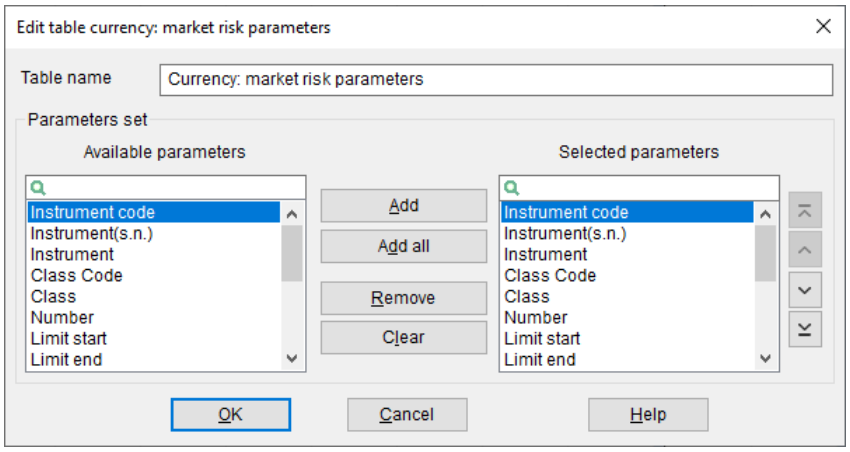

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument code |
| Instrument (s.n.) | Short name of an instrument |
| Instrument | Full name of an instrument |
| Class code | Class code of an instrument |
| Class | Name of an instrument class |
| Number | Range of instruments number |
| Limit start | Minimum number of instruments |
| Limit end | Maximum number of instruments |
| Low rate | Low boundary of a rate change |
| High rate | High boundary of a rate change |
| Limit start rur | Minimum number of instruments, rur |
| Limit end rur | Maximum number of instruments, rur |
| Settle price | Central rate |

| Parameter | Description |
|---|---|
| *Change time | Time of risk rates change. Format is defined by settings of the operational system |
| Risk rate for rate decrease, % | Risk rate for rate decrease, in percents |
| Risk rate for rate increase, % | Risk rate for rate increase, in percents |
| Risk rate currency | Risk rate currency |

* – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.39.3 Table configuration




1. **Parameters set** – to select of displayed parameters and setting its sequence.

### 3.39.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.
The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.40 Currency: individual risk parameters table

menu **Create window / Individual risk parameters [Currency]**

### 3.40.1 Purpose

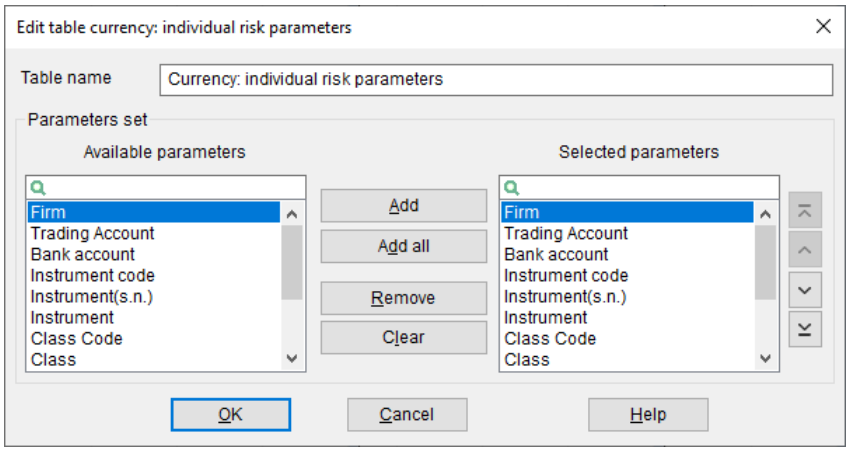
The table contains information on current individual risks parameters of currency trades.

### 3.40.2 Table format

Table's columns display the following parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Instrument code | Instrument code |
| Trading account | Trading account |
| Bank account | ID of current account in the NCC |
| Instrument (s.n.) | Short name of an instrument |
| Instrument | Full name of an instrument |
| Class code | Class code of an instrument |
| Class | Name of an instrument class code |
| Low rate factor | Coefficient for the low rate boundary |
| High rate factor | Coefficient for the high rate boundary |
| NCC coefficient | Coefficient set by the Clearing center for the current date |
| NCC coefficient for tomorrow | Coefficient set by the Clearing center for the date following the current date |
| User coefficient | Coefficient set by the user for the current date |
| User coefficient for tomorrow | Coefficient set by the user for the date following the current date |

### 3.40.3 Table configuraiton




1. **Parameters set** – to select of displayed parameters and setting its sequence.

### 3.40.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.
The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.41 Currency: interproduct spreads

menu **Create window / Interproduct spreads [currency]**

### 3.41.1 Purpose

The table contains the information on interproduct spreads at the currency market.

### 3.41.2 Table format

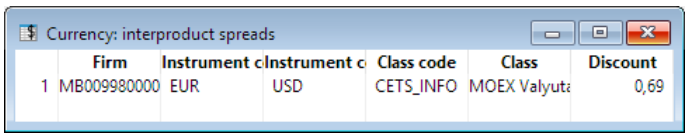
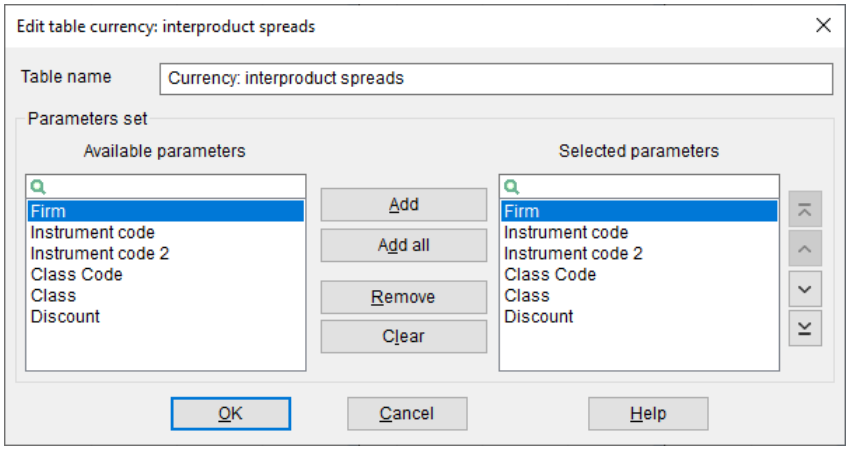



Table columns contain the following parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Instrument code | Instrument code |
| Instrument code 2 | Second instrument code |

| Parameter | Description |
|---|---|
| Class code | Instrument class code |
| Class | Instrument class name |
| Discount | Discount for interproduct spread |

### 3.41.3 Table configuration




1. **Parameters set** allows to select the set and sequence of parameters displayed in the table.

### 3.41.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.42 Table of a Market-Maker's liabilities by stock and foreign exchange markets

menu **Create window / Market-maker liabilities by stock and FX markets...**

### 3.42.1 Purpose

The table is used for tracking the market maker's fulfilment of his / her liabilities on the securities market.

### 3.42.2 Table format

Each table row displays information on the market maker's fulfilment of his / her liabilities for an individual instrument.

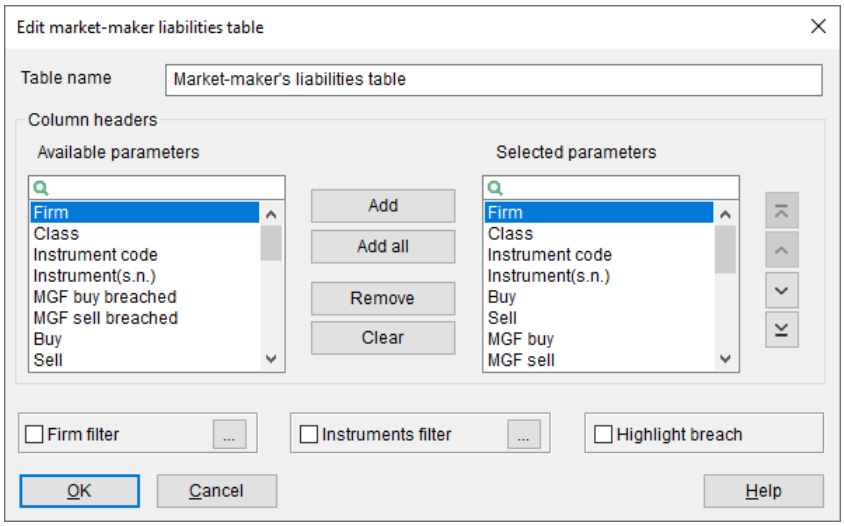
Table columns contain the following parameters:

| Parameter | Description |
|---|---|
| *Firm | Trader identifier in the trading system |
| *Class | Instrument class name |
| *Instrument code | Instrument code in the trading system |
| *Instrument (s.n.) | Instrument short name |
| MGF buy breached | Indicator of breaching the Minimum allowable volume (MAV) for buying:<br>_ 'Yes': MAV for buying is breached;<br>_ 'No': MAV for buying is not breached |
| MGF sell breached | Indicator of breaching the Minimum allowable volume (MAV) for selling:<br>_ 'Yes': MAV for selling is breached;<br>_ 'No': MAV for selling is not breached |
| *Buy | Volume of active limit buy orders in lots |
| *Sell | Volume of active limit sell orders in lots |
| *MGF buy | Minimum allowable volume for buying in lots for the market maker |
| *MGF sell | Minimum allowable volume for selling in lots for the market maker |
| Min | Minimum price of an active limit buy order |
| Max | Maximum price of an active limit sell order |
| Allowed min | Minimum allowable price of an active limit buy order |
| Allowed max | Maximum allowable price of an active limit sell order |
| *Spread | Size of the current market maker's spread in percentage terms |
| *Max. spread | Allowable price fluctuation corridor in percentage terms |
| Total breach time | Total time when the market maker failed to meet his liabilities to support quotes |
| *Breach flag | Indicator showing that the market maker is currently breaching his / her liabilities:<br>_ 'Yes': the market maker's liabilities are breached;<br>_ 'No': the market maker's liabilities are not breached |
| *Execution time | Total time when the market maker meets his liabilities with respect to MAV and spread |
| *Discharge of obligation | Indicator showing that the market maker is currently fulfilling his / her liabilities:<br>_ 'Yes': the market maker's is fulfilling his / her liabilities;<br>_ 'No': the market maker's is not fulfilling his / her liabilities |
| *Volume | Current volume of trades made in lots |

| Parameter | Description |
|---|---|
| *Fair volume | A set volume of trades in lots; once this volume is reached, the quoting type changes from bilateral to unilateral or to release from quoting |
| Allowed breach time | Maximum allowable time when the market maker fails to meet this liabilities to support quotes |
| *Quotation | Current quoting type:<br>_ 'Blank': not needed;<br>_ 'Unilateral' only buy or sell;<br>_ 'Bilateral': buy and sell |
| *Commitment type | Liability type:<br>_ 'market maker's liability';<br>_ 'specialist's liability' |
| *Fulfilment percentage | Fulfilment of liabilities in percent |
| *Fulfilment time | Time remaining before fulfilment of obligations |
| *Update time | Time of refresh. Format is defined by settings of the operational system |

* – parameters set by default

### 3.42.3 Table configuration




1. **Column headers** allows you to select the set and sequence of parameters displayed in the table.
2. **Firms filter** allows you to configure filtering by firm codes.
3. **Instruments filter** allows you to configure filtering by instrument codes.
4. **Highlight breach** activates highlighting in red the lines with information on instruments for which the market maker has breached his / her liabilities (in accordance with the value in the **Breach flag** field).

### 3.42.4 Available operations

Data from a table can be copied to the Clipboard and exported to Microsoft Excel or via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.43 Table of extended liabilities of Market Maker for stock and currency markets

menu **Create window / Market maker liabilities by stock and FX markets, extended**

### 3.43.1 Purpose

The table is intended to control execution of market maker's liabilities on stock market.

Liabilities on client codes and instruments are transmitted to users with rights for the class and the appropriate client code.

### 3.43.2 Table format

Each table row corresponds to an individual client identifier. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| *Firm | Identifier of the trader in trading system |
| *Class code | Code of the instrument class |
| Class | Name of the instrument class |
| *Instrument code | Instrument code in trading system |
| Instrument | Name of the instrument |
| Instrument (s.n.) | Short name of the instrument |
| *ID | Identifier of the market making record in trading system |
| *Parent record ID | Identifier of the market making parent record in trading system |
| *Account | Code of client's trading account |
| *Client code | Client code |

| Parameter | Description |
|---|---|
| *Scheme | Name of market making scheme |
| *Agreement | Number of agreement with market maker |
| *Agreement date | Date of signing an agreement with market maker |
| *Min allowable purchase volume | Minimum allowable volume in lots to buy for market maker |
| *Min allowable purchase value. rub | Minimum allowable volume in rubles to buy for market maker |
| *Min allowable sale volume | Minimum possible volume in lots to sell for market maker |
| *Min allowable sale value. rub | Minimum possible volume in rubles to sell for market maker |
| *Sufficient volume | Defined volume of trades when quoting type changes from double-sided to single-sided or to cancel of quoting, in lots |
| *Sufficient value, rub | Defined volume of trades when quoting type changes from double-sided to single-sided or to cancel of quoting, in rubles |
| *Min passive trade volume, rub | Minimum volume of passive trades, in rubles |
| *Max.spread, % | Allowed price fluctuation corridor, in percent |
| *Max bid spread, % | Maximum offset of a buy order price from the settlement price, in percent |
| *Max offer spread, % | Maximum offset of a sell order price from the settlement price, in percent |
| *Max.spread | Allowed price fluctuation corridor, in rubles |
| *Maintenance time | Minimum time of maintenance. Format is defined by settings of the operational system |
| *Min execution percentage | Minimum percent of execution |
| *Spread, % | Value of the current spread of market maker, in percent |
| *Bid spread, % | Offset of a buy order price from the current price, in percent |
| *Offer spread, % | Offset of a sell order price from the current price, in percent |
| *Spread | Value of the current spread of market maker, in rubles |
| *Min | Minimum price of the active limit buy order |
| *Max | Minimum price of the active limit sell order |
| *Purchase | Volume of active limit buy orders, in lots |

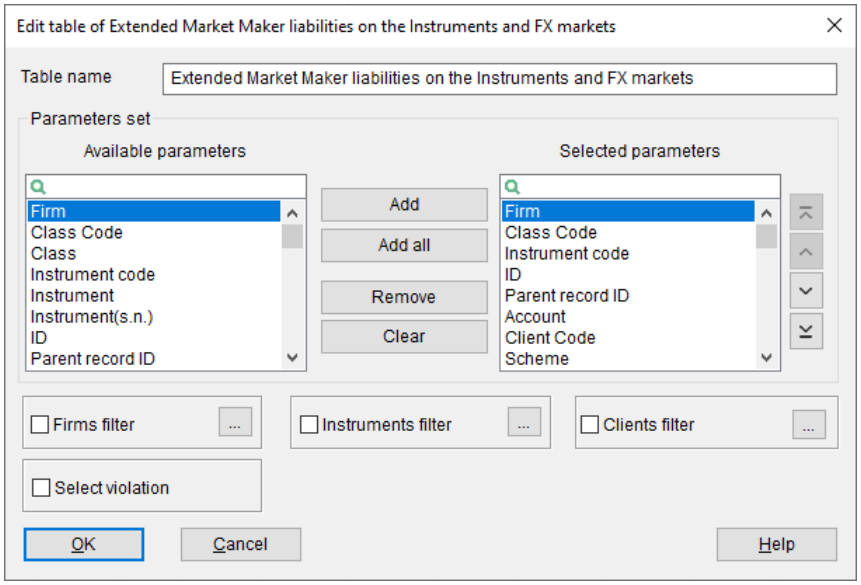
| Parameter | Description |
|---|---|
| *Sale | Volume of active limit sell orders, in lots |
| *Current price | Current settlement price |
| Breach flag | Indicator of violation of market maker's liabilities for the current moment. Valid values:<br>_ Yes – market maker's liabilities are violated;<br>_ No – not violated |
| *Breach time | Total time of violation of market maker's liabilities for support of quotes. Format is defined by settings of the operational system |
| *Execution time | Total time of execution of liabilities on the minimum possible volume and spread. Format is defined by settings of the operational system |
| *Purchase execution time | Factual time of buy orders support. Format is defined by settings of the operational system |
| *Sale execution time | Factual time of sell orders support. Format is defined by settings of the operational system |
| *Volume | Current volume of concluded trades, in lots |
| *Value, rub | Current volume of concluded trades, in rubles |
| *Passive trades volume | Current volume of concluded passive trades, in lots |
| *Passive trades value, rub | Current volume of concluded passive trades, in rubles |
| *Quoting | Quoting type for the current moment. Valid values:<br>_ Not required;<br>_ Single-sided – only buy or sell;<br>_ Double-sided – buy and sell;<br>_ Not applicable |
| *Execution, % | Execution percent |
| *Purchase execution, % | Execution percent to buy |
| *Sale execution, % | Execution percent to sell |
| *Time to execution | Time remaining before execution of liabilities. Format is defined by settings of the operational system |
| *,**Update time | Refresh time. Format is defined by settings of the operational system |
| *Obligations fulfilled | Attribute of execution of liabilities. Valid values:<br>_ Yes – liabilities are executed;<br>_ No – not executed |

| Parameter | Description |
|---|---|
| *Min. allowed | Minimum possible price of the active limit order to buy |
| *Max. allowed | Minimum possible price of the active limit order to sell |
| *Purchase, rub | Volume of active limit orders to buy, in rubles |
| *Sale, rub | Volume of active limit orders to sell, in rubles |
| *Maintained spread type | Type of the maintained spread |
| REPO CB ON fixed rate, % | REPO CB ON fixed rate, in percents |
| RuRepo ON rate, % | RuRepo ON rate, in percents |
| MosPrime ON rate, % | MosPrime ON rate, in percents |
| Minimum required issues quantity | Minimum required issues quantity |
| Executed by issues quantity | Executed by issues quantity |

* – parameters selected by default

** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.43.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.
2. **Firms filter** is the filter for the client codes displayed in the table.
3. **Instruments filter** allows to configure filtering by instrument codes.
4. **Clients filter** filters the client codes displayed in the 'Client code' parameter.

