

# Chapter 8. QPILE Language

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This chapter describes the use of QPILE, an algorithmic language built into QUIK system workstations. The first part of the chapter reviews main functions of the client terminal that are intended for work with programmable tables. In this document, users interested in developing their own programs can find the descriptions of QPILE constructs and built-in functions, as well as implementation examples (calculation of margin lending according to the guidelines of Federal Financial Market Service).

## 8.1 General

### 8.1.1 Purpose

The **QPILE** (QUIK Programmable Interface and Logic Environment) language is a set of instructions interpreted on the QUIK workstation.

QPILE is intended for creation of new tables for real-time calculation of the user's individual indicators based on information obtained from other tables.

This functionality is primarily useful for brokers, because each broker uses his or her own strategy for calculating client's position indicators. A built-in language allows for implementation of virtually any algorithm.

QPILE application examples:

1. Dynamic revaluation of client assets at the broker's workstation.
2. Dynamic revaluation of assets in the client portfolio and their total value.
3. Calculation of indicators not available in QUIK or in the exchange trading system using custom algorithms.
4. Calculation of margin lending parameters in compliance with the standards currently in effect.
5. Programming of a trading strategy that would generate signals for changing positions of instruments.

**The primary QPILE application is to calculate portfolio values; that is why the term 'portfolio' will be frequently used in the description of table types.**

### 8.1.2 QPILE operation mode

1. The table structure (the function of columns and rows, and formulas for calculation of parameters) is described in the form of a QPILE program. The formulas for calculation allow the use of standard mathematical and logic operations, variables and data arrays, as well as data obtained from other QUIK tables.
2. The program code can be obtained from the QUIK server (**server code**) or from the user's drive (**local code**). The QPILE language interpreter processes this code on the QUIK workstation and recalculates formula values at regular intervals. This provides an internal data source for the

values to be displayed in tables. Multiple tables can use one data source based on the same program. In this way, redundant calculations degrading system performance can be avoided.

3. The tables created in a program have the functions of standard QUIK tables.
4. A QUIK workstation has a built-in QPILE code debugger that allows single-step debugging and inspecting current variable values. For detailed information, see [8.24](#).

**Rows in the QPILE tables are numbered starting from one, while characters in the strings in QPILE are numbered starting from zero.**

### 8.1.3 Basic capabilities

QPILE basic functions are listed below:

1. Describing new tables of arbitrary structure;
2. Calculating table fields using mathematical formulas and Boolean expressions;
3. Highlighting table cells with different colours depending on the value;
4. Audio and text notifications.

A QPILE table supports all basic table operations available in QUIK:

- Editing, including selecting parameters to be displayed and their priority order;
- Hotkeys;
- Placement on screen tabs;
- Lookup of values in table cells;
- Table printout with preview;
- Copying data into the Windows Clipboard;
- Exporting data into Excel;
- Exporting data via ODBC.

Information from QUIK charts and tables listed below can be used as **source data** for calculating table parameters:

No.	Table
1	Quotes table
2	Time and Sales table
3	Orders table
4	Stop orders table
5	Trades table
6	Positions in instruments
7	Cash positions

No.	Table
8	Client account positions
9	Client account limits
10	Negdeal orders
11	Trades for execution
12	Order reports for NDM trades table
13	Client portfolio table
14	Buy / Sell table

No.	Table
15	Participant's cash positions
16	Participant's positions in instruments

No.	Table
17	Participant's positions on trading accounts
18	Table created during calculation of the program

#### 8.1.4 Functional constraints

The current version of QPILE and the tables created using this version do not support the following operations:

- Sorting in tables;
- Filters;
- Using the table as a data source for constructing charts;
- Saving table data into a text file using a shortcut menu;
- Exporting data into technical analysis systems.

## 8.2 Working with QPILE tables

### 8.2.1 Loading a program

At this stage, the descriptions of user tables are added to the list of available types. If table descriptions will be handled on the server, this part can be skipped.

To load the program code, select **Services / QPILE scripts**, or press CTRL+F11.

1. Click **Add** and select the file on the drive to read the program from. The files have a standard extension .QPL. The table name will appear in the **Available scripts** list.
2. While the file is read, the program is checked for correctness. If the program contains errors, the system notifies the user in the **Message Window**. The error message shows the file name and the line number of the error.
3. If the file is read successfully, relevant parameters are shown in the table fields as follows:

Field	Purpose
Current script	Table name
Total parameters	The number of parameters (columns) described in the table structure
Total clients	The number of available client codes from those listed in the table structure. This parameter is not applicable in the new version of the language
Firms	The list of firm identifiers used in the trading system (values corresponding to the <b>Dealer</b> field in the Orders or Trades tables)

Field	Purpose
Clients	The list of client identifiers to be shown in the table
Script parameters	The list of described parameters and detailed information about them
Calculation formula	Program source code in QPILE

4. Click **Load locally** to load the table that was read from a local file.
5. Click **Load to server** to load the program to the server, where it will be available to all server users. The permission to upload programs to the server is granted by the QUIK administrator.

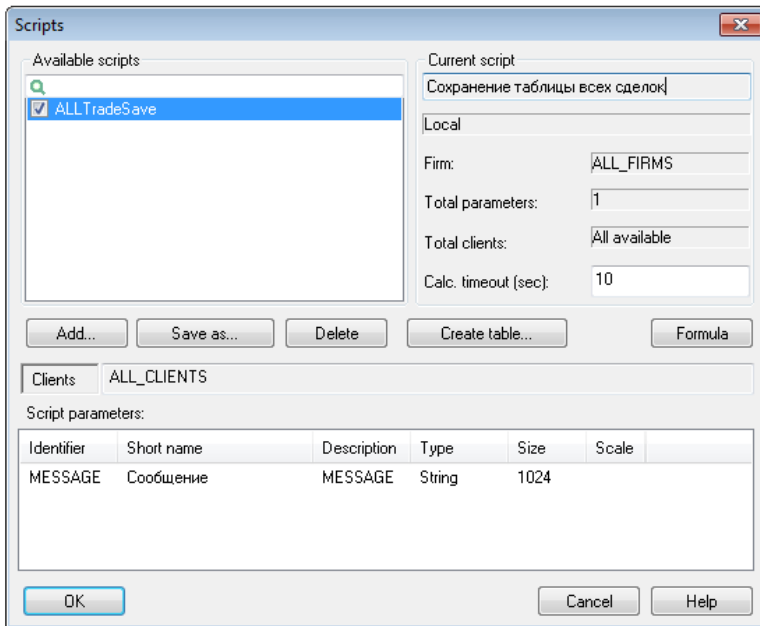
When loaded locally, the code is executed on the current workstation, and the table based on the code can be viewed on this workstation only.

**It is strongly recommended that you first load each new description locally, and only after reviewing it and verifying that it works and that the parameter are calculated correctly, upload it to the server.**

### 8.2.2 Setting program parameters

At this stage, the list of processed programs and the periodicity of calculations is determined. If the programs were loaded locally, they are automatically selected.

To select available programs with descriptions of table type, select **Services / QPILE scripts** or press **CTRL+F11**.



1. The **Available scripts...** list shows all programs that can be used to create tables, available both on the local machine and from the server. Select a program from the list by checking its checkbox. The fields in this dialogue window will display parameters related to the structure of the table being programmed.
2. Set calculation period for the table. If the program to be executed involves a large number of calculations, it is recommended that the calculation period be set to a minimum of 5-10 seconds.
3. Save the settings by clicking the **Save as...** button.
4. Click **Delete** to delete a selected item from the list. A table that is loaded from the server cannot be deleted.
5. Click **Formula** to open the window containing the program source code and the description of the table (shown as an example).
6. Click **Create table...** to **Create script table** (see [8.2.3](#)).
7. Click **OK** to close the window and save the settings. Click **Cancel** button to close the window without saving any changes.

**Settings made at this stage also apply to all previously created programmable tables. This stage can be used to enable/disable calculations in tables and to adjust the data update intervals.**

Applying settings to existing tables:

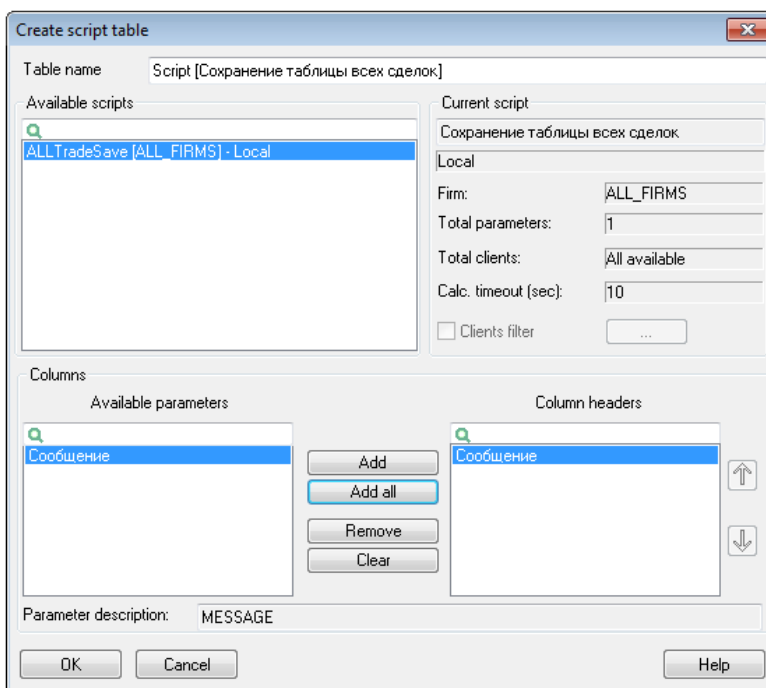
- How can recalculation of table values be disabled?

- \_\_\_ Select **Suspend calculation** from the shortcut menu or press CTRL+F11 and clear the checkbox of the required table type. The table will show the last calculated values;
  - \_\_\_ If more than one table was generated based on one program, the calculation will be disabled for all these tables;
  - \_\_\_ Press CTRL+F11 and clear all checkboxes to disable recalculation in all tables.
- How the calculation interval in an existing table can be modified?
    - \_\_\_ Select **Scripts settings** from the shortcut menu or press CTRL+F11, then, change the value of **Calc. timeout (sec)** and click **OK**.

### 8.2.3 Creating a table

At this stage, a table based on a program is created. One program can be used to as a basis for several tables for convenient display of these tables on the screen.

To create a programmable table, press **Create table...** in Scripts table (see [8.2.2](#)).



1. Select a program from the **Available scripts** list. Table structure data will be shown in the fields of the **Current script** section.
2. If required, use the **Clients filter** to limit the number of displayed rows in the table.
3. Create a list of table columns selecting them from the available parameters and specify the order in which they will be displayed in the table. The **Parameter description** field contains a note describing the selected parameter in detail.
4. Click **OK** to create a table.

**The created table has the same control functions as other QUIK tables. For example, the user can click  on the toolbar or press CTRL+E to edit the table.**

**RECOMMENDATIONS:** Table parameters are calculated based, among other things, on the Quotes table. Ensure that data required for calculating parameters can be received from the server (that they are not filtered out from the list of received parameters and instruments).

#### 8.2.4 Functions available for a table

Table data can be copied, exported to Excel, or exported via ODBC.

Functions available from the table's shortcut menu:

- **Suspend calculation** suspends calculation of the table's parameters (with the last calculated data shown in the table);
- **Start calculation** – restore calculation of the table parameters if it was suspended;
- **Restart calculation** clears all values and starts the calculation anew;
- **Start calculation in debug mode** clears all values, opens the debug window, and starts the calculation anew;
- **Save description to file** saves the program that describes the table to a text file;
- **View source** displays the table's program code in a window;
- **Script settings** opens a window that shows the program parameters including the calculation interval in seconds.

Description of the standard functions of the context menu for tables is given in sub-section 2.8.4 of Section 2: Basic Operating Principles.

Description of user filters and conditional formatting of tables is given in sub-sections 2.8.8 and 2.8.9 correspondently of Section 2: Basic Operating Principles.

The complete list of shortcut keys for all table types is shown in Appendix to Section 2.

**EXAMPLE:** Local loading of a program that calculates margin lending parameters according to the FFMS guidelines.

This example can be found in the archive containing this User Manual, in the qpile folder.

**Before loading the example file, replace the trader code in lines 4 and 60 with the code of your broker's firm.**

1. Press CTRL+F11 to open the window in which you can select the file (in this example, it is fkcb.qpl) and then click **Open**.
2. Click the **Load locally** button. A message window shows a notification that the file has been read. Click to exit.
3. Skip the next step, because table descriptions loaded locally are automatically marked as available for creating tables.



4. Press **Create table...** button to open the window for creating a table. Create a **Column headers** list by selecting parameters from those available.
5. Click **OK** to create a table containing a list of available client accounts, with the following parameters displayed in the columns:

Field name	Description
Owed to broker	The amount of cash or instruments owed by the client to the broker in terms of cash
Only client's money	Total amount of all current cash balances of the client
Estimate	Total amount of all current credit balances for instruments of the client in terms of cash
Rouble funds	Available equity of the client
All funds	Current value of the client's equity (the sum of <b>Estimate</b> and <b>Ruble funds</b> )
Margin ratio	Current margin ratio estimated according to the FFMS guidelines
Status	A text comment explaining the meaning of the margin ratio

The table cells will display data, which are recalculated at the specified regular intervals.

If no data is displayed in the table, this, most likely, means that the program code contains incorrect firm identifiers, instrument codes, or client codes.

If required, the user can change the calculation interval or filter the list of client codes by selecting **Script settings** from the shortcut menu or by pressing CTRL+F11.

## 8.3 Program file structure

A program code file is a text file encoded with in CP-1251 encoding. A single file describes one particular type of table. The files have standard extension .QPL.

The description consists of three parts:

1. The 'Header' contains the table name and the description of basic parameters;
2. The 'Program body' contains the program code;
3. The 'Description of table columns' contains the names of table columns and format definition for the relevant table cells.

All parts are mandatory and must follow strictly in the specified order. Each file must always begin with a header and end with the string END\_PORTFOLIO (END\_PORTFOLIO\_EX is used in the new version of the language).

Examples of files see in the QPILE folder that comes with the User's Manual.

### 8.3.1 File header

The file header contains basic parameters of the table:

Parameter	Purpose
PORTFOLIO	A table name: an alphanumerical identifier in Latin letters without spaces.
PORTFOLIO_EX	'PORTFOLIO' is a parameter used in the first version of the language, 'PORTFOLIO_EX' is a program name for the extended language version (starting from QUIK 4.09)
DESCRIPTION	Text description of the table
* CLIENTS_LIST	A comma-separated list of client codes for which table values are calculated. ALL_CLIENTS means that all client codes are selected. Each table row contains values for a separate client account
FIRMS_LIST	A comma-separated list of firm (trader) identifiers whose clients have access to the table

\* – this parameter is used in the previous version of the language and is not required in the current version.

Each parameter must be described in a separate line and end with a semicolon (;).

Example of a header:

```
PORTFOLIO AVAILABLE_MONEY;  
DESCRIPTION Available cash of the client;  
CLIENTS_LIST ALL_CLIENTS;  
FIRMS_LIST MC0012300000;
```

This table will be shown under name AVAILABLE\_MONEY in the list of available tables. When available table descriptions are selected, the 'Current script' field shows 'Available cash of the client'. The same name will be used as a default caption for the table. The parameters are calculated for all client accounts with the firm code MC0012300000 that are available for the user in the tables of positions.

### 8.3.2 Program body

This section contains the program code for calculation of values in table cells. The section begins with the string PROGRAM and ends with the string END\_PROGRAM. To exit from the program body the RETURN statement is used.

- 1. The character case (upper or lower) in instructions is ignored by the interpreter. All string constants are automatically converted to uppercase. However, if necessary, the automatic conversion of characters to uppercase can be disabled. To do so, the following string has to be inserted between the header and the program body:**

```
USE_CASE_SENSITIVE_CONSTANTS
```

Once this key is added, string variables will not be converted to upper case.

2. The interpreter ignores multiple spaces, except for those inside string variables.
3. Long strings that do not fit into one line are split using combination '<space>\_'. For example:

```
CLIENTS_LIST 0001, 0002, 0003, 0004, 0005, 0006, 0007, 0008, 0009, 0010, _  
0011, 0012, 0013, 0014, 0015;
```

4. A single quotation mark (') is used to mark comments. A comment is effective to the end of the line.
5. Statements are separated by a carriage return. That is, each statement is described in an individual line.
6. The characters in a string are numbered beginning with 0.

