Chapter 9. Working With Reports

This chapter 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.

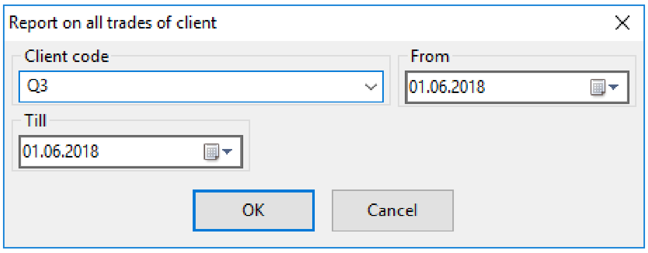
Prerequisites for using reports on a client's Workstation:

- 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 **Plugins/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 Client portfolio report

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

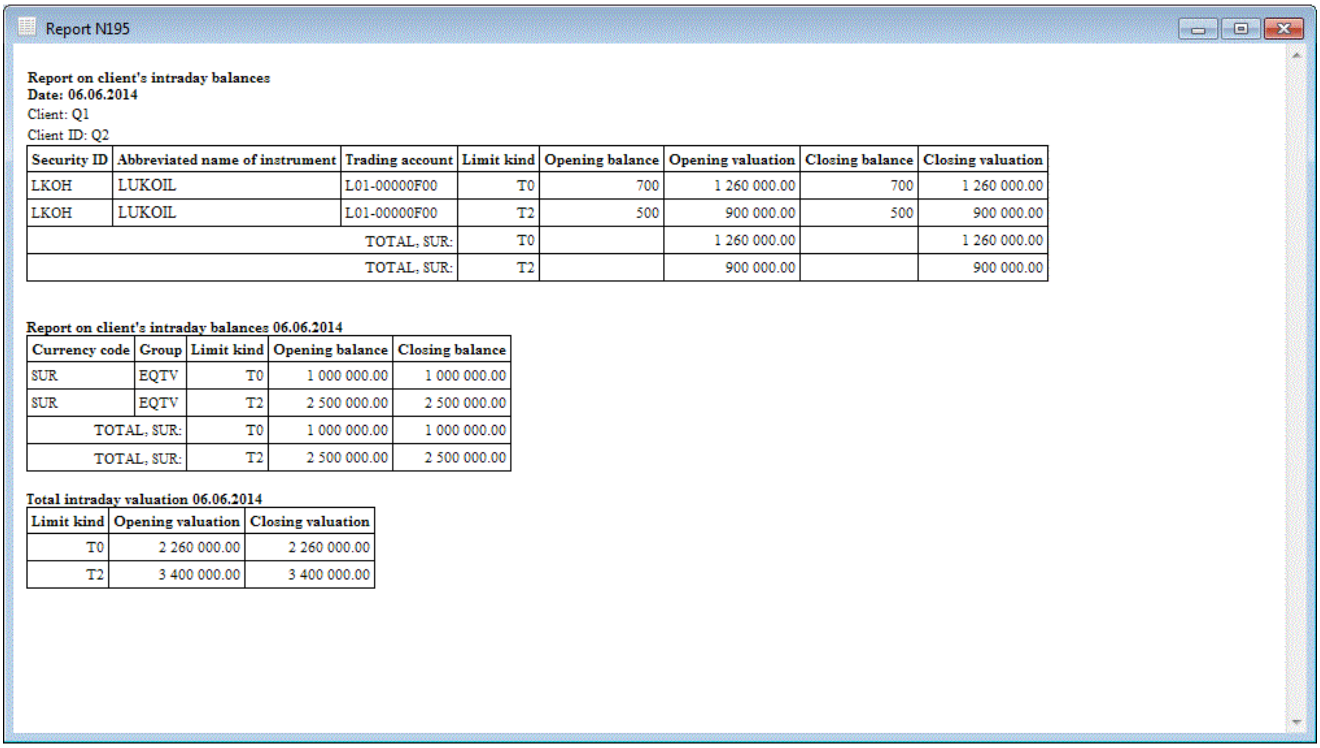
This report reflects the status of the client's assets on a specified day.