5. **Select violation** activates selecting rows with information on instruments on which the market maker violated their liabilities (according to value of the field **Breach flag)** in red color.

### 3.43.4 Available operations

Data from a table can be copied to the Clipboard and exported to Microsoft Excel or via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.44 Table of Market Maker's liabilities by derivatives market

menu **Create window / Market-maker liabilities by derivatives market**

### 3.44.1 Purpose

The table is used for tracking the market maker's fulfilment of his / her liabilities on derivatives market.

### 3.44.2 Table format

Each table row displays information on the market maker's fulfilment of his / her liabilities for an individual instrument.

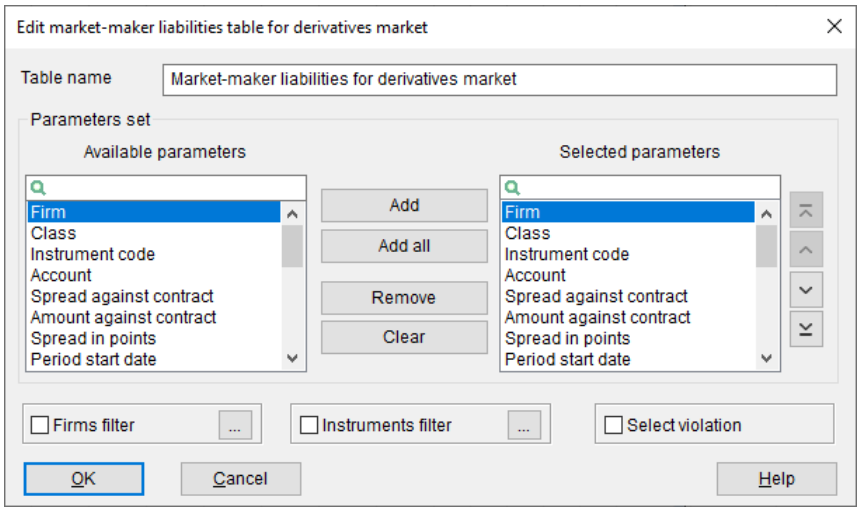
Table columns contain the following parameters:

| Parameter | Description |
|---|---|
| Firm | Trader identifier in the trading system |
| Class | Instrument class name |
| Instrument code | Instrument code in the trading system |
| Account | Trading account code of the client |
| Spread against contract | Amount of market maker's current spread according to the contract |
| Amount against contract | Number of spreads according to the contract |
| Spread in points | Amount of a spread in points |
| *Period start date | Start date of validity period of market maker's rules |
| *Period end date | End date of validity period of market maker's rules |

| Parameter | Description |
|---|---|
| *Period start time | Start time of validity period of market maker's rules. Format is defined by settings of the operational system |
| *Period end time | End time of validity period of market maker's rules. Format is defined by settings of the operational system |
| Spread (breach) | Attribute of spread keeping. Valid values:<br>_ No – spread is kept;<br>_ Yes – spread is not kept |
| Amount (breach) | Attribute of amount keeping. Valid values:<br>_ No – amount is kept;<br>_ Yes – amount is not kept |
| Sell (price of worst order) | Price of the worst sell order included to spread |
| Buy (price of worst order) | Price of the worst buy order included to spread |
| Sells | Number of contracts in sell orders included in spread |
| Buys | Number of contracts in buy orders included in spread |
| Percent of commitments | Fulfilment of liabilities in percent |
| Central strike offset | Offset of a central strike (available only for options) |
| Minimum fulfilment % of liabilities for trading session | Minimum fulfilment percentage of liabilities for trading session |
| Partial fulfilment % of liabilities for trading session | Partial fulfilment percentage of liabilities for trading session |
| Complete fulfilment % of liabilities for trading session | Complete fulfilment percentage of liabilities for trading session |
| Market maker liability identifier | Market maker liability identifier |

* – workstation setting **Show date and time of the trading data considering the local time zone** is considered in displaying the parameters (see Chapter 2, "Basic Operating Principles", sub-section 2.10.1)

### 3.44.3 Table configuration




1. **Selected parameters** allows selecting parameters to be displayed and configure their sequence.
2. **Firms filter** allows you to configure filtering by firm codes.
3. **Instruments filter** allows you to to configure filtering by instrument codes.
4. **Select violation** activates highlighting in red the lines with information on instruments for which the market maker has breached his / her liabilities (in accordance with the value in the **Breach of flag** field).

### 3.44.4 Available operations

Data from a table can be copied to the Clipboard and exported to Microsoft Excel or via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.45 Quotes history table

menu **Create window / Quotes history...**

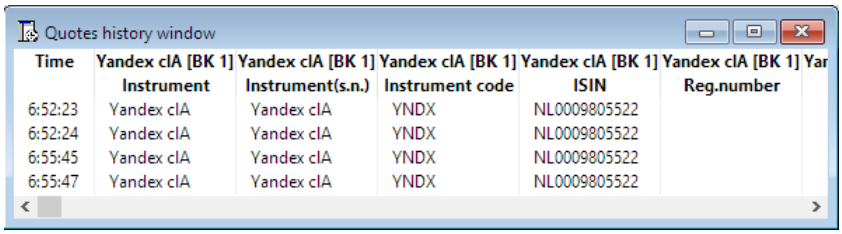
### 3.45.1 Purpose

The Quotes history Table allows the user to track changes in an instrument's parameters in tabular format.

### 3.45.2 Table format

The table columns show the instrument-parameter pairs selected by the user. The table rows show the time of specific changes in the parameters. A new row is added at the bottom of the

table when a parameter displayed in the table's columns changes. Thus, each cell in the table shows the status of a selected parameter at a specific point in time.



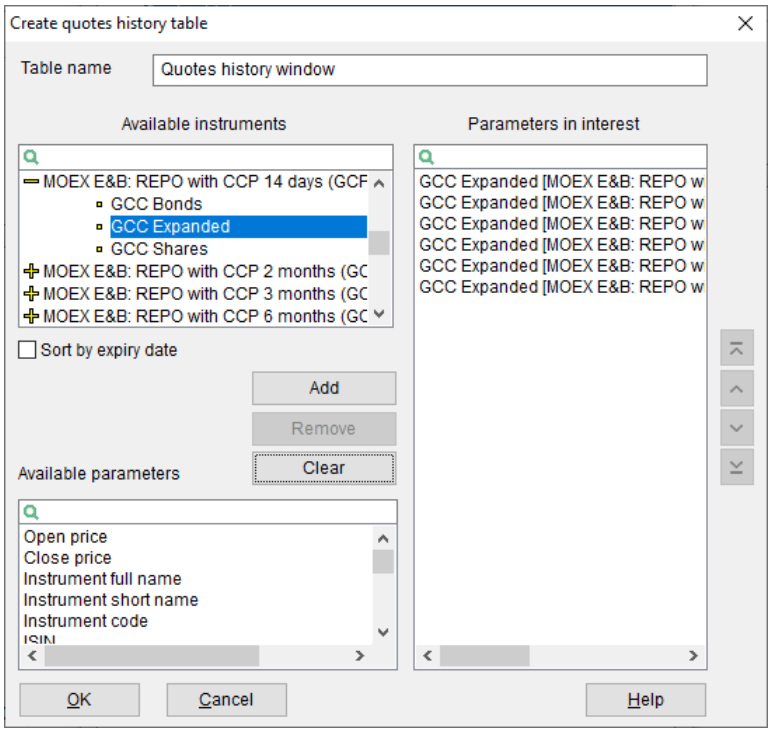

The values for parameters are listed in the Appendix (see Appendix 2). The set of instruments and the parameters available for creating a Quotes Table are determined by the data flow configuration described in 2.5 in Section 2: Basic Operating Principles.

**Recommendations:**

1. **Normally, it is not necessary to track changes in parameters for different instruments in a single table. It is, therefore, better to create a specific Quotes history Table for each instrument.**
2. **Do not include static parameters that remain unchanged during a trading session (e.g., open price) in the Quotes history Table.**
3. **The Quotes history Table is created on the QUIK server by scanning the status of trading parameters at short time intervals such that some value changes occurring within a short period of time may be omitted (e.g., if several consecutive trades in the same instrument occur). To view information on all trades, use the Time and Sales Table.**
4. **If the connection to the server fails while data is being exported from the Quotes History Table, follow these steps to restore the missing data correctly: upon reconnecting to the server, stop the export, wait until the missing data are received and restart the exporting process (ensure that the 'Get missing data' checkbox in the System / Settings / General settings... tab under Programs / Data saving is enabled).**

**When the setting Show date and time of the trading data considering the local time zone is enabled (for details see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) date and time of the exchange data in table are displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched.**

### 3.45.3 Table configuration




1. Field **Available instruments** is to select an instrument to monitor its parameters.
2. Select **Sort by expiry date** to sort instruments in ascending order of the **Expiry date** parameter. This function is available for instruments with a fixed expiration or maturity date.
3. Fields **Available parameters, Parameters in interest** are intended to monitor the parameters from the list of available ones and configure their sequence. List of available parameters is determined by the selected price of instrument.

### 3.45.4 Available operations

Data from the table can be copied to the Clipboard and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.45.5 Format of saving to a text file

The file is a sequence of rows each of which contains data for a particular instrument at a specified time separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

The parameters are listed in the Appendix 2.

> **The set of parameters, displayed in the current table, is saved in the file.**

Example of the file rows:

```
Last change time,Instrument code,Settlement date,ISIN,RIC
11:25:02,LKOH,15.09.2022,RU0009024277,,
```

> **Files may be considerably large.**

# 3.46 Quotes changes table

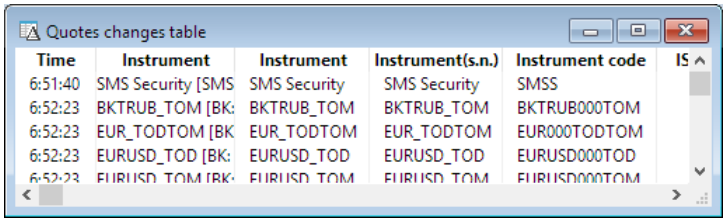
menu **Create window / Quotes changes…**

### 3.46.1 Purpose

The Quotes Changes Table allows the user to track the behaviour of similar parameters for different instruments in tabular form.

### 3.46.2 Table format

This is a downward growing table where the user-specified parameters serve as column headings and the rows show changes in those parameters at a specific time for any instrument selected by the user. Unlike the Quotes history Table, each parameter in this table may pertain to more than one instrument, with the instruments fixed in the second column position.




The parameters are described in the Appendix (see Appendix 2). The set of instruments and parameters available for creating the Quotes changes Table are determined by the data flow configuration described in 2.4 in Section 2: Basic operating principles.

> 1. **Use the Quotes history Table to export bid / offer parameters as well as aggregate market data. To export information about trades, use the Time and Sales Table.**
> 2. **If the connection to the server fails while data is being exported from the Quotes Changes Table, follow these steps to restore the missing data correctly: after reconnecting to the server, stop the export, wait until the missing data is received (ensure that the Get missing data checkbox from the System / Settings / General settings… tab under Program / Saving Data is enabled) and restart the exporting process.**

> **When the setting Show date and time of the trading data considering the local time zone is enabled (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.10.1) date and time of the exchange data in table are displayed with**

**consideration of the time zone of a computer on which a QUIK Workstation is launched.**

### 3.46.3 Table configuration

The **Quotes Changes** table shows the behaviour for changing parameters for a set of instruments specifically selected for inclusion in the table. The list of such instruments is configured using the **Instruments filter** using the standard rules for configuring filters (see Chapter 2, "Basic Operating Principles", sub-section 2.8.3).

### 3.46.4 Available operations

Data from the Quotes changes Table can be copied to the Clipboard and exported via DDE server.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix of Chapter 2.

### 3.46.5 Format of saving to a text file

Select **Save to file** from the shortcut menu to save a text file. The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each of which contains data for a particular instrument at a specified time separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

**The set of parameters, displayed in the current table, is saved in the file.**

An example of a file line is as follows:

```
Time,Instrument,Status of security trading,Trading status,Exchange status of trading session,Quantity in the last trade,Time of last trade,Value today,Total trade quantity,Last change time,Start date of the coupon period,Coupon rate (% per year),
17:08:57,BONDTEST,trading,opened,Main period,0,,0.00,0,,01.10.2024,36.500
```

## 3.47 Participant's cash positions

menu **Create window / Participant's cash positions**

### 3.47.1 Purpose

Viewing cash balances on the traders' accounts in the trading system.

### 3.47.2 Table format

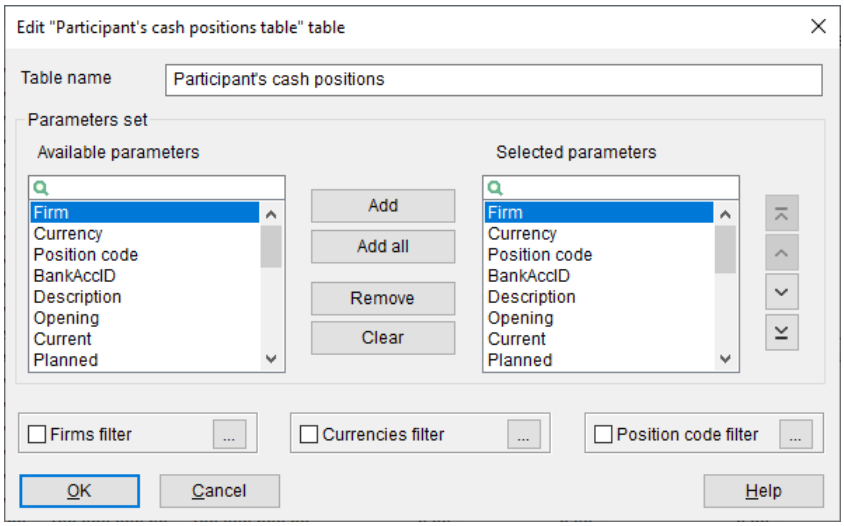
Each table row displays the status of a single account in the trading system. Table columns represent the following parameters:

| Parameter | Description |
|---|---|
| Firm | Trader identifier in the trading system |
| Currency | Code of the currency in which the account balance is expressed |
| Position code | Symbol identifier assigned to the broker's unified cash position to work with the trading venue or a instruments class, for example, EQTV means MOEX stock exchange |
| Description | Position code description |
| *Incoming | Cash balance on the trader's account in the settlement system before the trading start |
| *Current | Current cash balance of the trader's account with account for trades made during the day |
| *Planned | Cash asset balance with account for execution of active buy orders: **Planned = Current – Total bid size** |
| *Total bid size | Total volume of active buy orders in cash |
| *Total offer | Total volume of active sell orders in cash |
| Netto | Net position: **Netto = Current – Total bid size + Total offer** |
| Internal limit | Own cash limit This parameter is set from the MOEX workstation |
| External limit | External limit for the firm (valid only for GS and currency markets) |
| Planned to sell | Not used |
| Planned to buy | Not used |
| *Total | Total volume of assets: **Total = Current – External limit** |
| *Available | Volume of assets available for entering new orders: **Available = Planned – External limit** |
| Buy orders | The volume of active buy orders: total unexecuted volume of all active buy orders in cash. Order volume in cash is calculated with account for the exchange fee and the accrued interest |
| Sell orders | The volume of active sell orders: total unexecuted volume of all active sell orders in cash. Order volume in cash is calculated with account for the exchange fee and the accrued interest |
| Check | Check position of simple clearing: **Check position = Opening position – Planned position** |
| Debit | Total volume of cash assets credited to the account |
| Credit | Total volume of cash assets debited from the account |

| Parameter | Description |
|---|---|
| Bank account | Settlement account / code identifier in the clearing organization |
| Margin call | Margin requirement at the trading start |
| SettleBal | Planned position after the settlement |
| Enabled external restriction flag | Indicates that external restriction is set. Possible values:<br>_ Yes;<br>_ No |
| Enabled internal restriction flag | Indicates that internal restriction is set. Possible values:<br>_ Yes;<br>_ No |
| Position group | Name of cash position group. Valid values:<br>_ Positions by limit;<br>_ Cash positions;<br>_ Positions in instruments;<br>_ Positions by trades;<br>_ Positions under settlements;<br>_ Positions by currencies;<br>_ Positions for FT |

* – with account for the exchange commission and the accrued interest

### 3.47.3 Table configuration




1. **Table name** allows you to give different names to tables of the same type, for example, 'MOEX cash positions' or 'RTS cash positions'.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.
3. **Firm filter** allows you to configure filtering by firm codes.
4. **Currencies filter** allows you to configure filtering by currency codes. This allows you to distribute accounts denominated in different currencies to different tables.

5. **Position code filter** intends filtering by position codes. If the filter is configured, the table displays data only on accounts intended for working with certain trading modes (for example, for NDM settlements) for displaying in the table.