Program example:

```
PROGRAM  
FirmCode = "MC0012300000"  
CurrentBalance      = MONEY_CURRENT_BALANCE(ROWNAME, FirmCode, "EQTV", "SUR")  
CurrentLimit = MONEY_CURRENT_LIMIT(ROWNAME, FirmCode, "EQTV", "SUR")  
Locked = MONEY_LIMIT_LOCKED(ROWNAME, FirmCode, "EQTV", "SUR")  
AvailableMoney      = MoneyCurrentBalance + MoneyCurrentLimit - MoneyLocked  
If AvailableMoney > 0  
Status = "Orders available"  
Else  
Status = "Orders unavailable"  
SET_ROW_COLOR(ROWNAME, "RGB(255,138,138)", "DEFAULT_COLOR")  
End If  
END_PROGRAM
```

This example relates to the creation of the **Available cash of the client** table. The created table partially duplicates the fields from the **Cash positions** table and contains two calculated fields as well.

### 8.3.3 Definition of table columns

In order for the table to display calculated values, its columns must be described and the format of cells in each column defined. This is what this file section is intended for.

Each individual column of the table is described using the set of parameters given below:

Parameter	Purpose
PARAMETER	Name of the program variable whose value will be shown in the given column (maximum length is 31 characters)
PARAMETER_TITLE	Column name shown in the table (maximum length is 32 characters)
PARAMETER_DESCRIPTION	Expanded description of a parameter (maximum length is 127 characters)
PARAMETER_TYPE	The data type of the cells in this column. Two data types can be used: <ul style="list-style-type: none"> <li>– NUMERIC(&lt;number_of_digits&gt;, &lt;number_of_digits_after_the_point&gt;) – double with floating point;</li> <li>– STRING(&lt;string_length&gt;) – string</li> </ul>

The description of each parameter ends with END.

The description of parameters must be followed by END\_PORTFOLIO (in the first version of the language) or END\_PORTFOLIO\_EX (in the new version).

Example of description:

```
PARAMETER AvailableMoney;
PARAMETER_TITLE Available;
PARAMETER_DESCRIPTION Available cash of the client;
PARAMETER_TYPE NUMERIC(10,2);
END
```

The values of the variable 'AvailableMoney' will be shown in the **Available** column. During configuration, the **Parameter description** field shows 'Available cash of a client'. The column values will be displayed as numbers with two decimals. The same format is recommended for exporting data from the table via ODBC.

### 8.3.4 Including additional files

The section INCLUDE is used to include additional files with functions to the program. This section is located between the header and the body of the program and is described as follows:

```
INCLUDE file1, file2, ..., fileN;
```

where file1, file2, ..., fileN are relative or full paths to the files containing descriptions of functions (separated by commas).

Example of description:

```
INCLUDE C:/Program Files/ADDITION/object_1, C:/Program Files/ADDITION/object_2;
```

## 8.4 QPILE language constructs

### 8.4.1 Data types

1. The following data types are used:

\_\_\_ STRING – string data;

'Total bid'
-------------

\_\_\_ DOUBLE – real or double data. Floating-point numbers accurate to 15 decimal places, but no more than 8 digits after the decimal point;

1234567.89
------------

\_\_\_ COLLECTION – collection;

**Collection** is a list of objects indexed using an integer key (starting from 0).

0	1	2	3
«HYDR»	12	7.890	«BUY»

\_\_\_ MAP – associative array of data;

**Associative Array (MAP)** is a sequence of [key, value] pairs that allows for retrieving values by the key. Each key corresponds to only one value or, in other words, each key in an associative array is unique. A key is always a string.

NUMBER	TIME	OPERATION
67890	'12:34:56'	BUY

2. The COLLECTION and MAP data types are structural. They can:

\_\_\_ Be heterogeneous, that is, contain values of different types;

\_\_\_ Contain values of any types including COLLECTION and MAP variables.

3. All variables, except for formal parameters, have global scope defined by the execution context. If a variable was assigned a value in the process of execution, it will be considered as defined until the end of the program execution.

Variables retaining their values across program calculation intervals are called **global**. Global variables are described by the function `NEW_GLOBAL ()` (see [8.5.1](#)).

4. The number of variables in a program cannot exceed 1000.

### 8.4.2 Typecasting

1. Language variables have no types and can change the data type at runtime.

2. Applying operators '+', '-', '\*', '/' to string variables converts them into real values. If the strings cannot be converted to real, the real value is assumed to be 0.0. The result of applying these operations to structural variables is undefined.
3. The comparison operation for real and string variables is allowed only for variables holding values of the same type. The result of comparison operation is not defined for COLLECTION and MAP variables.
4. The result of concatenating (operator &) real variables is a string.
5. Argument type conversion is always performed when external functions are called.
6. Values of structural type variables can be accessed and changed using special functions described in sections [8.7](#)–[8.8](#).

### 8.4.3 Expressions

1. Mathematical operations ('+', '-', '\*', '/', and unary '-') are performed with a standard priority.
2. Boolean operations have equal priority (except AND and OR) and are executed from left to right. AND and OR operations are executed last, from left to right. For example:

**A < B or A = C is equivalent to (A < B) or (A = C)**

3. Parentheses can be used in expressions and comparisons.

Admissible expressions:

Operation	Description
<b>Mathematical</b>	
+	Addition
-	Subtraction
*	Multiplication
/	Division
Unary '-'	Value sign inversion
D or E	Exponential notation, 3D2 is equivalent to 3*10^2
<b>Boolean</b>	
==	Equality
=	Equality, similar to the previous one
>	Greater than
<	Less than
>=	Greater than or equal

Operation	Description
<=	Less than or equal
!=	Not equal
<>	Not equal, similar to the previous one
AND	Boolean AND
OR	Boolean OR
<b>String</b>	
&	Joining or concatenation of strings

**Type casting must be used when assigning values to variables. For example, `A="3E2"+0` assigns number 300 to the variable, whereas `A="5E3"` assigns the string value "5E3".**

#### 8.4.4 Conditional statements

Conditional statement syntax:

```
IF condition
Sequence of instructions
ELSE
Sequence of instructions
END IF
```

A condition is a logical expression. The nesting depth of conditional statements is not restricted. The END IF statement can contain only a single space.

Example:

```
IF DealerMoney = 0
Margin = 100
ELSE
Margin=0
END IF
```

### 8.4.5 Loops

Loop statement syntax:

1. Executes a sequence of instructions for each variable value from the **list of values**. The **List of values** is defined by a STRING variable with a comma-separated list of values.

```
FOR variable IN list of values
Sequence of instructions
END FOR
```

2. Executes a sequence of instructions for each variable value in a range between 'value1' and 'value2' which can be represented by mathematical expressions, with a step equal to 1. If 'value2' < 'value1', the cycle is not processed.

```
FOR variable FROM value1 TO value2
Sequence of instructions
END FOR
```

The nesting depth of loop statements is not restricted. The END FOR statement can contain only a single space.

Example:

```
FkcbSecsList = "HYDR,SBER,MSNG,LKOH,YUKO,RTKM"

FOR Sec IN FkcbSecsList
DCPos = DEPO_CURRENT_BALANCE(ROWNAME, FirmList, Sec, DefDepoAcc)
DCLim = DEPO_CURRENT_LIMIT(ROWNAME, FirmList, Sec, DefDepoAcc)
DOLim = DEPO_OPEN_LIMIT(ROWNAME, FirmList, Sec, DefDepoAcc)
SecPos = DCPos + DCLim - DOLim
SecPos = SecPos * GET_PARAM(ClassCode, Sec, "LAST") * GET_PARAM(ClassCode, Sec,
"LOTSIZE")
DepoPos = DepoPos + ignore_negative(SecPos)
DealerMoney = DealerMoney + dealer(SecPos)
END FOR
```

This loop searches through all instruments from the «FkcbSecsList» list of instruments and processes the position for each instrument for the current client being estimated.

The BREAK statement is used to break the loop before its end. It breaks the execution of FOR and transfers control to the next statement.



The CONTINUE statement transfers execution control to the next iteration of FOR. In the FOR statement, the next iteration begins with evaluation of the FOR loop conditional expression. Following the evaluation of the conditional expression, the execution of the statement is either terminated or the statement's body is executed, depending on the computation result.

#### 8.4.6 Functions

General:

1. Descriptions of functions may be located anywhere in the program.
  2. All functions must have unique names, no overload by types or number of parameters is allowed.
  3. Functions may return the value using a variable named RESULT.
  4. All parameters are passed to functions by value.
  5. A function may be a procedure. In this case, the returned value is not used at the place such function is called, so assigning the RESULT variable inside the function is not necessary.
  6. The RETURN statement can be used to exit from the function's body.
1. In the description of the syntax of functions returning or accepting a variable of any type, the type ANY is used for designation.
  2. A table created in program calculation is designated as OWN.

User-defined functions have the following syntax:

```
FUNC function (list of arguments)
Sequence of instructions
END FUNC
```

The END FUNC statement can contain only a single space.

Example:

```
FUNC ignore_negative(x)
If x > 0
RESULT = x
Else
RESULT = 0
End If
END FUNC
```

### 8.4.7 QPILE functions

Standard QPILE-language functions are intended for working with structural variables and obtaining values from the QUIK tables.

Function	Purpose
NEW_GLOBAL	Initialises a global variable
MESSAGE	Outputs text in the Message Box

#### [Mathematical functions](#)

ABS	Module
ACOS	Arc cosine
ASIN	Arc sine
ATAN	Arc tangent
CEIL	Rounding up
COS	Cosine
EXP	Exponent
FLOOR	Rounding down
LOG	Logarithm
POW	Raising to a power
RAND	Random number
RANDOMIZE	Random number generation
SIN	Sine
SQRT	Square root
TAN	Tangent

#### [Functions for working with collections \(COLLECTION\)](#)

CREATE_COLLECTION	Defines a collection
GET_COLLECTION_COUNT	Returns the number of collection items
REMOVE_COLLECTION_ITEM	Removes a collection item
INSERT_COLLECTION_ITEM	Inserts a collection item
SET_COLLECTION_ITEM	Replaces the value of a collection item

Function	Purpose
GET_COLLECTION_ITEM	Reads the value of a collection item

#### [Functions for working with associative arrays \(MAP\)](#)

CREATE_MAP	Defines an array
SET_VALUE	Adds a new element to the array
GET_VALUE	Reads an element from the array

#### [Functions for accessing rows in arbitrary QUIK tables](#)

GET_ITEM	Returns the row with the specified number from a QUIK table
GET_NUMBER_OF	Returns the number of records in the specified QUIK table

#### [Functions for accessing a list of available parameters](#)

GET_CLASSES_LIST	Returns a list of class codes available in the current session
GET_CLASS_SECURITIES	Returns a list of instrument codes for the specified list of classes
GET_SECURITY_INFO	Returns information for an instrument with the specified code from the specified class

#### [Functions for handling programmable tables](#)

ADD_ITEM	Adds a new row to the table
MODIFY_ITEM	Modifies the specified table row
DELETE_ITEM	Deletes the specified table row
DELETE_ALL_ITEMS	Deletes all values in the table
SET_ROW_COLOR	Sets the highlighting color for the table row
SET_ROW_COLOR_EX	Sets the background and font color for a table row

#### [Functions for getting values from the quotes table](#)

GET_PARAM*	Returns values from the Quotes table
GET_PARAM_EX	Returns all values from the Quotes table

Function	Purpose
<b>Functions for retrieving values from the Level II Quotes table</b>	
GET_QUOTES_II_LEVEL_DATA	Returns values from the Level II Quotes table
<b>Functions for retrieving values from the Positions in instruments table*</b>	
DEPO_OPEN_BALANCE	Instruments opening balance
DEPO_OPEN_LIMIT	Instruments opening limit
DEPO_CURRENT_BALANCE	Instruments current balance
DEPO_CURRENT_LIMIT	Instruments current limit
DEPO_LIMIT_AVAILABLE	Number of available instruments
DEPO_LIMIT_LOCKED	Number of instrumentslots locked
DEPO_LIMIT_LOCKED_BUY	Number of instrumentslots locked to buy
DEPO_LIMIT_LOCKED_BUY_VALUE	Value of instrumentslocked to buy
<b>Functions for retrieving values from the Cash positions table*</b>	
MONEY_OPEN_BALANCE	Opening cash balance
MONEY_OPEN_LIMIT	Opening cash limit
MONEY_CURRENT_BALANCE	Current cash balance
MONEY_CURRENT_LIMIT	Current cash limit
MONEY_LIMIT_AVAILABLE	Available cash
MONEY_LIMIT_LOCKED	Amount of cash locked in buy orders
<b>Functions for the calculation of margin positions</b>	
SHORT_VALUE	Value of all short positions
LONG_VALUE	Value of all long positions
<b>Functions for retrieving values from the Client Portfolio and Buy / Sell tables</b>	
GET_CLIENT_MARGINAL_PORTFOLIO_INFO	Returns values of parameters in the <b>Client Portfolio</b> table
GET_CLIENT_MARGINAL_BUY_SELL_INFO	Return values of parameters in the <b>Buy/Sell</b> table
<b>File handling functions</b>	

Function	Purpose
CLEAR_FILE	Clears file
WRITE	Writes a string at the end of the file
Writeln	Writes a string with a carriage return at the end of file
GET_FILE_LEN	Returns the number of rows in the file
READ_LINE	Reads the line with the specified number from the file
<b>String handling functions</b>	
LEN	Returns the number of characters in the string
TRIM	Trims spaces at the end of the string
SUBSTR	Returns a substring
FIND	Finds the substring position in the string
<b>Chart handling functions</b>	
GET_CANDLE	Return values of the candle prices, volumes and indicators (OHLCV) on the chart
GET_CANDLE_EX	Returns values of the candle prices, volumes and indicators (OHLCV) in the chart
<b>Order handling functions</b>	
SEND_TRANSACTION	Entry of a new order
<b>Label handling functions</b>	
ADD_LABEL	Adds a label
DELETE_LABEL	Deletes a label
DELETE_ALL_LABELS	Deletes all labels
GET_LABEL_PARAMS	Returns label parameters
SET_LABEL_PARAMS	Sets label parameters
<b>Service Functions</b>	
GET_TRADE_DATE	Returns the date of the current trading session
GET_DATETIME	Returns the current date and time

Function	Purpose
APPLY_SCALE	Rounds with the specified accuracy
IS_CONNECTED	Determines the status of the connection between the client terminal and the server
GET_INFO_PARAM	Returns parameters for the information window ( <b>Connection / Information window</b> )
BREAKPOINT	Breaks program execution and calls the <b>Debug</b> window

\* – functions from the previous version of the QPILE language retained for backward compatibility. Values returned by these functions can also be obtained by using function GET\_ITEM to read a table row and function GET\_VALUE to obtain a value from it

Functions from the previous versions no longer supported:

- MONEY\_LIMIT\_LOCKED\_NONMARGINAL\_VALUE.

## 8.5 General functions

### 8.5.1 NEW\_GLOBAL

This function is intended for initialization of a global variable. A global variable retains its value across iterations of table values calculations. The initialization is performed by a variable of any type and results in a global variable of the corresponding type.

NEW\_GLOBAL (STRING Name, ANY InitValue)

Parameters:

No.	Parameter	Type	Description
1	Name	STRING	String name of the created variable
2	INITVALUE	ANY	Value for initialization of a global variable

A string constant or a variable with a string value can be used as the first parameter. In the latter instance, the created global variable has the same name as the value of the string variable.

Example:

```
\
NEW_GLOBAL("GLOBAL", "MyFirstGlobal")
```

```
NEW_GLOBAL(Global,1)
\
```

Executing these two lines creates two global variables: A string variable named GLOBAL that has value MyFirstGlobal and a real type variable named MyFirstGlobal that has value 1.

### 8.5.2 MESSAGE

This function displays a Message Box with the specified text.

MESSAGE (STRING Text, DOUBLE Msg\_type)

Parameters:

No.	Parameter	Type	Description
1	TEXT	STRING	Message text
2	MSG_TYPE	DOUBLE	A message type defining the type of icon in the Window and a tone signal. Valid values: <ul style="list-style-type: none"><li>– 1 – Information;</li><li>– 2 – Attention;</li><li>– 3 – Error</li></ul>

Example:

```
\
MESSAGE ("Hello!",1)
\
```

## 8.6 Mathematical functions

### 8.6.1 ABS

Returns the absolute value of the number

DOUBLE      ABS (DOUBLE Value)

### 8.6.2 ACOS

Returns the value of the argument's arc cosine.

DOUBLE      ACOS (DOUBLE Value)

### 8.6.3 ASIN

Returns the value of the argument's arc sine.

DOUBLE ASIN (DOUBLE Value)

### 8.6.4 ATAN

Returns the value of the argument's arc tangent.

DOUBLE ATAN (DOUBLE Value)

### 8.6.5 CEIL

Returns the nearest integer greater than or equal to the argument.

DOUBLE CEIL (DOUBLE Value)

### 8.6.6 COS

Returns the value of the argument's cosine.

DOUBLE COS (DOUBLE Value)

### 8.6.7 EXP

Returns the argument's exponent.