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

9.1.3 Report on all trades of a client

menu **Plugins/Reports/Trades report**

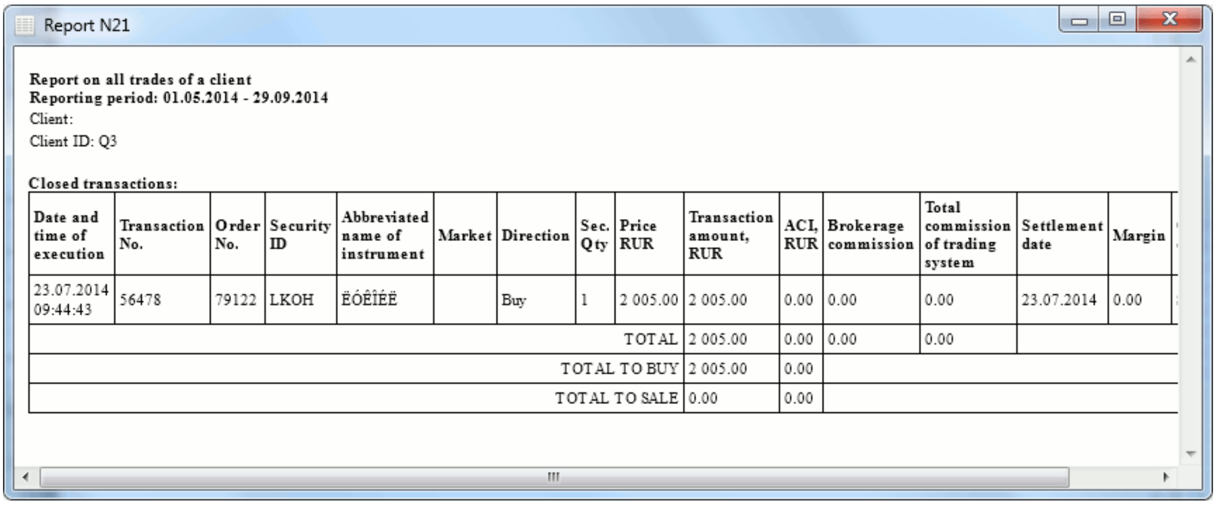
This report reflects all trades made by the client within a specified time period. The report also contains additional parameters:

- **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;
- * **Portfolio value** is a portfolio value.
- * **Min. margin** is a minimum margin. If the value is more than 10^{25}, then the INF value is displayed.
- * **Init. Margin** is an initial margin.
- * **Corr. Margin** is a corrected margin.
- * **Funds level** is the funds adequacy level.

> **(*): The Portfolio value, Min margin, Init. margin, Corr. margin parameters are displayed in table only if the setting allowing the display of the discount scheme risk parameters (ShowDiscountParams parameter is equal to 1 in Trades.ini file) is enabled in the Report generation module.**
> **The Funds level parameter is displayed only if the setting allowing the display of the Funds adequacy level (ShowFundsLevel parameter is equal to 1 in Trades.ini file) is enabled in the Report generation module.**

- **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	ËÓÊÎÉË		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				

9.1.4 Report on all client stop orders

menu **Plugins/Reports/Stop orders report**

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

Report example:

Report №911

Report on all stop orders for a client
Reporting period: 06.06.2014 - 06.06.2014
Client:
Client ID: Q2

Stop order No.	Time	Final status	Trading account	Condition	Contingent order	Limit order if done	Trigger trans:
100336	Registred 06.06.2014 10:25:22 Period of validity 06.06.2014	Actived	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	Registred 06.06.2014 10:26:33 Period of validity 06.06.2014	Actived	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	Registred 06.06.2014 10:27:19 Period of validity 06.06.2014	Actived	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 '

9.1.5 Report on all trades of all clients

menu **Plugins/Reports/All clients trades report**

This report displays all trades of a group of clients for the selected time period.

Report example:

Report N61

Report on all trades of all clients
Reporting period: 15.09.2015 - 30.09.2015
Closed transactions:

Client ID	Date and time of execution	Transaction No.	Security ID	Abbreviated name of instrument	Class code	Direction	Qty	Price RUR	Transaction amount, RUR	ACI, RUR	Brokerage commission	ITS charges	Trade organization fee	Clearing commission
Q1	18.09.2015 08:58:37	411809763	GAZP	ГАЗПРОМ ао	TQBR	Buy	40	134.55	5 382.00	0.00	0.00	0.08	0.23	0.23
	18.09.2015 09:21:47	411809941	RU000A0JQHJ7	МГор64-об	EQOB	Sell	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
1/99	18.09.2015 09:21:47	411809941	RU000A0JQHJ7	МГор64-об	EQOB	Buy	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
	18.09.2015 09:23:46	411809965	RU000A0JQHJ7	МГор64-об	EQOB	Sell	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
1/99	18.09.2015 09:23:46	411809965	RU000A0JQHJ7	МГор64-об	EQOB	Buy	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
	18.09.2015 09:24:10	411809971	RU000A0JQHJ7	МГор64-об	EQOB	Sell	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
1/99	18.09.2015 09:24:10	411809971	RU000A0JQHJ7	МГор64-об	EQOB	Buy	2	100.00	2 000.00	82.18	0.00	0.02	0.05	0.05
	18.09.2015 09:24:22	411809972	RU000A0JQHJ7	МГор64-об	EQOB	Sell	100	100.00	100 000.00	4 109.00	0.00	0.89	2.51	2.51
1/99	18.09.2015 09:24:22	411809972	RU000A0JQHJ7	МГор64-об	EQOB	Buy	100	100.00	100 000.00	4 109.00	0.00	0.89	2.51	2.51
	18.09.2015	411809977	RU000A0JQHJ7	МГор64-об	EQOB	Sell	100	100.00	100 000.00	4 109.00	0.00	0.89	2.51	2.51

9.1.6 Report on all client orders

menu **Plugins/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				

9.1.7 Report on sent files

menu **Plugins/Reports / Sent files report**

This report displays information on files that were sent to clients as well as files received / signed by client.

