



# User's Manual

**QUIK User Workstation,  
a direct access front office system**

**Version 9.7**



# Contents

## Chapter 1. Before starting

1.1	General information.....	2
1.2	System requirements.....	3
1.3	Program installation.....	3
1.4	Adding and selecting crypto provider in QUIK Workstation settings.....	4
1.5	Configuration of encryption carried out by means of qrypto32 library.....	8
1.6	Configuration of encryption and digital signature carried out by means of MP library .....	9
1.7	Configuration of encryption and digital signature carried out by means of OpenSSL library .....	15
1.8	Running keys of the QUIK Workstation.....	18
1.9	Configure connection .....	19
1.10	Connecting to the QUIK Server .....	27
1.11	Monitoring the connection status.....	29
1.12	Versions of components and plugins .....	33
1.13	Program updates.....	34
1.14	Receiving files.....	34
	Appendix 1. Error messages .....	37
	Appendix 2. Example of certificate retrieval via web interface of Certification Authority.....	40

## Chapter 2. Basic operating principles

2.1	Data structure .....	2
2.2	Program interface.....	4
2.3	Global filters .....	7
2.4	Quick search for an instrument .....	9
2.5	Configuring data request.....	13
2.6	Tabs .....	16
2.7	Working with windows .....	18
2.8	Tables.....	21



2.9 System messages .....	43
2.10 Configuring the QUIK Workstation .....	45
2.11 Changing the interface language .....	52
2.12 Saving / restoring the configuration.....	52
2.13 Hotkey editor.....	54
2.14 APPENDIX .....	58

## Chapter 3. Viewing information

3.1 Create a window .....	3
3.2 Quotes table .....	7
3.3 Time and Sales table .....	17
3.4 Level II Quotes table .....	21
3.5 Account state table.....	32
3.6 Orders table .....	54
3.7 Stop orders table .....	65
3.8 Trades table .....	74
3.9 News .....	85
3.10 Trader messages window .....	89
3.11 Alerts window .....	95
3.12 Client portfolio table .....	110
3.13 Buy / Sell table .....	121
3.14 Summary table of positions .....	127
3.15 Positions in instruments table .....	129
3.16 Cash positions table.....	133
3.17 Trading accounts table.....	137
3.18 Client account limits table .....	140
3.19 Client account positions table.....	143
3.20 Options board table .....	146
3.21 Negdeal orders table.....	151
3.22 NDM quotes table.....	159
3.23 NDM Level II Quotes table.....	164
3.24 Aggregated NDM and REPO quotes .....	167



3.25 Trades for execution .....	170
3.26 Order reports for NDM trades table.....	177
3.27 Settlement codes table .....	182
3.28 Table of cash liabilities and claims .....	184
3.29 Table of asset liabilities and claims (extended).....	185
3.30 Table of liabilities and claims for assets.....	187
3.31 Interest risk parameters table.....	189
3.32 Market risk parameters table .....	191
3.33 Individual risk parameters table .....	193
3.34 Table of cash liabilities and claims [Currency] .....	195
3.35 Currency: commitments and demands on assets table .....	196
3.36 Currency: interest risk parameters table .....	198
3.37 Currency: market risk parameters table .....	200
3.38 Currency: individual risk parameters table.....	202
3.39 Currency: interproduct spreads.....	203
3.40 Table of a Market-Maker's liabilities by stock and foreign exchange markets ..	204
3.41 Table of extended liabilities of Market Maker for stock and currency markets .	207
3.42 Table of Market Maker's liabilities by derivatives market.....	211
3.43 Quotes history table .....	214
3.44 Quotes changes table .....	218
3.45 Participant's cash positions .....	219
3.46 Participant's positions in instruments .....	222
3.47 Participant's positions on trading accounts.....	224
3.48 Participant's positions in instruments on trading accounts .....	226
3.49 Aggregated Level II Quotes table .....	228
3.50 Transaction pocket table .....	232
3.51 Transactions table .....	236
3.52 System messages .....	240
3.53 Table of client requests for orders execution .....	242
3.54 Table of trading participants .....	244
3.55 Traders information table .....	246
3.56 NCC transfers table .....	249



