Section 3. Viewing Information

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 .**

3.1 Quotes Table

menu **Tables / Quotes...**or button

3.1.1   Purpose

The Quotes Table displays the most recent trading parameter values for selected financial instruments. 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, and in yellow if the most recent price remains the same.

3.1.2   Table Format

Financial instruments are shown as row headings and parameters are shown as column headings. The parameter values are described in the appendix to this section. The set of instruments and parameters available for the creation of a Quotes Table is determined by the data flow configuration settings described in sub-section 2.5 in Section 2: Principles of Operation. The table

content and the updating intervals also depend on the data transfer settings described in sub-section 1.5 in Section 1: Before Starting. This table is updated every second by default.

Other windows can be linked to the Quotes Table by Linked windows mode (for details, see sub-section 2.7 of Section 2: Basic Operating Principles).

> **When the setting Show date and time of the trading data considering the local time zone is enabled (for more details see sub-section 2.18.1 of Section 2: Basic Operating Principles) 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.**

3.1.3   Table configuration

- 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;

- 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;

- 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.

- 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;

- Tick **Select rows by color** to switch the highlighting of rows on / off based on changes to the **Last** parameter. Click **Settings** to configure the character and background colours:

    - 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 for every trade according to the direction of the most recently traded price relative to the preceding trading price.

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

> **Should the most recent trading price be the same as the previous one, by default the row is still highlighted in yellow. To disable this highlighting, set the character and background colours for Last trade price is equal to previous to be the same as those for non-highlighted rows, e.g., black letters on a white background.**

> **Highlighting may be disabled if Last and Number of trades are excluded from the list of parameters (configured under Connection / Available securities) to be received from the server.**

- Select Paint table in stripes to switch the mode of alternating background colours for adjacent rows on / off;
- Click Background color and Font color to choose the primary background and font colours for the table;
- 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.

3.1.4   Available Functions

Data from a Quotes Table can be saved to a file, copied to the Clipboard and exported to Microsoft Excel or via ODBC.

- Using the mouse, double click on a row to open the quotes window for a selected instrument;
- Hit F2 to place an order;
- Hit F6 to place a stop order;
- Press CTRL+E to edit the table;
- Press CTRL+W to automatically adjust the column width;
- Press Alt+I to open the window of information on the instrument.

The complete list of shortcut keys for all table types is shown in sub-section 2.22.3, Section 2: Basic Operating Principles.

Functions available for this table can be launched from the shortcut menu by right-clicking on the table.

3.1.5   Saving to Text File Formats

Saving to a text file may be carried out in two different ways:

1. Select **Data export / Save to file / Quotes / <class name>**.

> **In this way, only data from the selected class of instruments can be saved to a file. If the table shows data from different classes of instruments, launching**

> **this function from the shortcut menu allows the user to save data only for the class in the row that been used to activate the shortcut menu.**

2. Select **Save to file** from the shortcut menu to save the data in the same order as that of the rows shown in the table. In doing so, the sequence of values in the string will correspond to the format configured for the class of instruments to which this security pertains.

The file is a sequence of strings each containing data for a particular financial instrument separated by commas without spaces. The parameters are listed in the appendix to this section (see sub-section 3.10).

> **The parameters to be saved to a text file are defined by a broker.**

The file format used for traded instruments is shown below:

No.	Parameter	Note	No.	Parameter	Note
1	Security	Same as the row heading	13	Bid	
2	Class code	Empty if a single class is selected	14	Offer	
			15	Accrued profit	Accumulated coupon income
3	Security code				
4	Quantity		16	Yield	
5	Value		17	Num. trades	Number of transactions
6	Open		18	WAP	Weighted average price
7	Last		19	Price / WAP	
8	High		20	Lot size	
9	Low		21	<empty>	
10	High. bid		22	Prev. market price	
11	Low. offer				
12	Reg. num.	Instrument registration number	23	Market price	

The file format used for indices is shown below:

No.	Parameter	Note
1	Security	Same as the row heading

No.	Parameter	Note
2	<empty>	
3	Instrument code	
4	Close price	
5	Current price	

Examples of file lines are as follows:

- For traded instruments:

```
RusGidro,TQBR,HYDR,43070700,80350569,1.850,1.872,1.845,1.888,2.021,1.710,1.870,1.872,
,,2036, 1.865,,100,,1.800,0.000
```

- For indices:

```
MOEX SM10,,MICEX10INDEX,944.68,931.48
```

> **By default, the saved file format corresponds to that used by MOEX. If necessary, the file format may be altered by the QUIK server administrator.**

3.1.6 Replacing instrument
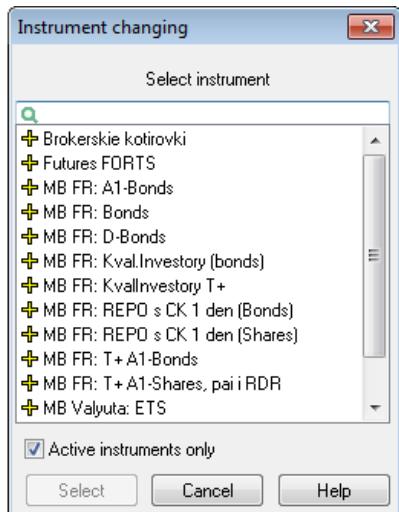
The window shows the list of instruments to be replaced. Select the **Active instruments only** checkbox to exclude from the list all instruments and contracts that have no orders, trades or open positions.

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 **Select**.

3.1.7   Information on instrument

Purpose

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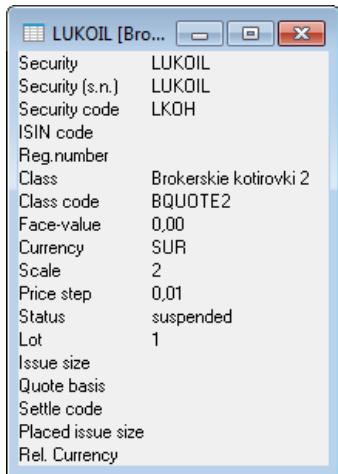
The window is opened by selecting the shortcut menu item **Security information** of the Quotes table.

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
Security	Name of security	+	+	+	+
Security (s.n.)	Short name of security	+	+	+	+
Security code	Exchange identifier	+	+	+	+
ISIN code	International ID of security	+	+		
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	+	+	+	+
Step	Price step value			+	+
Status	In trading / Suspended	+	+	+	+
Lot size	Minimum possible number of securities in one order, in items	+	+	+	+
Accrued int.	Accrued coupon interest, in cash		+		
Coupon payment	Coupon size, in cash		+		
Base asset	Instrument identifier in trading system corresponding to the base asset of futures contract			+	+
Type of price	Price type of futures			+	
curstepprice	Currency of payment			+	+
expdate	Execution date of instrument			+	+
Type	Name of price type of futures			+	
Strike	Price of option execution (delivery of				+

Parameter	Description	Shares	Bonds	Futures	Options
	base asset), in cash				
Option type	Option type, PUT or CALL				+
Marg	Option margin/with commission payment				+
Type	Type name of security		+		
Issue size	Volume of issuing turnover securities, 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	+	+		

Available functions

Function of the instrument replacing is available from the shortcut menu (see 3.1.6).

3.2 Quotes History Table

menu **Tables / Quotes history...**

3.2.1 Purpose

The Quotes history Table allows the user to track changes in an instrument's parameters in tabular format.

3.2.2   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 to this section (see sub-section 3.10). The set of instruments and the parameters available for creating a Quotes Table are determined by the data flow configuration described in sub-section 2.4 in Section 2: Principles of Operation.

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 (ensure that the Get missing data checkbox in the Settings / General... tab under Programs / Data saving 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 more details see sub-section 2.18.1 of Section 2: Basic Operating Principles) 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.

3.2.3 Table Configuration

- Select **Sort by expiry date** to automatically sort instruments in ascending order of the **Expiry date** parameter. This function is available for instruments with a fixed expiration or maturity date.

3.2.4 Available Functions

Data from the Quotes History Table can be saved to a file, copied to the Clipboard and exported to Microsoft Excel.