Report example:

Report N67

Sent files report

Reporting period: 02.09.2015 - 30.09.2015

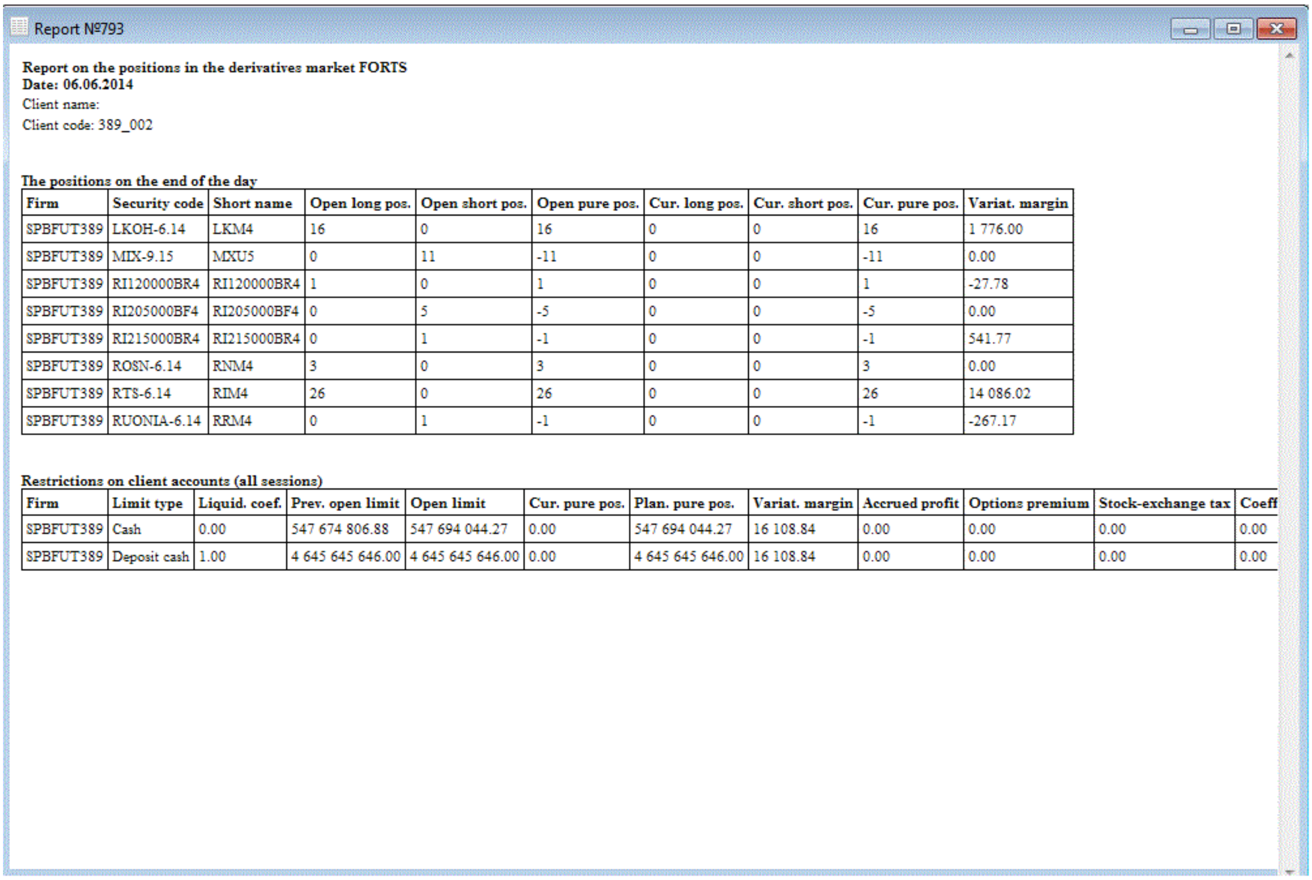
Date and time of sending	Date and time of receipt	File name	Bank's digital signature		Client ID	Client's full name	UID recipient	File signed by client	Signing date and time	Client's digital signature	
			Certificate	Number						Certificate	Number
30.09.2015 18:11:10	30.09.2015 18:11:10	123.htm			Q1		100232	No			No data
30.09.2015 18:11:10	30.09.2015 18:11:10	Отчёт №128.htm			Q1		100232	No			No data
30.09.2015 18:11:10	30.09.2015 18:11:10	Отчёт №134.htm			Q1		100232	No			No data
30.09.2015 18:11:10	30.09.2015 18:11:10	Отчёт №160.htm.SGN			Q1		100232	No			No data

9.1.8 Report on positions on the FORTS derivatives market

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

This report reflects positions and restrictions 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;
- restrictions on client accounts (all sessions);
- the **Unified cash positions** table.

Parameters of the report tables are similar to those of the Client account positions table, Client account limits table, and Cash positions table (for more details, see Chapter 3, “Viewing Information”, sub-sections 3.19, 3.18, 3.16).

