

Section 9. Working With Reports

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This section describes requesting reports on operations performed on the broker's server.

9.1 Reports

Reports are a presentation of a client's transaction outcomes for a given period of time in a format defined by the broker.

This section describes the standard report forms provided by the QUIK system developer. Reports of specific brokers can differ from the provided examples in form and content.

The service of requesting broker reports from the QUIK Workstation is an additional capability of the QUIK system. This capability is enabled on your server after installation of the Report generation module.

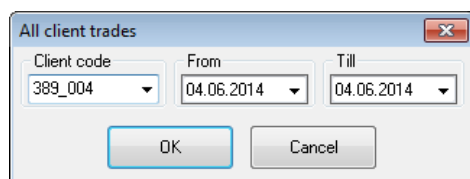
Prerequisites for using reports on a client's Workstation:

- a given user must be provided with access to reports on a QUIK server;
- the REPORTS.DLL file must be in the QUIK programs folder;
- the 'Reports' class must be included into the list of accepted classes.

If these conditions are fulfilled, the **Reports** item will appear in the program's menu.

9.1.1 Operating mode

1. To get a report, select **Reports** under the program menu and select there the required report type.
2. In the window that opens, select the client code, the start date and the end date of the report generation period. One date is specified for a client portfolio report. Then click the **Run** button. Your request will be send to the server.



3. Once a report is received, a window will open to display it. A notification on the time when the report was received will also appear in the **Messages window**. Every received report is opened in a new window.
4. A received report can be copied to the Clipboard, printed out, saved as an HTML file or as a HTLM file with .xls extension. These actions are performed from the shortcut menu of the report view window.
5. If the received report shows empty tables, this means that no operations were performed in the specified period.

9.1.2 Report on all trades of a client

menu **Reports/Trades report**

This report reflects all trades made by the client within a specified time period. The report also contains additional parameters:

- **Brokerage commission** is the broker's commission amount;
- **ITS charges** is the MOEX commission under agreements for provision of the integrated technological service (ITS);
- **Trade organization fee** is a commission charged by the market operator;
- **Clearing commission** is the default clearing commission interest charged by the exchange for settlements under trades in all classes of instruments (trading modes) except for those that have this interest explicitly specified in the **Trading modes commission settings** section;
- **Settlement date** is the date of settlements under the given trade;
- **Margin** is the margin ratio calculated at the time of trade execution;
- **Quoting currency** is the instrument quoting currency.

Report example:

Report N21

Report on all trades of a client
Reporting period: 01.05.2014 - 29.09.2014
Client:
Client ID: Q3

Closed transactions:

Date and time of execution	Transaction No.	Order No.	Security ID	Abbreviated name of instrument	Market	Direction	Sec. Qty	Price RUR	Transaction amount, RUR	ACI, RUR	Brokerage commission	Total commission of trading system	Settlement date	Margin
23.07.2014 09:44:43	56478	79122	LKOH	ЕОЕІЕЕ		Buy	1	2 005.00	2 005.00	0.00	0.00	0.00	23.07.2014	0.00
TOTAL									2 005.00	0.00	0.00	0.00		
TOTAL TO BUY									2 005.00	0.00				
TOTAL TO SALE									0.00	0.00				

9.1.3 Report on all client orders

menu **Reports/Orders report**



This report reflects the status of client instructions for a specified period and a summary estimate of cash assets that were required for registration or execution.

Report example:

Report N195														
Client orders report for a period														
Reporting period: 29.04.2014 - 04.06.2014														
Client:														
Client ID: Q1														
Date and time of entering an order	Order No.	Security ID	Abbreviated name of instrument	Market	Direction	Securities quantity	Balance	Price RUR	Volume RUR	ACI, RUR	State	Cancellation time	Settlement date	User ID
06.05.2014 08:37:23	8391	LKOH	LUKOIL	Broker quotes	Buy	4	0	1 888.00	7 552.00	0.00	Executed		06.05.2014	0
06.05.2014 08:37:54	8392	LKOH	LUKOIL	Broker quotes	Buy	4	0	1 888.00	7 552.00	0.00	Executed		06.05.2014	0
08.05.2014 08:12:10	9242	LKOH	LUKOIL	Broker quotes	Buy	1	0	1 888.00	1 888.00	0.00	Executed		08.05.2014	0
08.05.2014 08:19:19	9243	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	08:21:40	08.05.2014	0
08.05.2014 08:22:34	9244	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	08:22:39	08.05.2014	0
08.05.2014 08:23:01	9245	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	08:23:21	08.05.2014	0
08.05.2014 08:23:25	9246	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	19:00:02	08.05.2014	0
08.05.2014 09:44:49	9248	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	09:44:52	08.05.2014	0
08.05.2014 09:44:56	9249	LKOH	LUKOIL	Broker quotes	Buy	1	1	1 777.00	1 777.00	0.00	Removed	19:00:02	08.05.2014	0
Total									27 654.00	0.00				
Total(performed)									16 992.00	0.00				
Total(removed)									10 662.00	0.00				
Total buys									27 654.00	0.00				
Total buys(executed)									16 992.00	0.00				
Total buys(removed)									10 662.00	0.00				