DOUBLE EXP (DOUBLE Value)

### 8.6.8 FLOOR

Returns the nearest integer, smaller than the argument.

DOUBLE FLOOR (DOUBLE Value)

### 8.6.9 LOG

Returns the natural logarithm of the argument

DOUBLE LOG (DOUBLE Value)

### 8.6.10 POW

Raises the argument to a power.

DOUBLE POW (DOUBLE Value, DOUBLE Power)

### 8.6.11 RAND

Returns a random integer value in the range from 0 to 32767.

DOUBLE RAND ()



### 8.6.12 RANDOMIZE

Generation of random numbers.

DOUBLE      RANDOMIZE ()

Initialises the random number generator to define a random sequence of the generated numbers. Function RANDOMIZE () must be called before the RAND() function is used.

### 8.6.13 SIN

Returns the value of the argument's sine.

DOUBLE      SIN (DOUBLE Value)

### 8.6.14 SQRT

Returns the value of the argument's square root.

DOUBLE      SQRT (DOUBLE Value)

### 8.6.15 TAN

Returns the value of the argument's tangent.

DOUBLE      TAN (DOUBLE Value)

Example:

```
'  
MESSAGE ("ACOS 0.5 - " & acos(0.5),1)  
MESSAGE ("ASIN 0.5 - " & asin(0.5),1)  
MESSAGE ("ATAN 2 - " & atan(2),1)  
MESSAGE ("CEIL 2.2 - " & ceil(2.2),1)  
MESSAGE ("COS 0.5 - " & cos(0.5),1)  
MESSAGE ("EXP 2 - " & exp(2),1)  
MESSAGE ("FLOOR 4.5 - " & floor(4.5),1)  
MESSAGE ("LOG 0.5 - " & log(0.5),1)  
MESSAGE ("POW 2,3 - " & pow(2,3),1)  
MESSAGE ("RAND - " & rand(),1)  
MESSAGE ("SIN 0.5 - " & sin(0.5),1)  
MESSAGE ("SQRT 2 - " & sqrt(2),1)  
MESSAGE ("TAN 0.5 - " & tan(0.5),1)  
'
```

When the example is executed, a Message Box appears on the screen showing the function and the result of calculation of its value.

## 8.7 Functions for working with collections (COLLECTION)

Functions from this group are intended for working COLLECTION-type variables.

**Collection** is a list of objects indexed using an integer key (starting from 0). A collection may contain elements of any type including COLLECTION-type variables. A collection may be non-homogeneous, that is, contain objects of different types. In the current implementation, a collection element identified by an index is accessed in linear time.

### 8.7.1 CREATE\_COLLECTION

The first function creates an empty collection and the second one is a copy constructor.

```
COLLECTION CREATE_COLLECTION ()
```

```
COLLECTION CREATE_COLLECTION (COLLECTION IntValue)
```

### 8.7.2 GET\_COLLECTION\_COUNT

Returns the number of elements in the collection.

```
DOUBLE GET_COLLECTION_COUNT (COLLECTION Name)
```

### 8.7.3 REMOVE\_COLLECTION\_ITEM

Removes the element indexed with index from the Name collection.

```
COLLECTION REMOVE_COLLECTION_ITEM (COLLECTION Name, DOUBLE index)
```

### 8.7.4 INSERT\_COLLECTION\_ITEM

Inserts variable value as an element indexed with index.

```
COLLECTION INSERT_COLLECTION_ITEM (COLLECTION Name, DOUBLE index, ANY value)
```

When the element indexed with "index" is inserted, the existing collection element indexed with "index" is shifted into the place of the element indexed with "index+1", and so on for all existing elements with indices equal to or greater than the value of the insertion index. See example in [8.7.6](#).

### 8.7.5 SET\_COLLECTION\_ITEM

Replaces the value of the element indexed with "index" with the "value".

```
COLLECTION SET_COLLECTION_ITEM (COLLECTION Name, DOUBLE index, ANY value)
```

### 8.7.6 GET\_COLLECTION\_ITEM

Returns the value of the element indexed with "index".

ANY    GET\_COLLECTION\_ITEM (COLLECTION Name, DOUBLE index)

Parameters:

No.	Parameter	Type	Description
1	INTVALUE	COLLECTION	Collection for initialization of a newly created object
2	Name	STRING	Collection name
3	INDEX	DOUBLE	Index for addressing a collection. It must have an integer value
4	VALUE	ANY	An arbitrary type value for inclusion in the collection

Example:

```
\n\ncol=CREATE_COLLECTION()\nFOR i FROM 0 TO 9\n  col=INSERT_COLLECTION_ITEM(col,0,0)\n  col=SET_COLLECTION_ITEM(col,0,i)\nEND FOR\ns = GET_COLLECTION_ITEM(col,5)\nlen = GET_COLLECTION_COUNT(col)\n\n
```

An empty collection is created. Then, a null element with value "0" is inserted 10 times in the collection and immediately its value changes to the value of the loop variable. As a result, a collection of 10 elements is created. Upon execution of the program, "s"=4, "len"=10, and "col" has the following form:

0	1	2	3	4	5	6	7	8	9
9	8	7	6	5	4	3	2	1	0

## 8.8 Functions for working with associative arrays (MAP)

Functions from this group are intended for working with MAP-type variables.

**Associative Array (MAP)** is a sequence of [key, value] pairs used to get values by the key. Only a single value corresponds to each key. An associative array may contain elements of any type including structural variables as well. Different elements of such array may contain various types of

objects as values. A key is always a string. In the current implementation, access by a key to a collection element is performed in linear time.

### 8.8.1 CREATE\_MAP

The first function creates an empty array and the second one is a copy constructor.

```
MAP    CREATE_MAP ()
MAP    CREATE_MAP (MAP IntValue)
```

### 8.8.2 SET\_VALUE

This function adds the element having a value and a key named "Value" and "Key", respectively, to the array "Name." If the array contains an element with the key named "Key," the value of such element will be changed to "Value." The function returns a modified array.

```
MAP    SET_VALUE(MAP Name, STRING Key, ANY Value)
```

### 8.8.3 GET\_VALUE

This function returns the value of the element with a key named "Key" from the array "Name." If the element is not found, the function returns an empty string.

```
STRING    GET_VALUE(MAP Name, STRING Key)
```

Parameters:

No.	Parameter	Type	Description
1	INTVALUE	MAP	Array for initializing the created object
2	NAME	STRING	Array name
3	KEY	STRING	Value of the key used to insert or access an element in the array
4	VALUE	ANY	An arbitrary value for inclusion into the array

Example:

```
\
map=CREATE_MAP ()
FOR i FROM 0 TO 9
map=SET_VALUE(map, "key" & i, i)
END FOR
s = GET_VALUE(map, "key5")
\
```

An empty array is created. Then, in a loop, elements that have the value equal to the loop variable and the key of the "'key' & i" type are inserted into the array. After the program executes, "s"=5.

**This function returns a `STRING` value, unless it is not explicitly converted into a `DOUBLE`-type value.**

For example:

```
RES=0+GET_VALUE
```

## 8.9 Functions for accessing rows in arbitrary QUIK tables

Functions from this group are intended for accessing data in QUIK workstation tables.

### 8.9.1 GET\_ITEM

This function returns an associative array (MAP) containing data from the string with the number "Index" from the table named TableName.

MAP GET\_ITEM(STRING TableName,DOUBLE Index)

The returned array contains values of table cells from the client terminal's table as its elements, whose keys are the names of the columns. Valid values of the TableName field and the keys are shown in tables below. Values of the keys for the programmable table **OWN** correspond to the names of columns specified in the parameter description section.

### 8.9.2 GET\_NUMBER\_OF

This function returns the number of records in the TableName table.

DOUBLE GET\_NUMBER\_OF(STRING TableName)

Parameters:

No.	Parameter	Type	Description
1	TABLERNAME	STRING	QUIK table name
2	INDEX	DOUBLE	Index for addressing a collection. It must have an integer value

Example:

```
\n\nn=GET_NUMBER_OF ("ALL_TRADES")\nvalue=0
```

```

FOR i FROM 1 to n
trade = GET_ITEM ("ALL_TRADES ", i)
value = value + GET_VALUE (trade, "VALUE")
END FOR
\

```

In this example, first the number of records in the **Time and Sales** table (anonymous trades) is queried, then a loop is executed in which a corresponding MAP is created for each record from which a value identified by the VALUE key is retrieved. As a result, the variable named "value" contains the total volume of anonymous trades for the moment.

### 8.9.3 Descriptions of tables and parameters

#### 1. Tables used in the GET\_NUMBER\_OF and GET\_ITEM functions:

Table Name	Table
ORDERS	Table of orders
STOP_ORDERS	Table of stop orders
TRADES	Table of trades
ALL_TRADES	Time and Sales
MONEY_LIMITS	Cash positions
DEPO_LIMITS	Positions in instruments
FUTURES_CLIENT_HOLDINGS	Positions of client accounts (futures)
FUTURES_CLIENT_LIMITS	Client account limits (futures)
NEG_DEALS	Table of negdeal orders
NEGOTIATION_TRADES	Table of trades for execution
NEG_DEAL_REPORTS	Table of negotiated deal orders / reports
POSITIONS	Participant's cash positions
FIRM_HOLDING	Participant's positions in instruments
ACCOUNT_BALANCE	Participant's positions on trading accounts
OWN	Table created by program calculations

## 2. Description of parameters from the **Orders Table** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	NUMBER	DOUBLE	Number of the order in the trading system
2	EXCHANGE_CODE	STRING	Exchange code in the trading system
3	DATE	DOUBLE	Date of order entry
4	TIME	DOUBLE	Time of order entry
5	ACTIVATION_TIME	DOUBLE	Time of activation
6	WITHDRAW_TIME	DOUBLE	Order kill time
7	SECURITY	STRING	Short name of the instrument
8	SECCODE	STRING	Instrument code in the order
9	CLASS	STRING	Short name of the instrument class
10	CLASSCODE	STRING	Order class code
11	OPERATION	STRING	Operation. Valid values: SELL or BUY
12	ACCOUNT	STRING	Trading account
13	PRICE	DOUBLE	Price
14	QUANTITY	DOUBLE	Quantity in lots
15	BALANCE	DOUBLE	Balance
16	VALUE	DOUBLE	Value in cash
17	TRADE_CURRENCY	STRING	Order currency
18	YIELD	DOUBLE	Yield
19	ACCRUEDINT	DOUBLE	Accrued coupon income
20	USERID	STRING	Trader's ID
21	FIRMID	STRING	Firm ID
22	CLIENTCODE	STRING	Client code
23	COMMENT	STRING	Comment
24	STATUS	STRING	Order status. Valid values: ACTIVE, KILLED or FILLED

No.	Parameter	Type	Description
25	TYPE	STRING	Order type. Sequence of three characters: <ul style="list-style-type: none"> <li>– 1st: L - limit or M – market;</li> <li>– 2nd: S - settlement at any price or O - settlement at one price;</li> <li>– 3rd: N - fill or kill, W - withdraw / kill balance, or &lt;space&gt; - unconditional</li> </ul>
26	TRANS_ID	DOUBLE	Transaction ID
27	SETTLECODE	STRING	Settlement code
28	PRICE2	DOUBLE	Buyback price
29	IS_MARKET_MAKER_ORDER	STRING	Order of a market maker. Valid values: YES or <space>
30	SESSION_DATE	DOUBLE	Date of the current trading session
31	TIME_MICROSEC	DOUBLE	Number of microseconds in the order placement period
32	WITHDRAW_DATE	DOUBLE	Order kill date
33	WITHDRAW_TIME_MICROSEC	DOUBLE	Number of microseconds in the order kill period
34	PERIOD	DOUBLE	Trading session period. Valid values: <ul style="list-style-type: none"> <li>– 0 – opening;</li> <li>– 1 – regular;</li> <li>– 2 – closing</li> </ul>
35	VISIBLE_QUANTITY	DOUBLE	Visible quantity. This parameter is used for “Iceberg” type orders.
36	LINKED_ORDER	DOUBLE	Order number in the trading system
37	SEC_CURRENCY	STRING	Settlement currency
38	EXPIRE_DATE	DOUBLE	Term
39	UID	DOUBLE	UID

### 3. Description of parameters from the **Trades Table** returned by GET\_ITEM:

Nº	Parameter	Type	Description
1	NUMBER	DOUBLE	Number of the trade in the trading system
2	EXCHANGE_CODE	STRING	Exchange code in the trading system
3	DATE	DOUBLE	Execution date
4	TIME	DOUBLE	Execution time



<b>Nº</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
5	ORDER_NUMBER	DOUBLE	Number of the order in the trading system
6	SECURITY	STRING	Short name of the instrument
7	SECCODE	STRING	Instrument code
8	CLASS	STRING	Short name of the class
9	CLASSCODE	STRING	Class code
10	OPERATION	STRING	Operation. Valid values: _ SELL; _ BUY
11	TYPE	STRING	Type of trade. Valid value: MARGIN - margin trade
12	ACCOUNT	STRING	Trading account
13	PRICE	DOUBLE	Price
14	QUANTITY	DOUBLE	Quantity in lots
15	VALUE	DOUBLE	Value in cash
16	TRADE_CURRENCY	STRING	Currency
17	SETTLE_CURRENCY	STRING	Settlement currency
18	SETTLE_CODE	STRING	Settlement code
19	YIELD	DOUBLE	Yield
20	ACCRUEDINT	DOUBLE	Accrued coupon income
21	USERID	STRING	Trader's ID
22	STATION_ID	STRING	Workstation ID
23	FIRMID	STRING	Dealer's ID
24	FIRMNAME	STRING	Trader's firm's ID
25	CLIENTCODE	STRING	Client code
26	COMMENT	STRING	Comment
27	PARTNER_FIRMID	STRING	Partner's firm's ID
28	PARTNER_FIRM_NAME	STRING	Partner's firm's name
29	PRICE2	DOUBLE	Buyback price
30	REPORATE	DOUBLE	REPO rate (%)
31	TS_COMISSION	DOUBLE	Trading system commission

Nº	Parameter	Type	Description
32	CLEARING_COMISSION	DOUBLE	Clearing commission (MOEX)
33	EXCHANGE_COMISSION	DOUBLE	Stock exchange commission (MOEX)
34	TECH_CENTER_COMISSION	DOUBLE	Technical center commission (MOEX)
35	ACCRUED2	DOUBLE	Accrued interest (%) at the date of buyback
36	REPOVALUE	DOUBLE	REPO value
37	REPO2VALUE	DOUBLE	REPO buyback value
38	REPOTERM	DOUBLE	REPO term
39	START_DISCOUNT	DOUBLE	Initial discount (%)
40	LOWER_DISCOUNT	DOUBLE	Lower discount (%)
41	UPPER_DISCOUNT	DOUBLE	Upper discount (%)
42	BLOCK_SECURITIES	STRING	Block instruments. Valid values: <ul style="list-style-type: none"> <li>– YES;</li> <li>– NO</li> </ul>
43	SESSION_DATE	DOUBLE	Date of the current trading session
44	TIME_MICROSEC	DOUBLE	Number of microseconds in the order execution period
45	PERIOD	DOUBLE	Trading session period. Valid values: <ul style="list-style-type: none"> <li>– 0 – opening;</li> <li>– 1 – regular;</li> <li>– 2 – closing</li> </ul>
46	KIND	DOUBLE	Type of trade. Valid values: <ul style="list-style-type: none"> <li>– 1 – regular;</li> <li>– 2 – targeted;</li> <li>– 3 – initial placement;</li> <li>– 4 – cash / instruments transfer;</li> <li>– 5 – targeted trade of the first REPO leg;</li> <li>– 6 – swap transaction settlement trade;</li> <li>– 7 – OTC swap transaction settlement trade;</li> <li>– 8 – dual currency basket settlement trade;</li> <li>– 9 – OTC dual currency basket settlement trade;</li> <li>– 10 – CC REPO transaction trade;</li> <li>– 11 – first leg of a CC REPO transaction trade;</li> <li>– 12 – second leg of a CC REPO transaction trade;</li> <li>– 13 – CC REPO transaction targeted trade;</li> <li>– 14 – first leg of a CC REPO transaction targeted trade</li> <li>– 15 – second leg of a CC REPO transaction targeted trade;</li> <li>– 16 – CC REPO transaction asset returning technical trade;</li> </ul>