### 3.47.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- **Save cash positions from table to file** saves to a file only those positions that are displayed in the table.
- **Save all cash positions to file** saves to a file all available positions without regard to the table settings.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.47.5 Format of saving to a text file

The function for saving into a file is called from the context menu and has two versions:

- **Save cash positions from table to file** saves to a file only those positions that are displayed in the table.
- **Save all cash positions to file** saves to a file all available positions without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file lines is as follows:

```
Firm,Currency,Position code,Bank account,Description,Opening,Current,Planned,Internal
limit,External limit,Buy orders,Sell
orders,Netto,Check,Debit,Credit,Total,Available,Margin call,SettleBal,
515,MB0099800000,RUB,UTSL,00099,Единый
лимит,19 809 962,12,19 809 962,12,19 809 962,12,0,00,0,00,0,00,0,00,19 809 962,12,19
809 962,12,0,00,0,00,19 809 962,12,19 809 962,12,0,00,19 809 962,12
```

# 3.48 Participant's positions in instruments

menu **Create window / Participant's positions in instruments**

### 3.48.1 Purpose

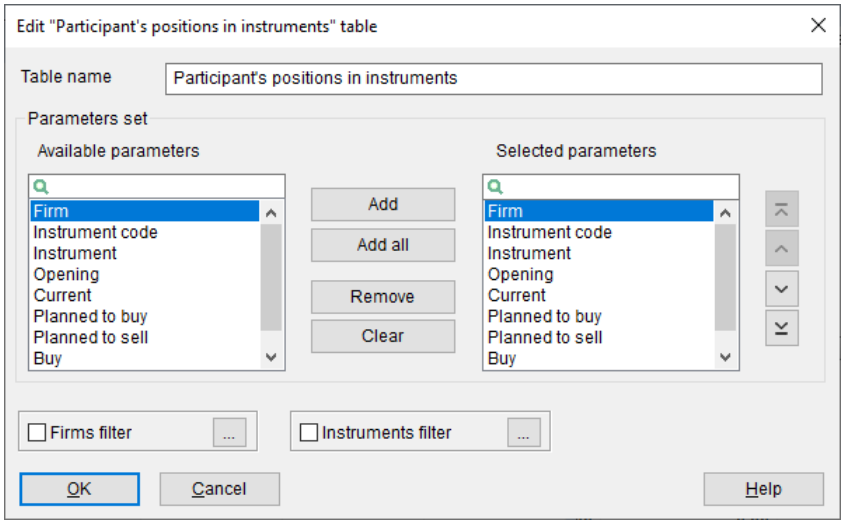
The table allows you to view total positions of a trader on depo accounts expressed in units of instruments.

### 3.48.2 Table format

Each table row displays positions for an individual instrument. The table columns represent the following parameters:

| Parameter | Description |
|---|---|
| Firm | Trader code in the exchange trading system |
| Instrument | Instrument name |
| Instrument code | Instrument code in the exchange trading system |
| Incoming | Quantity of instruments at the trading start (prior to executing trades) |
| Current | Quantity of instruments with account for trades made during the current trading session |
| Planned to buy | Quantity of instruments in active buy orders |
| Planned to sell | Quantity of instruments in active sell orders |
| Buy | Quantity of instruments bought during the trading session and included into the multilateral clearing |
| Sell | Quantity of instruments sold during the trading session and included into the multilateral clearing |

### 3.48.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

2. **Firms filter** allows you to configure filtering by firm codes.
3. **Instruments filter** allows you to configure filtering by codes of instruments.

### 3.48.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Left double click** to open the **Participant's positions on trading accounts** table for the instrument specified in the selected row.
- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions;

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.49 Participant's positions on trading accounts

menu **Create window / Participant's positions on trading accounts**

### 3.49.1 Purpose

The table allows you to view positions for a single instrument on different depo accounts.

### 3.49.2 Table format

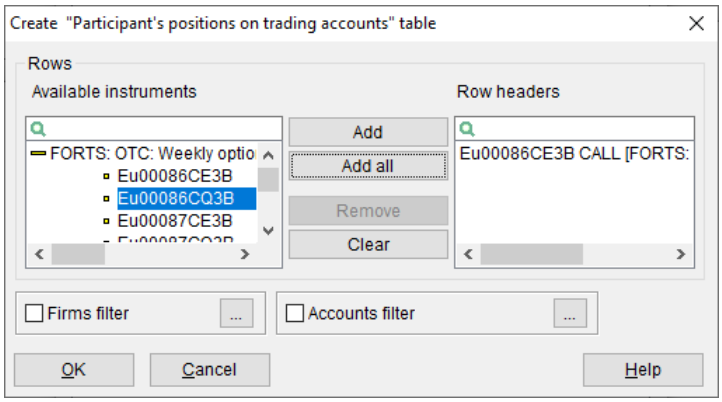
The name of the instrument is specified in the table header. Each table row contains information on the balance of the given instrument on an individual depo account. Table columns contain parameters reflecting the account status.

> **The list of displayed parameters depends on the selected instrument and cannot be edited.**

| Parameter | Description |
|---|---|
| Instrument code | Instrument code in the trading system |
| Instrument name | Instrument name in the trading system |
| Firm | Trader code in the trading system |
| Trading account | Depo account in the trading system |
| Depo account | Depo account in the depositary |
| Incoming | Quantity of instruments at the trading start (prior to executing trades) |

| Parameter | Description |
|---|---|
| Current | Quantity of instruments with account for trades made during the current trading session |
| Planned to buy | Quantity of instruments in active buy orders |
| Planned to sell | Quantity of instruments in active sell orders |
| Check | Check balance of the simple clearing. The check balance equals the opening balance less the planned sell position included into the simple clearing |
| Buy | Quantity of instruments bought during the trading session and included into the multilateral clearing |
| Sell | Quantity of instruments sold during the trading session and included into the multilateral clearing |
| Planned | Planned balance. The planned balance equals the current position less the planned sell position |
| Bank account | Settlement account / code identifier in the clearing organization |
| Account type | Account type Valid values:<br>_ 'Trading';<br>_ 'Collateral' |
| SettleBal | Planned position after the settlement |
| 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 center |
| User uncovered sell | Limit of unsecured sells of trader |

### 3.49.3 Table configuration




1. **Rows** are intended to select an instrument from the list of available ones for which the table must be created. If several instruments are selected, a separate table is created for each one.

2. **Firms filter** allows you to configure filtering by firm codes.
3. **Accounts filter** allows you to configure filtering by depo accounts.

### 3.49.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.50 Participant's positions in instruments on trading accounts

menu **Create window / Participant's positions in instruments on trading accounts**

### 3.50.1 Purpose

The table allows you to view positions for instruments on the selected depo accounts.

### 3.50.2 Table format

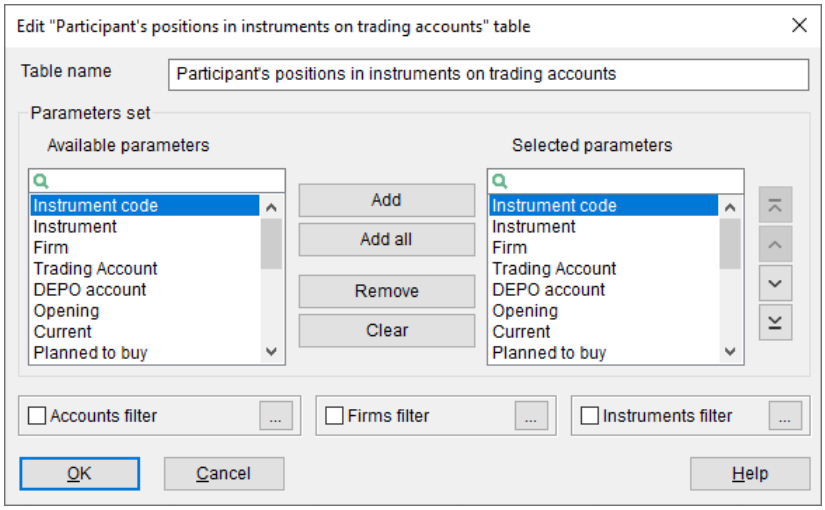
Table rows correspond to positions for a certain instrument, which is specified in the **Instrument name** field, on a certain account specified in the **Trading account** field. Table rows are first sorted by the **Trading account** field value and then by the **Instrument name** field value.

Table columns contain the following parameters:

| Parameter | Description |
|---|---|
| Instrument code | Instrument code in the trading system |
| Instrument | Instrument name in the trading system |
| Firm | Trader code in the trading system |
| Trading account | Depo account in the trading system |
| Depo account | Depo account in the depositary |
| Incoming | Quantity of instruments at the trading start (prior to executing trades) |
| Current | Quantity of instruments with account for trades made during the current trading session |

| Parameter | Description |
|---|---|
| Planned to buy | Quantity of instruments in active buy orders |
| Planned to sell | Quantity of instruments in active sell orders |
| Check | Check balance of the simple clearing. The check balance equals the opening balance less the planned sell position included into the simple clearing |
| Buy | Quantity of instruments bought during the trading session and included into the multilateral clearing |
| Sell | Quantity of instruments sold during the trading session and included into the multilateral clearing |
| Planned | Planned balance. The planned balance equals the current position less the planned sell position |
| Bank account | Settlement account / code identifier in the clearing organization |
| Account type | Depo account type. Valid values:<br>_ 'Trading';<br>_ 'Collateral' |
| SettleBal | Planned position after the settlement |
| 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 center |
| User uncovered sell | Limit of unsecured sells of trader |

### 3.50.3 Table configuration




1. **Parameters set** allows selecting parameters to be displayed and configure their sequence.
2. **Accounts filter** allows you to configure filtering by trading accounts.
3. **Firms filter** allows you to configure filtering by firm codes.
4. **Instruments filter** allows you to configure filtering by instruments.

### 3.50.4 Available operations

Data from the table can be copied to the Clipboard, output via DDE server, exported via ODBC, and saved to a text file.

Functions available for this table can be called from the **Action** menu item or from the shortcut menu by right-clicking on the table:

- Use **Execute transaction** (or 'Ctrl+T') – execute the transaction using the General method of executing transactions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.51 Aggregated Level II Quotes table

menu **Action / Aggregated Level II Quotes**

### 3.51.1 Purpose

The Aggregated Level II Quotes Table shows order queues (best bid / asking price quotes in real time) for several instruments or for the same instrument traded on different markets and trading modes.

For details on how to place an order with the volume divided over several classes (e.g., markets or trading modes), see Chapter 5, "Client Operations", sub-section 5.2.9.

For convenience of grouping windows on different screen tabs, QUIK system provides the possibility to create several tables of Aggregated Level II Quotes for the same instrument. At that volume of information received from server does not increase.

### 3.51.2 Table format

The table contains the best current buy / sell quotes for instruments included in the table arranged according to the **Price** parameter. The table shows all of the best quotes transmitted by trading systems for selected classes of instruments.

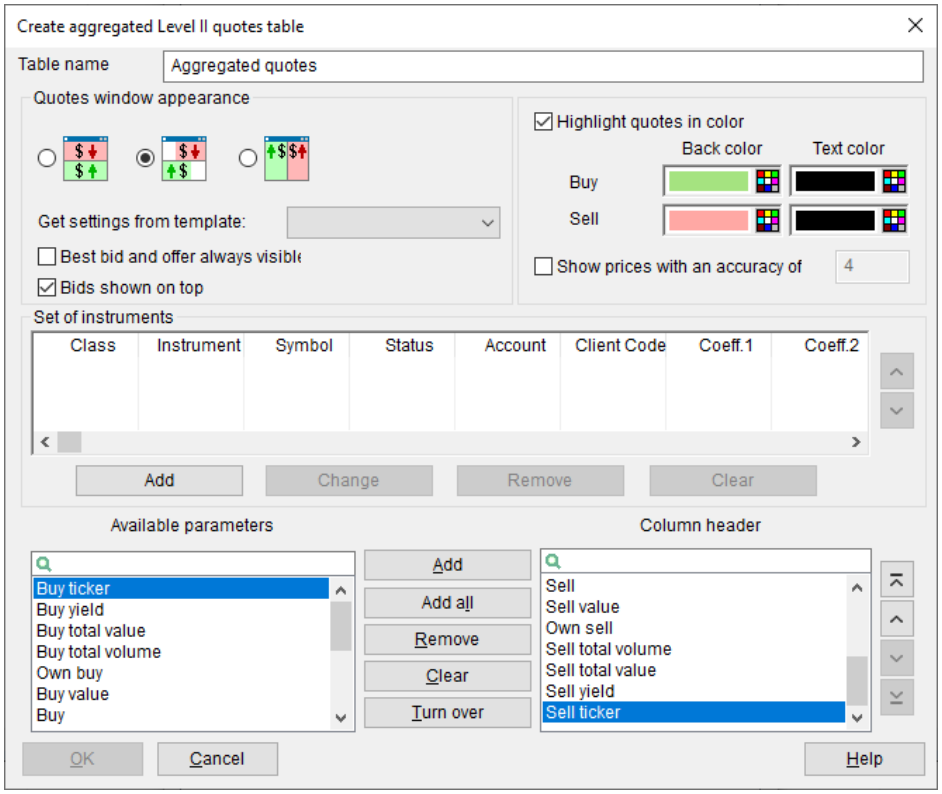
The parameters are described in the table below:

> 1. **Aggregated Level II Quotes Table shows all values as units (not lots) and prices in Russian rubles.**
> 2. **If window types (2) or (3) are selected with displaying parameters in different columns, double set of parameters will be shown: to buy and to sell separately.**

| Parameter | Description |
|---|---|

| Parameter | Description |
|---|---|
| Price | Quote price in Russian rubles |
| Value | Quantity in orders at the given price, in units |
| Volume | Volume of instruments in orders at a specified price, in cash. Quotes for different classes with the same price are shown in separate rows |
| Own volume | Total number of instruments in orders sent at a specific price, in units |
| Yield | Instrument yield according to a specific quote |
| Total volume | Number of instruments in orders at a price no worse than that specified, in units. For quotes with the same price, the total amount of orders at a price no worse than that specified is displayed |
| Total value | Total volume in orders, in cash |
| Ticker | Instrument designation in the ‘[class code] instrument code’ format |

### 3.51.3 Table configuration




1. **Quotes window appearance** is to configure location of quotations in window.

   _ Table may appear as follows:

   _ Select **(1)** to display the bid and asking price parameters in the same column, with the best buying and selling prices separated by a line;

   _ Select **(2)** to have only one common column, **Price**, with the buy and sell order parameters shown in different columns;

- Select **(3)** to display bid and offer parameters in different columns. At that bid quotes are ordered by descending bid price. Offer quotes are ordered by ascending offer price so that the best order prices are shown in the first row of window.
- Select **Get settings from template** to download the settings for a selected window from a previously saved template. For more information about handling templates, see 3.4.5.
- Activate **Bids shown on top** to sort quotes in ascending order by price (buy orders above and sell orders below). To show the quotes in descending order by price, clear the checkbox.

2. Select **Highlight quotes in color** to configure the text and background colours for bid and asking price quotes separately. For more information about customising colours, see Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
3. Select **Show prices with an accuracy of** to set the number of decimal places shown in the **Price** column.
4. Select **Set of instruments** to configure the list of instruments for which quotations must be included to the Table.
   Click **Add** to add a new instrument to the list. Select the required instrument from the list in the window that opens.

| Parameter | Description |
|---|---|
| Designation Symbol | Instrument name to be shown in the Aggregated Level II Quotes window |
| Account (for orders) | Securities account specified when placing an order for a given instrument |
| Client code (for orders) | Client code shown in the order |
| *Coefficient for price converting | Price conversion rate for different trading systems / modes |
| *,**Coefficient for quantity converting | Conversion of the volume in lots into the number of unit instruments |
| Sort by expiry date | Automatic sorting of instruments in table in ascending order of parameter 'Expiry date'. The parameter is available for instruments with the fixed term of turnover |

* – coefficients are used to match the liquidity of the different trading modes and bring price indicators to a common denominator,

** – to convert prices from other currency units correctly, select the class Cross Currency Rates under **System / Settings / General settings,** section **Program / Receiving data / Quotes** and, then, select the parameters of the received instruments in Face-value currency and Lot size.

Click **OK** to save any changes. Click **Cancel** to close the window without saving.
To change the table settings for an instrument, select the instrument in the list and, then, click **Change**. **Delete** removes a selected instrument from the list, and **Clear** removes all instruments from the list.

To change the order of instruments, click or located to the right of the list. If the same price is valid for several different quotes, they are shown separately in the order set for the list. Instruments mentioned earlier are shown closer to the line in the middle of the window which separates buy and sell orders.

> **The table cannot contain instruments of both REPO CCP and other classes.**

5. **Available parameters / column headers** are to select parameters to be displayed and configure their sequence.

Click **Turn over** to reverse the order of the column headings.

### 3.51.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **New order** (or F2) (or left double click on a row of the table) – submit a new order (see Chapter 5, "Client Operations", sub-section 5.2).
- **New stop order** (or F6) – submit a new stop order (see Chapter 5, "Client Operations", sub-section 5.5).
- **United order** (or 'Ctrl+F2') – an order or a united order (depending on value of **Split order volume** parameter in section Trading / Level II Quotes / Aggregated Level II Quotes under **System / Settings / General settings...**. For details, see Chapter 5, "Client Operations", sub-section 5.2.9).
- **Execute transaction** (or 'Ctrl+T') – execute transaction using the General Method of Executing Transactions (see Chapter 5, "Client Operations", sub-section 5.1).
- **Level II Quotes** – open a separate Level II Quotes Table for the selected instrument.
- **Create chart** – open chart (see Chapter 4, "Working With Graphs", sub-section 4.1).
- **Templates** – apply the customized configuration in template to the table (see 3.6.5).