- Press CTRL+E to edit the table;
- Press CTRL+W to automatically adjust the column width.

The complete list of shortcut keys for all table types is shown in sub-section 2.22.3 of Section 2: Basic operating principles.

3.2.5 Saving to Text File Format

To export data to a text file, select **Save to file / Quotes History / <class name>**

The file is a sequence of lines each of which contains data for a particular financial instrument at a specified time separated by commas without spaces. The parameters are listed in the appendix to this section (see sub-section 3.10).

The file format for spot market instruments is shown below:

No.	Parameter	Note	No.	Parameter	Note
1	Time	Same as the row heading	9	Low	
2	Security	Same as the column heading	10	Last	
			11	High. bid	
3	Class code	Empty if a single class is selected	12	Low. offer	
4	Instrument code		13	Bid	
			14	Offer	
5	Quantity		15	<empty>	
6	Volume		16	Yield	
7	Open		17	Num. trades	Number of transactions
8	High price		18	VWAP	Weighted average price

An example of a file line is as follows:

```
11:25:02,LUKOIL,,LKOH,988669,2260715690,2245.870,2302.300,2245.000,2307.500,2500.500,
2170.000,2301.060,2302.300,,,4768,2286.630
```

The file format used for instruments traded in the FORTS and RTS Standard markets is as follows:

No.	Parameter	Note	No.	Parameter	Note
1	Security	Same as the column heading	7	Time	Same as the row heading
2	Vol. today		8	Last	
3	Bid		9	Quantity	
4	Bid vol.		10	Low	
5	Offer		11	High	
6	Offer quant.		12	Opening	<HH:MM:SS>
			13	Closing	<HH:MM:SS>

An example of a file line is as follows:

```
GAZR-3.11,55,17393,1,17497,20,08:43:38,17500,1,17406,17500,07:00:00,14:45:00
```

The file format used for MOEX indices is as follows:

No.	Parameter	Note	No.	Parameter	Note
1	Time	Same as the row heading			code
2	Security	Same as the column heading	5	Close period	
3	<empty>		6	Current value	
4	Instrument				

An example of a file line is as follows:

```
15:13:12,TECHIND,,MICEXTECHIND,965.23,954.19
```

The file format used for RTS indices is as follows:

No.	Parameter	Note
1	Security	Same as the column heading
2	Current value	
3	Change	
4	Change %	
5	Last	

No.	Parameter	Note
6	Change time	<HH:MM:SS>
7	Min.	
8	Max.	
9	Prev. VWAP	
10	Open	

An example of a file line is as follows:

```
RTSI_Derex,,,,0.00,14:44:21,,,1609.56,
```

> 1. **Only standard file formats provided by the developer are described. If the file format for saving does not suit the description, consult your broker.**
> 2. **Files may be considerably large.**

3.3 Quotes changes Table

menu **Tables / Quotes changes...**

3.3.1 Purpose

The Quotes Changes Table allows the user to track the behaviour of similar parameters for different instruments in tabular form.

3.3.2 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 to this section (see sub-section 3.10). The set of instruments and parameters available for creating the Quotes changes Table are determined by the data flow configuration described in sub-section 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 Settings / General 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 more details see sub-section 2.18.1 of Section 2: Basic Operating Principles) 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.**

3.3.3   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 **Securities filter** using the standard rules for configuring filters (see sub-section 2.5 of Section 2: Basic Operating Principles).

3.3.4   Available Functions

Data from the Quotes changes Table can be saved to a file, copied to the Clipboard and exported to Microsoft Excel:

- Press CTRL+E to edit the table;
- Press CTRL+W to automatically adjust the column width.

The complete list of the shortcut keys for all table types is shown in sub-section 2.22.3 of Section 2: Basic Operating Principles.

3.3.5   Saving to Text File Format

Saving data from the Quotes Changes Table to a text file follows the same format as that for the Quotes history Table.

3.4 Time and Sales Table

menu **Tables / Time and Sales...** or button

3.4.1 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.

3.4.2 Table Format

This is a downward growing table where user-specified parameters serve as column headings and the rows display the sequence of executed trades.

This table allows for the application of the linked-windows mode (for details, see sub-section 2.7 of Section 2: Basic Operating Principles).

The parameters 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 to the nearest second when the trade was executed according to the trading system clock
Time (microsec)	Number of microseconds for the trade execution time
Period	Trading session period. Valid values: _ Opening; _ Normal; _ Closing
Class	Instrument class name
Security code	Exchange identifier assigned to an instrument
Security (s.n)	Abbreviated instrument name
Security*	Instrument name

Parameter	Description
Price*	Price of the executed trade in Russian roubles
Qty*	Number of lots in a trade
Volume*	Trade volume in Russian roubles
Operation*	Direction of an order that initiates the execution of a trade: **Buy** means that the order was placed in response to an asking price in the trading system; **Sell** means that a deal was struck in response to a bid
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
Accrued profit	Accrued coupon interest in Russian roubles. 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 in Russian roubles. This parameter relates to REPO trades in government securities
REPO ransom value	REPO buyback amount in Russian roubles. This parameter relates to REPO trades in government securities
REPO period	REPO period in calendar days. This parameter relates to REPO trades

* - options selected by default

** - when the setting **Show date and time of the trading data considering the local time zone** is enabled (**Program** section under **Settings / General...)** 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).**

3.4.3   Table Configuration

The Time and Sales Table shows anonymous trades for a specified class of instruments. The **Securities filter** can be set within each class in compliance with the standard rules configured for filters (see sub-section 2.5.3 of Section 2: Basic Operating Principles). Initially, the Time and Sales Table configuration dialogue box makes all those classes for which the user is authorised to receive anonymous trades data available for selection, whereas selected classes would only include those chosen in the request anonymous trades dialogue box (for more information about

configuring request anonymous trades, see sub-section 2.4.2 of Section 2: Basic Operating Principles).

3.4.4 Available Functions

- Data from the Time and Sales Table can be copied to the Clipboard and exported to Microsoft Excel or via ODBC;
- Right double-click on a row to draw a chart;
- Hit F2 to place an order;
- Hit F6 to stop an order;
- Press CTRL+E to edit a table;
- Press CTRL+W to automatically adjust the column width.

The complete list of the shortcut keys for all table types is shown in sub-section 2.22.3 of Section 2: Basic Operating Principles. Functions available for this table can be launched from the shortcut menu by right-clicking on the table.

3.4.5 Saving to Text File Format

To export data to a text file, click **Data export / Save to file / Time and Sales...** or use the shortcut menu for this table.

The file is a sequence of lines, each of which contains data for an individual trade separated by commas without spaces. The list of parameters is shown in the table below:

No.	Parameter	Note
1	Number	
2	Time	Time format: HH:MM:SS, where HH is hours, MM is minutes, SS is seconds.
3	Security	
4	Class	Empty if a single class is selected
5	Security code	
6	Price	
7	Accrued profit	Accrued coupon interest
8	Qty	
9	Volume	

No.	Parameter	Note
10	Yield	
11	REPO sum	
12	REPO period	
13	REPO ransom value	
14	REPO rate (%)	
15	Settlement code	
16	Operation	'B' refers to buying, 'S' refers to selling

An example of a file line is as follows:

```
218640697,10:47:52,IrkEnergo,A1-MOEX SM
shares,IRGZ,16.400,0.00,500,820000.00,,,0,,0.000,T0,B
218646023,10:58:50,RAO EES,REPO: MOEX SM
shares,EESR,HYDR,1.6880,0.00,10000,1688000.00,,1688000.00,7, 600.00,0.000,R07,S
```

3.5 Level II Quotes Table

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

3.5.1 Purpose

The Level II Quotes Table shows the order queues (highest bid / asking prices in real time) for a selected financial instrument.

3.5.2 Window Format
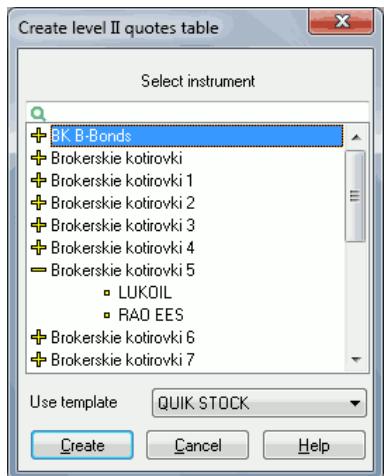
The table shows the best current bid / asking price arranged according to the **Price** parameter. The number of best quotations is determined by the instrument class.