9.1.9 Report on client non-trade instructions

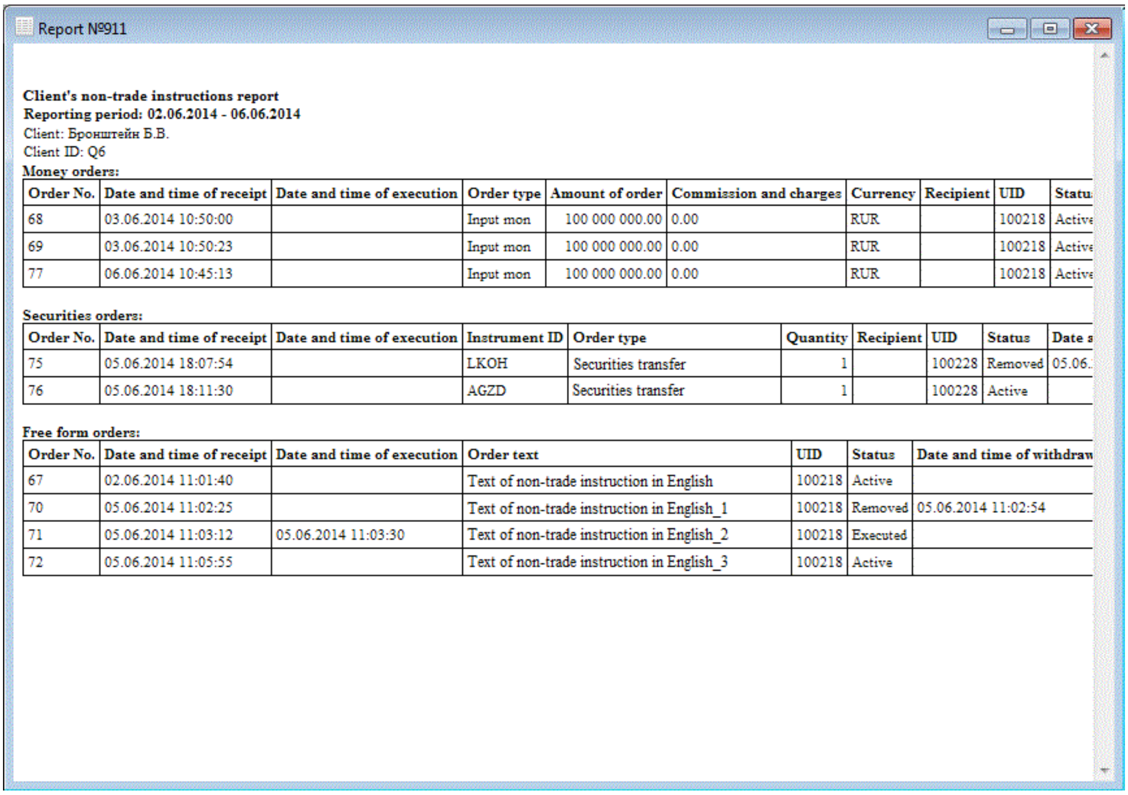
menu **Plugins/Reports /Report on client non-trade instructions**

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	Statu
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:

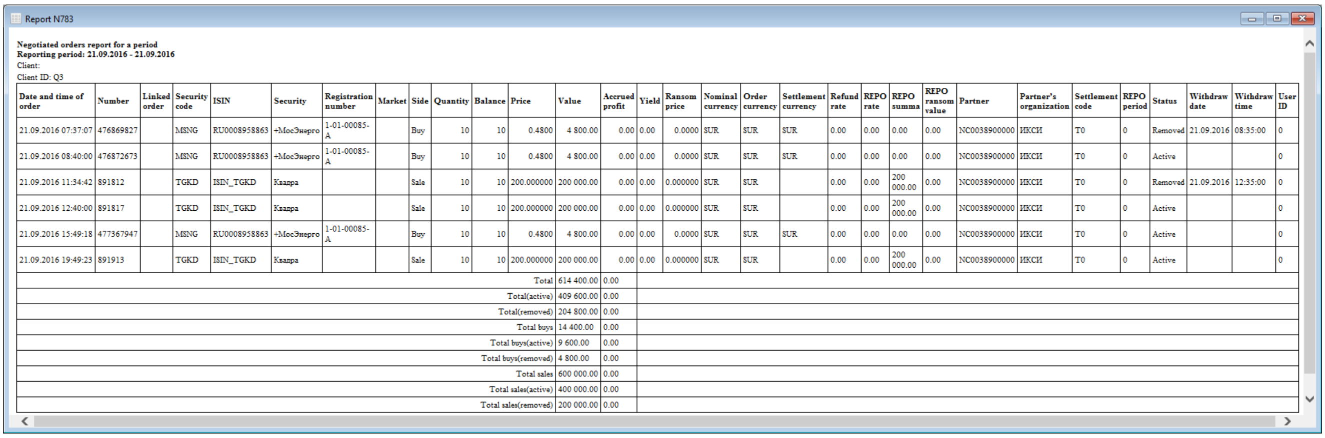
Order No.	Date and time of receipt	Date and time of execution	Order text	UID	Status	Date and time of withdraw
67	02.06.2014 11:01:40		Text of non-trade instruction in English	100218	Active	
70	05.06.2014 11:02:25		Text of non-trade instruction in English_1	100218	Removed	05.06.2014 11:02:54
71	05.06.2014 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	

9.1.10 Report on negdeal orders

menu **Plugins/Reports/Report on negdeal orders**

The report reflects the statuses of the client’s negotiated orders for a specified period and the total estimation of funds required for their registration and execution.

