

Features of new version

1. The Limits calculation library changes:

- The **Use client settings profiles** setting has been added. The setting allows to include the client to the templates using identifiers specified in the file with loaded positions and in the settings of these templates. Also, the set of available complex financial instruments can be specified by this setting for client. For details, see sub-section 4.1 of the Limit calculation library settings of the Administrator's manual;
- The ability to include options to sets with dependent prices has been added in case of supporting the № 6681-U Instructions of the Bank of Russia dated 12.02.2024;
- The risk assessment method for premium options in the MD+ scheme has been changed. When validating transactions with assets of this type, the portfolio value reduction risk for the difference between order prices and theoretical price is now additionally considered;
- The **Derivatives market classes using commission rates from TS** setting to consider the MOEX Derivatives commission rates transmitted on instruments has been added for clients using the Unified cash position module. Commission rates can be considered when calculating the block on orders and when debiting commission on trades if the **Use the exchange commission** setting is enabled. For details, see sub-section 7 of the Limits calculation library settings of the Administrator's manual;

The clearing commission rates on the contract execution are not supported within this feature.

- For clients who use the market method for accounting for transactions on the Derivatives market, the **Consider exchange fees in portfolio value for the derivatives market** setting has been added to consider exchange fees when calculating the portfolio value. For setting description, see sub-section 23 of the Limits calculation library settings of the Administrator's manual;
- Receiving broker commission on the MOEX Derivatives trades has been supported;
- Recalculation of the trade commission when receiving the updated value from the trading system has been implemented;



Changes in QUIK server 16.0.0

- When using the Algorithmic trading module, the ability to consider the commission settings executed for UID who submitted an order has been added.
2. QUIK Administrator changes:
 - The setting of the additional rights for classes of the separate modules (for example, for the QUIK OMS module or Non-Trade Instructions module) has been added. For details, see sub-section 9 of the QUIK Administrator of the Administrator's manual;
 - The **Report on profiles** new report type has been added. For details, see sub-section 4.13 of the QUIK Administrator of the Administrator's manual;
 - The **Hide Trading participants** checkbox has been added in the user permissions on **Common rights** tab, which allows to disable mailing information about firms in the Table of trading participants.
 3. The migration to a new protocol of exchanging data between the server, interfaces and client connections has been completed, within which:
 - The maximum number of the transmitting parameters on the classes has been increased to 128;
 - The currency codes are 12 characters long have been supported.

Issues resolved

1. An error that led to negative blocks when the **Amend order** transaction was submitted for the SOR Module classes.
2. An error of blocking assets for transactions on swap instruments when keeping client positions in calendar days.
3. Incorrect calculation of the blocked funds on bonds in the OMS orders.
4. An error that could lead to incorrect blocking assets due to the delay in receiving a response to the transaction.
5. When editing order parameters, the validation of the set restrictions on the order price was not performed.
6. An error that could lead to negative block when trying to enter stop order with incorrect active period.



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7. An error which could lead to the blocked volume of the broker commission being frozen after executing orders, when calculating the **Volume-based commission** for REPO with CCP modes.
8. An error occurred, when calculating an order that was canceled because of the counter quote was missed, which could lead to the negative blocking in the client position.
9. An error that led to incorrect block when disabling the program interface of the clearing system from the QUIK server at the time of transaction calculation.
10. An error that led to negative blocking on currencies when executing the order by partial trades with a quantity less than 50 lots.
11. Incorrect determination of the basic and quoted currency when validating the transactions on a currency pair.
12. Incorrect display of the broker commission on the trade if this commission became zero after executing recalculation.
13. The diagnostic was fixed when rejecting an order for a complex financial instrument with 0 type, when the **Control access to complex instruments** setting was used.
14. An error that resulted in missing values in the **Trading system commission currency** field in the **Trades** table.
15. Saving the position information was optimized in the database.
16. Processing the client trading transaction was optimized.
17. Mailing information about trading accounts to users when reconnecting during the day was optimized.
18. The validation of the customer purchasing power when this customer has a large number the positions on instruments was optimized.
19. An error occurred, when restarting the QUIK server under Linux, which could lead to its stop.
20. An error that did not allow to send a message to the user with expiring authorization date in that day.



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21. When using the **messages_delivery_period** setting, unread messages from previous trading days were not loaded.
22. An error that led an access password change entry to appear in the audit log when authorization attempts were exhausted due to an incorrect password.
23. An error that could cause users to be disconnected when sending them a large amount of data.
24. Errors when replicating data between servers due to insufficient rights for the user with the syncuser role.
25. An error occurred when trying to record the values with a large representation to the database. This error could lead to stop recording the position information to the database.
26. An error that led to crash of the Access server if the KA provider was configured on the server part.
27. An error that occurred when adding instruments during the day and could lead to incorrect display of data when connecting via the Access server.
28. An error when checking the response to the order amendment transaction if the Limit calculation library settings were reloaded before this transaction.
29. An error due to which the notification about completing position loading could not be displayed in the QMonitor program.
30. An error in the QMonitor program that could lead to incorrect display of the QAPI license.
31. The **Worker thread stopped responding** error in the QMonitor program, which occurred when there were a large number of positions on instruments, could lead to the trading interfaces being disabled.
32. An error that caused changes to limits on client accounts to be mailed that had previously been deleted.
33. Long loading of the QUIK Administrator when connecting to the QUIK server.



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- 34.** An error that could lead to crash of the server part of the QUIK Administrator.
- 35.** An error that could occur when operating with the **QUIK certificates storage content** window in the QUIK Administrator.
- 36.** Incorrect message in the QUIK Administrator when disconnecting from the server.
- 37.** An error occurred when saving class rights when using trading roles, when only a part of classes united in the one market were in the role in the QUIK Administrator.
- 38.** An error in the QUIK Administrator that could lead to a crash if there were filtering in the **Classes** dictionary.
- 39.** The **Report on chats with users/groups** menu parameter was not displayed if there was a loaded plugin for Report generation module in the QUIK Administrator.
- 40.** The restrictions on the names of sets with dependent prices were not controlled in the QDealerAPI.