This table allows for the application of the linked-windows mode (for details, see section 2.7 of Section 2: Basic Operating Principles).

3.5.3 Table Configuration

To automatically create the Level II Quotes Table, using the mouse, double click the Quotes Table or hit F4 and select an instrument from the list of classes, noting that:

- If the Level II Quotes Table for the required instrument was previously created, double clicking on the Quotes Table opens it and, if necessary, jumps to the specific tab;
- If the Level II Quotes Table is not available from the list of open windows, then double clicking the mouse will create a new table;

- If the Level II Quotes Table is launched from the Quotes Table, the user may press and hold 'Shift' to create a new table;

- Hitting F4 or choosing **Trading / Level II Quotes** allows the user to create a new 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**.

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

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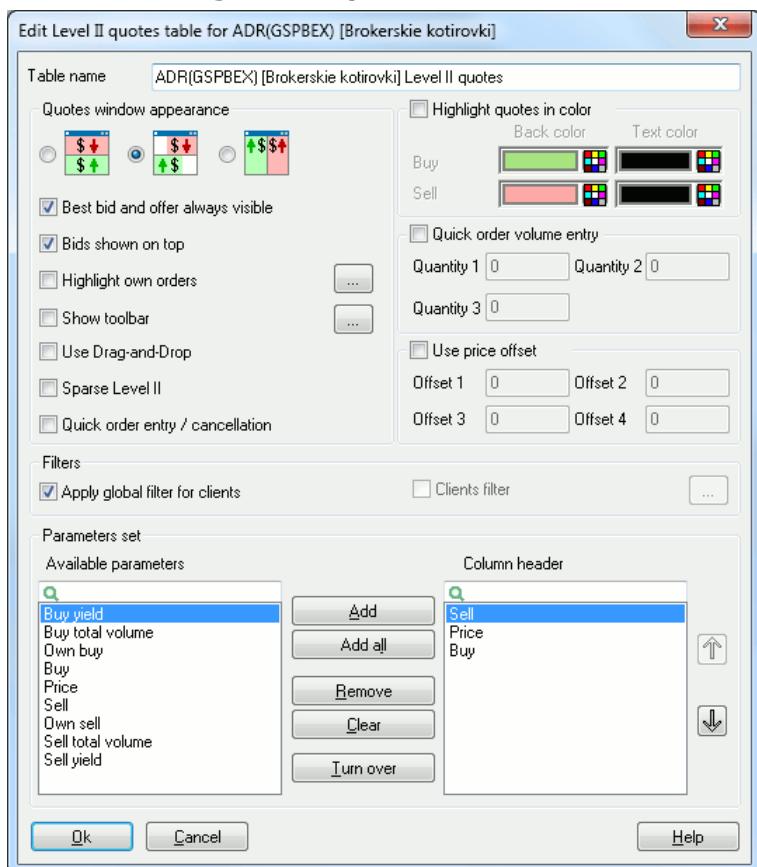
1. **Quotes window appearance.** Depending on the selected appearance, the Level II Quotes Table may appear as follows:

   - 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 **Highlight own orders** checkbox to show orders placed by the user in bold. Press '...' to launch the **Cell format** dialogue that allows the user to configure the colour and font for individuals cells.

5. Select the **Show Toolbar** checkbox to enable / disable viewing of the toolbar in the Level II Quotes Table. Press '...' to launch the **Tools to Place an Order** dialogue box. To configure the toolbar settings, see Section 5: Client Operations, sub-section 5.7.

6. 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 further details, see sub-section 5.7 of Section 5: Client Operations.

7. 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 (see item 1). If the Highlight quotes in color checkbox is enabled, the colour settings apply only to those rows with quotations.

8. Select Quick order entry / cancellation to enable the quick order placement mode. For more details, see Section 5: Client Operations, sub-section 5.7.9.

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

9. Select **Highlight quotes in color** to configure the font (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 colours, see Section 2, sub-section 2.6.10: Customising colours in tables and graphs.

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

10. 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 further details, see sub-section 5.7.1 of Section 5: Client Operations.

11. 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 (see item 8). More information about using this function is available in sub-section 5.7.6, Section 5: Client operations.

12. **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 sub-section 2.9 of Section 2: Basic Operating Principles;

   – 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.

13. **Set of Parameters**. The parameters are described in the table below:

Parameter	Description
Bid price	Bid quotation in Russian roubles
Ask price	Asking price quotation in Russian roubles
Price	Quotation (as a single row), Russian roubles
Buy	Number of instruments in buy orders at a given price, lots
Sell	Number of instruments in sell orders at a given price, lots
Volume	Number of instruments in the orders (as a single row) at a given price, lots
Own buy	Number of instruments in own buy orders at a given price, lots
Own sell	Number of instruments in own sell orders at a given price, lots
Own volume	Number of instruments in own orders (as a single row) at a given price, lots
Buy yield	Instrument yield according to bid quotation
Sell yield	Instrument yield according to asking price quotation
Yield	Instrument yield according to quotation (as a single row)
Buy total volume	Number of instruments in buy orders at a price not worse than the specified value, lots
Sell total volume	Number of instruments in sell orders at a price not worse than the specified value, lots
Total volume	Number of instruments in orders (as a single row) at a price not worse than the specified value, lots

Parameter	Description
REPO volume	Total volume of REPO quotations at a specified rate, Russian roubles. 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

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

3.5.4 Available Functions

Data from the Level II Quotes Table can be exported via ODBC or the DDE server.

- Using the mouse, double click on a row to place an order;
- Using the mouse, right double click on a row to draw a chart;
- Hit F2 to place an order;
- Hit F6 to stop an order;
- Press 'Alt'+'W' to show a row with the price equal to the mean between the best bid and the best offer in the middle of the table window. This function is only available if the **Sparse Level II** feature is enabled;
- Press CTRL+E to edit the table;
- Press CTRL+W to automatically adjust the column width.

The complete list of shortcut keys for all table types is shown in the Appendix to Section 2. Functions available for this table can be launched from the shortcut menu by using the mouse to right click on the table.

If the toolbar of the Level II Quotes Table is used, additional shortcut key combinations become available. For further details on their use, see sub-section 5.7.2 of Section 5: Client Operations.

The Level II Quotes Table allows for the replacement of the instrument being shown with another by clicking **Change instrument** in the shortcut menu. This feature is useful when trading futures and options since the contracts are frequently fulfilled and should be replaced with the actual items.

> **Exporting several Level II Quotes Tables into the same base table is not recommended because changing an instrument in the exported table (through the shortcut menu or in the linked-window mode) results in the clearing of the base table.**

3.5.5 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 an existing table or used to quickly configure a new table.
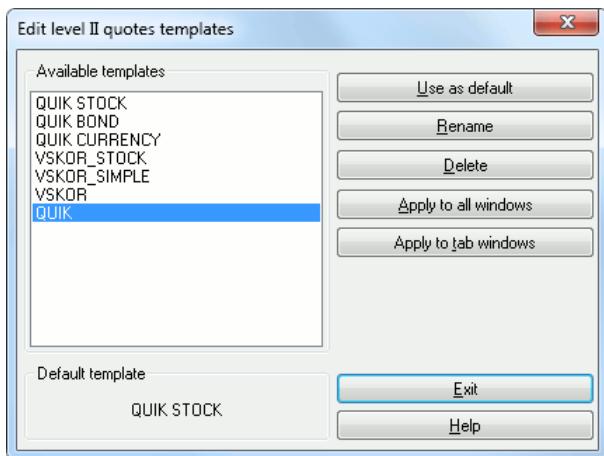
1. To view the existing templates, click Trading/ Level II Quotes / Window Templates or the corresponding item in the shortcut menu appearing under Level II Quotes Table.

  – **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 **Trading/ Level II Quotes / Save window settings 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**.