Nº	Parameter	Type	Description
			<ul style="list-style-type: none"> <li>– 17 – Futures spread negotiation trade with same underlying loan and different expiry dates;</li> <li>– 18 – First part of tech negotiation trade for futures spread;</li> <li>– 19 – Second part of tech negotiation trade for futures spread;</li> <li>– 20 – First part of REPO negotiation trade with basket;</li> <li>– 21 – Second part of REPO negotiation trade with basket;</li> <li>– 22 – Derivatives market positions roll-over;</li> <li>– 23 – Late correction – XLON;</li> <li>– 24 – Not to mark – XLON;</li> <li>– 25 – Previous Day Contra;</li> <li>– 26 – Ordinary trade immediate publication – XLON;</li> <li>– 27 – Inter Fund Transfer delayed publication – XOFF;</li> <li>– 28 – Negotiated Trade delayed publication – XLON;</li> <li>– 29 – Negotiated Trade immediate publication – XLON;</li> <li>– 30 – OTC Late Correction – XOFF;</li> <li>– 31 – Ordinary Trade delayed publication – XLON;</li> <li>– 32 – Ordinary Trade Immediate publication – XOFF;</li> <li>– 33 – SI Late Correction;</li> <li>– 34 – SI Trade immediate publication;</li> <li>– 35 – SI Trade delayed publication;</li> <li>– 36 – OTC Trade delayed publication – XOFF;</li> <li>– 37 – OTC MTF TBA 1;</li> <li>– 38 – OTC trade – delayed publication MTF TBA 1;</li> <li>– 39 – Inter fund cross - delayed publication requested MTF TBA 1;</li> <li>– 40 – Cancellation of OTC trade after date of publication MTF TBA 1;</li> <li>– 41 – OTC MTF TBA 2;</li> <li>– 42 – OTC trade – delayed publication MTF TBA 2;</li> <li>– 43 – Inter fund cross - delayed publication requested MTF TBA 2;</li> <li>– 44 – Cancellation of OTC trade after date of publication MTF TBA 2;</li> <li>– 45 – OTC MTF TBA 3;</li> <li>– 46 – OTC trade – delayed publication MTF TBA 3;</li> <li>– 47 – Inter fund cross - delayed publication requested MTF TBA 3;</li> <li>– 48 – Cancellation of OTC trade after date of publication MTF TBA 3;</li> </ul>

<b>Nº</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
			<ul style="list-style-type: none"> <li>– 49 – OTC MTF TBA 4;</li> <li>– 50 – OTC trade – delayed publication MTF TBA 4;</li> <li>– 51 – Inter fund cross - delayed publication requested MTF TBA 4;</li> <li>– 52 – Cancellation of OTC trade after date of publication MTF TBA 4;</li> <li>– 53 – Delayed Publication Late Correction XLON;</li> <li>– 54 – No to Mark Late Correction XLON;</li> <li>– 55 – SWAP operation trade;</li> <li>– 58 – SWAP negotiation operation trade.</li> <li>– 59 – FX Non-deliverable Swap trade;</li> <li>– 60 – FX Spot trade;</li> <li>– 61 – FX Non-deliverable forward trade;</li> <li>– 62 – FX deposits trade;</li> <li>– 63 – FX Forward trade</li> </ul>

**4. Description of parameters from the **Time and Sales Table** retrieved by GET\_ITEM:**

<b>No.</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
1	NUMBER	DOUBLE	Number for the transaction in the trading system
2	DATE	DOUBLE	Date of order entry
3	TIME	DOUBLE	Time of order entry
4	SECURITY	STRING	Short name of the instrument
5	SECCODE	STRING	Instrument code
6	CLASS	STRING	Short name of the class
7	CLASSCODE	STRING	Class code
8	PRICE	DOUBLE	Price
9	QUANTITY	DOUBLE	Quantity in lots
10	VALUE	DOUBLE	Value in cash
11	OPERATION	STRING	Direction of operation. Valid values: <ul style="list-style-type: none"> <li>– SELL;</li> <li>– BUY</li> </ul>
12	ACCRUEDINT	DOUBLE	Accrued coupon income
13	YIELD	DOUBLE	Yield
14	SETTLE_CODE	STRING	Settlement code

No.	Parameter	Type	Description
15	REPORATE	DOUBLE	REPO rate (%)
16	REPOVALUE	DOUBLE	REPO value
17	REPO2VALUE	DOUBLE	REPO buyback value
18	REPOTERM	DOUBLE	REPO term
19	SESSION_DATE	DOUBLE	Date of the current trading session
20	TIME_MICROSEC	DOUBLE	Number of microseconds in the order execution period
21	PERIOD	DOUBLE	Trading session period. Valid values: <ul style="list-style-type: none"> <li>_ 0 – opening;</li> <li>_ 1 – regular;</li> <li>_ 2 – closing</li> </ul>

**5. Description of parameters from the **Stop Orders Table** returned by GET\_ITEM:**

No.	Parameter	Type	Description
1	NUMBER	DOUBLE	Registration number of the stop order on the QUIK server
2	DATE	DOUBLE	Date of order entry
3	TIME	DOUBLE	Time of order entry
4	WITHDRAW_TIME	DOUBLE	Order kill time
5	STOP_ORDER_TYPE	DOUBLE	Stop order type. Valid values: <ul style="list-style-type: none"> <li>_ 1 – stop limit;</li> <li>_ 2 – stop price for a different instrument;</li> <li>_ 3 – contingent order;</li> <li>_ 6 – take profit;</li> <li>_ 7 – ‘if done’ stop limit;</li> <li>_ 8 – ‘if done’ take profit;</li> <li>_ 9 – take profit and stop limit</li> </ul>
6	TYPE	STRING	Order type. Sequence of three characters: <ul style="list-style-type: none"> <li>_ 1st: L - limit or M – market;</li> <li>_ 2nd: S - settlement at any price or O - settlement at one price;</li> <li>_ 3rd: N - fill or kill, W - withdraw / kill balance, or &lt;space&gt; - unconditional</li> </ul>
7	SECURITY	STRING	Short name of the instrument
8	SECCODE	STRING	Instrument code
9	CLASS	STRING	Short name of the class
10	CLASSCODE	STRING	Class code

No.	Parameter	Type	Description
11	OPERATION	STRING	Operation. Valid values: SELL or BUY
12	ACCOUNT	STRING	Trading account
13	CONDITION_SECURITY	STRING	Stop price instrument
14	CONDITION_SECCODE	STRING	Stop-price instrument code
15	CONDITION_CLASS	STRING	Class of the stop price
16	CONDITION_CLASSCODE	STRING	Class code for the stop price
17	CONDITION	STRING	Stop price direction. Valid values: LESS_OR_EQUAL_VALUE or GREATER_OR_EQUAL_VALUE
18	CONDITION_PRICE	DOUBLE	Stop price
19	CONDITION2	STRING	Stop limit price direction (for take profit and stop limit orders). Valid values: LESS_OR_EQUAL_VALUE or GREATER_OR_EQUAL_VALUE
20	CONDITION_PRICE2	DOUBLE	Stop limit price (for take profit and stop limit orders)
21	PRICE	DOUBLE	Price
22	MARKET_STOP_LIMIT	STRING	Stop limit order settlement at market price (for take profit and stop limit orders). Valid values: YES or <space>
23	QUANTITY	DOUBLE	Quantity in lots
24	BALANCE	DOUBLE	Active volume
25	FILLED_VOLUME	DOUBLE	Volume filled
26	FIRMID	STRING	Dealer
27	UID	DOUBLE	UID
28	CLIENTCODE	STRING	Client code
29	COMMENT	STRING	Comment
30	LINKED_ORDER	DOUBLE	Number in the trading system for an order placed after the stop price condition occurs
31	ALL_TRADE_NUMBER	DOUBLE	Conditional trade
32	EXPIRE_DATE	DOUBLE	Term
33	EXPIRY_DATE_IS_TODAY	STRING	Expiry term is 'Today'

No.	Parameter	Type	Description
34	ACTIVE_IN_TIME_INTERVAL	STRING	Take profit and stop limit orders active during a time interval. Valid values: YES or <space>
35	ACTIVE_FROM_TIME	DOUBLE	Beginning of the time interval for a take profit or stop limit order
36	ACTIVE_TO_TIME	DOUBLE	End of the time interval for a take profit or stop limit order
37	USE_BASE_ORDER_BALANCE	STRING	Use the primary order balance for an entered stop order (for 'if done' orders). Valid values: YES or <space>
38	KILL_IF_LINKED_ORDER_PARTLY_FILLED	STRING	Cancel a stop order if the contingent order is partially filled (for 'if done' orders). Valid values: YES or <space>
39	ACTIVATE_IF_BASE_ORDER_PARTLY_FILLED	STRING	Enable if the primary order is partially filled (for 'if done' orders). Valid values: YES or <space>
40	TYPE_DESCRIPTION	STRING	Type
41	STATUS	STRING	Order status. Valid values: ACTIVE, KILLED or FILLED
42	RESULT_DESCRIPTION	STRING	Result. Valid values: <ul style="list-style-type: none"> <li>– Rejected by TS;</li> <li>– Limit check failed;</li> <li>– Contingent order killed;</li> <li>– Contingent order filled;</li> <li>– Calculate min / max;</li> <li>– Awaiting activation;</li> <li>– Calculate min / max and await activation;</li> <li>– Killed;</li> <li>– Order sent to TS</li> </ul>
43	CO_ORDER_NUMBER	DOUBLE	Contingent order
44	CO_ORDER_PRICE	DOUBLE	Price of contingent order
45	TRANS_ID	DOUBLE	Transaction ID
46	OFFSET	DOUBLE	Offset from min / max
47	OFFSET_UNITS	STRING	Offset units. Valid values: % or M
48	SPREAD	DOUBLE	Protective spread
49	USE_SPREAD_AS_PERCENTS	STRING	Protective spread as a percentage. Valid values: YES or <space>
50	MARKET_TAKE_PROFIT	STRING	Take profit order settlement at market price (for take profit and stop limit orders). Valid values:
51	CO_ORDER_NUMBER	DOUBLE	Primary order
52	OWNER_SERVER	STRING	Server. Valid values: Other or Current

**6. Description of parameters from the **Cash positions table** returned by GET\_ITEM:**

<b>No.</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
1	FIRMID	STRING	Firm ID
2	CURRCODE	STRING	Currency code
3	TAG	STRING	Calculation tag
4	CLIENT_CODE	STRING	Client code
5	OPEN_BALANCE	DOUBLE	Opening cash balance
6	OPEN_LIMIT	DOUBLE	Opening cash limit
7	CURRENT_BALANCE	DOUBLE	Current cash balance
8	CURRENT_LIMIT	DOUBLE	Current cash limit
9	LOCKED	DOUBLE	Locked value
10	AVAILABLE	DOUBLE	Available value
11	LOCKED_VALUE	DOUBLE	Cash value locked for the purchase of non-margin instruments
12	LIMIT_KIND	DOUBLE	Position on date

**7. Description of parameters from the **Positions in instruments table** returned by GET\_ITEM:**

<b>No.</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
1	FIRMID	STRING	Firm ID
2	SECCODE	STRING	Instrument code
3	TRDACCID	STRING	Depo account
4	CLIENT_CODE	STRING	Client code
5	OPEN_BALANCE	DOUBLE	Opening balance for instruments
6	OPEN_LIMIT	DOUBLE	Opening limit for instruments
7	CURRENT_BALANCE	DOUBLE	Current balance for instruments
8	CURRENT_LIMIT	DOUBLE	Current limit for instruments
9	LOCKED_SELL	DOUBLE	Locked value
10	AVAILABLE	DOUBLE	Available quantity
11	WA_POSITION_PRICE	DOUBLE	Purchase price



No.	Parameter	Type	Description
12	LIMIT_KIND	DOUBLE	Position on date

**8.** Description of parameters from the **Table of Limits for Client Accounts** retrieved by GET\_ITEM:

No.	Parameter	Type	Description
1	FIRMID	STRING	Firm ID
2	TRDACCID	STRING	Trading account
3	TYPE	STRING	Type of limit. Valid values: <ul style="list-style-type: none"> <li>– Cash;</li> <li>– Deposited cash;</li> <li>– Total</li> </ul>
4	LIQUIDITY_COEFF	DOUBLE	Liquidity ratio
5	CBP_PREV_LIMIT	DOUBLE	Previous limit for open positions
6	CBPLIMIT	DOUBLE	Limit for open positions
7	CBPLUSED	DOUBLE	Current net positions
8	CBPLUSED_FOR_ORDERS	DOUBLE	Current net positions (for orders)
9	CBPLUSED_FOR_POSITIONS	DOUBLE	Current net positions (for open positions)
10	CBPLPLANNED	DOUBLE	Planned net positions
11	VARMARGIN	DOUBLE	Variation margin
12	ACCRUEDINT	DOUBLE	Accrued interest
13	OPTIONS_PREMIUM	DOUBLE	Options premium
14	TS_COMISSION	DOUBLE	Exchange fees
15	KGO	DOUBLE	Client's collateral coefficient

**9.** Description of parameters from the **Client Account Positions Table** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	FIRMID	STRING	Firm ID
2	TRDACCID	STRING	Trading account

No.	Parameter	Type	Description
3	SECCODE	STRING	Futures contract code
4	SEC_SHORT_NAME	STRING	Short name of the contract
5	TYPE	STRING	Type of limit. Valid values are: Main account, Clients and additional accounts, All traders' accounts, or <space>
6	START_BUY	DOUBLE	Opening long positions
7	START_SELL	DOUBLE	Opening short positions
8	START_NET	DOUBLE	Opening net positions
9	TODAY_BUY	DOUBLE	Current long positions
10	TODAY_SELL	DOUBLE	Current short positions
11	TOTAL_NET	DOUBLE	Current net positions
12	OPEN_BUYS	DOUBLE	Open buys
13	OPEN_SELLS	DOUBLE	Open sells
14	CBPLUSED	DOUBLE	Estimate of current net positions
15	CBPLPLANNED	DOUBLE	Planned net positions
16	VARMARGIN	DOUBLE	Variation margin
17	AVRPOSNPRICE	DOUBLE	Effective price of positions
18	POSITIONVALUE	DOUBLE	Position value

**10.** Description of parameters from the **Table of negotiated deal orders** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	NUMBER	DOUBLE	Number
2	QUOTENO	DOUBLE	Counter quote
3	DATE	STRING	Order entry date
4	TIME	STRING	Order entry time
5	ACTIVATION_DATE	DOUBLE	Order activation date
6	ACTIVATION_TIME	DOUBLE	Order activation time
7	SECURITY	STRING	Short name of an instrument
8	SECCODE	STRING	Instrument code

No.	Parameter	Type	Description
9	CLASS	STRING	Class
10	CLASSCODE	STRING	Class code
11	OPERATION	STRING	Operation: Buy or Sell
12	ACCOUNT	STRING	Account
13	PRICE	DOUBLE	Price
14	QUANTITY	DOUBLE	Quantity
15	USERID	STRING	Trader
16	FIRMID	STRING	Dealer ID
17	FIRMNAME	STRING	Trader's firm's ID
18	UID	DOUBLE	UID
19	CPUSERID	STRING	Partner's trader
20	CPFIRMID	STRING	Partner's ID
21	CPFIRMNAME	STRING	Partner firm
22	CLIENTCODE	STRING	Client code
23	COMMENT	STRING	Comment
24	MATCH_REFERENCE	STRING	Reference
25	STATUS	STRING	Status: Active, Filled or Killed
26	SETTLE_CODE	STRING	Settlement code
27	DIRECTION	STRING	Direction: Sent, Received, or Sent and received
28	YIELD	DOUBLE	Yield
29	VALUE	DOUBLE	Value
30	ACCRUEDINT	DOUBLE	Coupon %
31	PRICE2	DOUBLE	Coupon yield
32	REFUNDRATE	DOUBLE	Refund rate (%)
33	REPORATE	DOUBLE	Repo rate (%)
34	TRANS_ID	DOUBLE	Transaction ID
35	REPOVALUE	DOUBLE	REPO value
36	REPO2VALUE	DOUBLE	REPO buyback value

No.	Parameter	Type	Description
37	REPOENTRY	STRING	REPO order entry type. Valid values: Price1 + Rate, Rate + Price2, Price1 + Price2, REPO total + Volume, REPO total + Discount, Volume + Discount, REPO Total, Volume
38	REPOTERM	DOUBLE	REPO term
39	START_DISCOUNT	DOUBLE	Initial discount (%)
40	LOWER_DISCOUNT	DOUBLE	Lower discount (%)
41	UPPER_DISCOUNT	DOUBLE	Upper discount (%)
42	BLOCK_SECURITIES	STRING	Block instruments. Valid values: Yes or No
43	ORIG_REPOVALUE	DOUBLE	Original REPO value
44	ORIG_VOLUME	DOUBLE	Original volume
45	ORIG_DISCOUNT	DOUBLE	Original discount
46	WITHDRAW_TIME	DOUBLE	Order kill time
47	BALANCE	DOUBLE	Balance
48	SETTLE_CURRENCY	STRING	Settlement currency

**11.** Description of parameters from the **Table of Trades for Execution** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	NUMBER	DOUBLE	Number
2	ORDER_NUMBER	DOUBLE	Order number
3	DATE	STRING	Trading date
4	SETTLEDATE	STRING	Settlement date
5	CLASS	STRING	Class
6	CLASSCODE	STRING	Class code
7	SECCODE	STRING	Instrument code
8	SECURITY	STRING	Short name of an instrument
9	OPERATION	STRING	Operation: Buy or Sell
10	CLIENTCODE	STRING	Client code
11	COMMENT	STRING	Comment