9.1.4 Client portfolio report

menu **Reports/Client's portfolio report**

This report reflects the status of the client's assets on a specified day.

This report consists of three tables. The first table shows the quantity of securities, the second table contains information on cash assets, and the third table contains the aggregate estimate of securities as of the beginning and the end of the day. Currency in which final values are specified is set in the module BO.

This report contains the following parameters:

- **Opening balance** is the account status as of the beginning of the trading day;
- **Closing balance** is the account status as of the end of the trading day;
- **Opening valuation** is the value of securities as of the beginning of the trading day;
- **Closing valuation** is the value of securities following all trades as of the end of the trading day.

Report example:

Report N195

Report on client's intraday balances
Date: 06.06.2014
Client: Q1
Client ID: Q2

Security ID	Abbreviated name of instrument	Trading account	Limit kind	Opening balance	Opening valuation	Closing balance	Closing valuation
LKOH	LUKOIL	L01-00000F00	T0	700	1 260 000.00	700	1 260 000.00
LKOH	LUKOIL	L01-00000F00	T2	500	900 000.00	500	900 000.00
TOTAL, SUR:			T0		1 260 000.00		1 260 000.00
TOTAL, SUR:			T2		900 000.00		900 000.00

Report on client's intraday balances 06.06.2014

Currency code	Group	Limit kind	Opening balance	Closing balance
SUR	EQTV	T0	1 000 000.00	1 000 000.00
SUR	EQTV	T2	2 500 000.00	2 500 000.00
TOTAL, SUR:		T0	1 000 000.00	1 000 000.00
TOTAL, SUR:		T2	2 500 000.00	2 500 000.00

Total intraday valuation 06.06.2014

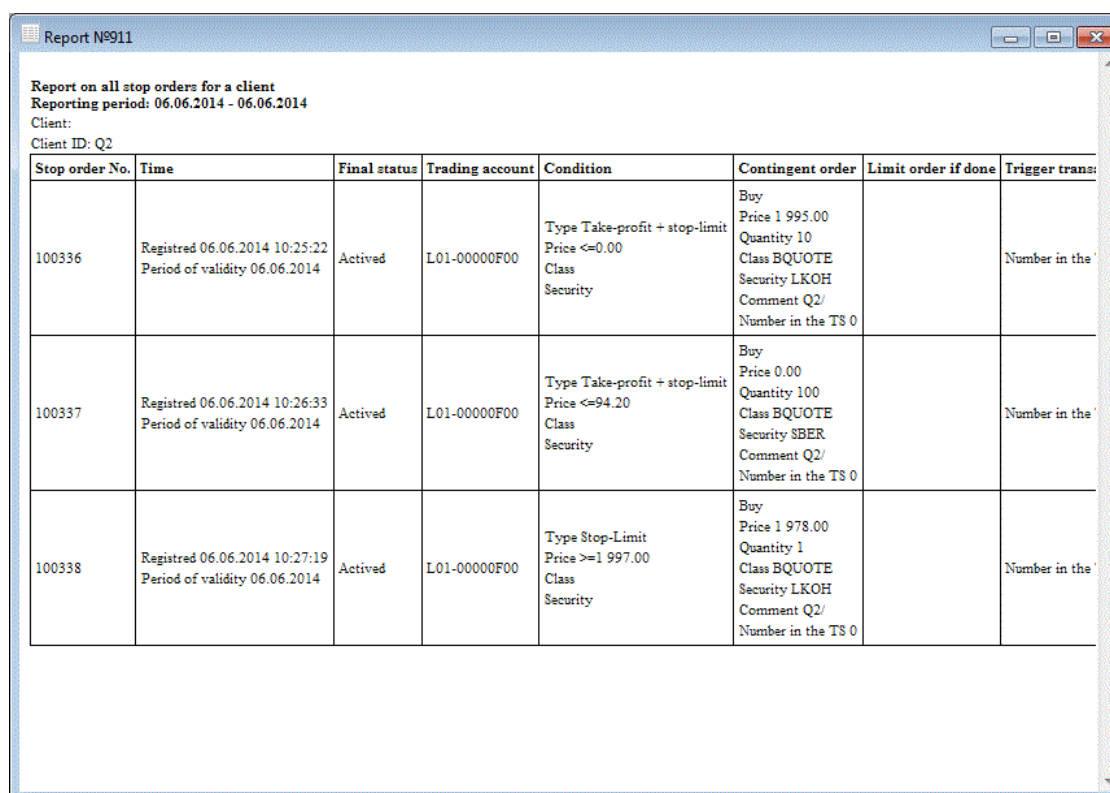
Limit kind	Opening valuation	Closing valuation
T0	2 260 000.00	2 260 000.00
T2	3 400 000.00	3 400 000.00