3. **Template application**. Click **Get window settings from template / <template name>** to apply template settings to a Level II Quotes Table.

3.6 United Level II Quotes Table

menu **Trading / United Level II Quotes / Create...**

3.6.1 Purpose

The United Level II Quotes Table shows order queues (best bid / asking price quotes in real time) for several financial instruments or for the same instrument traded on different markets and trading modes.

For further details on how to place an order with the volume divided over several classes (e.g., markets or trading modes), see sub-section 5.2.9 of Section 5: Client Operations.

3.6.2 Window Format

Each row shows the best current bid / asking price quotations for all instruments included in the table arranged according to the **Price** parameter. The table shows all of the best quotations transmitted by trading systems for selected classes of instruments.

Since the lot size and the nominal currency may differ for different markets, the United Level II Quotes Table shows all values as units (not lots) and prices in Russian roubles.

To compare the liquidity for different trading modes and to scale prices, the following coefficients are used in the window settings:

- The price conversion rate is intended to estimate the value considering additional factors, e.g., different liquidity for different classes;

- The volume conversion rate is intended for conversion of the volume in lots into the number of instruments.

> **To convert prices from other currency units correctly, select the class Cross Currency Rates under Connection / Available securities... and, then, select the parameters of the received instruments in Face-value currency and Lot size.**

3.6.3 Table Configuration

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

   - Select to display the bid and asking price parameters in the same column, with the best buying and selling prices separated by a line;

   - Select to have only one common column, **Price**, with the buy and sell order parameters shown in different columns;

   - Select 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.

2. 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 sub-section .

3. Activate **Bids shown on top** to sort all quotations in ascending order by price (buy orders above and sell orders below). To show the quotations in descending order by price, clear the checkbox.

4. 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 sub-section 2.6.10 of Section 2: Basic Operating Principles.

5. **Show prices with an accuracy of** – to set the number of decimal places shown in the **Price** column.

6. Select **Set of instruments** to configure the list of instruments for which quotations will be included in the United Level II Quotes Table.

   Click **Add** to add a new instrument to the list. Select the required instrument from the list in the window that opens. The parameters are described in the table below:

Parameter	Description
Designation Symbol	Instrument name to be shown in the United 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

   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 quotations, 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 securities of both REPO CCP and other classes.

7. **Parameters Set**. The parameters are described in the table below:

Parameter	Description
Price	Quotation price in Russian roubles
Value	Quantity in orders at the given price, in units
Volume	Volume of instruments in orders at a specified price, in cash. Quotations 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 quotation
Total volume	Number of instruments in orders at a price no worse than that specified, in units. For quotations 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.

If a window type that shows parameters in different columns is selected, the buy and sell parameters will be shown separately.

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

For convenience of grouping windows on different screen tabs, QUIK system provides the possibility to create several tables of United Level II quotes for the same instrument. At that volume of information received from server does not increase.

3.6.4   Available Functions

- Using the mouse, double click on a row to place an order or a united order (depending on value of **Split order volume** parameter in section Trading / Level II Quotes / United Level II Quotes under **Settings / General…**. For further details see sub-section 5.2.9 of Section 5: Client operations).
- Using the mouse, double click the **Ticker** column to open a separate Level II Quotes Table for the selected instrument;
- Using the mouse, right double click to draw a chart;
- Hit F2 to place an order;
- Hit F6 to stop an order;
- Press CTRL+E to edit a table;
- Press CTRL+W to automatically adjust the column width.

The complete list of shortcut keys for all table types is shown in sub-section 2.22.3, Section 2: Basic operating principles. Functions available for this table can be launched from the shortcut menu by using the mouse to right click on the table.

| **The United Level II Quotes Table cannot be exported or saved to a file.**

3.6.5   Handling Templates

A **Template** is a configuration for the United 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 **Trading / United Level II Quotes / window templates** or a corresponding item in the shortcut menu appearing under United 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 United 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 securities displayed.

2. **Create a new template**

    – Configure a new United Level II Quotes Table or activate any of the available tables;

    – Click **Trading / United Level II Quotes / Save window settings as template** or a corresponding item in the shortcut menu appearing on the United 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 **Get window settings from template / <template name>** to apply template settings to an existing United 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.

3.7 News

menu **News / View...**

3.7.1 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.

3.7.2 Window Format

The news window is divided into two parts: the upper part displays news headlines indicating the publication time and source / agency, while the lower part displays the content of a selected article.
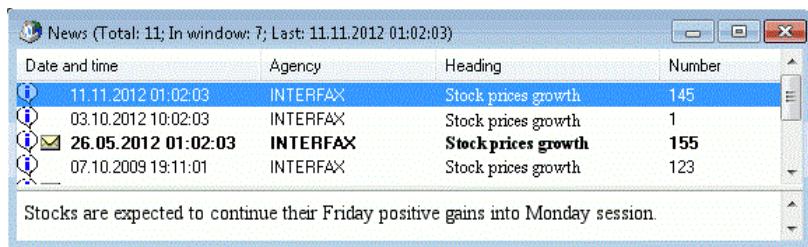
News items are received as follows:

- 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 sub-section 2.15 of Section 2: Basic Operating Principles.

3.7.3 Table Configuration

The parameters are described in the table below:
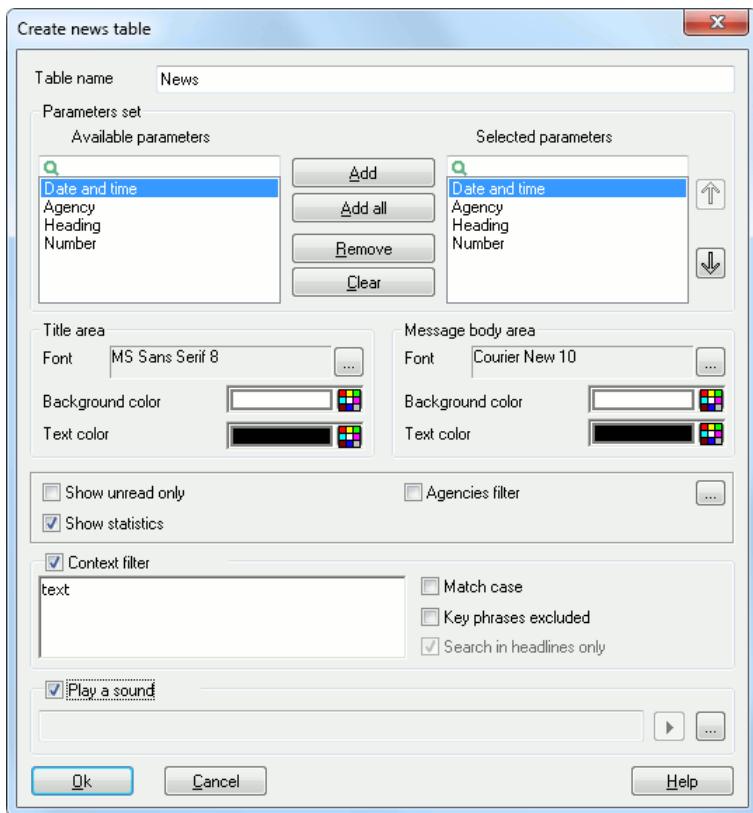
1. Click **Table name** to view the news window heading.

2. Click **Parameters set** to select the parameters to display in the upper part of the window:

Parameter	Description
Date and time	Date and time the message was sent by the agency
Agency	Name of the information source
Heading	Message headline content
Number	Message number assigned by its source

3. 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. For further details on configuring colours, see sub-section 2.7.10 of Section 2: Basic Operating Principles;

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

4. 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**.

5. 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.

6. Select **Agencies filter** to receive messages from only those agencies specified.

7. 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.

8. 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 (**Settings / General…**, section **News;** for further details, see sub-section 2.19 of Section 2: Basic Operating Principles). 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.

9. 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 **Settings / General…** in **Program / Sounds** (for further details, see sub-section 2.18.1 of Section 2: Basic Operating Principles).

3.7.4 Available Functions

● Press CTRL+'E' to edit a table;

● Press CTRL+'F' to find a row or a value within a table, and, then, hit F3 to continue the search.

1. 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.

2. 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.

