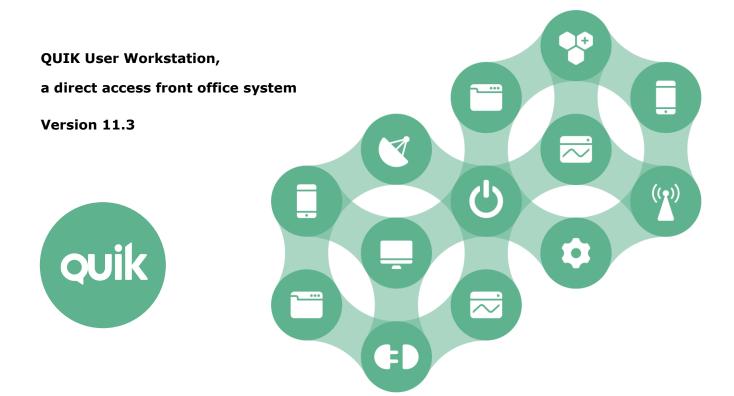




User's Manual



Contents

Chapter 1. Before starting

1.1	L General information	2
1.2	2 System requirements	3
1.3	Program installation	3
1.4	Adding and selecting crypto provider in QUIK Workstation settings	4
1.5	Configuration of encryption carried out by means of qrypto32 library	8
	Configuration of encryption and digital signature carried out by means of MP	9
	7 Configuration of encryption and digital signature carried out by means of enSSL library	15
1.8	Running keys of the QUIK Workstation	18
1.9	9 Configure connection	١9
1.1	LO Connecting to the QUIK Server2	27
1.1	11 Monitoring the connection status	30
1.1	12 Versions of components and plugins	34
1.1	13 Program updates3	35
1.1	L4 Receiving files3	35
Ар	pendix 1. Error messages	38
•	pendix 2. Example of certificate retrieval via web interface of Certification	12
	pter 2. Basic operating principles	
2.1	Data structure	2
2.2	Program interface	4
2.3	Global filters	7
2.4	4 Quick search for an instrument	9
2.5	5 Configuring data request	L4
2.6	5 Tabs1	L 7
2.7	7 Working with windows1	18
2.8	3 Tables	22

	2.9 System messages	45
	2.10 Configuring the QUIK Workstation	47
	2.11 Changing the interface language	54
	2.12 Saving / restoring the configuration	55
	2.13 Hotkey editor	57
	2.14 APPENDIX	60
C	Chapter 3. Viewing information	
	3.1 Create a window	4
	3.2 Quotes table	7
	3.3 Time and Sales table	16
	3.4 Level II Quotes table	20
	3.5 Account state table	31
	3.6 Orders table	54
	3.7 Stop orders table	66
	3.8 Trades table	75
	3.9 News	87
	3.10 Trader messages window	91
	3.11 Alerts window	97
	3.12 Client portfolio table	.112
	3.13 Buy / Sell table	.123
	3.14 Summary table of positions	.129
	3.15 Positions in instruments table	.131
	3.16 Cash positions table	.136
	3.17 Trading accounts table	.140
	3.18 Client account limits table	.142
	3.19 Client account positions table	.146
	3.20 Options board table	.148
	3.21 Negdeal orders table	.154
	3.22 NDM quotes table	.163
	3.23 NDM Level II Quotes table	.167
	3.24 Aggregated NDM and REPO quotes	.170

3.25 Trades for execution	173
3.26 Order reports for NDM trades table	181
3.27 Settlement codes table	186
3.28 Permissions to receive NDM quotes table	188
3.29 Table of cash liabilities and claims	189
3.30 Table of asset liabilities and claims (extended)	191
3.31 Table of liabilities and claims for assets	193
3.32 Interest risk parameters table	195
3.33 Market risk parameters table	197
3.34 Individual risk parameters table	199
3.35 Table of cash liabilities and claims [Currency]	201
3.36 Currency: commitments and demands on assets table	202
3.37 Currency: interest risk parameters table	204
3.38 Currency: market risk parameters table	206
3.39 Currency: individual risk parameters table	208
3.40 Currency: interproduct spreads	209
3.41 Table of a Market-Maker's liabilities by stock and foreign exchange markets.	210
3.42 Table of extended liabilities of Market Maker for stock and currency markets	.213
3.43 Table of Market Maker's liabilities by derivatives market	217
3.44 Quotes history table	220
3.45 Quotes changes table	222
3.46 Participant's cash positions	223
3.47 Participant's positions in instruments	227
3.48 Participant's positions on trading accounts	228
3.49 Participant's positions in instruments on trading accounts	230
3.50 Aggregated Level II Quotes table	232
3.51 Transaction pocket table	237
3.52 Transactions table	241
3.53 System messages	245
3.54 Table of client requests for orders execution	248
3.55 Table of trading participants	250
3.56 Traders information table	253