9.1.5 Report on all client stop orders

menu **Reports/Stop orders report**

This report displays all stop instructions placed by the client in a specified period.

Report example:



Stop order No.	Time	Final status	Trading account	Condition	Contingent order	Limit order if done	Trigger trans:
100336	Registered 06.06.2014 10:25:22 Period of validity 06.06.2014	Activated	L01-00000F00	Type Take-profit + stop-limit Price <=0.00 Class Security	Buy Price 1 995.00 Quantity 10 Class BQUOTE Security LKOH Comment Q2/ Number in the TS 0		Number in the
100337	Registered 06.06.2014 10:26:33 Period of validity 06.06.2014	Activated	L01-00000F00	Type Take-profit + stop-limit Price <=94.20 Class Security	Buy Price 0.00 Quantity 100 Class BQUOTE Security SBER Comment Q2/ Number in the TS 0		Number in the
100338	Registered 06.06.2014 10:27:19 Period of validity 06.06.2014	Activated	L01-00000F00	Type Stop-Limit Price >=1 997.00 Class Security	Buy Price 1 978.00 Quantity 1 Class BQUOTE Security LKOH Comment Q2/ Number in the TS 0		Number in the

9.1.6 Report on client non-trade instructions

menu **Reports/Report on client non-trade instructions**

This report contains a list of all registered Non-trade instructions of the client for entering, withdrawal, or transferring assets between accounts within a specified period.

If the **Listing recipients** option is enabled at the time of the report generation, the report can contain instructions selected not only by the sending client's code, but also by the receiving client's code.

The first table contains the list of instructions for operations with cash assets, the second table contains the list of instructions for operations with securities, the third table contains a list of free form instructions.

Report example:

Report №911									
Client's non-trade instructions report									
Reporting period: 02.06.2014 - 06.06.2014									
Client: Бронштейн Б.В.									
Client ID: Q6									
Money orders:									
Order No.	Date and time of receipt	Date and time of execution	Order type	Amount of order	Commission and charges	Currency	Recipient	UID	Status
68	03.06.2014 10:50:00		Input mon	100 000 000.00	0.00	RUR		100218	Active
69	03.06.2014 10:50:23		Input mon	100 000 000.00	0.00	RUR		100218	Active
77	06.06.2014 10:45:13		Input mon	100 000 000.00	0.00	RUR		100218	Active
Securities orders:									
Order No.	Date and time of receipt	Date and time of execution	Instrument ID	Order type	Quantity	Recipient	UID	Status	Date s
75	05.06.2014 18:07:54		LKOH	Securities transfer	1		100228	Removed	05.06.
76	05.06.2014 18:11:30		AGZD	Securities transfer	1		100228	Active	
Free form orders:									
Order No.	Date and time of receipt	Date and time of execution	Order text			UID	Status	Date and time of withdraw	
67	02.06.2014 11:01:40		Text of non-trade instruction in English			100218	Active		
70	05.06.2014 11:02:25		Text of non-trade instruction in English_1			100218	Removed	05.06.2014 11:02:54	
71	05.06.2014 11:03:12	05.06.2014 11:03:30	Text of non-trade instruction in English_2			100218	Executed		
72	05.06.2014 11:05:55		Text of non-trade instruction in English_3			100218	Active		

9.1.7 Report on positions on the FORTS derivatives market

menu Reports/Report on the positions in the derivatives market FORTS

This report reflects positions and limits of the client on FORTS for the specified date.