Report example:



Report N783

Negotiated orders report for a period
Reporting period: 21.09.2016 - 21.09.2016
Client:
Client ID: Q3

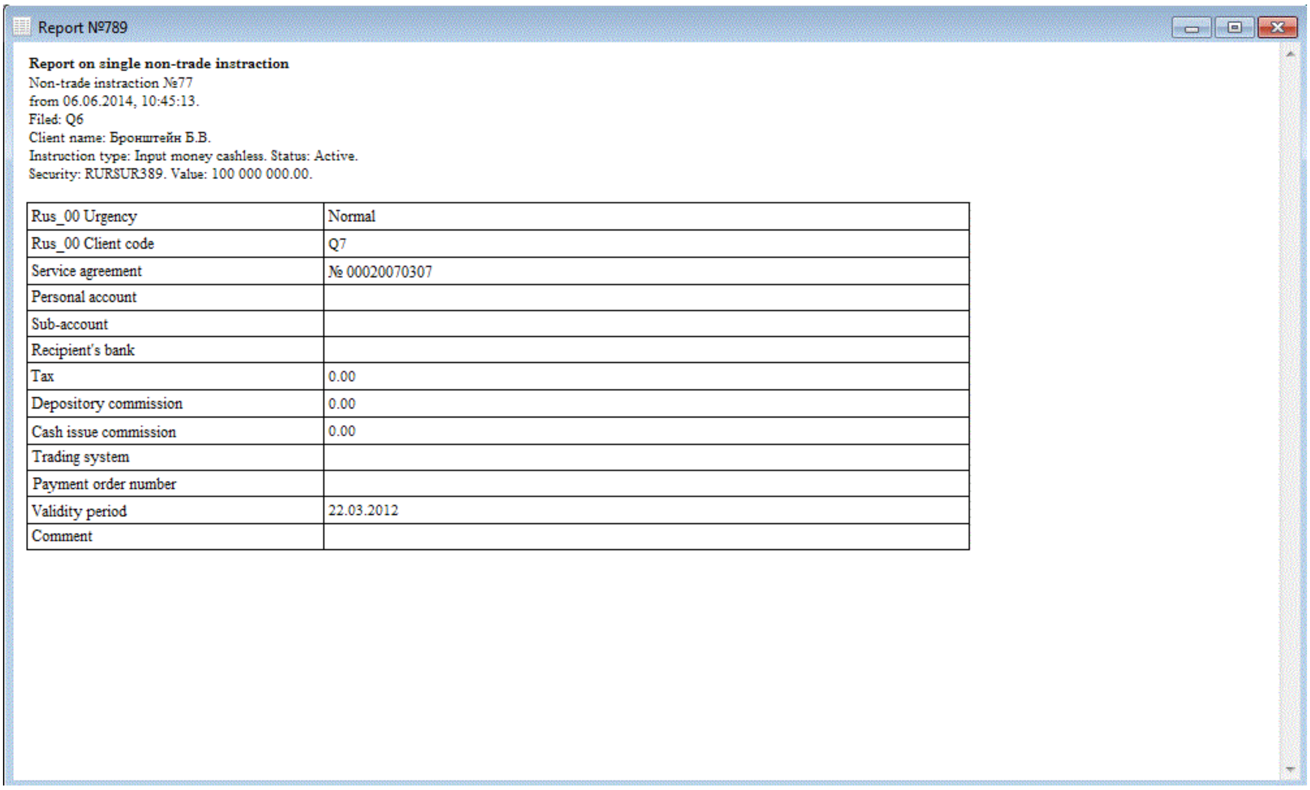
Date and time of order	Number	Linked order	Security code	ISIN	Security	Registration number	Market	Side	Quantity	Balance	Price	Value	Accrued profit	Yield	Ransom price	Nominal currency	Order currency	Settlement currency	Refund rate	REPO rate	REPO summa	REPO ransom value	Partner	Partner's organization	Settlement code	REPO period	Status	Withdraw date	Withdraw time	User ID
21.09.2016 07:37:07	476869827		MSNG	RU0008958863	+МосЭнерго	1-01-00085-A		Buy	10	10	0.4800	4 800.00	0.00	0.00	0.0000	SUR	SUR	SUR	0.00	0.00	0.00	0.00	NC0038900000	ИКСИ	T0	0	Removed	21.09.2016	08:35:00	0
21.09.2016 08:40:00	476872673		MSNG	RU0008958863	+МосЭнерго	1-01-00085-A		Buy	10	10	0.4800	4 800.00	0.00	0.00	0.0000	SUR	SUR	SUR	0.00	0.00	0.00	0.00	NC0038900000	ИКСИ	T0	0	Active			0
21.09.2016 11:34:42	891812		TGKD	ISIN_TGKD	Квадра			Sale	10	10	200.000000	200 000.00	0.00	0.00	0.000000	SUR	SUR		0.00	0.00	200 000.00	0.00	NC0038900000	ИКСИ	T0	0	Removed	21.09.2016	12:35:00	0
21.09.2016 12:40:00	891817		TGKD	ISIN_TGKD	Квадра			Sale	10	10	200.000000	200 000.00	0.00	0.00	0.000000	SUR	SUR		0.00	0.00	200 000.00	0.00	NC0038900000	ИКСИ	T0	0	Active			0
21.09.2016 15:49:18	477367947		MSNG	RU0008958863	+МосЭнерго	1-01-00085-A		Buy	10	10	0.4800	4 800.00	0.00	0.00	0.0000	SUR	SUR	SUR	0.00	0.00	0.00	0.00	NC0038900000	ИКСИ	T0	0	Active			0
21.09.2016 19:49:23	891913		TGKD	ISIN_TGKD	Квадра			Sale	10	10	200.000000	200 000.00	0.00	0.00	0.000000	SUR	SUR		0.00	0.00	200 000.00	0.00	NC0038900000	ИКСИ	T0	0	Active			0
											Total	614 400.00	0.00																	
											Total(active)	409 600.00	0.00																	
											Total(removed)	204 800.00	0.00																	
											Total buys	14 400.00	0.00																	
											Total buys(active)	9 600.00	0.00																	
											Total buys(removed)	4 800.00	0.00																	
											Total sales	600 000.00	0.00																	
											Total sales(active)	400 000.00	0.00																	
											Total sales(removed)	200 000.00	0.00																	