3.7.5 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).

3.7.6 Saving to Text File Format

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:

Parameter	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.**

3.8 Trader Messages Window

menu **Messages / Trader Messages / Trader messages window...**

3.8.1 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.

3.8.2   Window Format

The table columns show the message parameters and the rows show the messages in the order in which they are received. One table displays both sent and received messages. Messages sent but not yet received by the addressee are displayed in black, sent and delivered messages are shown in blue, and messages received from other users are displayed in red.

Unread messages appear in bold while those received and read appear in normal font. 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.

More than one table with different settings can be created.

3.8.3   Table Configuration
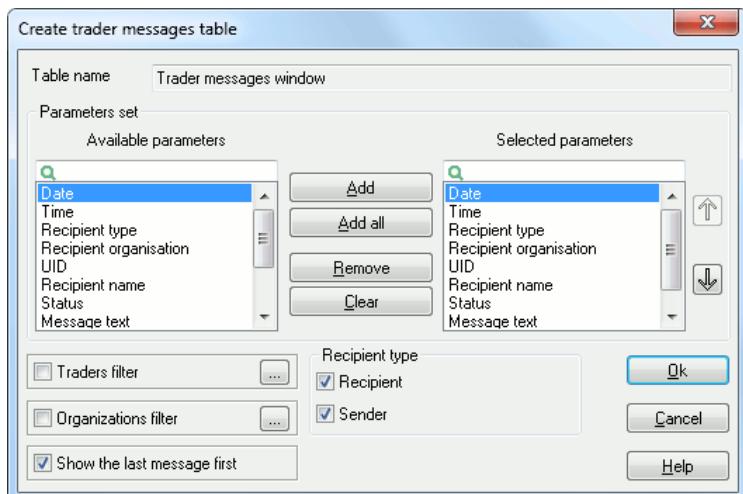
1. The parameters are described in the table below:

Parameter	Description
Date*	Date message is registered on the server
Time*	Time message is registered on the server
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

Parameter	Description
	received
Status	Message status: _ **Sent to recipient**: the message was sent to an active user, acknowledgement has not been received; _ **Registered**: the message was sent to an inactive user and is awaiting the log on of the user; _ **Removed after registration**: the message is intended for an inactive user and has not been sent (since the **Send immediately** checkbox has been selected); _ **Received by recipient**: the message was sent and acknowledgement has been received; _ <empty>: denotes an incoming message, no status is shown
Message text	Message text
Identifier	Message registration number on the server
Sent time	Time and date when the message was sent
Recept. time	Time and date when the message was received

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

2. Select **Traders filter** to configure a table that displays only messages sent to and received from specific users.
3. Select **Organisations filter** to configure a table that 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 descending order by time to display newly received messages at the top. If this checkbox is disabled, newly received messages will be added at the bottom of the list.

3.8.4 Incoming Message Settings

To set up the receipt of messages, click **Settings / General...** 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 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 Send 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.

3.8.5   Available Functions

The data in the table can be exported to Microsoft Excel. It is also possible to sort the table rows based on the value in any column.

The following functions are available in the Traders Messages window:

- Using the mouse, double click on a row to open a new message window;
- Press CTRL+'E' to edit a table.

The complete list of the shortcut keys for all table types is shown in sub-section 2.22.3, Section 2: Basic operating principles.

The following additional functions are available from the shortcut menu:

- Click **Save messages to file** to save messages to a text file retaining any existing filters set for the particular table;
- 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.

3.8.6   Saving to Text File Format

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

3.8.7   Sending Messages

To see the Send a Message window, select **Messages / Traders messages window / Send a message to trader…**.
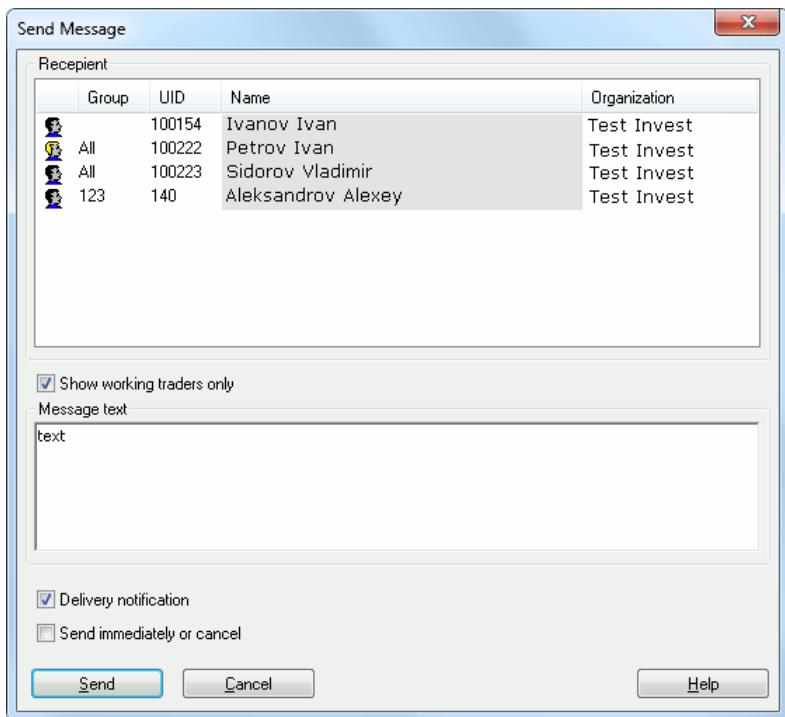
In the Send Message window, select a recipient from the recipient list, type the message in the **Message text** box, and, then, click **Send**.

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 sub-section 3.8.9.**

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
Paste	Ctrl+V	Insert text from the Clipboard

Shortcut Menu Command	Keyboard shortcut	Editing operation
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 will be truncated when sent.**

3.8.8　Active and Inactive Users

If the recipient is logged on to the server (an active user) when a message is sent, s/he receives it 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.

3.8.9　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.

3.8.10　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.

3.9　Alerts Window

menu **Messages / Alerts / Alerts window...**

3.9.1　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. 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.

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 limits status is reported at a specific time;
- Derivatives market positions and limits status are reported at a specific time;
- Non-trading orders 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.

3.9.2 Table format

The window is configured as a table in which each row contains parameters for an individual notification while the columns are intended to show the particular parameters.

QUIK supports the creation of more than one **Alerts window**. The list of events for which notifications are set can all be configured in the same way or may be filtered using two types of filters available in the table configuration dialogue box.

3.9.3 Window configuration

The table parameters are shown below:

Parameter	Description
Creation date**	Date alert is created
Creation time**	Time alert is issued

Parameter	Description
Valid date**	_ Alert life. Possible values '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: _ Local alert is shown on the QUIK workstation; _ SMS alert is sent as an SMS message
Type	Condition type: _ 'Parameter' refers to a parameter from the Quotes Table reaches a specified value; _ 'Order' refers to an order with a specified number being executed; _ 'Stop order' refers to a stop order with a specified number being executed; _ 'Options (Price / Premium)' refers to an option's price / premium ratio reaching a specified value; _ 'Spot limit' refers to the status of the spot market asset limit at a specified time; _ '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. Possible values are 'Yes' or 'No'
Instrument	Instrument (security) 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.
Type of distribution	Type of distribution for the delivery of alerts: _ 'All trades' refers to the sending of a notification for each order either executed or cancelled; _ '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: _ 'Active' informs the specific user that an event has not occurred yet, and the table row text appears in red; _ 'Filled' informs the specific user that an event has occurred, and the table row text appears in blue; _ 'Killed' informs the specific user that an event has been cancelled by the user, and the table row text appears in black
Kill time**	Alert for the time of a cancellation

Parameter	Description
Event date**	The date an event was executed
Event time**	The time when an event occurred

Sending status***	Status types. Contains a set of letters displaying the method of sending a message:
	
	  _ S – by SMS;
	
	  _ E – by email;
	
	  _ P – by Push notification

Reason for not sending SMS	Reason for not sending SMS
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
Tag*	Settlement tag
Account*	Trading account
Security ID*	Security ID code
Send time	Alert execution time. At the specified time, an SMS alert is generated and notifications of the limit / limits status are sent to the client. Depending on the 'Active to' setting, the SMS alert status switches to 'Filled' or remains 'Active'