Report example:

Report №793

Report on the positions in the derivatives market FORTS
Date: 06.06.2014
Client name:
Client code: 389_002

The positions on the end of the day

Firm	Security code	Short name	Open long pos.	Open short pos.	Open pure pos.	Cur. long pos.	Cur. short pos.	Cur. pure pos.	Variat. margin
SPBFUT389	LKOH-6.14	LKM4	16	0	16	0	0	16	1 776.00
SPBFUT389	MIX-9.15	MXU5	0	11	-11	0	0	-11	0.00
SPBFUT389	RI120000BR4	RI120000BR4	1	0	1	0	0	1	-27.78
SPBFUT389	RI205000BF4	RI205000BF4	0	5	-5	0	0	-5	0.00
SPBFUT389	RI215000BR4	RI215000BR4	0	1	-1	0	0	-1	541.77
SPBFUT389	ROSN-6.14	RNM4	3	0	3	0	0	3	0.00
SPBFUT389	RTS-6.14	RIM4	26	0	26	0	0	26	14 086.02
SPBFUT389	RUONIA-6.14	RRM4	0	1	-1	0	0	-1	-267.17

Restrictions on client accounts (all sessions)

Firm	Limit type	Liquid. coef.	Prev. open limit	Open limit	Cur. pure pos.	Plan. pure pos.	Variat. margin	Accrued profit	Options premium	Stock-exchange tax	Coeff
SPBFUT389	Cash	0.00	547 674 806.88	547 694 044.27	0.00	547 694 044.27	16 108.84	0.00	0.00	0.00	0.00
SPBFUT389	Deposit cash	1.00	4 645 645 646.00	4 645 645 646.00	0.00	4 645 645 646.00	16 108.84	0.00	0.00	0.00	0.00

The report consists of the following tables:

- positions by accounts as of the day end;
- limits by client accounts (all sessions);
- the **Unified cash position** table.

Parameters of the report tables are similar to those of the Client account positions table, Client account limits table, and Cash limits table (for more details, see sub-sections 5.21, 5.22, 5.13 of Section 5: Client operations).

9.1.8 Report on one non-trade instruction

menu **Reports/Report on one non-trade instruction**

This report is generated by a specified non-trade instruction number and contains a list of Non-trade instruction parameters specified in the template.

Report example:

Report on single non-trade instruction
Non-trade instruction №77
from 06.06.2014, 10:45:13.
Filed: Q6
Client name: Ерошнрейн Б.В.
Instruction type: Input money cashless. Status: Active.
Security: RURSUR389. Value: 100 000 000.00.

Rus_00 Urgency	Normal
Rus_00 Client code	Q7
Service agreement	№ 00020070307
Personal account	
Sub-account	
Recipient's bank	
Tax	0.00
Depository commission	0.00
Cash issue commission	0.00
Trading system	
Payment order number	
Validity period	22.03.2012
Comment	

9.2 Receiving and Signing Files from Broker

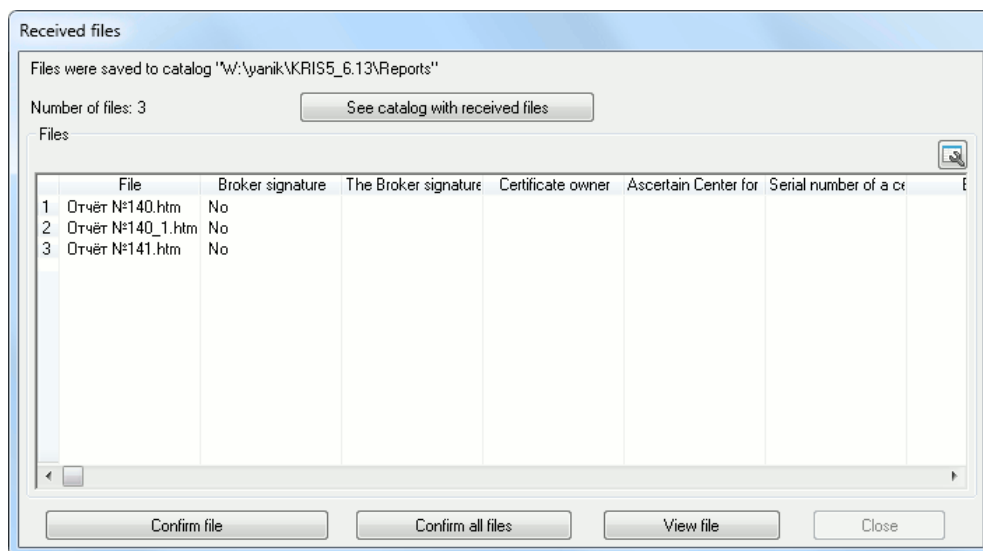
9.2.1 Purpose

The broker can transfer certain files, for example, reports that he prepared, to the client. The files can contain the broker's digital signature. The digital signature is verified automatically when the files are received. The client can use the digital signature to sign a file if the brokerage service regulations so require. The QUIK server registers receiving and signing of files.