9.1.11 Report on one non-trade instruction

menu **Plugins/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. A report on one non-trade instruction can be created by users with Client and Manager permissions. At this users with Client permissions need to specify client code besides a non-trade instruction number.

Report example:



Report №789

Report on single non-trade instruction
Non-trade instruction №77
from 06.06.2014, 10:45:13.
Filed: Q6
Client name: Бронштейн 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	

9.1.12 Report on portfolio risk

menu **Plugins/Reports/Report on portfolio risk**

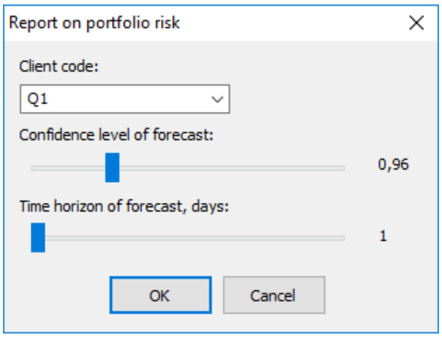
The report is intended to assess the risks using the VaR methodology. It allows estimating the most possible losses, which can arise as a result of market risk realization. The losses are calculated for a certain asset and portfolio in percent and money units.

The report reflects:

- for shares – an instrument contribution in the portfolio, risk measure in percent and money units, risk measure sensibility to the instrument contribution change, an instrument contribution in the portfolio risk measure;
- for bonds – risk measure;
- for derivative financial instruments – delta, gamma, vega coefficients.

Source data for report

In the dialog of request parameter entry, besides the code of client whose portfolio is calculated, it is necessary to specify the confidence level of forecast (from 0,90 to 0,99) and the time horizon of forecast in days (from 1 to 10).



The basic data for the calculation is price history for all assets and implied volatility for options.

The report is created based on the historical data of the Moscow Exchange instruments. The data is reported for:

- Shares, bonds – from 1 January 2016;
- Futures, options – from 7 July 2016.

Report parameters

The following parameters are shown in the report:

- **Price**:
  - For shares, futures, options – price in rubles;
  - For options – premium in rubles;
  - For index derivatives – price in points.

- **Portfolio structure**:
    - **Qty** – the asset quantity.
    - **Value** – the asset value is calculated by formula: <Price> * <Qty>.
    - **Weight** – the asset share in portfolio is calculated by formula: 100 * <Asset value> / <Sum of values of all assets in portfolio>.
- **Historical return (HR)**:
    - **%** – the asset return for the historical period.
    - **Compared to market (HR)** – the comparison of the asset and market returns. Possible values:
        - **Higher** – if the asset return is higher than the market return for more than 5%. The market return is the MICEX index return.
        - **Lower** – if the asset return is lower than the market return for more than 5%.
        - **Same** – if the return is within the interval of these values.
- **Common risks** – risks common for assets of all types:
    - **VaR, %** – the amount of the loss, which will not be exceeded with the probability, set in the **Confidence level of forecast** parameter, at the end of the time interval specified in the **Time horizon of forecast** parameter.
    - **VaR, RUB** – risk measure in rubles.
    - **VaR Contribution (VaRC), %** – contribution to portfolio risk from this position.
    - **Compared to market VaR** – the result of the comparison between the asset risk measure and the market risk measure. The market risk measure is the MICEX index risk measure. Possible values:
        - **Higher** – if the asset risk measure is two times and more higher than the market risk measure.
        - **Lower** – if the asset risk measure two times and more lower than the market risk measure.
        - **Same** – otherwise.
    - **Extreme loss probability** – assessment of probability of significant deviation of price fluctuations from the normal distribution. Possible values:
        - **High**;
        - **Low**.
- **Risks of derivatives** – specific coefficients which are common for derivatives financial instruments only:

- **Greeks** – characterize the derivatives price sensitivity to changes in the following values:
  - **Delta** – determines sensitivity of the derivatives price to change in the underlying asset price. Shows by how much would the derivatives price change if the underlying asset price were changed by one point.
  - **Gamma** – measure the delta sensitivity, i.e. the change of delta on the underlying asset price by one point.
  - **Vega** – characterize the option price (premium) sensitivity to change in volatility.

Report example:

Report N753

Portfolio Risks Report

Date: 06.02.2017
Client code Q1
Confidence level, % 95
Time horizon, days 1

Asset	Value at the reporting date													
	Price	Portfolio structure			Historical return (HR)		Common risks					Risks of derivatives		
		Qty	Value	Weight			VaR			Compared to market VaR	Extreme loss probability	Greeks		
	RUB/points	pcs.	RUB	%	%	Compared to market HR	%	RUB	VaR Contribution (VaRC), %			Delta	Gamma	Vega
Market (MICEX)	2217.39				23.54		1.22							
Portfolio, total				100	18.35	Lower	1.43	101910.96		Same	High			
GAZP	149.80	10000.00	1498000.00	21.05	11.30	Lower	1.84	27612.11	-1.02	Same	Low			
LKOH	3370.00	1000.00	3370000.00	47.36	29.98	Higher	2.46	82816.22	1.62	Higher	High			
Stocks, total				68.41	24.23	Same	1.96	95636.36	0.60	Same	High			
SU26218RMFS6	1050.48	1000.00	1050480.00	14.76	20.91	Same	0.81	8516.54	2.00	Same	Low			
RU000A0JSGV0	939.20	300.00	281760.00	3.96	1.76	Lower	0.36	1012.35	0.06	Lower	High			
Bonds, total				18.72	16.86	Lower	0.67	8946.96	2.06	Same	Low			
ALH7	10291.00	-34.00	-349894.00	-4.92	-11.09	Lower	1.57	5499.44	-0.52	Same	Low	-100.00	-0.00	-0.00
SiH7	60712.00	21.00	1274952.00	17.92	-6.87	Lower	1.08	13822.75	-1.07	Same	Low	100.00	0.00	0.00
RI127500BC7	15.94	-677.00	-10793.42	-0.15	266.51	Higher	37.43	4040.19	0.37	Higher	High	-0.00	-0.00	-0.00
RI110000BO7	48.03	1.00	48.03	0.00	-895.76	Lower	38.27	18.38	-0.00	Higher	High	0.00	0.00	0.00
Si59500BO7	905.00	1.00	905.00	0.01	-68.05	Lower	33.04	299.05	-0.00	Higher	Low	0.00	0.00	0.00
Derivatives, total				12.86	-10.78	Lower	2.21	20233.35	-1.23	Same	Low			