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

> **The Aggregated Level II Quotes Table cannot be exported or saved to a file.**

### 3.51.5 Handling templates

A **Template** is a configuration for the Aggregated Level II Quotes Table saved under a user-defined name. A template may be applied to an existing table or used to quickly configure a new table.

1. To view existing templates, click **Action / Templates** or a corresponding item in the shortcut menu appearing under Aggregated Level II Quotes….

   _ **To set up a default template**, select the required window configuration from the list of available templates and, then, click **Use as default**. The template name will be shown in the **Default template** area;

- **To rename a template**, select the required template and, then, click **Rename**. Type the new name in the dialogue box that opens and click **Enter**;
- **To delete a template**, click **Delete**;
- **To apply a template to several windows**, click **Apply to all windows** to modify the settings for all Aggregated Level II Quotes Tables so that they conform to a selected template or **Apply to tab windows** to modify windows in the tab. Note that using this function will result in changes to the list of instruments displayed.

2. Create a new template

   - Configure a new Aggregated Level II Quotes Table or activate any of the available tables;
   - Click **Action / Templates / Save as template** or a corresponding item in the shortcut menu appearing on the Aggregated Level II Quotes Table;
   - To edit a template, select its name in the window that appears and click **Save**;
   - To create a template, click **Save as new**. Type a new name in the dialogue box that opens and click **Enter**;
   - Click **Exit**.

3. Template application. Click **Templates / <template name>** to apply template settings to an existing Aggregated Level II Quotes Table. If a new table is created, all window settings can also be taken from the template. Select **Get window settings from template** to see the list of available templates. Select a row from that list to replace the current window settings with those saved in the selected template.

# 3.52 Transaction pocket table

menu **Create window / Transactions pocket**

### 3.52.1 Purpose

To generate a list of pending orders and send these orders to the trading system selectively or simultaneously. The transaction pocket is a repository for a user's orders that have been formulated but not yet sent to the server.

**Table Transaction Pocket is useful for performing the following tasks:**

- Simultaneous entry of a large number of orders at the start of trading. For example, entry of client orders accepted by the broker before the start of trading. These orders can be accepted on the basis of oral instructions and entered directly to the Transaction pocket window; after that, they can be simultaneously activated by the Take all from pocket command;
- Moving unexecuted orders of the previous day to the current day. The contents of the Orders table previously configured to display only active orders are saved to a file till closure of the trading session. Before the start of the next trading session, the Put into pocket from file command is executed in the Transaction pocket table in order to read the saved active orders. In doing so, the Quantity parameter of the Transaction pocket table is matched to the Balance parameter of the saved orders;
- However, simultaneous entry of a large number of orders can be complicated by the need to confirm the conditions of each order. To avoid this complication, clear the Ask for confirmation checkbox in the Trading / Orders section under System / Settings / General settings…;
- If there is a need to create several different batches of orders to be sent to the exchange at the same time, create several Transaction pocket tables, for example,

separate tables for different trading modes. For convenience in handling several tables of the same type, you can rename them as needed (in the Table name field in the table configuration dialogue box).

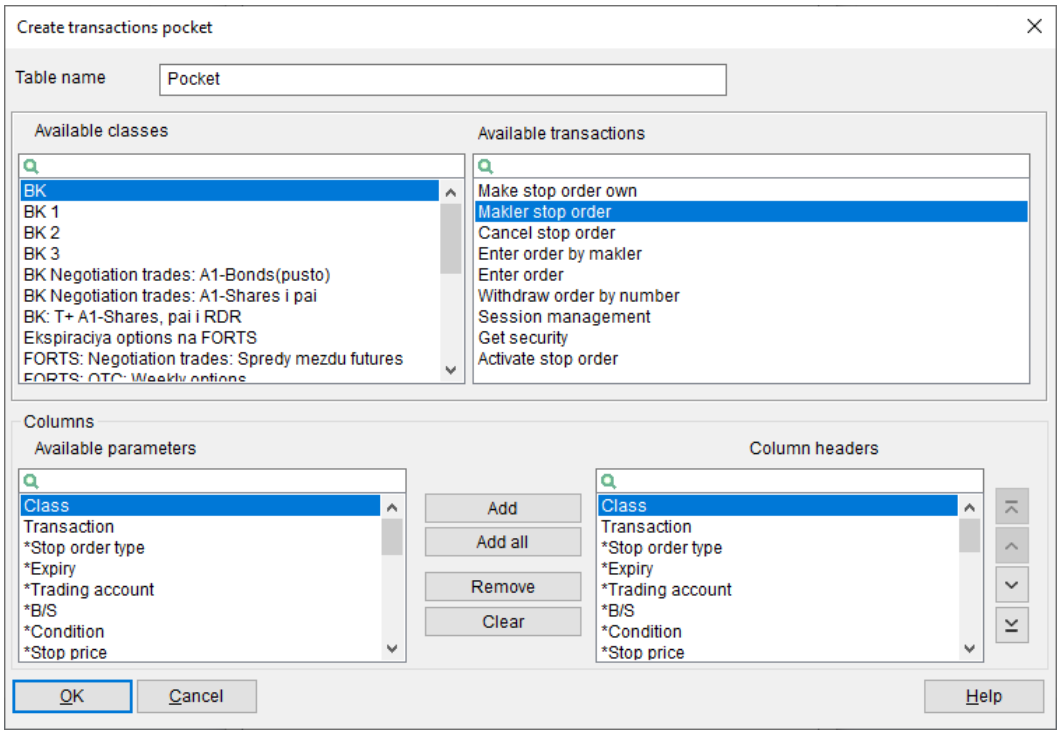
### 3.52.2 Table format

Each order is provided with an individual table row. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Class | Name of the class to which the order instrument pertains |
| Transaction | Operation type |
| Trade account | Code of the trading account for which the order is placed |
| B / S | Operation direction. Valid values:<br>_ Buy;<br>_ Sell |
| *Type | Order type. Valid values:<br>_ market;<br>_ limit |
| *Price splitting attribute | The condition for splitting the order by prices. Valid values:<br>_ at different prices;<br>_ at the same price |
| *Execution condition | Order execution condition. Valid values:<br>_ Put in queue;<br>_ Fill or kill;<br>_ Immediately or cancel;<br>_ Market closing auction |
| *Price value entry type | Parameter specified in the **Price** field. Valid values:<br>_ Price;<br>_ Yield;<br>_ Weighted average price |
| Market-maker's order | Market maker's order attribute |
| Instrument | Instrument name in the trading system |
| Price | Price per instrument unit |
| Quantity | Instrument quantity in lots |
| Comment | Client code and a text comment divided by a slash ( / ) |

* – for description of the parameters' purpose, see Chapter 5, “Client Operations”, sub-section 5.2.2, New order window.

### 3.52.3 Table configuration




1. Use **Available classes** to select names of classes whose instruments are to be used for creating instruction.
2. Use **Available transactions** to select the operation type; for example, select **New order** for creating orders.
3. Use **Columns headers** to select parameters to be displayed and configure their sequence. The list of parameters may vary depending on the the selected transactions.

### 3.52.4 Available operations

The table data can be copied. Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- Use **Put into pocket** (or F2, or left double clicking) to open the Available transactions window. Double click the left mouse button to enter a new order with the conditions similar to those of the order on which the cursor is placed.
- Use **Change in pocket** (or 'Ctrl+A') to change the order. Not available for transactions of Iceberg order, VWAP order, TWAP order entry and algo order cancellation which are loaded from tri file.
- Use **Load from tri-file** to add transactions from a tri-file to the table.
- Use **Save to tri-file** to save the contents of the **Transaction pocket** table to a universal tri-file format (see Chapter 6, "Working With Other Programs", sub-section 6.9.1).
- Use **Remove from pocket** to delete the selected order from the table.
- Use **Clear pocket** to delete all orders from the table.
- Use **Take from pocket** *,** – to send the selected order/orders to the trading system.
- Use **Take all from pocket** ** – to send all orders from the table to the trading system.

**(*)**

1. **To select several parameters one after another, keep the SHIFT key pressed. To select several parameters randomly keep the CTRL key pressed.**
2. **Confirmation request when executing group operations is defined by the setting Ask for confirmation for group operations (see Chapter 5, "Client Operations", sub-section 5.14.2).**

**(**) If a selected order(s) failed the check of additional restrictions set by the broker, then the dialog box with the description of the violated restriction appears on the screen. The action selected in the dialog box determines whether the order will be executed or not. For details, see 3.53.4 (Additional restriction check option). On clicking Cancel the queue with the descriptions of violated restrictions is cleared, and the completion of a transaction(s) processing will be available from the Transactions table only. For details, see 3.53.**

**There is no provision for automatic removal of sent orders from the table.**

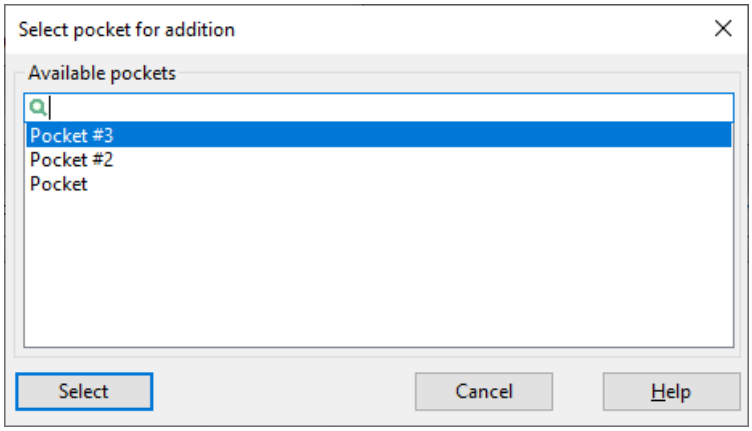
Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

**Copying orders to pocket**

Orders from the **Orders**, **Stop orders**, **Negdeal orders** and **NDM quotes** tables can be copied to the **Transaction pocket**. Orders of any status (Active, Filled, Killed) can be copied. Copying operation is performed as follows:

1. Select the **Copy to pocket** item of context menu of the **Orders** (**Stop orders**, **Negdeal orders**, **NDM quotes**) table.
2. If there are several pockets on the current tab, a dialog box for selecting a pocket will open. In the opened dialog box, select the pocket to which it is required to copy orders:




If there is only one pocket on the current tab, then all orders from the table will be copied to it.

3. If there is no pocket, create it (for details, see 3.52).

**Moving orders by the drag-and-drop method**

Orders from the **Orders**, **Stop orders** and **NDM Level II quotes** tables can be moved to the **Transaction pocket** table. Orders of any status (Active, Filled, Killed) can be moved. Moving operation is performed as follows:

1. Place the cursor onto the selected order in the **Orders** (**Stop orders**, **NDM Level II quotes**) table and left-click.
2. While holding the left mouse button, move the cursor to the **Transaction pocket** table.
3. Release the left mouse button. The order will be added to the table.

# 3.53 Transactions table

menu **Create window / Transactions table...**

### 3.53.1 Purpose

The table displays information about the transactions sent by the user. For the user with the right to 'Show client errors', this table contains information on rejected transactions of clients of the user's firm and the user's own transactions.

### 3.53.2 Table format

Each table row displays a separate transaction. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Transaction ID | Unique transaction number |
| Reference number | Identifier of an initial transaction assigned by the QUIK server. The field is only populated for transactions that violated the additional restrictions |
| UID | User code on the QUIK server |
| Status | Transaction status Valid values:<br>_ 0: transaction is sent to the server;<br>_ 1: transaction from client is received at the QUIK server;<br>_ 2: error while sending transaction to the trading system. Since there is no MOEX gateway, the transaction is not sent over again;<br>_ 3: transaction is executed;<br>_ 4: transaction is not executed by the trading system. Detailed description of the error is displayed in the **Message** field;<br>_ 5: transaction has failed the QUIK server check by any criteria. For example, the check for the user's rights to send a transaction of this type;<br>_ 6: transaction has failed the QUIK server limit check;<br>_ 10: transaction is not supported by the trading system;<br>_ 11: transaction has failed the digital signature validity check;<br>_ 12: timed out waiting for response to transaction. This error message can be issued while sending transactions from QPILE;<br>_ 13: transaction rejected, since its execution could cause a cross trade |

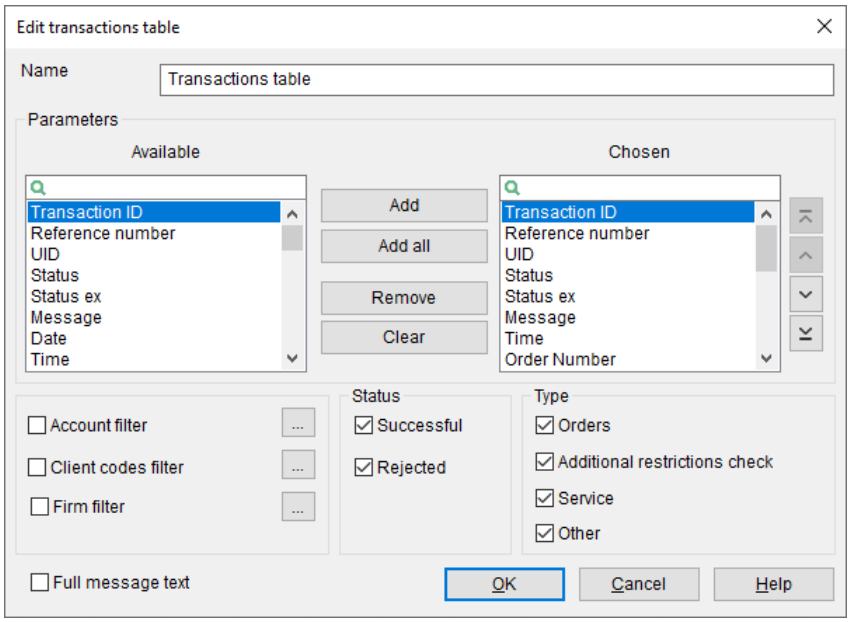
| Parameter | Description |
|---|---|
| | (i.e., a trade with the same client account)<br>_ 14: transaction failed additional restrictions check;<br>_ 15: transaction is accepted after the violation of additional restrictions;<br>_ 16: transaction is canceled by user during the additional restrictions check.<br>The 14, 15 and 16 statuses are transmitted only to users having the right to ignore additional restrictions on transactions sending. Additional restrictions are some of the restrictions on the transaction sending set on the QUIK server (for details, see Settings of Limits Calculation Library User's Manual, section 31). The broker determines the list of users having the right to ignore additional restrictions. For the users who do not have such a right the status 6 (transaction has failed the QUIK server limit check) is transmitted on the transactions vilolating additional restrictions |
| Status ex | Row corresponding to the numerical value of the **Status** field |
| Message | System messages while sending transactions |
| *Date | Transaction sending date |
| *Time | Transaction sending time. Format is defined by settings of the operational system |
| Time (microsec) | Transaction sending time in microseconds |
| Order number | Order number in the trading system |
| Class code | Class code in the trading system |
| Instrument code | Instrument code in the trading system |
| Side | Direction of operation |
| Price | Trade price per instrument unit |
| Quantity | Instrument quantity with an accuracy of instrument quantity or in lots |
| Balance | Volume of the unexecuted part of the order with an accuracy of instrument quantity or in lots |
| Firm | Firm ID in the trading system |
| Account | Code of the trading account under which the order was placed |
| Client code | Client ID in the QUIK system |
| Comment | Text comment |
| Exchange code | Exchange code of the order |
| Error code | Error numeric code |
| Error source | Error source. Possible values:<br>_ Trade system;<br>_ QUIK server;<br>_ Dealer library; |

| Parameter | Description |
|---|---|
| | _ Trade system gate |
| *Gate date | Date at which a response is received by the gate |
| *Gate time | Time at which a transaction response is received by the gate |
| Gate time (microsec) | Time at which a transaction response is received by the gate in microseconds |
| Transaction | Transaction name |
| **Order number2 | Order number in the trading system |
| **Side2 | Direction of operation |
| **Price2 | Trade price per instrument unit |
| **Quantity2 | Instrument quantity with an accuracy of instrument quantity or in lots |
| **Balance2 | Volume of the unexecuted part of the order with an accuracy of instrument quantity or in lots |
| **Firm2 | Firm ID in the trading system |
| **Account2 | Code of the trading account under which the order was placed |
| **Client Code2 | Client ID in the QUIK system |
| **Instrument code2 | Instrument code in the trading system |
| **Comment2 | Text comment |
| **Exchange code2 | Exchange ID |
| Execution time (microsec) | The gap between the local time of sending a transaction and the time of receiving it, in microseconds |

* – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run.

** – the fields are filled in if transaction results in two orders.

### 3.53.3 Configuring the table




1. **Parameters** allow selecting parameters to be displayed and configure their sequence.
2. **Accounts filter** is to configure filtering by depo accounts.
3. **Clients codes filter** is to configure filtering by client codes.
4. **Firm filter** is to configure filtering by firm codes.
5. **Status** is to configure filtering by value of Status field (Successful, Rejected):

   _ Successful – the table contains transactions with statuses 3, 15 and 16 (see 3.51.2);

   _ Rejected – the table contains transactions with statuses different from 3, 15 and 16 (see 3.53.2).

6. **Type** is to configure filtering by transaction type (Orders, Others):

   _ Orders – the table contains transactions for placing new orders, negotiated orders and stop orders. However, thtansactions for placing new orders which resulted in violation of the additional restrictions are not displayed in the table.

   _ Additional restrictions check – the table contains transactions for placing new orders which resulted in violation of the additional restrictions (transactions with statuses 14, 15, 16 and initial transactions – with a specified initial number, see 3.53.2).

   _ Service – the table contains technical transactions.

   _ Other – the table contains transactions which are different from the conditions “Orders”, “Additional restrictions check” and “Service”.