* – Indicates that this is a parameter notification item specifically for the current status of limits 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 **Settings / General...)** the value is displayed with consideration of the time zone of a computer on which a QUIK Workstation is launched

***– **Sending status** field is filled only for notifications with status Filled and notifications with zero values of time/date of event, otherwise the field is displayed empty

- **Status filter** is intended to show events in the table limited by a pre-set status. If a status checkbox is deselected, the event with that status will not be shown in the table. This filter may be used to create separate tables for active and executed alerts or to remove those alerts cancelled by the user from the table;

- **Type filter** is intended to show only alerts of a specified type in the table. This filter can be used to create, for example, different tables for alerts with conditions related to orders and stop orders;

- **Filter by kind** is intended to show only alerts of a specified type ('Local' / 'SMS') in the table.
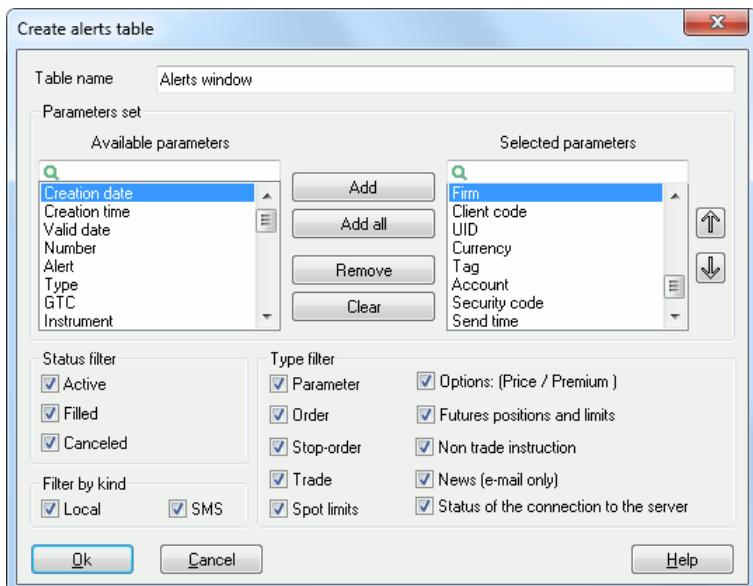
3.9.4   Available Functions

- Using the mouse, double click the required table row to create a new notification that has the same parameters as those for the selected alert;

- Using the mouse, right double click the required table row to cancel a selected notification;

- Press Ctrl+E to edit a table.

Functions available for this table can be launched from the shortcut menu by right clicking on the table using the mouse.

3.9.5   Handling Alerts

All functions related to the handling of alert notifications are available under **Messages / Alerts…**:

1. 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 sub-section 3.9.6);

    – Select the **stop order…** option to receive a notification that a stop order with a specific number has been executed (see sub-section 3.9.7);

    – Select the **change in Quotes Table…** option to receive a notification that the current quote value has changed (price events) (see sub-section 3.9.8);

    – Select the **option (price / premium)** option to receive a notification that the option price / premium ratio reaches a specific value (see sub-section 3.9.9);

- Select the **spot limits...** option to receive a notification about the status of the spot market cash and securities limits at a specific time (see sub-section 3.9.10);

- Select the **futures limits...** option to receive a notification about the status of the derivatives market positions and limits at a specific time (see sub-section 3.9.11).

2. Select **Modify alert...** 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.

3. Select **Cancel alert** to remove an alert from the selected row of the **Alerts Window**. An alert can be also removed by right double clicking the row in the **Alerts window**.

4. Select **Request report...** to order a report on the processing of an SMS message. For further details, see sub-section 3.9.14.

5. Select **Settings...** to open the SMS service settings window. For further details, see sub-section 3.9.12.

3.9.6 Order Alert

menu **Messages / Alerts / Create alert for / order...**

Use this option to create an alert of Order type indicating that an order with a specific number has been executed.
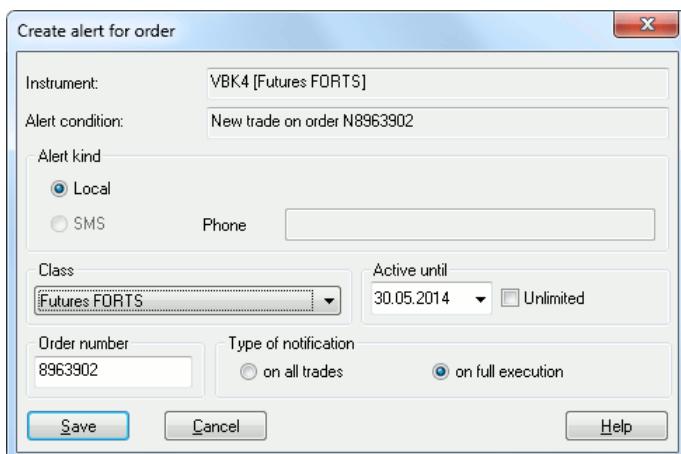
1. The **Instrument** field shows the name of the instrument for which a notification will be generated.

2. The **Alert condition** field shows the configuration for the alert condition.

3. The **Alert kind** indicates whether a local alert or an SMS alert has been selected.

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.

6. Select the **Unlimited** checkbox to make the alert life indefinite.

7. Use the **Order number** field to enter the number for any of the user's active orders.

8. Use **Type of notification** to select the type of order alert notification.

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

To create an alert of this type quickly from the **Orders table**, use the shortcut menu and select **Create alert for order** or **Create SMS alert for order**.

3.9.7   Stop Order Alert

menu **Messages / Alerts / Create an alert for / stop order...**

Use this option to create an alert of Stop order type indicating that a stop order with a specific number has been executed.
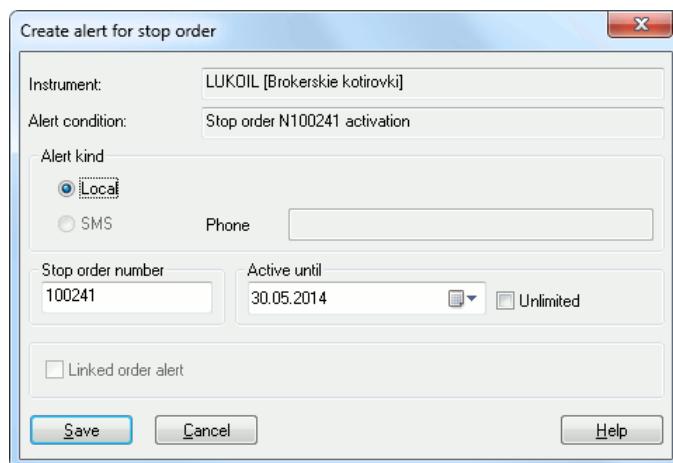
1. The **Instrument** field shows the name of the instrument for which a notification will be generated.
2. The **Alert condition** field shows the configuration for the alert condition.
3. The **Alert kind** indicates whether a local alert or an SMS alert has been selected.
4. Use the **Stop order number** field to enter the stop order number.
5. Use the **Active until** field to select a date beyond which the notification ceases to be active.
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.

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

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 **Create SMS alert for stop order**. If the shortcut menu is launched for an inactive stop order, this command is unavailable. This type of alert is available when the selected stop order is enabled or cancelled such as is the case for SMS alerts.