No.	Parameter	Type	Description
12	FIRMID	STRING	Dealer ID
13	FIRMNAME	STRING	Trader's firm ID
14	ACCOUNT	STRING	Depo account
15	CPFIRMNAME	STRING	Partner's name
16	CPFIRMID	STRING	Partner's ID
17	CPACCOUNT	STRING	Partner's depo account
18	PRICE	DOUBLE	Price
19	QUANTITY	DOUBLE	Quantity
20	VALUE	DOUBLE	Volume
21	STATUS	STRING	Status. Valid values: <ul style="list-style-type: none"> <li>– FILLED – executed;</li> <li>– NOT FILLED – not executed;</li> <li>– INCLUDE IN REPORT – items included in the report</li> </ul>
22	ACCRUEDINT	DOUBLE	Coupon yield
23	PRICE1	DOUBLE	Price of the first part of REPO
24	PRICE2	DOUBLE	Buyback price
25	REPORTTRADENO	DOUBLE	Number of the trade for the first part of REPO
26	REPORATE	DOUBLE	REPO rate (%)
27	SETTLE_CODE	STRING	Settlement code
28	REPORT_NUM	DOUBLE	Report
29	CPREPORT_NUM	DOUBLE	Partner's report
30	TS_COMISSION	DOUBLE	Trading system commission
31	BALANCE	DOUBLE	Balance
32	SETTLETIME	STRING	Settlement time
33	AMMOUNT	DOUBLE	Amount of liability
34	REPOVALUE	DOUBLE	REPO value
35	REPOTERM	DOUBLE	REPO term
36	REPO2VALUE	DOUBLE	REPO buyback value
37	RETURN_VALUE	DOUBLE	REPO return value

No.	Parameter	Type	Description
38	DISCOUNT	DOUBLE	Discount (%)
39	LOWER_DISCOUNT	DOUBLE	Lower discount (%)
40	UPPER_DISCOUNT	DOUBLE	Upper discount (%)
41	BLOCK_SECURITIES	STRING	Block instruments. Valid values: Yes or No
42	URGENCY_FLAG	STRING	Fill. Valid values: Yes or No
43	TRADE_TYPE	STRING	Type. Valid values: <ul style="list-style-type: none"> <li>_ Negotiated deal;</li> <li>_ First part of REPO deal;</li> <li>_ Second part of REPO deal;</li> <li>_ Compensation payment</li> </ul>
44	TRADE_OPERATION_TYPE	STRING	Direction: Deposit or Withdraw
45	EXPECTED_DISCOUNT	DOUBLE	Discount after depositing (%)
46	EXPECTED_QUANTITY	DOUBLE	Quantity after depositing
47	EXPECTED_REPOVALUE	DOUBLE	REPO value after depositing
48	EXPECTED_REPO2VALUE	DOUBLE	Buyback value after depositing
49	EXPECTED_RETURN_VALUE	DOUBLE	Return value after depositing
50	REPORT_TRADE_DATE	DOUBLE	Trade date
51	STATE_OF_CLEARING	STRING	Clearing status. Valid values: <ul style="list-style-type: none"> <li>_ Processed;</li> <li>_ Not processed;</li> <li>_ In processing</li> </ul>
52	TYPE_OF_CLEARING	STRING	Clearing type. Valid values: <ul style="list-style-type: none"> <li>_ Not set;</li> <li>_ Simple;</li> <li>_ Multilateral</li> </ul>
53	REPORT_COMISSION	DOUBLE	Report fee
54	COUPON_PAYMENT	DOUBLE	Coupon payment
55	COUPON_PAYMENT_DATE	DOUBLE	Coupon payment date
56	PRINCIPAL_PAYMENT	DOUBLE	Payment of principal
57	PRINCIPAL_PAYMENT_DATE	DOUBLE	Principal payment date
58	SETTLE_CURRENCY	STRING	Settlement currency

**12.** Description of parameters from the **Table of Negotiated Trade Orders / Reports** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	NUMBER	DOUBLE	Number
2	DATE	STRING	Date
3	TIME	STRING	Order entry time
4	CLASS	STRING	Class
5	SECCODE	STRING	Instrument code
6	SECURITY	STRING	Short name of an instrument
7	USERID	STRING	Trader ID
8	FIRMID	STRING	Dealer ID
9	FIRMNAME	STRING	Trader's firm ID
10	ACCOUNT	STRING	Depo account
11	CPFIRMNAME	STRING	Partner's name
12	CPFIRMID	STRING	Partner's ID
13	CPACCOUNT	STRING	Partner's depo account
14	QUANTITY	DOUBLE	Quantity
15	VALUE	DOUBLE	Value
16	COMISSION	DOUBLE	Commission
17	DIRECTION	STRING	Direction: Sent or Received
18	STATUS	STRING	Status: Awaiting execution, killed or filled
19	REPORT_TYPE	STRING	Report type: EXECUTION or CANCEL EXECUTION
20	REPORT_KIND	STRING	Type of report

**13.** Description of parameters from the **Participant's cash positions table** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	FIRMID	STRING	Firm
2	CURRCODE	STRING	Currency
3	TAG	STRING	Position code
4	DESCRIPTION	STRING	Description

No.	Parameter	Type	Description
5	OPENBAL	DOUBLE	Opening balance
6	CURRENTPOS	DOUBLE	Current position
7	PLANNEDPOS	DOUBLE	Planned position
8	LIMIT1	DOUBLE	External limit
9	ORDERBUY	DOUBLE	Buy value (in orders)
10	ORDERSELL	DOUBLE	Sell value (in orders)
11	NETOBLIGATION	DOUBLE	Net liability
12	PLANNEDBAL	DOUBLE	Check position
13	BANK_ACC_ID	STRING	Account ID

**14.** Description of parameters from the **Participant's positions in instruments table** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	FIRMID	STRING	Firm
2	SEC_SHORT_NAME	STRING	Instrument name
3	SECCODE	STRING	Instrument code
4	OPENBAL	DOUBLE	Opening
5	CURRENTPOS	DOUBLE	Current
6	PLANNEDPOSBUY	DOUBLE	Planned buy value
7	PLANNEDPOSSELL	DOUBLE	Planned sell value
8	USQTYB	DOUBLE	Quantity bought
9	USQTYS	DOUBLE	Quantity sold

**15.** Description of parameters from the **Participant's positions on trading accounts table** returned by GET\_ITEM:

No.	Parameter	Type	Description
1	SECCODE	STRING	Instrument code
2	SEC_SHORT_NAME	STRING	Instrument name



No.	Parameter	Type	Description
3	FIRMID	STRING	Firm ID
4	TRDACCID	STRING	Trading account
5	DEPACCID	STRING	Depo account
6	OPENBAL	DOUBLE	Opening balance
7	CURRENTPOS	DOUBLE	Current position
8	PLANNEDPOSBUY	DOUBLE	Planned buy value
9	PLANNEDPOSSELL	DOUBLE	Planned sell value
10	PLANBAL	DOUBLE	Check position
11	USQTYB	DOUBLE	Quantity bought
12	USQTYS	DOUBLE	Quantity sold
13	PLANNED	DOUBLE	Planned position

## 8.10 Functions for accessing a list of available parameters

### 8.10.1 GET\_CLASSES\_LIST

This function is used to obtain a list of class codes received from the server during the current session. The list of class codes is comma "," separated.

```
GET_CLASSES_LIST ()
```

Example:

```
\
ClassesList = GET_CLASSES_LIST ()
\
```

The list of available classes, e.g., TQBR, TQBS, TQNL, TQOB, TQOS, TQNO, is assigned to the variable ClassesList.

### 8.10.2 GET\_CLASS\_SECURITIES

This function is used to obtain a list of instrument codes for the list of classes set by the list of class codes. The list of instruments' codes is comma "," delimited.

## GET\_CLASS\_SECURITIES (STRING)

Example:

```
\nSecuritiesList = GET_CLASS_SECURITIES ("TQBR,GKO")\n
```

The list of codes for all available instruments for classes A1 Shares and GKO is assigned to the variable SecuritiesList.

### 8.10.3 GET\_SECURITY\_INFO

This function retrieves information about an instrument with a specific code ("sec\_code") from a particular class ("class\_code"). If "class\_code" is set to <space>, the function performs a search in all classes until the first item is found.

MAP GET\_SECURITY\_INFO (STRING class\_code, STRING sec\_code)

Parameters:

No.	Parameter	Type	Description
1	CODE	STRING	Instrument code
2	NAME	STRING	Instrument name
3	SHORT_NAME	STRING	Short name
4	CLASS_CODE	STRING	Class code
5	CLASS_NAME	STRING	Class name
6	FACE_VALUE	DOUBLE	Face value
7	FACE_UNIT	STRING	Face value currency code
8	SCALE	DOUBLE	Number of digits after the decimal point
9	MAT_DATE	STRING	Expiry date
10	LOT_SIZE	DOUBLE	Lot size

Example:

```
\nSecInfo = GET_SECURITY_INFO("", "YUKO")\nLot = GET_VALUE (SecInfo, "LOT_SIZE")\n
```

The variable "SecInfo" is assigned the parameter values for the YUKO instrument. The variable "Lot" contains the number of instruments in one lot of YUKO.

## 8.11 Functions for handling programmable tables

This set of functions can only be used to handle the table "OWN" created when the program is calculated. This table is available not only when using the standard functions GET\_ITEM and GET\_NUMBER\_OF, but also allows for specific modifications using the functions described below.

### 8.11.1 ADD\_ITEM

This function inserts a line labeled "Index" into the "OWN" table. An associative array "table\_string" is used for the initialization of table columns with values. "Table\_string" should contain elements with keys equal to the column names.

```
ADD_ITEM (DOUBLE Index, MAP table_string)
```

### 8.11.2 MODIFY\_ITEM

This function modifies an existing line labeled "Index" using the array "table\_string".

```
MODIFY_ITEM (DOUBLE Index, MAP table_string)
```

### 8.11.3 DELETE\_ITEM

This function is used to delete the line labeled "Index".

```
DELETE_ITEM (DOUBLE Index)
```

### 8.11.4 DELETE\_ALL\_ITEMS

This function is used to completely clear the "OWN" table.

```
DELETE_ALL_ITEMS()
```

Parameters:

Nº	Parameter	Type	Description
1	INDEX	DOUBLE	Index referring to a collection, which must contain an integer value
2	TABLE_STRING	MAP	Array containing the values for the columns of the modified row

Example:

```

\
st=CREATE_MAP()
st=SET_VALUE(st, "Value",10)
ADD_ITEM(1,st)
st=GET_ITEM ("OWN",1)
value=GET_VALUE(st,"Value")
DELETE_ALL_ITEMS()
\

```

This example is only available for a table containing a single column with the heading "Value". First, an array containing an element with the value "10" and the key "Value" is created. Then, a line with an index of "1" and the value for the "Value" column set to "10" is created in the table. Subsequently, the line with the index "1" is read back into the array, and the value of the element with the "Value" key is included in the variable "value". Finally, all table lines are deleted with the command "DELETE\_ALL\_ITEMS()".

#### 8.11.5 SET\_ROW\_COLOR

This function assigns a color to the specified row of the table. This feature applies the language from the previous version and is retained for the purpose of compatibility.

```

SET_ROW_COLOR (STRING client_code, STRING background_color,
STRING selected_background_color)

```

Parameters:

Nº	Parameter	Type	Description
1	CLIENT_CODE	STRING	Client code. Once this parameter is set in "ROWNAME", the currently calculated client is highlighted
2	BACKGROUND_COLOR	STRING	Background color of the highlighted row
3	SELECTED_BACKGROUND_COLOR	STRING	Color of highlighting

The background / highlighting color is set by the macro RGB(<red>, <green>, <blue>). If, for example, the string "RGB(255, 0, 0)" is transferred to the function as the color parameter, the color of highlighting is red. The background color is set using the string "DEFAULT\_COLOR".

Example:

```

\
SET_ROW_COLOR (ROWNAME, "RGB(0,255,0)", "DEFAULT_COLOR")
\

```

Here, the background color for the currently calculated client is set to green, while the color of highlighting is set by default.

### 8.11.6 SET\_ROW\_COLOR\_EX

This function assigns the background and font color to the specified row of the table.

SET\_ROW\_COLOR\_EX (DOUBLE row\_number, STRING background\_color, STRING selected\_background\_color, STRING font\_color, STRING selected\_font\_color)

Example:

№	Parameter	Type	Description
1	ROW_NUMBER	DOUBLE	Number of the row to be highlighted
2	BACKGROUND_COLOR	STRING	Background color of the row
3	SELECTED_BACKGROUND_COLOR	STRING	Background color of the row selected using the cursor
4	FONT_COLOR	STRING	Basic color of the font in a row
5	SELECTED_FONT_COLOR	STRING	Font color of the row selected using the cursor

The background / highlighting color is set by the macro "RGB(<red>, <green>, <blue>)". If, for example, the string "RGB(255, 0, 0)" is transferred to the function as the color parameter, the color of highlighting is red. The background color is set using the string "DEFAULT\_COLOR".

Example:

```
\nSET_ROW_COLOR_EX (10, "DEFAULT_COLOR", "DEFAULT_COLOR", "RGB(0,255,0)",\n"RGB(0,0,255)")\n
```

The background color of the font for the 10<sup>th</sup> row of the table is set to green. When the row is highlighted by the cursor, the font color becomes blue.

## 8.12 Functions for getting values from the quotes table

### 8.12.1 GET\_PARAM

This function is used to obtain exchange information parameters. Using this function, it is possible to retrieve data from the Quotes Table for preset class and instrument codes.

GET\_PARAM (STRING classcode\_list, STRING seccode, STRING param\_name)

Parameters:

No	Parameter	Type	Description
1	CLASSCODE_LIST	STRING	The list of instrument class codes separated by commas in which the instrument is searched. If, for example, the string "TQBR,TQBS,TQNL" is transferred to the function, the instrument is searched for in the A1 Shares, A2 Shares and B Shares classes.
2	SECCODE	STRING	Instrument code
3	PARAM_NAME	STRING	Parameter ID

Example:

```
\nLastPrice = GET_PARAM ("TQBR", "HYDR", "last")\n
```

The variable “LastPrice” is assigned the value of the last trade's price in RusHydro shares for class A1 Shares of MOEX.

### 8.12.2 GET\_PARAM\_EX

This function is used to obtain the values of all exchange information parameters from the Quotes Table. Using this function, it is possible to retrieve any value from the Quotes Table for preset class and instrument codes.

MAP GET\_PARAM\_EX (STRING classcode, STRING seccode, STRING param\_name)

If the command USE\_CASE\_SENSITIVE\_CONSTANTS (see [8.3.2](#)) is used in the program code, then the values of parameters “classcode”, and “seccode” should be specified in register corresponding to Quotes table register, and the value of parameter “param.name” should be specified in upper case.

Parameters:

No.	Parameter	Type	Description
1	CLASSCODE	STRING	Class code (for example, EQBR)
2	SECCODE	STRING	Instrument code (for example, LKOH)
3	PARAM_NAME	STRING	Parameter ID (for example, PRICE)

The MAP has the following structure:

No.	Parameter	Type	Description
1	RESULT	DOUBLE	The result of completing an operation, where 0 represents an error and 1 represents a found parameter
2	PARAM_TYPE	DOUBLE	The type of parameter data used in the Quotes Table. The list of valid values includes: <ul style="list-style-type: none"><li>– 1 – DOUBLE;</li><li>– 2 – LONG;</li><li>– 3 – CHAR;</li><li>– 4 – enumerated type;</li><li>– 5 – time;</li><li>– 6 – date</li></ul>
3	PARAM_VALUE	DOUBLE	Parameter value. For param_type = 3, the value equals '0'. For enumerated types, the value is equal to the ordinal value of the enumeration.
4	PARAM_IMAGE	STRING	The string value of a parameter similar to its representation in the table. The string representation includes separators of the digit positions and those between the integer and the fractional part. For enumerated types, the relevant string values are derived

Example:

```
\nParam=GET_PARAM_EX("TQBR", "RTKM", "WAPRICE")\nWAPRICE=GET_VALUE(PARMAP, "PARAM_VALUE")
```

The variable "WAPRICE" is assigned the value of the volume-weighted average price for ordinary Rostelecom shares of class A1 Shares of MOEX.