7. **Full message text** – indicates that the bottom part of the table contains the fields with the full text for a selected transaction. The field contains the result of transaction execution, and for transactions that violated the additional restrictions – the description of all violated additional restrictions.

### 3.53.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.

Functions available for this table can be called from the **Action** menu item or from the shortcut menu of the table.

- **New order** (or F2 orleft double click the row) – open the new order form with the conditions similar to the transaction selected in the table. Available for transactions of order, stop order and negotiated deal entry.
- **Alert by transaction status** (or Ctrl+Al+A) – create an alert on transaction status. An alert is generated automatically based on the parameters of the selected transaction. The generated notification can be viewed in the Alerts window table, see 3.11.
- **Additional restrictions check** – open the dialog box with description of the latest violated restriction and a request for order execution. The order execution depends on the action selected in the dialog:

  - Yes – ignore restrictions. If violated restrictions (other than those ignored) are additionally found by the QUIK server while checking an initial transaction that failed the check of additional restrictions, then the row containing a transaction response will be added to the Transactions table (an initial transaction remains unchanged) and the dialog box with the description of the vilolated additional restrictions will be displayed on the screen. This process is repeated until an initial transaction is executed or cancelled by user. After the exection, the status of an initial transaction changes to "15 – Transaction is accepted after the violation of additional restrictions";
  - No – cancel a new order transaction. After the cancellation, the status changes to "16 – Canceled by user during the additional restrictions check";
  - Close – close the dialog box whithout executing a transaction (it can be processed later).

  Available for transactions that failed the check of additional restrictions and only for the users having the right to ignore additional restrictions on transaction sending. Additional restrictions are some of the restrictions on the transaction sending set on the QUIK server (for details, see Settings of Limits Calculation Library User's Manual, section 31). The broker determines the list of users having the right to ignore additional restrictions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.54 System messages

menu **Create window / Messages table...**

### 3.54.1 Purpose

The table is used to display all system error messages, plugins run and stop, trading system alerts and administrator notifications. The QUIK system's and plug-in's (Modules and QUIK system's applications) messages received during the current session as well as stored messages from the previous sessions are displayed in the table.
The messages displayed in this table are also available for viewing in the "QUIK: Messages window" (for details, see Chapter 2, "Basic Operating Principles", sub-section 2.9).

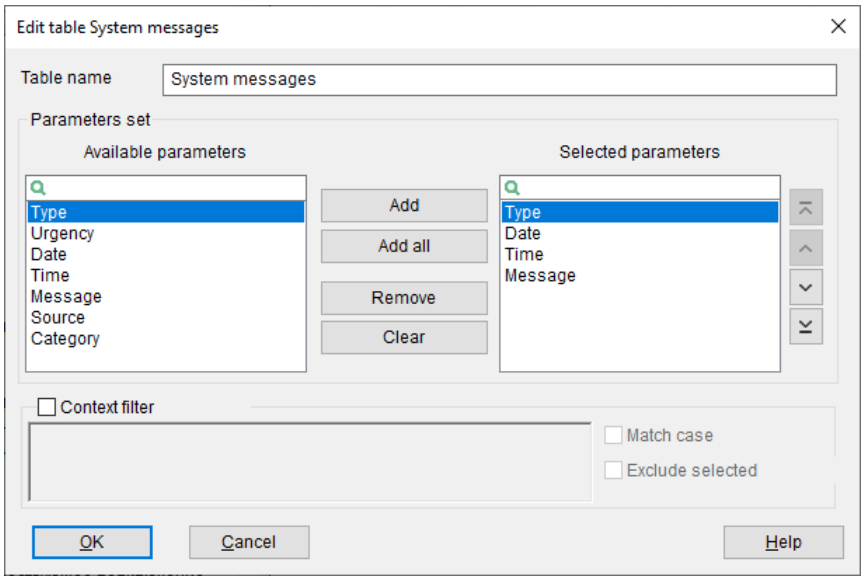
### 3.54.2 Table format

Each table row corresponds to a system message. The table's columns display the following parameters:

| Field | Description |
|---|---|
| *Type | Type of the system message. Valid values:<br>_ – informational message;<br>_ – warning;<br>_ – error message |
| Urgency | Message severity. Valid values:<br>_ – important;<br>_ <> (blank) – normal |
| *Date | Message creation date |
| *Time | Message creation time. Time format is defined by setting of the operational system |
| *Message | Message text |
| Source | Message source:<br>_ For messages received from the QUIK server the field is not filled;<br>_ For messages received from plug-ins the filed contains the name of the plug-in |
| Category | Message category. The field is used for plug-ins' messages only |

* – parameters selected by default

### 3.54.3 Table configuration




1. **Parameter set** allows you to select parameters and to specify their sequence in the table.

2. **Context filter** – message body filtering. Only those messages with the text containing at least one substring match for the specified values are displayed in the table. The values are separated by semicolon.

    - **Match case** – filter values are case-sensitive if the checkbox is selected. If the checkbox is disabled the filter is case insensitive;
    - **Exclude selected** – values specified in the list are excluded from the filter.

### 3.54.4 Available operations

Data from the table can be copied, output via DDE server, or exported via ODBC.
Functions available for this table can be launched from the menu item **Action** or from the shortcut menu of the table:

- **Clear messages** deletes all messages from the storage and all opened tables;
- **Save messages from table to file** saves messages from the table to a text file. Messages parameters are saved to a file according to the order of selected table's columns;
- **Save all messages to file** saves all available messages from the table to a file. Messages parameters are saved to a file in the following format:

| Field | Description |
|---|---|
| Type | Type of the system message. Valid values:<br>_ 1 – informational message;<br>_ 2 – warning;<br>_ 3 – error message |
| Urgency | Message severity. Valid values:<br>_ 0 – normal;<br>_ 1 – important |
| Date | Message creation date |
| Time | Message creation time. Time format is defined by settings of the operational system |
| Message | Message text |
| Source | Message source:<br>_ For messages received from the QUIK server the field is not filled;<br>_ For messages received from plug-ins the filed contains the name of the plugin |
| Category | Message category. The field is used for plug-ins' messages only |

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.54.5 Messages table configuration

To configure Messages table use the menu item **Messages** under **System/Settings/General settings...:**

- **Delete messages at startup.** All messages from the previous sessions are deleted from the Messages table when starting the program;
- **Save for the last … days**. The setting defines the period of storing of the received messages. At the expiration the messages are deleted at the next start of the program.

# 3.55 Table of client requests for orders execution

menu **Create window / Client transactions**

### 3.55.1 Purpose

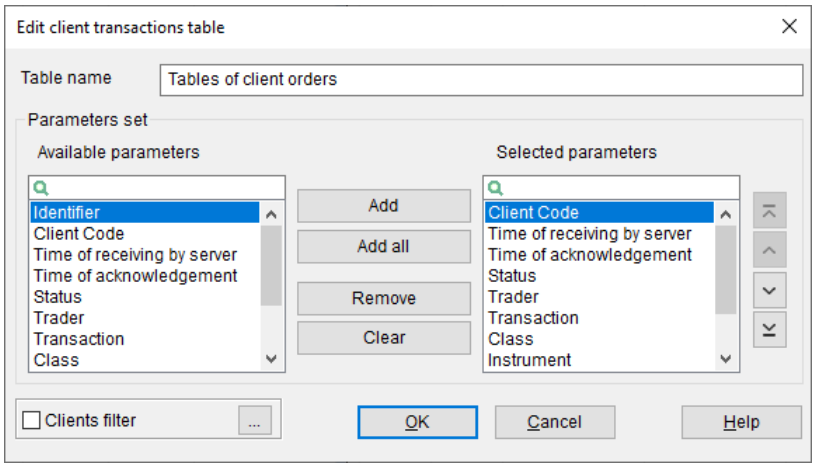
The table is used for viewing client orders placed in the mode of receiving client transactions with confirmation by the broker.

### 3.55.2 Table format

Each table row contains information on an individual client order. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Client code | Client code registered on the QUIK server |
| Time of receiving by server | The time the client order was received by the QUIK server by the server clock |
| Time of acknowledgement | The client order confirmation time by the QUIK server clock |
| Status | Order confirmation status. Valid values:<br>_ 'Not confirmed': the client order is rejected;<br>_ 'Confirmed': the order is confirmed by the broker and transferred to the trading system;<br>_ 'Registered': the order is accepted by the sever and is awaiting confirmation by the broker;<br>_ 'Cancelled by client': the order is withdrawn by the client prior to its confirmation by the broker |
| Trader | Description of the QUIK system user who sent the transaction from one's terminal |
| Transaction | Transaction type, for example 'Order entry' |
| Class | Instrument class |
| Instrument | Instrument name |
| Trade account | Trading account code |
| Comment | Text comment |
| Order parameters | Composite field containing other conditions of the client order |
| Identifier | Transaction sequence number |

### 3.55.3 Table configuration




1. **Parameters set** allows you to select the parameters for displaying and to configure their sequence.
2. **Clients filter** is the filter by client codes.

### 3.55.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

- **Confirm / Reject client transaction** (or left double clicking on a row of table) allows you to open the window with the order parameters to be confirmed;
- **Confirm client transaction** allows you to confirm the selected transaction;
- **Reject client transaction** allows you to reject the selected transaction;
- **Confirm all client transactions from table** allows you to confirm all active transactions in the table;
- **Reject all client transactions from table** allows you to reject all active transactions in the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.56 Table of trading participants

menu **Create window / Participants information**

### 3.56.1 Purpose

The table is used for viewing the list of exchange traders and for executing targeted trades.

> **Trader information is sent by the server to QUIK Workstation only if the client has the rights to perform active operations.**

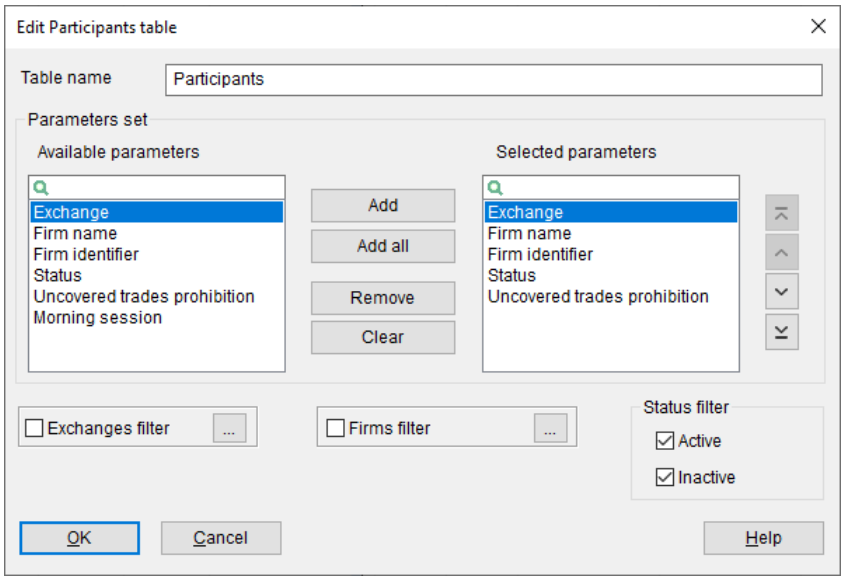
### 3.56.2 Table format

Each table row contains information on an individual trader. Table rows are sorted by name first by the **Exchange** field and then by the **Trader name** field. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Exchange | Trader's accreditation location:<br>_ EICX: Ural Regional Currency Exchange, Yekaterinburg;<br>_ GICX: Nizhny Novgorod Currency and Stock Exchange, Nizhny Novgorod;<br>_ MICX: Moscow Exchange, Moscow;<br>_ NICX: Siberian Interbank Currency Exchange, Novosibirsk;<br>_ PICX: Saint Petersburg Currency Exchange, Saint Petersburg;<br>_ RICX: Rostov Currency and Stock Exchange, Rostov;<br>_ SICX: Samara Interbank Currency Exchange, Samara;<br>_ VICX: Asia-Pacific Interbank Currency Exchange, Vladivostok |
| Firm name | Trader name |
| Firm identifier | Trader code in the exchange trading system |
| Status | Permission for the trader to perform active operations:<br>_ 'Active': operations permitted;<br>_ 'Inactive': operations not permitted |
| Uncovered trades prohibition | Attribute showing that the trader is prohibited from performing unsecured trading. Valid values:<br>_ Yes – trading without collateral is prohibited;<br>_ "" (empty) – trading without collateral is allowed |
| Morning session | Attribute indicating that a trading participant participates in the morning session. Valid values:<br>_ Yes – participates;<br>_ "" (empty) – do not participate |

The linked-windows mode can be used for this table (for more information, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

### 3.56.3 Table configuration




1. **Parameters set** allows you to select parameters to display and to configure their sequence.
2. **Exchanges filter** is the filter by exchange.
3. **Firms filter** is the filter by firm codes.
4. **Status filter** is the filter for the values displayed in the **Status** field (Active, Inactive).

### 3.56.4 Available operations

Data from a table can be copied to the Clipboard, can be output via DDE server and exported via ODBC.
Functions available for this table can be launched from Action menu item or from the shortcut menu of the table.

- **Save information on traders from table to file** saves to a file only those lines that are displayed in the table.
- **Save information on all participants to file** saves to a file all available lines without regard to the table settings.
- **Open channel / Close channel** activates / deactivates the linked-windows mode for this main table (for more information about this mode, see Chapter 2, "Basic Operating Principles", sub-section 2.8.6).

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.
Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.
The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

### 3.56.5 Format of saving to a text file

The function of saving into a file is called from the context menu and has two versions:

- **Save information on traders from table to file** saves to a file only those lines that are displayed in the table.
- **Save information on all participants to file** saves to a file all available lines without regard to the table settings.

The data is saved in the same order as that of the rows displayed in the table.

The file is a sequence of rows each containing data for a particular instrument separated by commas without spaces. The sequence of parameters in the row corresponds to the sequence of parameters displayed in the current table.

An example of a file lines is as follows:

```
Exchange,Firm name,Firm identifier,Status,Uncovered trades prohibitation,
1,,NC0038900000,NC0038900000,Active
```

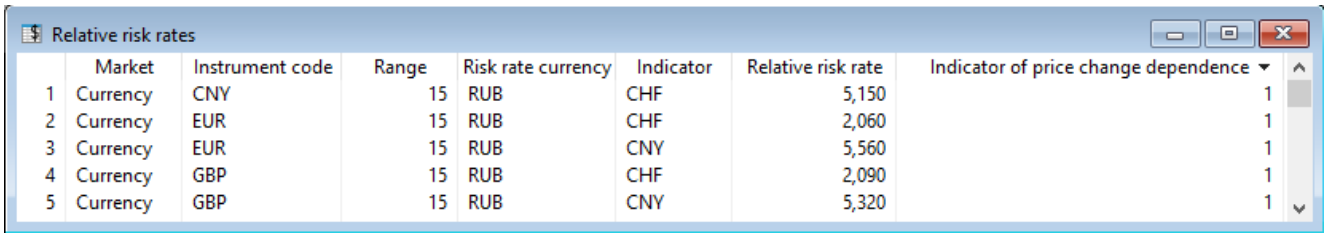
# 3.57 Relative risk rates table

menu **Create window / Relative risk rates**

### 3.57.1 Purpose

The table contains information relative risk rates on instruments of the stock, FX and derivatives markets.

### 3.57.2 Table format

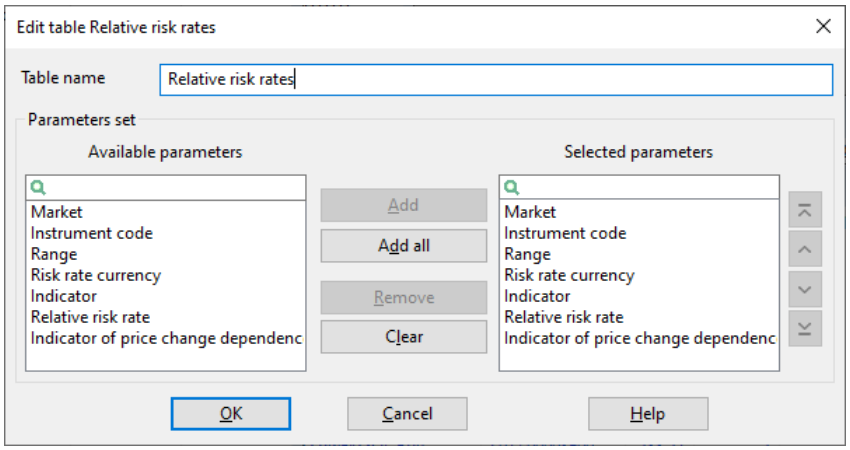



| | Market | Instrument code | Range | Risk rate currency | Indicator | Relative risk rate | Indicator of price change dependence |
|---|---|---|---|---|---|---|---|
| 1 | Currency | CNY | 15 | RUB | CHF | 5,150 | 1 |
| 2 | Currency | EUR | 15 | RUB | CHF | 2,060 | 1 |
| 3 | Currency | EUR | 15 | RUB | CNY | 5,560 | 1 |
| 4 | Currency | GBP | 15 | RUB | CHF | 2,090 | 1 |
| 5 | Currency | GBP | 15 | RUB | CNY | 5,320 | 1 |

Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Market | Market type. Valid values:<br>_ FX;<br>_ Stock;<br>_ Derivatives |
| Instrument code | Instrument identifier in the trading system |
| Range | Range number of risk rate set |
| Risk rate currency | Currency of asset risk |
| Indicator | Asset for which the relative risk rate is calculated |
| Relative risk rate | The risk rate of deviation when the price of an asset changes relative to the price change of the underlying indicator |
| Indicator of price change dependence | Direction of dependence of the change in the asset price and the underlying indicator. Valid values:<br>_ 1 – direct dependence;<br>_ -1 – inverse dependence |

### 3.57.3 Table configuration




1. **Table name** allows changing the table name.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.57.4 Available operations

Data from a table can be copied to the Clipboard, output via DDE server and exported via ODBC. Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Use **Make a copy** (or Ctrl+N) to create a new window based on an existing one.
- Use **Copy entire table to clipboard** to copy the contents of the window to the operating system clipboard.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.58 Traders information table

menu **Create window / Traders information**

### 3.58.1 Purpose

The table is used for viewing information about traders and prohibiting / allowing trading operations to them.