3.9.8   Alerts for a change in the Quotes Table

menu **Messages / Alerts / Create an alert for / change in Quotes Table...**

Use this option to create an alert indicating that changes to values listed in a Quotes Table have occurred. Select the instrument and the values of its parameter(s) to be monitored from the appropriate list.
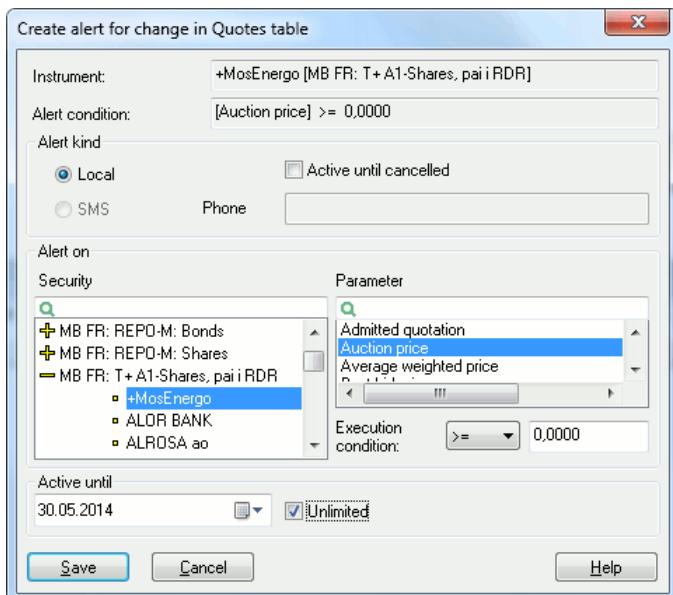
1. The **Instrument** field shows the name of the instrument for which a notification will be generated.

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** indicates whether a local alert or an SMS alert has been selected.

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 known 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.

8. Select the **Unlimited** checkbox to make the alert life indefinite.

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.

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**.

3.9.9 Option Alert (Price / Premium)

menu **Messages / Alerts / Create an alert for / Option (price / premium)**

Use this option to create a local alert indicating that an option's price / premium ratio has changed. To do so, set the alert condition to 'Option'.
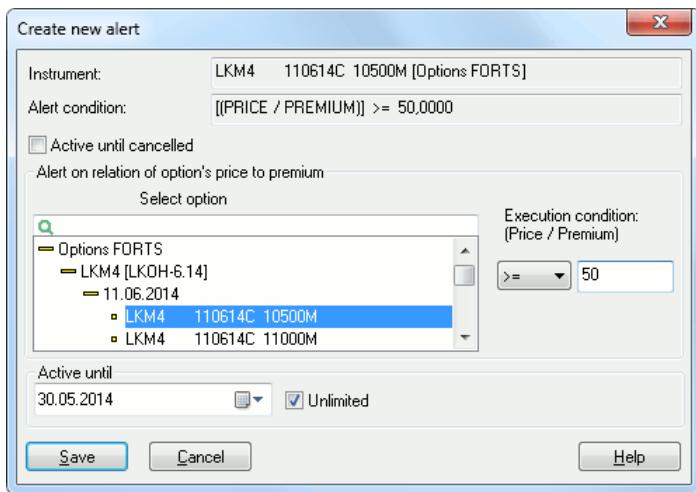
1. The **Instrument** field shows the name of the instrument for which a notification will be generated.
2. The **Alert condition** field shows the configuration for the alert condition.
3. Select the option code from the list located in the left part of the window. The **Execution condition (price/premium)** field shows the value for the option price / premium ratio. Select the '>=' or '<=' condition to indicate the direction of the relationship which will trigger the notification.
4. Use the **Active until** field to select a date beyond which the notification ceases to be active.
5. Select the **Unlimited** checkbox to make the alert life indefinite.

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

3.9.10   Spot Market Limits Alert

menu **Messages / Alerts / Create an alert for / spot limits...**

Use this function to create an SMS notification at a specific time to alert a user regarding the current status of limits applicable to a particular instrument.
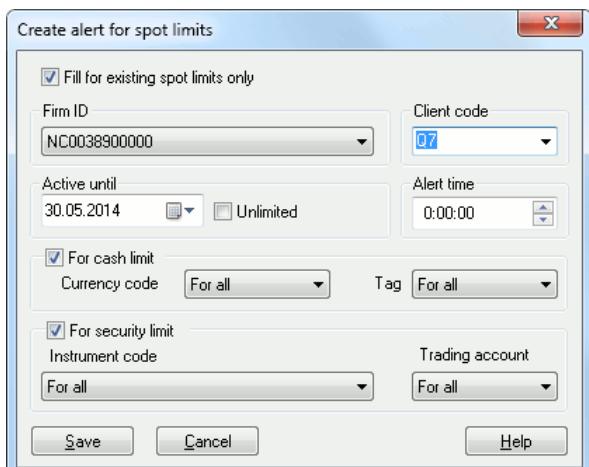
1. If the **Fill for existing spot limits only** checkbox is selected, the dropdown lists in the fields in this window are auto-filled with existing limit values. If the checkbox is disabled, the lists are auto-filled with all available values.
2. Select **Firm ID** to enter the trader's firm's ID code.
3. Select **Client code** to enter the client's ID code.
4. Use the **Active until** field to select a date beyond which the notification ceases to be active.

   ‒ Select the **Unlimited** checkbox to make the alert life indefinite.

5. 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 more details see sub-section 2.18.1 of Section 2: Basic Operating Principles) 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.**

6. Select the **For cash limit** checkbox to enable sending a notification after a specified cash limit is reached:

   ‒ Use the **Currency code** field to enter the limit currency code;

   ‒ Use the **Tag** field to enter the group / tag of settlements.

7. Select the **For security limit** checkbox to enable the creation of a limit 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 securities account code.

If fields for **Currency code**, **Tag**, **Instrument code** and **Trading account** are set to **All**, notifications for the limits will be generated for all values in the relevant fields at the time an alert is sent.

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

3.9.11   Derivatives Market Positions and Limits Alerts

menu **Messages / Alerts / Create an alert for / futures limits...**

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.
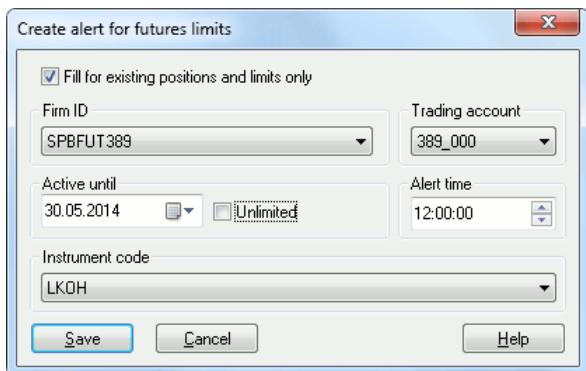
1. If the **Fill for existing positions and limits only** checkbox is selected, the dropdown lists in the fields in this window are auto-filled with the existing position and limits values. If the checkbox is disabled, the lists are auto-filled with all available values.
2. Select **Firm ID** to enter 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.

  – Select the **Unlimited** checkbox to make the alert life indefinite.

5. 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 more details see sub-section 2.18.1 of Section 2: Basic Operating Principles) 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.**

6. 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.

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

3.9.12   SMS Alert Service Settings

menu **Messages / SMS Alerts / Settings…**

1. Use the **Phone** field to enter the client's mobile device number to which SMS alerts will be sent. Several numbers separated by commas may be entered.
2. Use the **E-mail** field to enter the client's email address to which duplicate alerts will be sent. Several email addresses separated by commas may be entered.
3. Select the **Service availability** checkbox to enable the SMS alert feature.
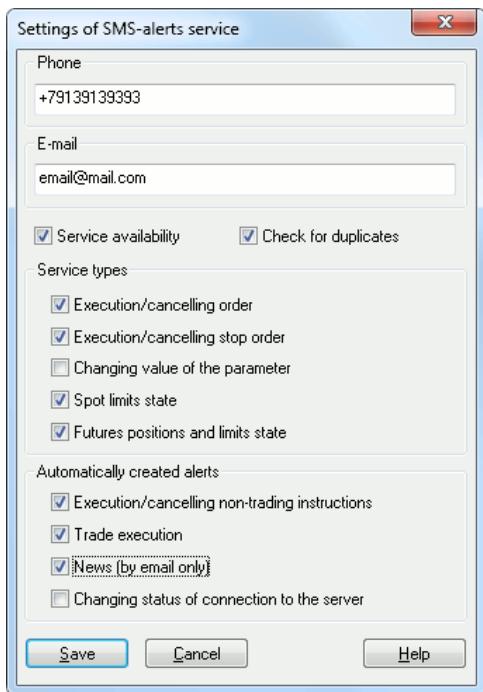
4. Select the **Check for duplicates** checkbox to enable a check for duplicate SMS alerts.