9.2.2 Received Files

menu **Reports/Received files...**

Files are received automatically when the QUIK program connects to a server. When files are received, the form shown on the image appears in the QUIK program. If the broker sends files under digital signatures and unsigned files to the client at the same time, all received files will be divided into two groups to be displayed in different windows. If necessary, the window with the list of received files can be opened manually by selecting **Reports/Received files** under the menu.




The **Received files** window contains the following information:

1. **Files were saved to catalog** specifies the path to the default directory for saving the received files. Files under digital signatures are saved to the **ReportsSigned** folder; unsigned files are saved to the **Reports** folder in the directory where the QUIK Workstation is installed.
2. **Number of files** is the number of received files.
3. **See catalog with received files** opens the window with the directory to which unsigned and signed files without digital signatures are saved when received from a Broker.
4. In the table with received files, each row corresponds to an individual file received. The columns display the following parameters:

Parameter	Purpose
File	File name
Broker signature	<ul style="list-style-type: none"> – Yes: the file is signed by broker; – No: the file is not signed (in this case, do not fill in the following fields)
The broker signature validity	<ul style="list-style-type: none"> – Yes: the signature is valid; – No: the signature is invalid (in this case, do not fill in the following fields)
Certificate owner	Certificate owner name
Ascertain Centre for certificate	Name of the certification authority that issued the certificate
Serial number of certificate	The number of the issued certificate
Error	Error message

Parameter	Purpose
Signed	Yes: this file is signed by the user. Otherwise, do not fill this field

If you click the  button, the received files table editing window will open. In this window, you can configure displaying of the required columns.

9.2.3 Viewing files

Received files can be opened and viewed by clicking the **View file** button at the bottom of the window. Files are opened in external programs (for example, MS Excel) that must be installed on the user's computer beforehand.

9.2.4 Signing files

When a client receives files from his broker, these files can be signed with the digital signature. Digital signature is generated by an external program that must be installed on the user's computer. Consult your broker about getting and installing such program.

To sign a file, select it in the table and click **Sign file**. If you click the **Sign all files** button, all files in the table will be signed.

The **Sign file** and **Sign all files** buttons can be absent if files do not require signing or if reception is confirmed automatically. If those buttons are displayed on the screen, the user must sign the received files on a mandatory basis. This means that if the table contains at least one unsigned file, the user will not be able to close this window (the **Close** button will be inactive).

Generated digital signatures will be registered on the broker's server. The result of the operation is displayed in the Messages window.

Files received by the user can be cancelled by the broker if unsigned by the client. To cancel the unsigned files, the client must contact his broker. This procedure removes the relevant file from the list of received files.

1. To sign files, you must be connected to the server.
2. If a file is changed by the user, the digital signature will become invalid.

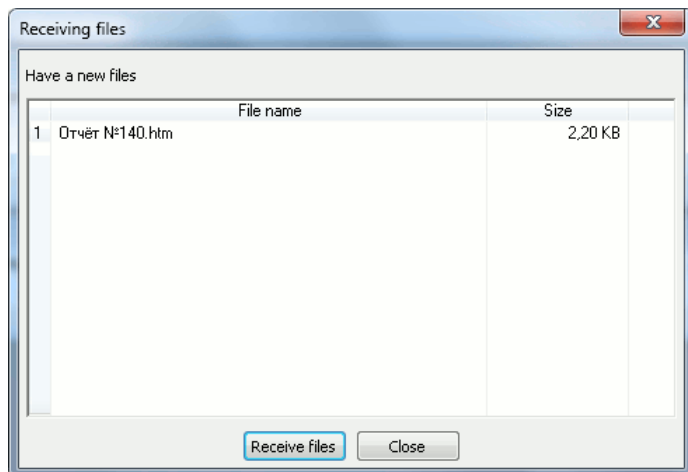
9.2.5 Receiving files

menu **Reports/Receiving files...**

If the **Notify about new files** setting is enabled in the Report generation module, the files will be received in the moment of the QUIK program connection to the server and later as new files will arrive. The system notification appears and a menu item **Receiving files** becomes available under **Reports** when new files are received the current user session.

Each table in the table with received files corresponds to a separate file. The table columns display the following parameters:

Parameter	Description
File name	File name
Size	File size



By clicking **Receive files** the window **Received files** opens. All newly received files from the list are displayed in this window. As new files are received the **Receiving files** menu item removes from the **Reports** menu.