### 3.58.2 Table format

| Parameter | Description |
|---|---|
| Class code | Class code |
| Firm identifier | Firm identifier |

| Parameter | Description |
|---|---|
| User code | Trading participant code |
| User name | Trading participant name |
| Status | Attribute of prohibition / allowance of trading operations for trader. Valid values:<br>_ Undefined;<br>_ Operation allowed;<br>_ Operation prohibited |
| Trading status | Attribute of prohibition / allowance of trading operations for firm manager. Valid values:<br>_ Undefined;<br>_ Operation allowed;<br>_ Operation prohibited |
| User group | Identifier of the group, to which trader belongs |
| COD mode subscribe | Type of subscription for COD mode *. Valid values:<br>_ Undefined;<br>_ Not used;<br>_ Always;<br>_ On demand |
| COD mode | Indicator of operation in COD mode *. Valid values:<br>_ Undefined;<br>_ Off;<br>_ On |
| Master user 1 | Identifier of the trading participant, with which trader connects to the trading system by a sponsored access |
| Master user 2 | The second identifier of the trading participant, with which trader connects to the trading system by a sponsored access |
| COD mode disconnect | Indicator of operation in COD disconnect mode **. Valid values:<br>_ Undefined;<br>_ Off;<br>_ On |
| Master user flag | Attribute, which shows that the trader is a Master (provides the sponsored access identifier). Valid values:<br>_ Undefined;<br>_ No;<br>_ Yes |
| Client code | Client code assigned for the current trader identifier by a broker |
| Gateway IP | Access server name |
| Client IP | Workstation identifier |

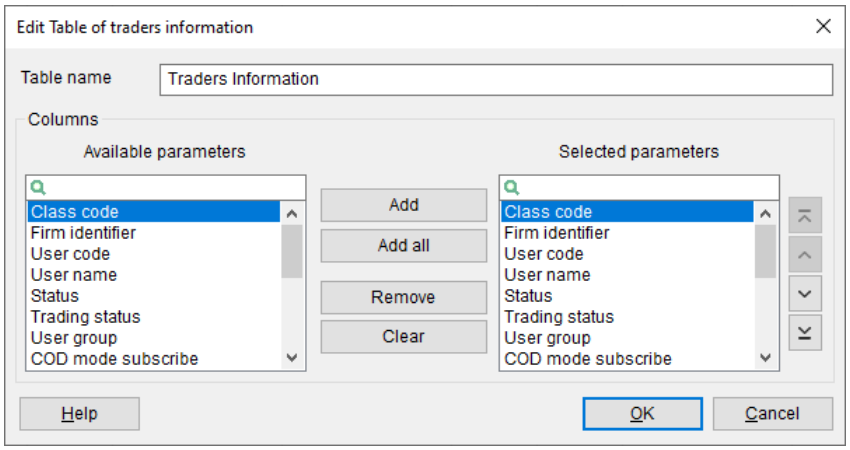
| Parameter | Description |
|---|---|
| Connection to TS | Attribute, which shows that the trader is connected to the trading system. Valid values:<br>_ Undefined;<br>_ Not established – the trader is not connected to the TS;<br>_ Established – the trader is connected to the TS |
| Client external IP | External Ip address |

* – COD mode (Cancel on Disconnect) – automatic withdrawal of orders sent from the trader's identifier, when TS is disconnected or the connection failed or disconnection timeout exceeds the specified value.

** – COD disconnect mode (Cancel On Drop-Copy Disconnect) – automatic withdrawal of orders sent by the instructions from the trader's identifier, when at least one of the following conditions fulfilled for the identifier, under which the trader connects to the trading system through the sponsored access (Master user 1 and/or Master user 2):

_ TS is disconnected or the connection failed;
_ disconnection timeout exceeds the specified value.

### 3.58.3 Table configuration




3. **Table name** allows changing the table name.
4. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.58.4 Available operations

Data from a table can be copied to the Clipboard, can be output via DDE server and exported via ODBC.

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

- Operations allow – allow trading operations for the trader. Is displayed for traders, for whom trading operations are prohibited. Available for traders with makler permissions.
- Operations prohibit – prohibit trading operations for the trader. The menu item selection opens the **Operations prohibit** dialog box to confirm prohibition and cancel all the trader's active orders (**Cancel all active orders** checkbox).

Is displayed for traders, for whom trading operations are prohibited. Available for traders with makler permissions.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.59 NCC transfers table

menu **Create window / NCC transfers...**

### 3.59.1 Purpose

Viewing information on technological trades for assets transfer in the Unified Collateral Pool.

### 3.59.2 Table format

Each table row describes a transfer operation. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| *Class code | Class code in the trading system |
| Instrument code | Exchange identifier assigned to an instrument |
| Dealer | Identifier of the firm on whose behalf the trade was made |
| Partner | Identifier of the trader with whom the trade has been made (for NDM only) |
| *Number | Registration number of a trade in the exchange trading system |
| *Order number | The number of the order that formed the basis for concluding a trade |
| ***Trade date | Trade registration date |
| ***Time | Time of the trade registration in the trading system accurate to a second. Format is defined by settings of the operating system |
| Time (microsec) | Number of microseconds in the trade execution time |
| Trade side | Direction of an operation. Valid values:<br>_ Buy – order to buy;<br>_ Sell – order to sell |
| Broker reference | Additional reference information (filled by the trader), usually:<br>**<Client code> / <instruction number>** |
| Trade account | Code of the trading account for which the trade has been made |
| Price | Trade price per instrument unit |
| Qty | Instrument quantity in lots |

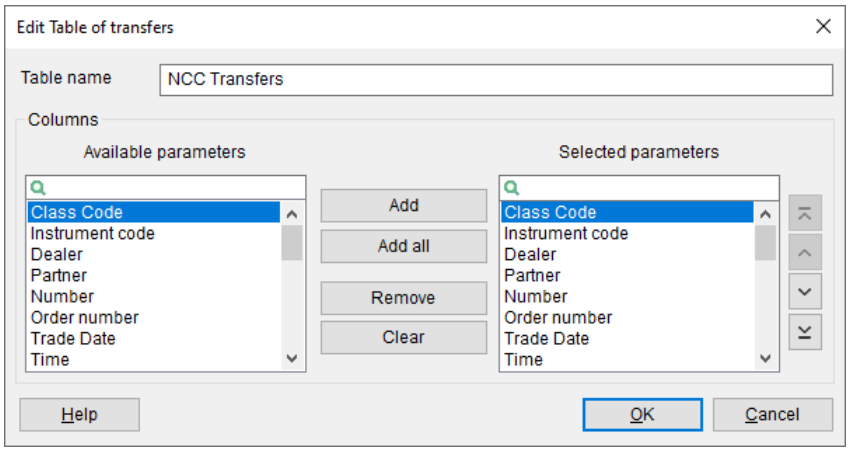
| Parameter | Description |
|---|---|
| Value | Trade volume in cash |
| Currency | Price currency, for example, SUR for Russian ruble |
| ACI | Accrued coupon interest calculated for the instruments quantity in the trade expressed in cash |
| Settlement code | Settlement code for trades in NDM (negotiated deal mode) |
| ***Settlement date | Trade settlement date |
| **Kind of trade | The kind of trade. Value: Cash / instruments transfer |
| System reference | Additional information on a trade transmitted by the trading system |
| BankAccID | Account ID in the NCC (settlement code) |
| Clearing Firm | Identifier of firm – clearing participant |
| Clearing bank account | Identifier of clearing settlement account in the NCC |
| Transfer type | Identifier of the transfer type |
| Status | Trade status. Valid values:<br>_ Executed;<br>_ Not execute;<br>_ Canceled by system;<br>_ Included to report;<br>_ Undefined |
| Transfer information | Operation code and additional information |

* – parameters selected by default

** – when the terminal receives an unknown kind of trade, this field displays message 'XXX trade'

*** – when setting **Show date and time of the trading data considering the local time zone** (**Program** section under **System / Settings / General settings...**) is active the value is displayed considering time zone of the computer where QUIK Workstation is run

### 3.59.3 Table configuration




1. **Table name** allows changing the table name.
2. **Columns** allows selecting parameters to be displayed and configure their sequence.

### 3.59.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table:

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.60 Prohibition on operations table

menu **Create window / Prohibition on operations**

### 3.60.1 Purpose

The table is used for viewing information on prohibitions for client operations.

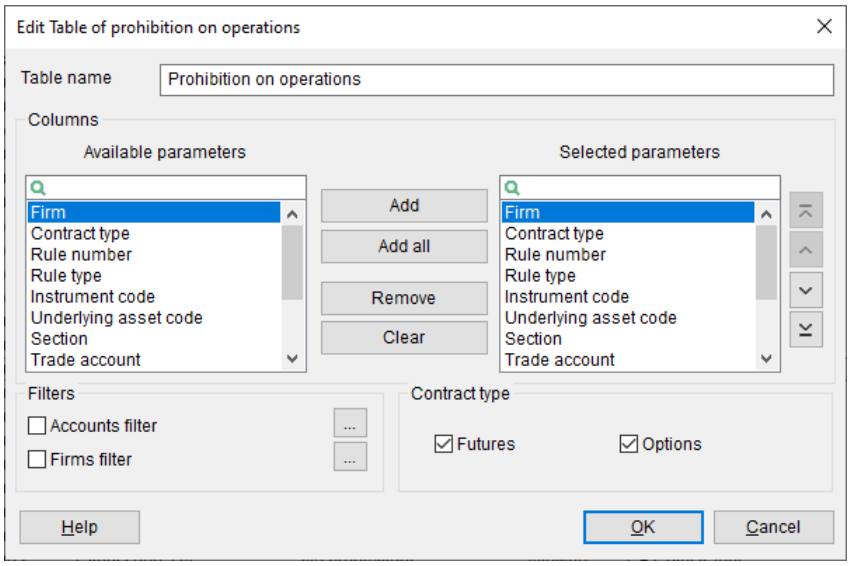
### 3.60.2 Table format

Each table row describes a prohibition for client operations. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Firm | Firm identifier |
| Contract type | Contract type. Valid values:<br>_ Futures;<br>_ Options |
| Rule number | Number of prohibition rule |

| Parameter | Description |
|---|---|
| Rule type | Prohibition type. Valid values:<br>_ Global – prohibition is applied to all the instruments;<br>_ By instrument – prohibition is applied to a specific instrument |
| Instrument code | Code of instrument, to which the prohibition is applied. For Global rule type the item is not filled |
| Underlying asset code | The item is filled for underlying asset rules |
| Section | Type of trading venue section |
| Trade account | Trading account code |
| Priority | Rule priority. Valid values (in priority decreasing order):<br>_ High custom priority;<br>_ Medium custom priority;<br>_ Low custom priority;<br>_ Client code, instrument;<br>_ Client code, UA;<br>_ Client code, all UAs;<br>_ BF code, instrument;<br>_ BF code, UA;<br>_ BF code, all UAs;<br>_ CF code, instrument;<br>_ CF code, UA;<br>_ CF code, all UAs |
| Prohibition type | Valid values:<br>_ No prohibitions;<br>_ Prohibited to open positions;<br>_ Prohibited to perform all trading operations;<br>_ Prohibited to open sell positions;<br>_ BF prohibition to add orders for exercising;<br>_ Only Chief Trader is allowed to add orders for exercising |
| Status | Rule status. Valid values:<br>_ Prohibited;<br>_ Allowed |
| Initiator | Prohibition initiator. Valid values:<br>_ Brokerage firm;<br>_ CF Chief trader;<br>_ CC Administrator;<br>_ TS Administrator |
| Initiator type | Type of prohibition initiator. Valid values:<br>_ Indicates the prohibition set by the Trading Administrator/Clearing Administrator; these prohibitions cannot be changed by trader;<br>_ Indicates the prohibition set by a trader; these prohibitions can be changed by traders |

### 3.60.3 Table configuration




1. **Table name** allows changing the table name.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.
3. **Filters**:

   - Accounts filter is to configure filtering by trading accounts. When the checkbox is selected, only information on selected accounts is displayed in the table. To configure filter click "…".
   - Firms filter is to configure filtering by firm codes. When the checkbox is selected, only information on selected firm codes is displayed in the table. To configure filter click "…".

4. **Contract type** is to configure filtering by contract type. Only information on selected types is displayed in the table:

   - Futures;
   - Options.

### 3.60.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.61 Information on settlement codes

menu **Create window / Information on settlement codes**

### 3.61.1 Purpose

The table is used for viewing information on settlement codes by classes.

### 3.61.2 Table format

The table is not configurable.

Each table row describes a separate settlement code. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Class code | Class code |
| Code | Trade settlement code |
| Date | Settlement date of a negotiated deal or first REPO leg |
| Description | Additional information |

### 3.61.3 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.62 Transfer types table

menu **Create window / Transfer types**

### 3.62.1 Purpose

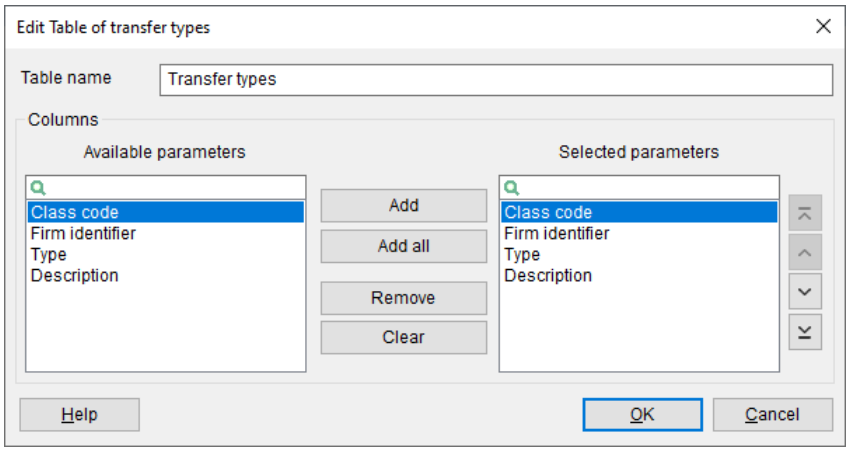
The table is used for viewing information on technological trades of asset transfer in the unified pool of collateral.

### 3.62.2 Table format

Each table row describes a separate transfer type. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Class code | Class code |
| Firm identifier | Firm identifier |
| Type | Identifier of a transfer type |
| Description | Additional information |

### 3.62.3 Table configuration




1. **Table name** allows changing the table name.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.62.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

## 3.63 Bank accounts table

menu **Create window / Bank account**

### 3.63.1 Purpose

The table is used for viewing general information on settlement codes of firms.

### 3.63.2 Table format

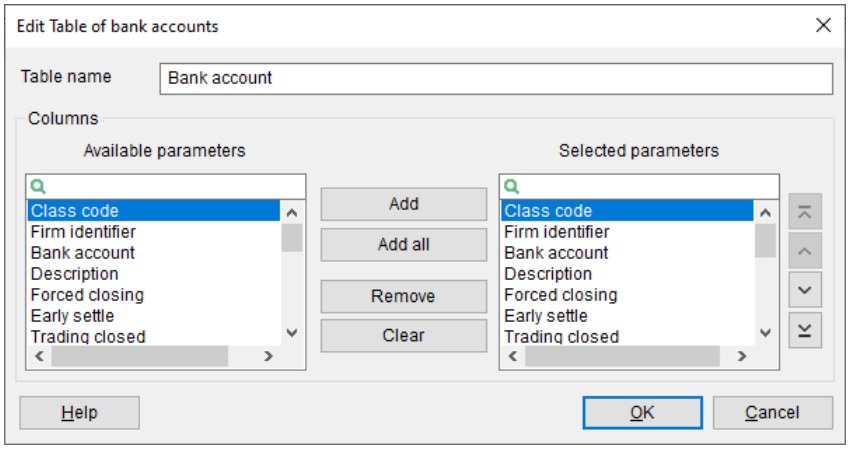
Each table row describes a separate settlement code. Table columns display the following parameters:

| Parameter | Description |
|---|---|
| Class code | Class code |
| Firm identifier | Firm identifier |
| Bank account | Code of an additional cash position |
| Description | Position description |

| Parameter | Description |
|---|---|
| Forced closing | Indicates that an account will be forcly closed in case a negative position is not payed |
| Early settle | Indicates of early settlements |
| Trading closed | Indicates if trading is finished. Valid values:<br>_ Undefined;<br>_ No – trading is not finished;<br>_ Yes – trading is finished |
| Status | Indicates if trading operations are allowed. Valid values:<br>_ Undefined;<br>_ Operation allowed;<br>_ Operation prohibited |
| Uncovered buyings prohibition | Indicates if uncovered trading is prohibited. Valid values:<br>_ "" – not determined;<br>_ No – uncovered trading is allowed;<br>_ Yes – prohibited |
| Client code | Client code assigned by broker |
| Clearing firm | Identifier of a firm-participant of the Clearing |
| Clearing settle code | Identifier of the clearing settlement account in NCC |
| Type | Type of a settlement code. Valid values:<br>_ Undefined;<br>_ Funds transferred to Trust Managment;<br>_ Collective clearing collateral;<br>_ Clients' funds;<br>_ Own funds;<br>_ Stress collateral;<br>_ Technologic;<br>_ Clients of levels 2 and 3 |
| GC pool | Pool identifier |
| Unified pool | Attribure of the unified pool. Valid values:<br>_ Undefined;<br>_ No;<br>_ Yes |
| Early settlement time | Early settlement time in format <HHMMSS> |
| Trading termination time | Trading termination time in format <HHMMSS> |
| Settlement account/code indentifier | Identifier of a settlement account/code in a clearing organization for the turnover commission |
| Consider interest rate risk | Indicates that interest rate risk is considered. Valid values:<br>_ "" (empty) – not defined;<br>_ No;<br>_ Yes |

| Parameter | Description |
|---|---|
| Morning session | Attribute indicating that a settlement code is available for trading in the morning session. Valid values:<br>_ "" (empty) – not defined;<br>_ No;<br>_ Yes |
| C-type account | Attribute indicating the C-type account. Valid values:<br>_ "" (empty) – not defined;<br>_ No;<br>_ Yes |
| Segregated client | Attribute indicating the Segregated client. Valid values:<br>_ "" (empty) – not defined;<br>_ No;<br>_ Yes |
| Tax settlement code | Tax settlement code |

### 3.63.3 Table configuration




1. **Table name** allows changing the table name.
2. **Parameters set** allows selecting parameters to be displayed and configure their sequence.