    If a duplicate is found, registration of the newest alert will be 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. Use **Service types** to activate the feature of enabling / disabling alert types by user.
6. **Automatically created alerts**:

    ‒ Select **Execution / cancelling non-trading instructions** to send alerts upon the execution or cancellation of non-trading instructions;

    ‒ 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.

3.9.13   Alerts mode settings

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

1. If the **Do not activate application** checkbox is selected, the system does not alert the user when s/he is working in another program.

2. If the **Flash in taskbar** checkbox is selected, the QUIK icon located in the Windows taskbar flashes when the user is working in another application.

3. If the **Show alert** checkbox is selected, a notification window containing the list of executed alerts always remains on top appearing as follows:
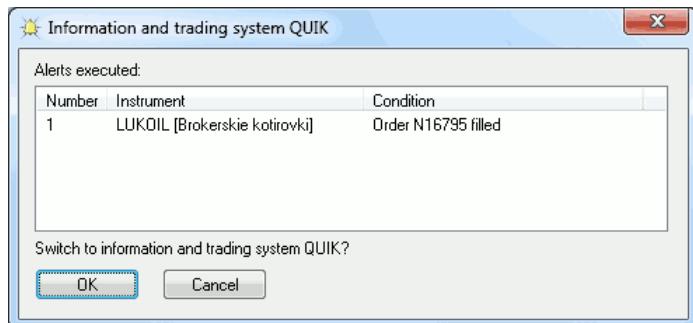
   New alerts are added to the same window. Click **OK** to close the notification window and launch the QUIK program. Click **Cancel** to close the notification window and return to the application that was active when the message window was launched.

4. If the **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 the **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 the **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 sub-section 2.18.1 of Section 2: Basic Operating Principles).

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.

3.9.14   SMS Alerts Report

The report shows all SMS alerts for a specified period.

An example of an SMS alert report is shown below.

3.10 APPENDIX

3.10.1 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	Security	Abbreviated instrument name
Quotes History and Quotes changes row heading	Time	Time of update to quotes
General Parameters		
Security full Name	Security	Instrument name[1]
Security short name	Security (s.n.)	Instrument abbreviation
Security code	Security code	Exchange identifier assigned to the instrument
ISIN code	ISIN	International Securities Identification Number for a specific 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
Security face-value	Face-value	Par value for an instrument
Face-value currency	Currency	Character code of the instrument's nominal currency, e.g. 'SUR' for Russian roubles
Price scale	Scale	Number of decimal places shown for an instrument's price
Minimal price step	Price step	Smallest price variation
Instrument type	Type	Instrument type name
Status	Status	Active / suspended

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[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
Lot size	Lot size	Least allowable number of securities per order, units
Best bid price	Bid	Best (highest) bid price in cash
Best bid volume	Bid depth	Total amount of securities in buy orders with the highest bid price, instrument units
Total bid volume	Total bid	Total amount of securities in all buy orders, lots
Number of buy orders	Num. bids	Total number of buy orders for a particular instrument, units
Best offer	Offer	Best (lowest) offer price in cash
Best offer volume	Off. volume	Total amount of securities in sell orders with the lowest price, instrument units
Total offer volume	Total Vol.	Total amount of securities in all buy orders, lots
Number of sell orders	Num. offers	Total number of sell orders for a particular instrument, units
Open	Open	Price of the first trade in cash
High	High	Highest price for all trades during the current trading session in cash
Low	Low	Lowest price for all trades during the current trading session in cash
Last	Last	Last trade price for a particular instrument in cash
Change	Change	Difference in cash between the last trade price and the WAP for the preceding trading session
Quantity	Last trade qty	Number of instruments in the last trade, lots
Time of last trade	Time	Time the last trade was executed
Volume in shares	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
Session status	Trading status	Trading session status
Last trade value in cash	Value	Value of the last executed trade in cash
Average weighted price	VWAP	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

Full Name	Name in the Table	Description
		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 session, units
Close price	Close price	Last trade price for the preceding trading session in cash
Previous average weighted price	Prev. VWAP	Weighted average price for the preceding trading session in cash (for securities) or contract exercise price (for futures instruments)
Previous market price	Prev. market 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 a security 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 quotation in cash at the close of the normal trading period
Last offer	Last offer	Best asking price quotation 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
Auction end time	Auct.end time	Time the main trading session was closed
evnstarttime	evnstarttime	Time an additional evening trading session was opened
evnendtime	evnendtime	Time an additional evening trading session was closed
monstarttime	monstarttime	Time an additional early trading session was opened
monendtime	monendtime	Time an additional early trading session was closed

Full Name	Name in the Table	Description
Open period price	Open per. price	Pre-trading period price in cash
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	Post-trading auction price. During the auction, an expected auction price is displayed with respect to all currently registered orders. Upon completion of the auction, the actual auction price is displayed.
Total volume of all trades, expressed in number of securities	Trade volume	Post-trading auction volume. Expected / actual number of traded lots at a specified post-trading auction price.
Discount 1	Discount 1	Value of the clearing centre discount of the first range
Discount 2	Discount 2	Value of the clearing centre discount of the second range
Discount 3	Discount 3	Value of the clearing centre discount of the third range
Hedge_status	Hedge_status	Status of hedging orders in SOR
Comment	Comment	Comment

Additional Parameters for MOEX Equities and Bond Section, Government Securities, Negotiated Deals (NDM) and REPO

Full Name	Name in the Table	Description
Price of close period	Close period	Weighted average price for the closing period in cash
last change percent	% of last change	Difference between the last trade price and the closing price from the preceding day, %
Primary distribution	Auction	Starting auction price for an instrument in cash
Accrued interest	Accrued int.	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

Full Name	Name in the Table	Description
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)
Offer date	Offer date	Offer (advance buyback) date
Issue size	Issue size	Traded securities 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: – % – percentage of the par value; – Price – price per instrument unit
Min. cur. price change time	Min. cur. pr. time	Time for the lowest current price variation
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, roub.
High rate	High rate	Upper boundary of price, roub.
Range end	Range end	Maximum value of securities quantity, roub.
REPO settlement rate, %	REPO settlement rate, %	Settlement rate of REPO, %

Full Name	Name in the Table	Description
Percent risk lower bound, %	Low risk bound	Lower boundary of interest risk, %
Penalty rate for security positions transfer, %	Pen.sec.pos.tran.	Penalty rate for roll-over of positions for securities, %
Penalty rate for money positions transfer, %	Pen.rat.m.pos.tr.	Penalty rate for roll-over of cash positions, %
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
Auction end time	Auct. end time	Time an auction was closed
Availability of buy orders on the dark pool auction	Bid flag (DP)	Number of block trade bids. Possible statuses include: _ No; _ Few; _ Many
Availability of sell orders on the dark pool auction	Sell flag (DP)	Block trade offers. Possible statuses include: _ No; _ Few; _ Many
Planned Auction Time	Auct. plan. Time	Planned time for the opening of an auction
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
Auction price	Auction price	Starting auction price
Trade value, expressed in Rubles	Value	Amount of securities placed on an auction in Russian roubles
Total volume of all trades, expressed in number of securities	Trade volume	Amount of securities placed on an auction in units
Number of trades	Trades	Number of trades executed during an auction
Additional Parameters for RTS Market Instruments		
Trend	Trend	Price difference between the last executed trade and the

Full Name	Name in the Table	Description
		preceding trade, in cash
Last change time	Change time	Time of the last change

Additional Parameters for MOEX Derivatives

Full Name	Name in the Table	Description
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
Number of open positions	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 %
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
Number of open positions	Open pos.	Number of open positions per instrument, units
Trend	Trend	Price difference between the last executed trade and the preceding trade in cash
Initial margin to buy	Init. buy marg.	Buyer's margin in cash
Initial margin to sell	Init. sell marg.	Seller's margin in cash

Full Name	Name in the Table	Description
Last change time	Change time	Time of the last change for instrument data
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
Strike price	Strike	Option exercise (underlying asset delivery) price in cash
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 cash
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	steppriceprcl	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

Full Name	Name in the Table	Description
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
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
Security face value	Face-value	Instrument par value in cash
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