### 8.12.3 Function parameter values

The list of possible instruments class codes ("classcode\_list") are as follows:

Class code	Name
TQBR	MOEX SM: T+ A1 Shares, pays and RDR
TQBS	MOEX SM: T+ A2 Shares and pays

Class code	Name
TQNL	MOEX SM: T+ B Shares and pays
TQOB	MOEX SM: T+ A1 Bonds
TQOS	MOEX SM: T+ A2 Bonds

<b>Class code</b>	<b>Name</b>
TQNO	MOEX SM: T+ B Bonds
PSEQ	Negotiated deal mode: A1 Shares and pays
PSES	Negotiated deal mode: A2 Shares and pays
PSNL	Negotiated deal mode: B Shares and pays
PSOB	Negotiated deal mode: A1 Shares
PSNO	Negotiated deal mode: B Bonds
PSAU	MOEX SM: NDM: Initial placement (bonds)
AUCT	MOEX SM: Auction (Shares)
MAIN	MOEX Government securities
MAIC	Government securities: closing period
BOBR	OBR (Bank of Russia Bonds)
FUOP	MOEX Futures
GAZP	Gazprom Bonds

<b>Class code</b>	<b>Name</b>
INDX	MOEX SM: Indices
GTS	RTS: SGK
GAZ	RTS: Gazprom shares
QUADRO	RTS-SGK (Trading in currency)
RTS10	RTS10
RTSIDX	RTS indices
RTSIND	RTS (Indices)
SES2	Government securities: Large-scale lots
SPBFUT	Futures on FORTS
SPBOPT	Options on FORTS
SPBSPT	St. Petersburg SPOT
SPBGKO	MKO
SPBCEX	GGKO on the SPCEX
SPCGKO	Test system on the SPCEX
EQBREM	Top-tier shares (Emulator)
USD RUB	FORTS USD/RUB exchange rate

List of possible parameter identifiers:

<b>No.</b>	<b>Parameter</b>	<b>Type</b>	<b>Description</b>
1	STATUS	STRING	Status
2	LOTSIZE	NUMERIC	Lot size
3	BID	NUMERIC	Highest bid price
4	BIDDEPTH	NUMERIC	Bid volume at the best price / bid depth
5	BIDDEPTHT	NUMERIC	Total bid
6	NUMBIDS	NUMERIC	Number of bids
7	OFFER	NUMERIC	Lowest offer price



No.	Parameter	Type	Description
8	OFFERDEPTH	NUMERIC	Offer volume at the best price / offer depth
9	OFFERDEPTHHT	NUMERIC	Total offer
10	NUMOFFERS	NUMERIC	Number of offers
11	OPEN	NUMERIC	Opening price
12	HIGH	NUMERIC	Highest trade price
13	LOW	NUMERIC	Lowest trade price
14	LAST	NUMERIC	Last trad price
15	CHANGE	NUMERIC	Price difference between the last and the preceding session
16	QTY	NUMERIC	Quantity of instruments in the last trade
17	TIME	STRING	Time of the last trade
18	VOLTODAY	NUMERIC	Volume of instruments in anonymous trades
19	VALTODAY	NUMERIC	Value in cash
20	TRADINGSTATUS	STRING	Trading session status
21	VALUE	NUMERIC	Cash value of the last trade
22	WAPRICE	NUMERIC	Volume-weighted average price
23	HIGHBID	NUMERIC	Highest bid price for today
24	LOWOFFER	NUMERIC	Lowest offer price for today
25	NUMTRADES	NUMERIC	Number of trades for today
26	PREVPRICE	NUMERIC	Closing price
27	PREVWAPRICE	NUMERIC	Previous price
28	CLOSEPRICE	NUMERIC	Closing period price
29	LASTCHANGE	NUMERIC	Percentage change from the closing time
30	PRIMARYDIST	STRING	Placement / primary distribution
31	ACCRUEDINT	NUMERIC	Accrued coupon income
32	YIELD	NUMERIC	Yield from the last trade
33	COUPONVALUE	NUMERIC	Coupon value
34	YIELDATPREVWAPRI	NUMERIC	Yield according to the previous estimate
35	YIELDATWAPRICE	NUMERIC	Estimated yield

No.	Parameter	Type	Description
36	PRICEMINUSPREVWAPPRICE	NUMERIC	Difference between the last estimate and the previous one
37	CLOSEYIELD	NUMERIC	Yield at closure
38	CURRENTVALUE	NUMERIC	Current value of MOEX indices
39	LASTVALUE	NUMERIC	Value of MOEX indices on the last day's closing
40	LASTTOPREVSTLPRC	NUMERIC	Price difference between the last and the preceding session
41	PREVSETTLPRICE	NUMERIC	Previous settlement price
42	PRICEMVTLIMIT	NUMERIC	Price movement limit
43	PRICEMVTLIMITT1	NUMERIC	Price movement limit T1
44	MAXOUTVOLUME	NUMERIC	Maximum volume / limit of active orders (in contracts)
45	PRICEMAX	NUMERIC	Maximum possible price
46	PRICEMIN	NUMERIC	Minimum possible price
47	NEGVALTODAY	NUMERIC	Value of negotiated trades in cash
48	NEGNUMTRADES	NUMERIC	Number of negotiated trades for today
49	NUMCONTRACTS	NUMERIC	Number of open positions
50	CLOSETIME	STRING	Closing time of previous trading session (for RTS indices)
51	OPENVAL	NUMERIC	RTS index value at the time of opening
52	CHNGOPEN	NUMERIC	Difference between the current RTS index and that at the time of opening
53	CHNGCLOSE	NUMERIC	Difference between the current RTS index and that at the time of closing
54	BUYDEPO	NUMERIC	Seller's collateral
55	SELLDEPO	NUMERIC	Buyer's collateral
56	CHANGETIME	STRING	Time of the last change
57	SELLPROFIT	NUMERIC	Profit from sales
58	BUYPROFIT	NUMERIC	Profit from buys
59	TRADECHANGE	NUMERIC	Price difference between the last trade and the previous one (FORTS, St. Petersburg Stock Exchange, SPCEX)
60	FACEVALUE	NUMERIC	Face value (for SPCEX instruments)
61	MARKETPRICE	NUMERIC	Yesterday's market price

No.	Parameter	Type	Description
62	MARKETPRICETODAY	NUMERIC	Today's market price
63	NEXTCOUPON	NUMERIC	Date of coupon yield payment
64	BUYBACKPRICE	NUMERIC	Buyback price
65	BUYBACKDATE	NUMERIC	Buyback date
66	ISSUESIZE	NUMERIC	Issue size
67	PREVDATE	NUMERIC	Date of previous trading day
68	DURATION	NUMERIC	Duration
69	LOPENPRICE	NUMERIC	Official opening price
70	LCURRENTPRICE	NUMERIC	Official current price
71	LCLOSEPRICE	NUMERIC	Official closing price
72	QUOTEBASIS	STRING	Quote basis / price type
73	PREVADMITTEDQUOT	NUMERIC	Admitted quote for the previous day
74	LASTBID	NUMERIC	Best bid price at closing
75	LASTOFFER	NUMERIC	Best offer price at closing
76	PREVLEGALCLOSEPR	NUMERIC	Closing price from the previous day
77	COUPONPERIOD	NUMERIC	Coupon period
78	MARKETPRICE2	NUMERIC	Market price 2
79	ADMITTEDQUOTE	NUMERIC	Admitted quote
80	BGOP	NUMERIC	BGO for covered positions
81	BGONP	NUMERIC	BGO for uncovered positions
82	STRIKE	NUMERIC	Strike price
83	STEPPRICET	NUMERIC	Price step value
84	STEPPRICE	NUMERIC	Price step value (for new FORTS contracts)
85	SETTLEPRICE	NUMERIC	Settlement price
86	OPTIONTYPE	STRING	Option type
87	OPTIONBASE	STRING	Underlying asset
88	VOLATILITY	NUMERIC	Option volatility
89	THEORPRICE	NUMERIC	Theoretical price

No.	Parameter	Type	Description
90	PERCENTRATE	NUMERIC	Aggregated rate
91	ISPERCENT	STRING	Futures price type
92	CLSTATE	STRING	Clearing status
93	CLPRICE	NUMERIC	Last clearing quote
94	STARTTIME	STRING	Main session starting time
95	ENDTIME	STRING	Main session closing time
96	EVNSTARTTIME	STRING	Evening session starting time
97	EVNENDTIME	STRING	Evening session ending time
98	MONSTARTTIME	STRING	Morning session starting time
99	MONENDTIME	STRING	Morning session ending time
100	CURSTEPPRICE	STRING	Price step currency
101	REALVMPRICE	NUMERIC	Current market quote
102	MARG	STRING	Provided with margin
103	EXPDATE	NUMERIC	Instrument expiration date
104	CROSSRATE	NUMERIC	Cross rate
105	BASEPRICE	NUMERIC	Underlying rate
106	HIGHVAL	NUMERIC	Maximum value (RTSIND)
107	LOWVAL	NUMERIC	Minimum value (RTSIND)
108	ICHANGE	NUMERIC	Change (RTSIND)
109	IOPEN	NUMERIC	Opening value (RTSIND)
110	PCHANGE	NUMERIC	Percentage change (RTSIND)
111	OPENPERIODPRICE	NUMERIC	Price during the pre-trading period
112	MIN_CURR_LAST	NUMERIC	Minimum current price
113	SETTLECODE	STRING	Default settlement code
114	STEPPRICECL	DOUBLE	Clearing price step value
115	STEPPRICEPRCL	DOUBLE	Price step value for intermediate clearing
116	MIN_CURR_LAST_TI	STRING	Time of changes in the minimum current price
117	PREVLLOTSIZE	NUMERIC	Previous value for the lot size

No.	Parameter	Type	Description
118	LOTSIZECHANGEDAT	NUMERIC	Date of the last changes to the lot size
119	AUCTPRICE	NUMERIC	Post-trading auction price
120	CLOSING_AUCTION_VOLUME	NUMERIC	Volume of trades for the post-trading auction

List of identifiers of additional parameters available for the function GET\_PARAM\_EX:

No.	Parameter	Type	Description
1	LONGNAME	STRING	Full name of an instrument
2	SHORTNAME	STRING	Short name of an instrument
3	CODE	STRING	Instrument code
4	CLASSNAME	STRING	Class name
5	CLASS_CODE	STRING	Class code
6	TRADE_DATE_CODE	DOUBLE	Trading date
7	MAT_DATE	DOUBLE	Expiry date
8	DAYS_TO_MAT_DATE	DOUBLE	Number of days to the expiry date
9	SEC_FACE_VALUE	DOUBLE	Face value of an instrument
10	SEC_FACE_UNIT	STRING	Face value currency unit
11	SEC_SCALE	DOUBLE	Price accuracy
12	SEC_PRICE_STEP	DOUBLE	Minimum price step
13	SECTYPE	STRING	Instrument type

## 8.13 Functions for retrieving values from the Level II Quotes table

### 8.13.1 GET\_QUOTES\_II\_LEVEL\_DATA

This function is used to retrieve the values for instrument quotes. Using this function, it is possible to obtain data from the Level II Quotes Table for preset class and instrument codes.

MAP GET\_QUOTES\_II\_LEVEL\_DATA (STRING ClassCode, STRING SecCode)

This function retrieves a "MAP" that has the following structure:

No.	Parameter	Type	Description
1	BID_COUNT	DOUBLE	Number of bid quotes
2	OFFER_COUNT	DOUBLE	Number of offer quotes
3	BID	COLLECTION	Bid / buying quotes
4	OFFER	COLLECTION	Offer / selling quotes

"BID" and "OFFER" collections have the following structure:

No.	Parameter	Type	Description
1	PRICE	DOUBLE	Offer / bid price
2	QUANTITY	DOUBLE	Quantity in lots

## 8.14 Functions for retrieving values from the Positions in instruments table

These functions are used to obtain the table values for a preset client code, firm code, instrument code, and depo account.

### 8.14.1 DEPO\_OPEN\_BALANCE

This function returns the value for the "Opening balance for instruments".

DEPO\_OPEN\_BALANCE (STRING client\_code, STRING firmid, STRING seccode, STRING account)

### 8.14.2 DEPO\_OPEN\_LIMIT

This function returns the value for the "Opening limit for instruments".

DEPO\_OPEN\_LIMIT (STRING client\_code, STRING firmid, STRING seccode, STRING account)

### 8.14.3 DEPO\_CURRENT\_BALANCE

This function returns the value for the "Current balance for instruments".

DEPO\_CURRENT\_BALANCE (STRING client\_code, STRING firmid, STRING seccode, STRING account)

### 8.14.4 DEPO\_CURRENT\_LIMIT

This function returns the value for the "Current limit for instruments".

DEPO\_CURRENT\_LIMIT (STRING client\_code, STRING firmid, STRING seccode, STRING account)

#### 8.14.5 DEPO\_LIMIT\_AVAILABLE

This function returns the value for the available limit for instruments.

```
DEPO_LIMIT_AVAILABLE (STRING client_code, STRING firmid, STRING seccode, STRING account)
```

#### 8.14.6 DEPO\_LIMIT\_LOCKED

This function returns the value for the "Number of locked instruments".

```
DEPO_LIMIT_LOCKED (STRING client_code, STRING firmid, STRING seccode, STRING account)
```

#### 8.14.7 DEPO\_LIMIT\_LOCKED\_BUY

This function returns the value for the "Number of lots of instruments locked for buying".

```
DEPO_LIMIT_LOCKED_BUY (STRING client_code, STRING firmid, STRING seccode, STRING account)
```

#### 8.14.8 DEPO\_LIMIT\_LOCKED\_BUY\_VALUE

This function returns the value for the "Value of instruments locked for buying".

```
DEPO_LIMIT_LOCKED_BUY_VALUE (STRING client_code, STRING firmid, STRING seccode, STRING account)
```

Parameters:

No.	Parameter	Type	Description
1	client_code	STRING	Client code
2	firmid	STRING	Firm ID
3	seccode	STRING	Instrument code
4	account	STRING	Depo account

**The parameter "account" is case sensitive (upper / lower case characters).**

Example:

```
\nClDepoOB = DEPO_OPEN_BALANCE ("1075", "NC0080000000", "HYDR", "L01-00000F00")\nClDepoOL = DEPO_OPEN_LIMIT ("1075", "NC0080000000", "HYDR", "L01-00000F00")\nClDepoCB = DEPO_CURRENT_BALANCE ("1075", "NC0080000000", "HYDR", "L01-00000F00")\nClDepoCL = DEPO_CURRENT_LIMIT ("1075", "NC0080000000", "HYDR", "L01-00000F00")\nClDepoAV = DEPO_LIMIT_AVAILABLE ("1075", "NC0080000000", "HYDR", "L01-00000F00")\nClDepoLCK = DEPO_LIMIT_LOCKED ("1075", "NC0080000000", "HYDR", "L01-00000F00")
```

```

ClDepoLCKBuy = DEPO_LIMIT_LOCKED_BUY ("1075", "NC0080000000", "HYDR", "L01-00000F00")
ClDepoLCKBuyValue = DEPO_LIMIT_LOCKED_BUY_VALUE ("1075", "NC0080000000", "HYDR",
"L01-00000F00")
\

```

The example shows the assignment of values for the variables from the Positions in instruments Table (ordinary shares of "RusHydro") for the client code "1075":

- The variable "ClDepoOB" is set to the value of the opening balance;
- The variable "ClDepoOL" is set to the value of the opening limit;
- The variable "ClDepoCB" is set to the value of the current balance;
- The variable "ClDepoCL" is set to the value of the current limit;
- The variable "ClDepoAV" is set to the value of the number of available instruments;
- The variable "ClDepoLCK" is set to the value of the number of locked instruments;
- The variable "ClDepoLCKBuy" is set to the value of the number of lots locked for buying;
- The variable "ClDepoLCKBuyValue" is set to the value of instruments locked for buying.

## 8.15 Functions for retrieving values from the Cash positions table

These functions are used to retrieve table values for a preset client code, firm code, position code, and currency code.

### 8.15.1 MONEY\_OPEN\_BALANCE

This function returns the value for "Opening cash balance".

```
MONEY_OPEN_BALANCE (STRING client_code, STRING firmid, STRING tag, STRING curr_code)
```

### 8.15.2 MONEY\_OPEN\_LIMIT

This function returns the value for the "Opening cash limit".

```
MONEY_OPEN_LIMIT (STRING client_code, STRING firmid, STRING tag, STRING curr_code)
```

### 8.15.3 MONEY\_CURRENT\_BALANCE

This function returns the value for the "Current cash balance".

```
MONEY_CURRENT_BALANCE (STRING client_code, STRING firmid, STRING tag, STRING
curr_code)
```

### 8.15.4 MONEY\_CURRENT\_LIMIT

This function returns the value for the "Current cash limit".



MONEY\_CURRENT\_LIMIT (STRING client\_code, STRING firmid, STRING tag, STRING curr\_code)

#### 8.15.5 MONEY\_LIMIT\_AVAILABLE

This function returns the value for the "Available cash limit".

MONEY\_LIMIT\_AVAILABLE (STRING client\_code, STRING firmid, STRING tag, STRING curr\_code)

#### 8.15.6 MONEY\_LIMIT\_LOCKED

This function returns the value for the "Value of locked cash".