### 3.63.4 Available operations

Functions available for this table can be launched from **Action** menu item or from the shortcut menu of the table.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.64 Table of algorithmic orders

menu **Create window / Algo orders table**

To display the **Algo orders table** command under the **Create window** menu, select **Create window/Edit menu...** and add the Algo orders table to the list of selected items (for details, see the User's Manual of the QUIK workstation, Section 2 "Basic Operating Principles", p. 2.14.2).

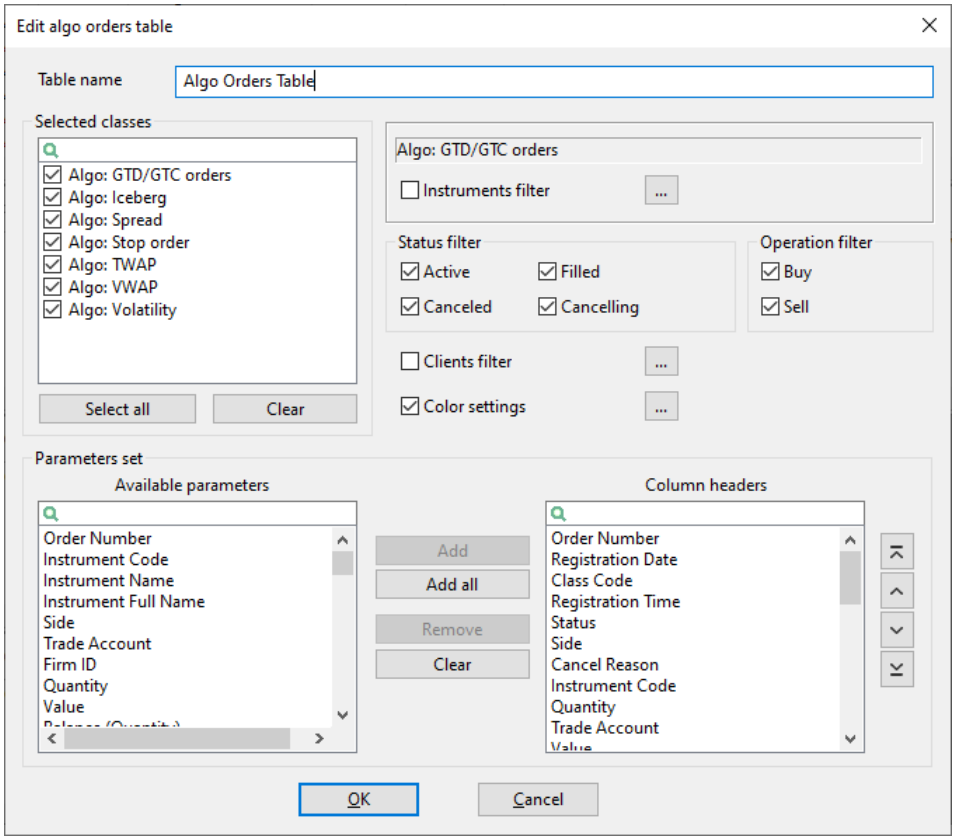
### 3.64.1 Purpose

This table is intended for displaying algorithmic orders and their status. The table allows execution of standard functions such as entry/cancellation of algo orders and generation of reports.

### 3.64.2 Table format

The table contains a chronologically arranged list of internal and external algorithmic orders. Each algo order is represented by a line in the table. Each algo order parameter is shown in an individual column. Description of the table parameters is given in the Algorithmic trading module User's manual. The list of parameters for external algo orders depends on the classes available to the user with the ability to place algorithmic orders in external systems.

### 3.64.3 Table configuration




The table's edit dialog box contains the following settings:

1. **Table name** – for the table's heading.
2. **Selected classes** – for selection of classes of algo orders to be shown in the table.

3. **Parameters set** – for selection of parameters to be shown in the table and determination of their sequence.
4. **Instruments filter** – instrument filter setting is available for each class of the Selected classes list. The filter is used to create a Table of algorithmic orders for a specific instrument (group of instruments).
5. **Status filter** – for display of algo orders relative to their execution status (Active, Filled, Cancelled).
6. **Operation filter** – for display of algo orders relative to their direction (Buy/Sell).
7. **Clients filter** – selecting client codes to show them in the table**.**
8. **Color settings** – for setting the line background color relative to order execution status.

### 3.64.4 Available operations

The table data are available for copying into the Windows Clipboard and exporting through the DDE server.

Description of the standard functions of the context menu for tables is given in Chapter 2, "Basic Operating Principles", sub-section 2.8.4.

Functions available from the table's shortcut menu or the **Action** program menu (if the table is active):

- **New algo order** – open the dialog box used for entering a new algo order. If the type of a new algo order is the same as the type of the order selected in the table, than its parameters are filled automatically by the values of initial order. Otherwise the new algo order has only the same instrument as initial order have.
- **Edit algo order** – open an algo order dialog box for modifying its parameters. The following boxes are available for modifying: **Display quantity**, **Quantity (lot size…)**, **Aggressive, Price,** and specific dynamic parameters of the current algo order type.
- **Cancel algo order** – withdraw a highlighted algorithmic order from the trading system.
- **Cancel active orders** – withdraw all algorithmic orders from the trading system.
- **Resume algo order** – resume the execution of highlighted algorithmic order with Cancelled status, if it is not expired (for TWAP, VWAP, GTD/GTC and Stop algo orders) or if it is sent during current trading session (for Iceberg and Volatility algo orders). The action is not available for external algo orders.
- **Get report** – send a request for report regarding a selected algorithmic order. The action is not available for external algo orders.
- **Get report for previous period** – send a request for report regarding an algorithmic order for a previous period. The action is not available for external algo orders.
- **Linked orders** – open the "**Linked orders. Algo order <Order number>"** table to view linked orders that have been generated by the selected algo order. The "**Linked negotiated deal orders. Algo orders <Order number>"** table opens for linked orders put for NDM classes. The action is not available for external algo orders.
- **Linked trades** – open the "**Linked trades. Algo order <Trade number>"** table to view trades concluded from the selected algo order.

A detailed description of the available table functions is given in the Algorithmic trading module User's manual.

Description of user filters, quick filter and conditional formatting of tables is given in Chapter 2, "Basic Operating Principles", sub-sections 2.8.8 – 2.8.10.

The complete list of shortcut keys for all table types is shown in Appendix to Chapter 2.

# 3.65 APPENDIX 1. Formulas for Calculating the Client Portfolio Parameters

### 3.65.1 Variables and functions used:

| Variable | Description |
|---|---|
| $a_i^O$ | the original position for the **i**-th instrument (can be negative) |
| $c_i$ | closing price of the previous trading session for the **i**-th instrument |
| $a_i$ | the current position for the **i**-th instrument (can be negative) |
| $s_i$ | best offer price for the **i**-th instrument |
| $b_i$ | best bid price for the **i**-th instrument |
| $o_i^{buy}$ | aggregate amount of active buy orders for the **i**-th instrument |
| $o_i^{sell}$ | aggregate amount of active sell orders for the **i**-th instrument |
| **positive(x)** | function that returns **x** if **x > 0** and returns **0** if **x < 0** |
| **negative(x)** | function that returns **x** if **x < 0** and returns **0** if **x > 0** |
| **Pos_Depo$_i$** | currenct balance of planned position for the **i**-th instrument |
| **Pos_Money$_i$** | currenct balance of planned position for the **i**-th currency |
| **Last$_i$** | last trade price in main currency at the exchange rate of QUIK server for the **i**-th instrument |
| **D$_i$** | Discount factor for the **i**-th instrument |

### 3.65.2 Description of parameters in the Client Portfolio table:

| Parameter | Calculation formula |
|---|---|
| Min. margin | $M_X = \sum_{j=B} Pos_Money_j * FxRate_j * D_j^{MIN} + \sum_{i=\text{Ⅰ},\text{Ⅲ},\text{ⅢⅢ}} (Pos_Depo_i * Last_i * D_i^{MIN})$<br>Calculated as the initial margin, but using minimum risk rates. The discounts for calculation of the minimum margin are determined as follows:<br>– For long position by instrument: $D_{long}^{MIN} = 1 - \sqrt{1 - D_{long}}$ ;<br>– For short position by instrument: $D_{short}^{MIN} = \sqrt{1 + D_{short}} - 1$ |

| Parameter | Calculation formula |
|---|---|
| Init. margin | $M_0 = \sum_{j=B} Pos_Money_j * FxRate_j * D_j + \sum_{i=Л,Ш,ЛШ} (Pos_Depo_i * Last_i * D_i)$<br>Actually, the initial margin is equal to the client portfolio value included the discount coefficients D long and D short. Additionally:<br>_ D long is used for long position by instrument;<br>_ – D short is used for short position by instrument (with negative sign);<br>_ Zero discount is used for the main currency: D long = D short = 0 |
| Portfolio value | Portfolio value = (Curr. cash balance - LockedBuyNonMargin) + ValLong + ValShort<br>For MD clients:<br>$S = \sum_{j=B} Pos_Money_j * FxRate_j + \sum_{i=Л,Ш,ЛШ} (Pos_Depo_i * Last_i) + \sum_{i=НЕ_М} Min(Pos_Depo_i * Last_i;0)$<br>Actually, the sum of the first two summands is the current assets of the client calculated with no discount factors applied. The third summond reduces the assets by the size of negative positions in non-marginal instruments |
| InAssets | InAssets = InCashBalance + $\sum_{i \in О,МО} (a_i^0 * C_i)$ |
| Leverage | Leverage = Open. limit / InAssets |
| Open. limit | Open. limit = Open. cash limit |
| ValShort | ValShort = $\sum negative(A_i) * S_i$ |
| ValLong | ValLong = ValLongMargin + ValLongAsset |
| ValLongMargin | ValLongMargin = $\sum_{i \in MO} positive(A_i) * B_i$ : total value of instruments of the MC type |
| ValLongAsset | ValLongAsset = $\sum_{i \in О} positive(A_i) * B_i$ : total value of instruments of the C type |
| Margin | Margin = ( $\sum Pos_Money_i$ + ValLong + ValShort) /<br>( $\sum positive(Pos_Money_i)$ + ValLong)<br>Calculated taking into account the discount coefficients |
| LimAll | LimAll = Portfolio value * Leverage |
| AvLimAll | AvLimAll + LimAll + ValShort - LockedSell + negative ((Curr. cash balance – LockedBuyNonMargin) + ValShort – LockedBuy) |
| LockedBuy | LockedBuy = LockedBuyMargin + LockedBuyAsset |
| LockedBuyMargin | LockedBuyMargin = $\sum_{i \in MO} positive(o_i^{buy} * s_i + negative(a_i) * s_i)$ |

| Parameter | Calculation formula |
|---|---|
| LockedBuyAsset | LockedBuyAsset = $\sum_{i \in O} positive(o_i^{buy} * s_i + negative(a_i) * s_i)$ |
| LockedBuyNonMargin | LockedBuyNonMargin = $\sum_{i \in Немарж} positive(o_i^{buy} * s_i + negative(a_i) * s_i)$ |
| LockedSell | LockedSell = $positive(\sum_{i \in M,MO}((o_i^{sell} - positive(a_i)) * b_i))$ |
| InAllAssets | InAllAssets = InCashBalance + $\sum(a_i^0 * C_i)$ |
| AllAssets | AllAssets = (Curr. cash balance – LockedBuyNonMargin) + $\sum positive(A_i) * B_i$ + ValShort |
| ProfitLoss | ProfitLoss = AllAssets – InAllAssets |
| RateChange | RateChange = ProfitLoss / InAllAssets * 100 |
| LimBuy | LimBuy = AvLimAll + positive ((Curr. cash balance - LockedBuyNonMargin) + (ValShort - LockedBuy)) |
| LimSell | LimSell = AvLimAll |
| ToBuyNonMargin | Estimated value of the cash assets available for buying non-margin instruments (of non-specified type) |
| ToBuyCash | ToBuyCash = Portfolio value + negative (LimAll – OpenPos) –ValLongAssets – <LockedBuyAsset><br>where OpenPos accounts for open positions in margin instruments (one should take into account short positions, long positions, and the amount of the locked assets both for bid and for sale):<br>OpenPos = ValShort + LockedSell + ValLongMargin + LockedBuyMargin |

* – when using discounting coefficients in instrument position assessment the field contains also a sum of discounts from value of the short instrument position. Calculation of main margin parameters is given in example below

**Example of calculation of the main margin parameters**

Initial data:

- Rate SUR/USD = 0.0183516
- Positions:
  - Current cash balance = -10000 USD;
  - Long LKOH = 900;

- Short SNGS = -10000.

For 'by leverage' scheme positions are estimated as follows:

- At price of the last trade for field Value in Buy/Sell table – assessment in terms of the actual current value of the position.
- At price of bid/offer to use in Client portfolio calculation – assessment in terms of the possible closure of a position to provide client operations or liquidation of margin debt.

Result:

- Long LKOH = 900 * bid 3022.1 * 0.0183516 = 49914.33 USD
  With consideration of discount 10% estimated value is 44922.90 USD.
  Discount 4991.43 USD – reduces amount of client's collateral;
- Short SNGS = -10000 * last 36.850 (as offer=0) * 0.0183516 = 6762.56 USD
  With consideration of discount 10% estimated value is 7100.69 USD.
  Discount 338.13 USD – is considered in parameter LockedBuyNonMargin.

Orders:

- Buy ARMD for 60000 SUR.
  The instrument is not margin, i.e. parameter LockedBuyNonMargin contains all sum that will be withdraun from the collateral after execution of the order:
  LockedBuyNonMargin = 60000 SUR * 0.0183516 = 1101.10 USD.
- Buy LKOH for 20000 SUR.
  The instrument is margin, i.e. parameter LockedBuyNonMargin contains discount 10% that will be withdraun from the collateral after execution of the order:
  LockedBuyNonMargin = 20000 SUR * 10% * 0.0183516 = 36.70 USD

Portfolio value is defined as the difference between the coverage of explicit debt temporarily unavailable for lending operations:

Portfolio value = (Curr. cash balance – LockedBuyNonMargin) + Long + Short = -10000 – (338.13 + 1101.10 + 36.70) + 44922.90 – 6762.56 = 26684.41 USD.