3.57 Prohibition on operations table.....	251
3.58 Information on settlement codes.....	253
3.59 Transfer types table.....	254
3.60 Bank accounts table .....	255
3.61 Table of algorithmic orders .....	257
3.62 APPENDIX 1. Formulas for Calculating the Client Portfolio Parameters.....	260
3.63 APPENDIX 2.....	263

## Chapter 4. Working with graphs

4.1 The graphs window.....	2
4.2 Graph configuration .....	12
4.3 Technical Analysis Instruments .....	44
4.4 Methods of Technical Analysis .....	56
4.5 Bonds Yield Graph .....	91

## Chapter 5. Client operations

5.1 General method of executing transactions .....	4
5.2 Order entry .....	5
5.3 Order confirmation .....	18
5.4 Order cancellation .....	19
5.5 Order amendment.....	19
5.6 Contingent (Stop) orders.....	20
5.7 'If done' orders .....	29
5.8 Handling orders from the Level II Quotes table .....	32
5.9 Swapping orders for options and futures .....	42
5.10 Closing positions .....	43
5.11 Closing all positions .....	45
5.12 Reverse position.....	46
5.13 Calculating premiums for options .....	47
5.14 Parameters of trading operations .....	49
5.15 Accounts settings .....	57
5.16 Instrument parameters .....	58



5.17 Cancelling orders by condition .....	63
5.18 Configuring order entry fields autofilling .....	65
5.19 Configuring order volume limits .....	71
5.20 Client and market descriptions .....	72
5.21 Error messages .....	73

## Chapter 6. Working with other programs

6.1 Data export via DDE server .....	2
6.2 Exporting data using ODBC.....	6
6.3 Exporting instruments via ODBC .....	10
6.4 Points to be aware of when exporting data .....	11
6.5 Export of data into technical analysis systems using built-in tools.....	11
6.6 Configuring wealth-lab developer .....	15
6.7 Configuring AmiBroker .....	20
6.8 Export of data into technical analysis systems using external programs .....	23
6.9 Transaction import .....	25
6.10 Importing transactions via API .....	38
6.11 APPENDIX .....	58

## Chapter 7. Broker operations

7.1 Viewing trader positions .....	2
7.2 Working with client limits .....	2
7.3 Sub-administration .....	3
7.4 Margin trading .....	6
7.5 Handling positions .....	10
7.6 Dynamic position correction from file .....	19
7.7 Operations with client limits on derivatives market .....	24
7.8 Operations in the Negotiated Deal Mode.....	28
7.9 REPO operations .....	30
7.10 Entering orders .....	33
7.11 Trading operations in NDM, REPO, REPO-M, REPO with CCP and RCB REPO with confirmation modes.....	34



7.12 Makler order .....	55
7.13 Makler stop orders.....	60
7.14 Participation in auctions for instruments placement .....	64
7.15 Client transactions receipt mode with confirmation by the broker .....	65
7.16 APPENDIX. Error messages for working with positions.....	67

## Chapter 8. QPILE language

8.1 General.....	4
8.2 Working with QPILE tables.....	6
8.3 Program file structure .....	11
8.4 QPILE language constructs .....	15
8.5 General functions .....	23
8.6 Mathematical functions .....	25
8.7 Functions for working with collections (COLLECTION).....	27
8.8 Functions for working with associative arrays (MAP) .....	28
8.9 Functions for accessing rows in arbitrary QUIK tables .....	30
8.10 Functions for accessing a list of available parameters.....	50
8.11 Functions for handling programmable tables.....	51
8.12 Functions for getting values from the quotes table.....	54
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 .....	63
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 QPILE program debugging .....	89
APPENDIX 1. QPILE command syntax .....	91



APPENDIX 2. Recommendations for writing programs in QPILE .....93

## **Chapter 9. Additional features**

9.1 Reports ..... 1  
9.2 Investment recommendations .....15



## 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://argatech.com/en/>.

Your opinions and comments on this User's Manual are welcome at [quiksupport@argatech.com](mailto:quiksupport@argatech.com).