	3.57 NCC transfers table	255
	3.58 Prohibition on operations table	257
	3.59 Information on settlement codes	260
	3.60 Transfer types table	260
	3.61 Bank accounts table	261
	3.62 Table of algorithmic orders	264
	3.63 APPENDIX 1. Formulas for Calculating the Client Portfolio Parameter	rs267
	3.64 APPENDIX 2	270
_	Chambay 4 Mayling with avante	
C	Chapter 4. Working with graphs	
	4.1 The graphs window	
	4.2 Graph configuration	
	4.3 Technical Analysis Instruments	44
	4.4 Methods of Technical Analysis	56
	4.5 Bonds Yield Graph	91
C	Chapter 5. Client operations	
	5.1 General method of executing transactions	
	5.2 Order entry	
	5.3 Order confirmation	
	5.4 Order cancellation	
	5.6 Contingent (Stop) orders	
	5.7 'If done' orders	
	5.8 Handling orders from the Level II Quotes table	
	5.10 Closing positions	
	5.11 Closing all positions	
	5.12 Reverse position	
	5.14 Parameters of trading operations	
	5.15 Accounts settings	

	5.16	Instrument parameters	61
	5.17	Cancelling orders by condition	66
	5.18	Configuring order entry fields autofilling	68
	5.19	Configuring order volume limits	74
	5.20	Client and market descriptions	75
	5.21	Error messages	76
C	hap	oter 6. Working with other programs	
	6.1	Data export via DDE server	2
	6.2	Exporting data using ODBC	6
	6.3	Exporting instruments via ODBC	10
	6.4	Points to be aware of when exporting data	11
	6.5	Export of data into technical analysis systems using built-in tools	11
	6.6	Configuring wealth-lab developer	15
	6.7	Configuring AmiBroker	20
	6.8	Export of data into technical analysis systems using external programs	23
	6.9	Transaction import	25
	6.10	Importing transactions via API	39
	6.11	L APPENDIX	59
C	hap	oter 7. Broker operations	
	7.1	Viewing trader positions	2
	7.2	Working with client limits	2
	7.3	Sub-administration	3
	7.4	Margin trading	6
	7.5	Handling positions	10
	7.6	Dynamic position correction from file	19
	7.7	Operations with client limits on derivatives market	25
	7.8	Operations in the Negotiated Deal Mode	29
	7.9	REPO operations	31
	7 10) Entering orders	34



	7.11 Trading operations in NDM, REPO, REPO-M, REPO with CCP and RCB REPO wit confirmation modes	
	7.12 Makler order	.57
	7.13 Makler stop orders	.61
	7.14 Participation in auctions for instruments placement	.66
	7.15 Client transactions receipt mode with confirmation by the broker	.67
	7.16 APPENDIX. Error messages for working with positions	.69
C	Chapter 8. QPILE language	
	8.1 General	4
	8.2 Working with QPILE tables	
	8.3 Program file structure	
	8.4 QPILE language constructs	
	8.5 General functions	
	8.6 Mathematical functions	24
	8.7 Functions for working with collections (COLLECTION)	.26
	8.8 Functions for working with associative arrays (MAP)	.27
	8.9 Functions for accessing rows in arbitrary QUIK tables	.29
	8.10 Functions for accessing a list of available parameters	.49
	8.11 Functions for handling programmable tables	.50
	8.12 Functions for getting values from the quotes table	.53
	8.13 Functions for retrieving values from the Level II Quotes table	.62
	8.14 Functions for retrieving values from the Positions in instruments table	.62
	8.15 Functions for retrieving values from the Cash positions table	.65
	8.16 Functions for the calculation of margin positions	.67
	8.17 Functions for retrieving values from the Client Portfolio and Buy / Sell tables	.68
	8.18 File handling functions	.75
	8.19 String handling functions	.77
	8.20 Chart handling functions	.78
	8.21 Order handling functions	.81
	8.22 Label handling functions	.83
	8.23 Service Functions	.86



8.24	4 QPILE program debugging	89
APP	ENDIX 1. QPILE command syntax	91
APP	PENDIX 2. Recommendations for writing programs in QPILE	93
Chap	pter 9. Additional features	
9.1	Reports	2
9.2	Investment recommendations	16

Additional consulting

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

Any information about modifications in current versions of QUIK is available from our official website: http://arqatech.com/en/.

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