MONEY\_LIMIT\_LOCKED (STRING client\_code, STRING firmid, STRING tag, STRING curr\_code)

Example:

```
\nClMoneyOB = MONEY_OPEN_BALANCE ("1075", "NC0080000000", "EQTV", "SUR")\nClMoneyOL = MONEY_OPEN_LIMIT ("1075", "NC0080000000", "EQTV", "SUR")\nClMoneyCB = MONEY_CURRENT_BALANCE ("1075", "NC0080000000", "EQTV", "SUR")\nClMoneyCL = MONEY_CURRENT_LIMIT ("1075", "NC0080000000", "EQTV", "SUR")\nClMoneyAV = MONEY_LIMIT_AVAILABLE ("1075", "NC0080000000", "EQTV", "SUR")\nClMoneyLCK = MONEY_LIMIT_LOCKED ("1075", "NC0080000000", "EQTV", "SUR")\n\
```

The example shows the assignment of values for variables from the Cash positions table for the MOEX Stock Market for the client "1075":

- The variable "ClMoneyOB" is set to the value of the opening cash balance;
- The variable "ClMoneyOL" is set to the value of the opening cash limit;
- The variable "ClMoneyCB" is set to the value of the current cash balance;
- The variable "ClMoneyCL" is set to the value of the current cash limit;
- The variable "ClMoneyAV" is set to the value of the amount of available cash;
- The variable "ClMoneyLCK" is set to the value of amount of locked cash.

## 8.16 Functions for the calculation of margin positions

These functions are used to obtain the values of margin positions for a preset client code, firm code, class code, depo account, and parameter for the price at which the cost is calculated (for example, "OPEN" is used for the opening price, "LAST" is used for the last trade price, etc.).

#### 8.16.1 SHORT\_VALUE

This function returns the "Value of all short positions".

SHORT\_VALUE (STRING client\_code, STRING firmid, STRING seccode, STRING class\_code, STRING account, STRING price\_param\_code)

### 8.16.2 LONG\_VALUE

This function returns the "Value of all long positions".

LONG\_VALUE (STRING client\_code, STRING firmid, STRING seccode, STRING class\_code, STRING account, STRING price\_param\_code)

Parameters:

No.	Parameter	Type	Description
1	CLIENT_CODE	STRING	Client code
2	FIRMID	STRING	Firm ID
3	SECCODE	STRING	Instrument code
4	CLASS_CODE	STRING	Class code
5	ACCOUNT*	STRING	Depo account
6	PRICE_PARAM_CODE	STRING	Price parameter code

(\*) This parameter is case sensitive (upper / lower case characters).

Example:

```
\n\nClShortsValue = SHORT_VALUE ("1075", "NC0080000000", "HYDR", "TQBR", "L01-00000F00",\n"LAST")\n\nClLongsValue = LONG_VALUE ("1075", "NC0080000000", "HYDR", "TQBR", "L01-00000F00",\n"OPEN")\n\n\
```

The variable "ClShortsValue" is set to the value of all short positions for the client code "1075" with respect to the "RusHydro" instrument from class A1 Shares for the account L01-00000F00 adjusted to the last trade price.

The variable "ClLongsValue" is set to the value of all long positions for the client code "1075" with respect to the "RusHydro" instrument from class A1 Shares for the account L01-00000F00 adjusted to the opening price.

## 8.17 Functions for retrieving values from the Client Portfolio and Buy / Sell tables

These functions are used to obtain values from the tables mentioned above. The table values are calculated on the QUIK client workstation at the intervals specified in the settings (menu item **System / Settings / General settings...**, tab Trading / Client Portfolio, checkbox "Refresh portfolio each ... seconds").

### 8.17.1 GET\_CLIENT\_MARGINAL\_PORTFOLIO\_INFO

This function retrieves an associative array (MAP) with the parameters of the Client Portfolio table corresponding to the trading participant's ID ("firmid") and the client code ("client\_code").

MAP GET\_CLIENT\_MARGINAL\_PORTFOLIO\_INFO (STRING firmid, STRING client\_code)

Parameters:

No.	Parameter	Type	Description	
1	IS_LEVERAGE	STRING (12)	Attribute of monitoring positions type. Valid values include: <ul style="list-style-type: none"><li>MLim: scheme of monitoring a position "by leverage" is used, the leverage is calculated based on the Incoming limit value;</li><li>MP: scheme of monitoring a position "by leverage" is used when the leverage is expressly stated;</li><li>Mpos: positions monitoring scheme "open position limit" is used;</li><li>&lt;blank&gt;: positions monitoring scheme "by limit" is used</li></ul>	Client type
2	IN_ASSETS	DOUBLE	Value of the client's equity before the trading session begins	Opening assets
3	LEVERAGE	DOUBLE	Leverage. If not set explicitly, this is calculated as the ratio of the opening limit to opening assets.	Leverage
4	OPEN_LIMIT	DOUBLE	Maximum value of borrowed assets before the beginning of the trading session	Opening limit
5	VAL_SHORT	DOUBLE	Value of short positions, which is always negative	Short positions
6	VAL_LONG	DOUBLE	Value of long positions	Long positions
7	VAL_LONG_MARGIN	DOUBLE	Value of long positions for margin instruments accepted as collateral	Long positions for margin instruments

No.	Parameter	Type	Description	
8	VAL_LONG_ASSET	DOUBLE	Value of long positions for non-margin instruments accepted as collateral	Long positions for non-margin instruments
9	ASSETS	DOUBLE	Value of the client's equity with reference to current positions and prices	Portfolio value
10	CUR_LEVERAGE	DOUBLE	Current leverage	Current leverage
11	MARGIN	DOUBLE	Margin as a percentage	Margin
12	LIM_ALL	DOUBLE	Current maximum value of borrowed assets	Current limit
13	AV_LIM_ALL	DOUBLE	Value of borrowed assets available for the further opening of positions	Available current limit
14	LOCKED_BUY	DOUBLE	Value of assets in buy orders	Locked buying
15	LOCKED_BUY_MARGIN	DOUBLE	Value of assets in orders to buy instruments accepted as collateral	Locked buying of margin instruments
16	LOCKED_BUY_ASSET	DOUBLE	Value of assets in orders to buy non-margin instruments accepted as collateral	Locked buying of collateral
17	LOCKED_SELL	DOUBLE	Value of assets in orders to sell margin instruments	Locked selling
18	LOCKED_VALUE_COEF	DOUBLE	Value of assets in orders to buy non-margin instruments	Locked buying of non-margin instruments
19	IN_ALL_ASSETS	DOUBLE	Value of all client positions adjusted to the closing prices from the preceding trading session including positions for non-margin instruments	Opening assets
20	ALL_ASSETS	DOUBLE	Current value of all client positions	Current assets
21	PROFIT_LOSS	DOUBLE	Magnitude of change in the value of all client positions	Profit / loss
22	RATE_CHANGE	DOUBLE	Relative change in the value of all client positions	Rate of change
23	LIM_BUY	DOUBLE	Value of cash assets available for buying margin instruments	Limit to buy
24	LIM_SELL	DOUBLE	Value of margin instruments available for selling	Limit to sell
25	LIM_NON_MARGIN	DOUBLE	Value of cash assets available for buying non-margin instruments	Limit to buy non-margin instruments

No.	Parameter	Type	Description	
26	LIM_BUY_ASSET	DOUBLE	Value of cash assets available for buying instruments admitted as collateral	Limit to buy instruments for collateral
27	VAL_SHORT_NET	DOUBLE	Value of short positions. Not used in the calculation of the discount rate*	Short (net)
28	VAL_LONG_NET	DOUBLE	Value of long positions. Not used in the calculation of the discount rate*	Long (net)
29	TOTAL_MONEY_BAL	DOUBLE	Total cash balance for all positions not including assets blocked under the fulfillment of liabilities expressed in the selected settlement currency calculation	Total money balance
30	TOTAL_LOCKED_MONEY	DOUBLE	Total amount of blocked assets in all of a client's cash positions recalculated at the server into the settlement currency via exchange cross rates	Total locked money
31	HAIRCUTS	DOUBLE	Total discounts on the value of long (only for collateral instruments) and short instrument positions, discounts of the correlation between instruments, as well as discounts on owed currencies not covered by instrument collateral in the same currencies	Haircuts
32	ASSETS_WITHOUT_HC	DOUBLE	Total amount of cash balances, values of long collateral instrument positions, and values of short positions without discount factors, without instrument value netting within the scope of the unified instrument position, and without the correlation between instruments	Assets without HC
33	STATUS_COEF	DOUBLE	The ratio of the total discounts to the current assets excluding discounts	Status coefficient
34	VARMARGIN	DOUBLE	Current variation margin for a client's positions for all instruments	Variation margin
35	GO_FOR_POSITIONS	DOUBLE	The amount of cash assets paid for all open positions on the futures market	Current clear positions
36	GO_FOR_ORDERS	DOUBLE	Value of assets for futures market orders	Current clear orders
37	RATE_FUTURES	DOUBLE	Ratio of the portfolio liquidation value to collateral in the futures market	Assets / Current clear positions

No.	Parameter	Type	Description	
38	IS_QUAL_CLIENT	STRING	Attribute of a “qualified” client, which is permitted credit through borrowed assets with a leverage of 1:3. Valid values are: HighRisk – qualified or <empty> - no.	HighRisk
39	IS_FUTURES	STRING	Client account in FORTS if there is a joint position; otherwise, the field is left empty	Futures trade account
40	CURR_TAG	STRING	Actual current calculation parameters for the specified row in the format “<Currency> - <Trading session ID>”. Example: “SUR-EQTV”	Parameters calculation

**(\*) For detailed information about discount factors, see Section 7 of the Dealer Library settings Administrator’s manual.**

Example:

```
\
GET_CLIENT_MARGINAL_PORTFOLIO_INFO ("NC0080000000", "1")
\
```

### 8.17.2 GET\_CLIENT\_MARGINAL\_PORTFOLIO\_INFO\_EX

This function returns an associative array (MAP) containing the parameters of the Client Portfolio Table corresponding to a trader’s ID (“firmid”), client code (“client\_code”), and position on date (“limit\_kind”).

```
MAP GET_CLIENT_MARGINAL_PORTFOLIO_INFO_EX (STRING firmid, STRING client_code,
DOUBLE limit_kind)
```

Valid values of parameter ‘limit\_kind’:

- \_\_\_ 0 – position on date T0;
- \_\_\_ 1 – position on date T1;
- \_\_\_ 2 – position on date T2;
- \_\_\_ 365 – position on date Tx.

For a description of the returned parameters, see [8.17.1](#).

The following parameters are returned additionally:

No	Parameter	Type	Description
1	INIT_MARGIN	DOUBLE	Value of the initial margin. The field is filled for MD clients
2	MIN_MARGIN	DOUBLE	Value of the minimum margin. The field is filled for MD clients
3	CORRECTED_MARGIN	DOUBLE	Value of the corrected margin. The field is filled for MD clients
4	CLIENT_TYPE	DOUBLE	Client type
5	PORTFOLIO_VALUE	DOUBLE	Portfolio value. For MD clients the value for rows with the maximum position on date is returned

Example:

```
\n\nGET_CLIENT_MARGINAL_PORTFOLIO_INFO_EX ("NC0080000000", "1", "0")\n\n
```

### 8.17.3 GET\_CLIENT\_MARGINAL\_BUY\_SELL\_INFO

This function returns an associative array (MAP) with the parameters of the Buy / Sell Table referring to the opportunity to buy or sell a specific instrument ("sec\_code") from a particular class ("class\_code") identified by client ("client\_code"), trading firm ("firmid"), and a preset price ("price"). If the price is set to "0", the best bid / offer values are used.

MAP GET\_CLIENT\_MARGINAL\_BUY\_SELL\_INFO (STRING firmid, STRING client\_code, STRING class\_code, STRING sec\_code, DOUBLE price)

Parameters:

No.	Parameter	Type	Description
1	IS_MARGIN_SEC	DOUBLE	Marginality identifier of the instrument. Valid values include 1 for margin or 0 for non-margin. For MD clients the field is not filled
2	IS_ASSET_SEC	DOUBLE	List of instruments belonging to an instrument which are accepted as collateral. Valid values include 1 for accepted as collateral and 0 for not accepted as collateral. For MD clients the field is not filled
3	BALANCE	DOUBLE	Current position of the instrument in lots

No.	Parameter	Type	Description
4	CAN_BUY	DOUBLE	Estimated number of lots available for buying at a specific price*
5	CAN_SELL	DOUBLE	Estimated number of lots available for selling at a specific price*
6	POSITION_VALUATION	DOUBLE	Position value in cash for an instrument at bid / offer prices
7	VALUE	DOUBLE	Estimated value of the position at the last trade price
8	OPEN_VALUE	DOUBLE	Estimated value of the client's position calculated from the closing price during the preceding trading session
9	LIM_LONG	DOUBLE	The maximum limit of the position for a specific instrument accepted as collateral for long positions
10	LONG_COEF	DOUBLE	The discount factor applied to long positions for a specific instrument
11	LIM_SHORT	DOUBLE	The maximum limit of short positions for a specific instrument
12	SHORT_COEF	DOUBLE	The discount factor applied to short positions for a specific instrument
13	VALUE_COEF	DOUBLE	Estimated value of a position at the last trade price with discount factors applied
14	OPEN_VALUE_COEF	DOUBLE	Estimated value of the client's position calculated using discount factors to the closing price from the preceding trading session
15	SHARE	DOUBLE	Percentage ratio of the position value for a specific instrument to the value of all of the client's assets calculated at current prices
16	SHORT_WA_PRICE	DOUBLE	Volume-weighted average price for short instrument positions
17	LONG_WA_PRICE	DOUBLE	Volume-weighted average price for long instrument positions
18	PROFIT_LOSS	DOUBLE	The difference between the volume-weighted average purchase price of instruments and their market price
19	SPREAD_HC	DOUBLE	The correlation coefficient between instruments
20	CAN_BUY_OWN	DOUBLE	Maximum possible number of shares in orders for purchase for an instrument in a specific class in a client's asset portfolio based on the best offer price
21	CAN_SELL_OWN	DOUBLE	Maximum possible number of shares in orders for sale for an instrument in a specific class in a client's asset portfolio based on the best bid price



No.	Parameter	Type	Description
22	IS_REST_SHORT_SEC	DOUBLE	Attribute of an instrument allowed to be sold on borrowed funds. For MD clients the field is not filled. Valid values: <ul style="list-style-type: none"> <li>_ 1 – allowed;</li> <li>_ 0 – not allowed</li> </ul>

**(\*) Depending on the QUIK server settings, the value may be expressed in lots or pieces. Specify the unit of measure with the broker.**

Example:

```
\
GET_CLIENT_MARGINAL_BUY_SELL_INFO ("NC0080000000", "1", "TQBR", "HYDR", 0)
\
```

#### 8.17.4 GET\_CLIENT\_MARGINAL\_BUY\_SELL\_INFO\_EX

This function returns an associative array (MAP) with the parameters from the Buy / Sell Table referring to the opportunity to buy or sell a specific instrument ("sec\_code") from a particular class ("class\_code") identified by client ("client\_code"), trading firm ("firmid"), and a preset price ("price"). If the price is set to "0", the best bid / offer values are used.

MAP GET\_CLIENT\_MARGINAL\_BUY\_SELL\_INFO\_EX (STRING firmid, STRING client\_code, STRING class\_code, STRING sec\_code, DOUBLE price)

The description of the returned parameters are found in sub-section 8.17.3.

The following additional parameters are also returned:

No.	Parameter	Type	Description
1	LIMIT_KIND	DOUBLE	Position on date. Valid values: <ul style="list-style-type: none"> <li>_ 0 – T0;</li> <li>_ 1 – T1;</li> <li>_ 2 – T2</li> </ul>
2	D_LONG	DOUBLE	Effective initial discount for a long position. Parameter is filled for MD type clients
3	D_MIN_LONG	DOUBLE	Effective minimal discount for a long position. Parameter is filled for MD type clients
4	D_SHORT	DOUBLE	Effective initial discount for a short position. Parameter is filled for MD type clients

No.	Parameter	Type	Description
5	D_MIN_SHORT	DOUBLE	Effective minimum discount for a short position. Parameter is filled for MD type clients
6	CLIENT_TYPE	DOUBLE	Client type
7	IS_LONG_ALLOW ED	DOUBLE	Attribute of an instrument allowed to be bought on borrowed funds. For MD clients the field is not filled. Valid values: _ 1 – allowed; _ 0 – not allowed
8	IS_SHORT_ALLO WED	DOUBLE	Attribute of an instrument allowed to be sold on borrowed funds. For MD clients the field is not filled. Valid values: _ 1 – allowed; _ 0 – not allowed

Example:

```
\
GET_CLIENT_MARGINAL_BUY_SELL_INFO_EX ("NC0080000000", "1", "TQBR", "HYDR", 0)
\
```

## 8.18 File handling functions

This function is used to handle text files, and can be used to keep a program activity log, for example. File names can contain a description of the file path (for example, C:/QUIK/log/new.log).