Assets not included in the report

Asset	Qty
DBH7	1
O2H7	708

9.2 Receiving and signing files from broker

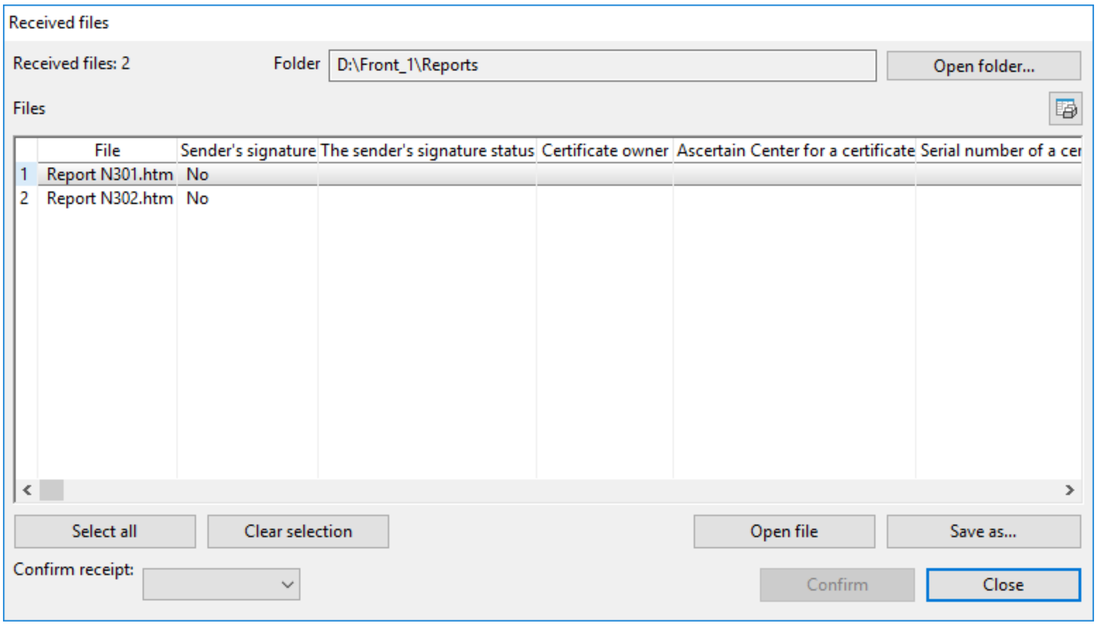
9.2.1 Purpose

The broker can transfer certain files, for example, reports that he prepared, to the client. The files can contain the sender's digital signature. The digital signature is verified automatically when the files are received. The client can use the digital signature to confirm a file if the brokerage service regulations so require, or confirm a file without using the digital signature (if no crypto-provider configured) or use a one-time password. The QUIK server registers receiving and confirming of files.

9.2.2 Received files

menu **Plugins/Reports/ 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 **Plugins/Reports/Received files** under the menu.



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

1. **Received files** specifies the number of received files.
2. **Folder** specifies the path to the default directory for archiving 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.
3. **Open folder...** opens the window with the directory to which files are saved when received from a sender.
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
Sender's signature	– **Yes:** the file is signed by sender; – **No:** the file is not signed (in this case, do not fill in the following fields)
The sender's signature status	– **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

Parameter	Purpose
Serial number of certificate	The number of the issued certificate
Error	Error message
Signed	**Yes**: this file is signed by the user. Otherwise, do not fill this field

5. **Select all** – select all received files in table. Available if the table contains the files that require confirmation and for which **Digital signature** or **Without signature** confirmation method are selected (see 9.2.4).

> **Received files for which Password confirmation method is selected (see 9.2.4) can be selected only one at time.**

6. **Clear selection** – deselect the selected files.
7. **Open file** button – view the received file (see 9.2.3). Available if only one file is selected.
8. **Save as...** button – save the file to a selected folder. Available if only one file is selected, and a selected file should be received within the running session.

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 **Open 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.

The files are saved to a standard directory where only archive received files are stored. Therefore, a copy of the file is opened in a temporary directory without changing the file in a standard directory. If necessary, the file can be saved by user to another directory clicking **Save as...** button.

9.2.4 Signing files

When a client receives files a confirmation method corresponding to a received file can be selected. Depending on the settings of Report generation module, the following file confirmation methods can be selected in the **Confirm receipt** field:

- Digital signature – confirm a selected file using the digital signature certificate.
- Without signature – confirm a selected file
- Password – confirm a selected file using a one-time password. To request a one-time password from the Report generation module, click the **Get password via SMS** button. The received password should be entered in the field on the left. The field becomes active only the password is received and the ‘Enter password’ message appears. The number of attempts to receive the

password and the number of one-time password entries attempts are configured by the administrator of the Report generation module. When reaching the maximum number of attempts, the user will lose the possibility to confirm the file using one-time passwords. It is possible to enter any of the received one-time passwords (the first one or requested later for this file).

Click **Confirm** to confirm a selected file.

If a confirmed file is selected, then the **Confirm receipt** field is not available.

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.

Generated Digital signature will be registered on the broker's server. The result of the operation is displayed in the **Confirmed** column of the Messages window.

Files received by the user can be cancelled by the broker if they are not confirmed 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.

> **To confirm files (using any method), you must be connected to the server.**

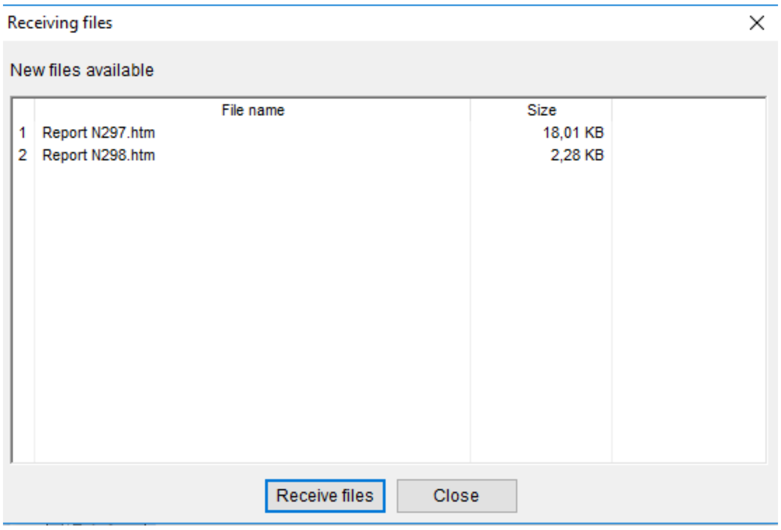
9.2.5 Receiving files

menu **Plugins/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.