# 3.66 APPENDIX 2

### 3.66.1 Description of the parameters (columns) in the Quotes Table, Quotes History Table and Quotes Changes Table

| Full Name | Name in the Table | Description |
|---|---|---|
| Quotes Table row heading | Instrument | Abbreviated instrument name |
| Quotes History and Quotes changes row heading | Time | Time of update to quotes. Format is defined by settings of the operational system |
| **General Parameters** | | |

| Full Name | Name in the Table | Description |
|---|---|---|
| Instrument full Name | Instrument | Instrument name[1] |
| Instrument short name | Instrument (s.n.) | Instrument abbreviation |
| Instrument code | Instrument code | Exchange identifier assigned to the instrument |
| ISIN | ISIN | ISIN code of an instrument |
| CFI | CFI | CFI code of instrument |
| Reg. number | Reg. number | Instrument registration identifier |
| Class name | Class | Instrument class name |
| Class code | Class code | Class identifier in the trading system |
| Trade date | Trade date | Date of the current trading session |
| Expiration date | Expiration | Maturity date for fixed-term instruments |
| Time to maturity | Time to maturity | Number of calendar days from now until the instrument's maturity date |
| Instrument face-value | Face-value | Nominal value for an instrument. This field is not populated if the value is not specified |
| Face-value currency | Currency | Character code of the instrument's nominal currency, e.g. 'SUR' for Russian rubles |
| Quantity scale | Qty scale | Number of significant digits following the decimal delimiter in the quantity values |
| Price scale | Scale | Number of decimal places shown for an instrument's price |
| Minimal price step | Price step | Smallest price variation |
| Type of instrument | Type | Type and subtype of instrument |
| Instrument type | Instrument type | Type of instrument |
| Instrument subtype | Instrument subtype | Subtype of instrument |
| Status of security trading | Status | Active / suspended |
| Lot size | Lot size | Least allowable number of instruments per order, units |
| Best bid price | Bid | Best (highest) bid price in cash |
| Best bid volume | Bid depth | Total amount of instruments in buy orders with the highest bid price, lots |

[1] An option is denoted as 'EERU-6.06 120406C 18500', where 'EERU-6.06' stands for a futures contract code, '120406C' refers to a call option with a maturity date of 12 April 2006, and '18500' refers to the strike price

| Full Name | Name in the Table | Description |
|---|---|---|
| Total bid depth | Total bid | Total amount of instruments in all buy orders, lots |
| Number of buy orders | Num. bids | Total number of buy orders for a particular instrument, units |
| Best offer price | Offer | Best (lowest) offer price in cash |
| Best offer volume | Off. volume | Total amount of instruments in sell orders with the lowest price, lots |
| Total offer depth | Total offer | Total amount of instruments in all buy orders, lots |
| Number of sell orders | Num. offers | Total number of sell orders for a particular instrument, units |
| Open price | Open price | Price of the first trade in cash |
| Maximum trade price | Maximum | Highest price for all trades during the current trading session in cash |
| Minimum trade price | Minimum | Lowest price for all trades during the current trading session in cash |
| Price of last trade | Last | Last trade price for a particular instrument in cash |
| Last of Closing change | Close change | Difference in cash between the last trade price and the WAP for the preceding trading session |
| Quantity in the last trade | Last trade qty | Number of instruments in the last trade, lots |
| Time of last trade | Time | Time the last trade was executed. Format is defined by settings of the operational system |
| Volume today | Vol. today | Total volume of trades executed during the current trading session, units |
| Value today | Val. today | Total volume of trades executed during the current trading session in cash |
| Trading status | Trading status | Trading session status |
| Last trade value in cash | Last trade val. | Value of the last executed trade in cash |
| Weighted average price | WAP | Ratio between turnover in cash during the current trading session and the total value in cash for instruments in all trades |
| Highest bid price | High. bid | Best (highest) buy order price for the current trading session in cash |
| Lowest offer price | Low. offer | Best (lowest) sell order price for the current trading session in cash |
| Number of trades | Num. trades | Number of trades executed during the current trading |

| Full Name | Name in the Table | Description |
|---|---|---|
| | | session, units |
| Close price | Close price | Last trade price for the preceding trading session in cash |
| Previous average weighted price | Prev. WAP | Weighted average price for the preceding trading session in cash (for instruments) or contract exercise price (for futures instruments) |
| Yesterday market price | Yest. mark. price | Previous day's market price in cash |
| Market price | Market price | Market price of an instrument in cash estimated as per an officially recognised method |
| Market price 2 | Market price 2 | Market price of an instrument in cash estimated as per an officially recognised method used to evaluate an investment portfolio formed from pension savings |
| Admitted quotation | Adm. quotation | Listed quote estimated in cash as per an officially recognised method |
| Previous admitted quote | Prev. adm. quote | Listed quote for the preceding day estimated in cash as per FSFM guidelines |
| Last bid | Last bid | Best bid quote in cash at the close of the normal trading period |
| Last offer | Last offer | Best asking price quote in cash at the close of the normal trading period |
| Previous close price | Prev. close price | Preceding day's closing price in cash |
| Basic rate | Basic rate | Basic instrument rate in cash |
| Auction start time | Auct.beg.time | Time of opening the main trading session. Format is defined by settings of the operational system |
| Auction end time | Auct.end time | Time the main trading session was closed. Format is defined by settings of the operational system |
| evnstarttime | evnstarttime | Time an additional evening trading session was opened. Format is defined by settings of the operational system |
| evnendtime | evnendtime | Time an additional evening trading session was closed. Format is defined by settings of the operational system |
| monstarttime | monstarttime | Time an additional early trading session was opened. Format is defined by settings of the operational system |
| monendtime | monendtime | Time an additional early trading session was closed. Format is defined by settings of the operational system |
| Open period price | Open per. price | Pre-trading period price in cash |

| Full Name | Name in the Table | Description |
|---|---|---|
| Minimal current price | Min. curr. price | Lowest current price in cash |
| Settlecode | Settle code | Default settlement code: 'T0', 'S0', 'S01', 'S02', or '*' |
| Auction price | Auction price | Minimum auction price (striking price) from which competitive orders are satisfied at an auction |
| Total quantity of all trades in auction | Auct. trade vol. | Total quantity in auction trades |
| PTA imbalance | PTA imbalance | Total volume of orders which would remain unexecuted upon closing the auction at estimated price |
| Market buy | Mark. buy | Total volume of market buy orders at estimated price |
| Market sell | Mark. sell | Total volume of market sell orders at estimated price |
| Hedge_status | Hedge_status | Status of hedging orders in SOR |
| Comment | Comment | Comment |
| Rel.curr.ID | Related currency | Code of the currency in which trade is settled |
| StockCode | StockCode | Instrument ticker |
| SEDOL | SEDOL | Instrument identifier from Stock Exchange Daily Official List (SEDOL) |
| RIC | RIC | Reuters Instrument Code (RIC) |
| CUSIP | CUSIP | CUSIP Code (identifier for North American financial instruments) |
| StockName | StockName | Derivative contract code in QUIK format |
| Bloomberg ID | Bloomberg ID | Bloomberg security identifier |
| Lot multiplicity | Lot multiplicity | Multiplicity for quantity |
| Primary distribution agent ID | Agent ID | Code of the instrument placement firm-agent |
| Maximal actual quantity scale | Max.act.qty scl. | Maximum of the values of the Quantity scale parameters values in different trading modes |
| Inaccurate parameters | Inacc. params | Labeling bonds with non-calculated parameters. List of abbreviations for inaccurate parameters:<br>_ C – no coupon information is available;<br>_ N – no face-value information (amortization);<br>_ A – incorrect ACI value;<br>_ F – incorrect value of the face-value (amortization)<br>_ G – coupon change;<br>_ M – hosting general meetings of |

| Full Name | Name in the Table | Description |
|---|---|---|
| | | bondholders;<br>_ S – Accrued coupon income calculation has stopped |
| Type of complex financial product | Complex product | Complex financial product type. Valid values:<br>_ -100 – no restrictions;<br>_ -1 – product is not in the list of Basic testing standard, it is unavailable for unqualified investors who have not passed the test;<br>_ 0 – product is intended for qualified investors according to the 39 Federal Law or Issue Documents;<br>_ 4 – structured bonds which are not intended for qualified investors;<br>_ 5 – investment units of the Closed-end unit investment funds which are not intended for qualified investors;<br>_ 6 – Russian issuers' bonds with no credit rating or with a credit rating which is lower than the set level;<br>_ 7 – foreign issuers' bonds which liabilities are discharged by legal entity incorporated according to the Russian Federation legislation, with no credit rating or with a credit rating which is lower than the set level;<br>_ 8 – structured income bonds;<br>_ 9 – shares which are not in the quote lists;<br>_ 10 – foreign shares, the test is required;<br>_ 11 – trades, to buy ETF foreign investment units, the test is required;<br>_ 800 – bonds prohibited to be bought from 01.10.2021 till DD.MM.YYYY for successfully tested investors (test 8), where the end date periodically changes its value in accordance with the requirements of regulatory authorities |
| Issuer | Issuer | Issuer's firm code |
| Original face value | Orig. face value | Original face value of utility digital rights |
| Indication of the indexed face value | Indx. face value | Indication of the indexed face value. Valid values:<br>_ No – face value is not indexed;<br>_ Yes – face value is indexed |
| **Additional Parameters for MOEX Equities and Bond Section, Government Securities, Negotiated Deals (NDM) and REPO** | | |
| Price of close period | Close period | Weighted average price for the closing period in cash |

| Full Name | Name in the Table | Description |
|---|---|---|
| last change percent | % of last change | Difference between the last trade price and the closing price from the preceding day, % |
| Dividend date | Dividend date | Dividend date |
| Primary distribution | Auction | Starting auction price for an instrument in cash |
| ACI | ACI | Accrued coupon income (ACI) in cash |
| Yield | Yield | Instrument yield estimated with reference to the last trade price, % |
| Coupon payment | Coupon payment | Coupon payment in cash |
| Yield on previous average weighted price | Yld. Prev. VWAP | Instrument yield estimated with reference to the WAP from the preceding trading session, % |
| Yield on average weighted price | Yld. VWAP | Instrument yield estimated with reference to WAP, % |
| Price minus previous weight average price | Price-VWAP | Difference between the price of the last executed trade and the WAP from the preceding trading session |
| Close yield on average weighted price | Close yield | Instrument yield estimated with reference to the closing price from the preceding trading session, % |
| Next coupon payment date | Next coup. date | Coupon payment date |
| Coupon period | Coupon period | Duration of the current coupon period in calendar days |
| Price of offer | Price of offer | Offer price (advance buyback) |
| Maturity date for yield calculation | Yield calc.date | Offer (advance buyback) date |
| Issue size | Issue size | Traded instruments circulation volume, units |
| Previous trade date | Prev. trd. date | Date of the previous trading session |
| Duration | Duration | Bond duration showing its price fluctuation if the interest rate (coupon amount) decreases by 1% |
| Official open price | Off. Op. price | Opening price published by the trading system |
| Official current price | Off. cur. price | Current price published by the trading system |
| Official close price | Off. close price | Closing price published by the trading system |
| Price type | Price type | Method of denoting the instrument price. Valid values:<br>_ % – percentage of the par value;<br>_ Price – price per instrument unit |
| Min. cur. price change time | Min. cur. pr. time | Time for the lowest current price variation. Format is defined by settings of the operational system |

| Full Name | Name in the Table | Description |
|---|---|---|
| Previous lot size | Prev. lot size | Previous lot size |
| lotsizechangedat | lotsizechangedat | Date of the previous change to the size of a lot |
| Settle price | Settle price | Current settlement price in cash |
| Settlement price with discount, rub. | S.pr.with disc. | Current settlement price calculated with consideration of discount |
| Discount, % | Discount, % | Interest risk rate, % |
| Low rate | Low rate | Lower boundary of price, rub. |
| High rate | High rate | Upper boundary of price, rub. |
| Range end | Range end | Maximum value of instruments quantity, rub. |
| REPO settlement rate, % | REPO settlement rate, % | Settlement rate of REPO, % |
| Percent risk lower bound, % | Low risk bound | Lower boundary of interest risk, % |
| Penalty rate for security positions transfer, % | Pen.rate, % | Penalty rate for roll-over of positions for instruments, % |
| Penalty rate for money positions transfer, % | Pen.rat.m.pos.tr. | Penalty rate for roll-over of cash positions, % |
| Taking to collateral | Take to collat. | Taking to collateral |
| May be held as joint collateral | Collect. collat. | Taking to collective collateral |
| May be held as stress collateral | Stress collat. | Taking to stress collateral |
| Currency asset | Curr.asset | Attribute of currency asset |
| Uncovered selling prohibition | Uncov. sell pr | Uncovered trading prohibited |
| Exchange status of trading session | Exch.session | Exchange status of trading session |
| Admission to an additional session | Add.session | Attribute of admission of security to an additional (evening) session |
| Increased investment risk | I.I.R. | Attribute of an instrument with increased investment risk |
| Qualified investor | Qual.investor | Attribute of the instrument availability only for qualified investors. Valid values:<br>_ For any qual.investor – the security is intended for purchase by all (any) qualified investors; |

| Full Name | Name in the Table | Description |
|---|---|---|
| | | _ For legal entities - qual.investors – the security is intended for purchase by qualified investors who are legal entities;<br>_ "" (empty line) – the security is intended for purchase by any investors |
| Morning session allowed | Morning session | Attribute of the instrument (shares and bonds) allowed for trading in the morning session. Valid values:<br>_ Yes - the security is allowed for trading in the morning trade session;<br>_ "" (empty) – the security is not allowed for trading in the morning trade session |
| **Additional parameters for MOEX Equities and Bond Section instruments in the Dark Pools Trading Mode** | | |
| Auction start time | Auct. beg.time | Time an auction was opened. Format is defined by settings of the operational system |
| Auction end time | Auct. end time | Time an auction was closed. Format is defined by settings of the operational system |
| Availability of buy orders on the dark pool auction | Bid flag (DP) | Number of block trade bids. Valid values:<br>_ No;<br>_ Few;<br>_ Many |
| Availability of sell orders on the dark pool auction | Sell flag (DP) | Block trade offers. Valid values:<br>_ No;<br>_ Few;<br>_ Many |
| Planned Auction Time | Auct. plan. Time | Planned time for the opening of an auction. Format is defined by settings of the operational system |
| Official current price | Current price | Official current auction price |
| Maximum allowed price | Max. allow. price | Highest allowable auction price |
| Minimum allowed price | Min. allow. price | Lowest allowable auction price |
| Total value of all trades in auction | Auct. trade val. | Total volume of auction trades |
| Number of trades | Trades | Number of trades executed during an auction |
| Availability of any orders on the dark pool auction | Orders flag(DP) | Indicator of availability of orders to buy and sell by large lots in auction for the instrument. Valid values:<br>_ No;<br>_ Small;<br>_ Much;<br>_ Yes |

| Full Name | Name in the Table | Description |
|---|---|---|
| Subordinated instrument | Subordinated | Indicator of subordinated instrument |
| Repo basis | REPO basis | Repo settlement basis |
| **Additional Parameters for MOEX Derivatives, spot and FX markets** | | |
| Change | Change to prev. session | Difference between the last trade price and the settlement price of the preceding day in cash |
| Highest tolerable price | Highest price | Highest allowable price for an order in units |
| Lowest tolerable price | Lowest price | Lowest allowable price for an order in units |
| Open interest | Open pos. | Number of open positions per instrument, units |
| Settle price | Settle price | Current settlement price in units |
| prevsettleprice | prevsettleprice | Settlement price from the previous trading session in units |
| Price variation limit | Price var. limit | Maximum deviation of order / trade prices from the previous session's settlement price in cash |
| Price variation limit T+1 | Price var. limit T+1 | Maximum deviation of order / trade prices in the next trading session from the estimated price in cash |
| Active order volume limit (contracts) | Active order limit | Maximum permitted number of open contracts per instrument, units |
| Negotiated deals value in cash | Neg. deal value | Total value of negotiated deals for the current trading session in cash |
| Day count of negotiated deals | Neg. deal qty | Number of negotiated deals for the current trading session, units |
| Number of contracts in the last trade | Last trade qty | Number of contracts in the last trade, units |
| Last change percent | % of last change | Change in price between the last trade and the previous day’s closing price as % |
| Trend | Trend | Price difference between the last executed trade and the preceding trade in cash |
| Collateral of the buyer | Buy.collateral | Buyer's margin in cash |
| Collateral of the seller | Sell.collateral | Seller's margin in cash |
| Last change time | Change time | Time of the last change for instrument data. Format is defined by settings of the operational system |
| Margin for covered positions | Covered Margin | Basic margin for covered positions in cash |
| Margin for uncovered positions | Not cov. Margin | Basic margin for uncovered positions in cash |

| Full Name | Name in the Table | Description |
|---|---|---|
| Strike price | Strike | Option exercise (underlying asset delivery) price in points |
| Price step | Step | Position value variation corresponding to the smallest price increment in cash |
| Option type | Option type | Type of options, which can be either PUT or CALL |
| Underlying asset | Base asset | Instrument ID in the trading system corresponding to the underlying asset of a futures contract |
| Option Volatility | Volatility | Option volatility |
| Theoretical Price | Theor. Price | Target price for an option in points |
| Aggregated Rate | Agg. Rate | Interest rate used to calculate the variation margin on a futures interest rate |
| Futures Price Type | Type of Price | Futures contract price type |
| Clearing Status | Clear. Status | Clearing status |
| Last clearing quotation | Clear. Quote | Quote after the last clearing |
| curstepprice | curstepprice | Payment currency |
| realvmprice | realvmprice | Current market quote for futures |
| marg | marg | Premium futures-style option |
| expdate | expdate | Instrument execution date |
| steppricecl | steppricecl | Clearing price increment value for instruments denominated in other currencies |
| steppriceprcl | stepprice prcl | Intermediate clearing price increment value for instruments denominated in other currencies |
| Price of the first trade in the current session | F.sess. price | Price of the first trade in the current session |
| Price of the last trade in the current session | L.sess. price | Price of the last trade in the current session |
| Option execution type | Option exec. typ | Option exercise type. Valid values:<br>_ Cash-settled;<br>_ Deliverable |
| **Additional Parameters for share options** | | |
| Coefficient of underlying asset | Coeff.vol.asset | Coefficient indicates the volume of the underlying asset in the contract quote and in strikes |
| Sum of declared cash flows | Sum decl. CF | Sum of declared cash flow |

| Full Name | Name in the Table | Description |
|---|---|---|
| Sum of forecasted cash flows | Sum forecast. CF | Sum of forecasted cash flow |
| Risk-free interest rate | Risk-free rate | Risk-free interest rate, the parameter is transmitted in fractions |
| **Additional Parameters for Market Indices** | | |
| Current value | Current value | Current index value, points |
| Close value | Close value | Index value at the time the preceding trading session was closed, points |
| Close time for previous session | Prev. close time | Time the preceding trading session was closed. Format is defined by settings of the operational system |
| Open value | Open value | Index value at the time the current trading session was opened, points |
| Current minus open index | Cur-Open index | Difference between the current index value and the value at the opening of the trading session, points |
| Current minus close index | Cur-Close Index | Difference between the current index value and the value at the closing of the trading session, points |
| **Additional Parameters for SPCEX Instruments** | | |
| Yield to expiration | Exp. Yield. | Bond yield to maturity in cash |
| Price of close period | Close period | WAP in cash at closure |
| Instrument face value | Face-value | Instrument par value in cash |
| Auction ID | Auction ID | User identifier of auction |
| **Additional Parameters for LSE Instruments** | | |
| Real price step | R. price step | Actual value of the change in price |
| normalmarketsize | normalmarketsize | Minimum quantity in a placed order |