### 8.18.1 CLEAR\_FILE

This function clears the specified file.

```
MAP CLEAR_FILE (STRING target_file)
```

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	RESULT	DOUBLE	Result of performing an operation. Valid values are 1 for successful execution and 0 for an error
2	DESCRIPTION	STRING	Operating system diagnostics in case of error

### 8.18.2 WRITE

This function writes a string ("string\_to\_write") at the end of the "target\_file".

```
MAP WRITE (STRING target_file, STRING string_to_write)
```

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	RESULT	DOUBLE	Result of performing an operation. Valid values are 1 for successful execution and 0 for an error
2	DESCRIPTION	STRING	Operating system diagnostics in the event of an error

### 8.18.3 WRITELN

This function writes the string "string\_to\_write" at the end of the "target\_file" followed by a carriage return.

```
MAP WRITELN (STRING target_file, STRING string_to_write)
```

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	RESULT	DOUBLE	Result of performing an operation. Valid values are 1 for successful execution and 0 for an error
2	DESCRIPTION	STRING	Operating system diagnostics in the event of an error

Example:

```
\
CLEAR_FILE ("new.log")
WRITE ("new.log","Hello, ")

WRITELN ("new.log","world")
\
```

### 8.18.4 GET\_FILE\_LEN

This function returns the number of strings in the "target\_file". If such a file is not available, it returns "-1".

DOUBLE      GET\_FILE\_LEN (STRING target\_file)

#### 8.18.5 READ\_LINE

This function reads the "target\_file" and returns a string numbered as "line". The string length must not exceed 1000 characters; longer strings will be truncated when read.

STRING      READ\_LINE (STRING target\_file, DOUBLE line, DOUBLE error)

Here, "error" is the result of performing the operation. If the value is "0", the read was successful, "1" refers to an error, and "2" means that the end of the file was reached.

Example:

```
\nWRITELN ("new.log","Hello, world")\nmsg = READ_LINE ("new.log", GET_FILE_LEN("new.log"), error)\nMESSAGE (msg,1)\n\
```

## 8.19 String handling functions

#### 8.19.1 LEN

This function returns the length of the string variable "value".

DOUBLE      LEN (STRING value)

#### 8.19.2 TRIM

This function deletes any spaces at the end of a line.

STRING      TRIM (STRING value)

This function returns the string without empty characters at the end of the line.

#### 8.19.3 SUBSTR

This function returns a sub-string from the string "value" beginning from the character having the number "start" and length "len".

STRING      SUBSTR (STRING value, DOUBLE start, DOUBLE len)

#### 8.19.4 FIND

This function searches for the entry of a sub-string into a preset string.

DOUBLE      FIND (STRING value, DOUBLE start, STRING sub)

This function returns the position of the first entry of the sub-string ("sub") into the string ("value") starting from the position "start". If a sub-string is not found, the function returns the result "-1".

Example:

```
\
stroka="anymessage"
stroka2=SUBSTR(stroka, FIND(stroka, 1, "message"), LEN("message"))
MESSAGE (stroka2,2)
\
```

## 8.20 Chart handling functions

### 8.20.1 GET\_CANDLE

This function is used to access the "candle" data in a chart and the values for the technical analysis indicators.

MAP GET\_CANDLE (STRING class\_code, STRING sec\_code, STRING parameter\_name, STRING interval, STRING graph\_type, DOUBLE Date, DOUBLE Time)

This function returns an associative array (MAP) containing information about prices at a specific point in time ["Date","Time"] for the chart created for an instrument with a specific code ("sec\_code") from a particular class ("class\_code") and time interval ("interval"). If "class\_code" is set to <space>, the function scans for "sec\_code" in all classes until finding the first instance.

This type of chart is identified by the following codes:

Chart Type	Code
PRICE	1
VOLUME	2
MOVING AVERAGE	3
PRICE OSCILLATOR	4
MACD	5
STANDARD DEV	6
BOLLINGER LINES	7
STOCHASTIC	8
RSI	9

Chart Type	Code
PARABOLIC SAR	10
SROC	11
MOM	12
ROC	13
MFI	16
WILLIAMS %R	17
ENVELOPS	18
VOLUME OSCILLATOR	19
BALANCE VOLUME	20

Chart Type	Code
CUM AD	21
CHAIKIN OSCILLATOR	22
CUM WAD	23
ELDER FI	24

Chart Type	Code
ELDER RAY	25
VERTICAL HORIZONTAL FILTER	26
CHAIKIN VOLATILITY	27

The value of the interval can be set using the following numeric values:

Interval Length	Value
Month	month
	-3
Week	week
	-2
Day	day
	-1
Tick	0
1 minute	1
2 minutes	2
3 minutes	3

Interval Length	Value
4 minutes	4
5 minutes	5
6 minutes	6
10 minutes	10
15 minutes	15
20 minutes	20
30 minutes	30
60 minutes	60
2 hours	120
4 hours	240

The value for "parameter\_name" must correspond to one value of the parameter name from the table in the current parameters. For the list of these, see [8.12](#). If "parameter\_name" is set to <space>, the search is carried out using data from the Time and Sales Table.

The value for "Date" must adhere to the format "YYYYMMDD". For example, 20050527 refers to May 27, 2005. The value for "Time" must adhere to the format "HHMMSS". For example, 163500 refers to 16:35:00 (or 4:35 pm).

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	OPEN	DOUBLE	Opening price (the first transaction) for a specific time interval

No.	Parameter	Type	Description
2	CLOSE	DOUBLE	Closing price (the last transaction) within the interval
3	HIGH	DOUBLE	Highest trading price within the interval
4	LOW	DOUBLE	Lowest trading price within the interval
5	VOLUME	DOUBLE	Total volume of transactions within the interval

Example:

```
\
msg = GET_CANDLE("TQBR", "HYDR", "", "5", "PRICE", 20101130, 103500)
MESSAGE(msg, 2)
\
```

### 8.20.2 GET\_CANDLE\_EX

In some instances, when, for example, a technical analysis indicator consists of several lines, the use of “GET\_CANDLE” is impossible. In order to access such indicators using QPILE, the function “GET\_CANDLE\_EX” is used.

MAP GET\_CANDLE\_EX (STRING Tag, DOUBLE Date, DOUBLE Time)

This function returns an associative array (MAP) containing data for a chart having a string identifier tag for the “Date” and “Time” points. Thus, in order to address chart data, a preliminary chart should be composed and assigned a unique string identifier (ID Tag). The ID Tag is set in the Chart settings dialogue box under the Advanced tab (see Chapter 4, “Working With Graphs”, 4.2.4).

When using this function, the value for “Date” must adhere to the format “YYYYMMDD”. For example, 20050527 refers to May 27, 2005. The value for “Time” must adhere to the format “HHMMSS”. For example, 163500 refers to 16:35:00 (or 4:35 pm). In addition, this function rounds the parameter “Time” to the nearest lower unit of time within the chart interval. For example, if the chart interval is set to 5 minutes and the value for “Time” is set to 163700, the function rounds the value for “Time” to 163500; if the interval is set to 60 minutes, the function rounds 163700 to 160000.

The associative array returned by the function contains the following fields:

No.	Parameter	Type	Description
1	COUNT	DOUBLE	Number of lines in the indicator
2	TIME	DOUBLE	Precise time of the candle

No.	Parameter	Type	Description
3	LINES	DOUBLE	Collection of lines where each element contains an associative array (MAP)

Each element of the collection contains an associative array (MAP) having the following parameters:

No.	Parameter	Type	Description
1	NAME	STRING	Name of the line (from the legend)
2	OPEN	DOUBLE	Opening price within the time interval
3	CLOSE	DOUBLE	Closing price within the time interval
4	HIGH	DOUBLE	Highest price within the time interval
5	LOW	DOUBLE	Lowest price within the time interval
6	VOLUME	DOUBLE	Total volume of transactions within the time interval

Example:

```

slice = Get_Candle_Ex ("all", 20070511, 170000)
LineCount = Get_Value (slice,"COUNT")
time = Get_Value (slice,"TIME")
lines = Get_Value (slice,"LINES")
FOR lineID FROM 0 TO LineCount-1
line = Get_Collection_Item (lines, lineID)
open = Get_Value (line,"OPEN")
line_name = Get_Value (line,"NAME")
volume = Get_Value (line,"VOLUME")
END FOR

```

## 8.21 Order handling functions

These functions are used to create orders and send them to the trading system.

### 8.21.1 SEND\_TRANSACTION

This function sends an order with the parameters shown in the array "trans\_params" and, then, waits for a response from the trading system within the period "wait\_timeout\_for\_replay" (no less than 5 seconds). Array elements "trans\_params" are filled according to the rules for creating a string



to import transactions from a file (for further details, see Chapter 6, “Working With Other Programs”, sub-section 6.11).

MAP SEND\_TRANSACTION (DOUBLE wait\_timeout\_for\_replay, MAP trans\_params)

Transactions for the withdrawal of groups of orders are not supported:

- KILL\_ALL\_ORDERS - withdraws all orders from the trading system;
- KILL\_ALL\_STOP\_ORDERS - withdraws all stop orders;
- KILL\_ALL\_NEG\_DEALS - withdraws all orders for OTC and REPO trades.

This function returns an associative array (MAP) containing the results of processing an order:

No.	Parameter	Type	Description
1	RESULT	DOUBLE	Result of performing an operation. Valid values are 1 for successful execution and 0 for an error
2	RESULT_EX	STRING	Advanced diagnostics of an operation. This can have the values corresponding to the field "STATUS" in the ".tro" file when importing transactions (see Chapter 6, "Working With Other Programs", 6.11.4)
3	ORDER_NUMBER	STRING	Registration number of the order in the trading system
4	DESCRIPTION	STRING	Text comment response from the QUIK server or trading system

Example:

```
\
new_global("trans_params", "")
new_global("trans_result", "")
trans_params = CREATE_MAP ()
trans_params = set_value (trans_params, "TRANS_ID", "333")
trans_params = set_value (trans_params, "ACTION", "NEW_ORDER")
trans_params = set_value (trans_params, "CLASSCODE", "TQBR")
trans_params = set_value (trans_params, "SECCODE", "HYDR")
trans_params = set_value (trans_params, "ACCOUNT", "L01-00000F00")
trans_params = set_value (trans_params, "OPERATION", "B")
trans_params = set_value (trans_params, "PRICE", "7.561")
trans_params = set_value (trans_params, "QUANTITY", "1")
trans_params = set_value (trans_params, "CLIENT_CODE", "")
trans_params = set_value (trans_params, "TYPE", "L")
trans_result = SEND_TRANSACTION (30, trans_params)
WRITELN ("qpile_trans.log", get_value (curr_datetime, "DATETIME") & ": " & "Result: "
& get_value (trans_result, "RESULT") & ", Result_ex: " & get_value (trans_result,
```

```
"RESULT_EX") & ", OrderNum: " & get_value (trans_result, "ORDER_NUMBER") & ",  
Description: " & get_value (trans_result, "DESCRIPTION"))  
,
```

## 8.22 Label handling functions

These functions are used to create labels and assign them in a chart.

### 8.22.1 ADD\_LABEL

This function adds a label with preset parameters.

**DOUBLE**      **ADD\_LABEL** (STRING tag, MAP label params)

A label is added to the window displaying the chart with the identifier "tag". If the addition has been successfully completed, the function returns the tag identifier or (-1) when the added tag fails.

The MAP array format contains the following label parameters:

No.	Parameter	Type	Description
1	TEXT	STRING	Label signature (if not required, this is an empty string)
2	IMAGE_PATH	STRING	Path to the image displayed as a label (if the image is not required, this is an empty string)
3	ALIGNMENT	STRING	Text position relative to the image (four variants are possible: LEFT, RIGHT, TOP, BOTTOM)
4	YVALUE	DOUBLE	Y-axis value of the parameter to which the label is bound
5	DATE	DOUBLE	<YYYYMMDD> date format to which the label is bound
6	TIME	DOUBLE	HHMMSS time format to which the label is bound
7	R	DOUBLE	Red color component in RGB format, which is a number within an interval [0;255]
8	G	DOUBLE	Green color component in RGB format, which is a number within an interval [0;255]
9	B	DOUBLE	Blue color component in RGB format, which is a number within an interval [0;255]
10	TRANSPARENCY	DOUBLE	Label transparency as a percentage. The value should fall within a range [0; 100]
11	TRANSPARENT_BA CKGROUND	DOUBLE	Market transparency. Valid values include 0 for transparency disabled or 1 for transparency enabled

No.	Parameter	Type	Description
12	FONT_FACE_NAME	STRING	Font name (e.g., Arial)
13	FONT_HEIGHT	DOUBLE	Font size
14	HINT	STRING	Popup hint

Example:

```
\
label_params=create_map()
label_params=set_value(label_params,"TEXT", "Lable text")
label_params=set_value(label_params,"IMAGE_PATH", "image.bmp")
label_params=set_value(label_params,"ALIGNMENT", "LEFT")
label_params=set_value(label_params,"YVALUE", 2000)
label_params=set_value(label_params,"DATE", 20080616)
label_params=set_value(label_params,"TIME", 220000)
label_params=set_value(label_params,"R", 0)
label_params=set_value(label_params,"G", 0)
label_params=set_value(label_params,"B", 200)
label_params=set_value(label_params,"TRANSPARENCY", 10)
label_params=set_value(label_params,"FONT_FACE_NAME", "Tahoma")
label_params=set_value(label_params,"FONT_HEIGHT", 12)
label_params=set_value(label_params,"HINT", "Hint")
id=ADD_LABEL("ALL", label_params)
,
```

The result is represented as follows: a label with the parameters contained in the label\_params array is added to the chart with the identifier "ALL".

### 8.22.2 DELETE\_LABEL

This function deletes a label with preset parameters.

DOUBLE DELETE\_LABEL(STRING tag, DOUBLE id)

Set to a preset identifier, this function deletes a label from the chart with the text identifier "tag". If the deletion is successful, the function returns the value 1; if it fails, it returns the value 0.

Example:

```
\
err=DELETE_LABEL("ALL", id)
,
```

This function results in the deletion of a label in the chart with the identifier "ALL".

### 8.22.3 DELETE\_ALL\_LABELS

This command deletes all labels in a selected chart.

DOUBLE      DELETE\_ALL\_LABELS(String tag)

It deletes all labels set in the chart showing a diagram with the identifier tag. If this chart shows diagrams with different identifiers, the command will result in deleting labels from all diagrams, not only those with a specific value.

Example:

```
\nerr=DELETE_ALL_LABELS("ALL")\n
```

This function results in the deletion of all labels in the chart.

### 8.22.4 GET\_LABEL\_PARAMS

This instruction enables one to obtain the label parameters.

MAP      GET\_LABEL\_PARAMS(String tag, Double id)

This function returns the parameters of a label with a preset identifier. If a label with the specified identifier does not exist, then an empty MAP is returned.

- “tag” is the identifier for each indicator in the chart in which the mark is located;
- “id” is the code or serial number of the marker and starts with 1.

Example:

```
\nnew_params=GET_LABEL_PARAMS("ALL", id)\n
```

This function enables one to obtain label data. If such a label does not exist, empty values are returned.

### 8.22.5 SET\_LABEL\_PARAMS

This function sets the parameters for a label with a preset identifier.

DOUBLE      SET\_LABEL\_PARAMS(String tag, Double id, MAP new label params)

This function enables one to set new parameters for a label. If the parameter renewal is successful, the function returns a 1; if it fails, it returns a 0.

Example:

```
\nerr=SET_LABEL_PARAMS("ALL", id, label_params)\n
```

This function results in the replacement of existing parameters with those preset by the function.

## 8.23 Service Functions

### 8.23.1 GET\_TRADE\_DATE

This function retrieves the date of the current trading session.

MAP GET\_TRADE\_DATE ()

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	DATE	STRING	Trading date represented as a <DD.MM.YYYY> string
2	YEAR	DOUBLE	Year
3	MONTH	DOUBLE	Month
4	DAY	DOUBLE	Day

Example:

```
\nwriteln(log_file_name, get_value(GET_TRADE_DATE(), "Date"))\n
```

It writes into a file the following string:

```
02.06.2004
```

### 8.23.2 GET\_DATETIME

This function returns the current date and time.

MAP GET\_DATETIME ()

This function returns an associative array (MAP) containing the following parameters:

No.	Parameter	Type	Description
1	DATETIME	STRING	Trading date represented as a <DD.MM.YYYY HH:MM:SS.sss> string where "sss" stands for milliseconds
2	YEAR	DOUBLE	Year
3	MONTH	DOUBLE	Month
4	DAY	DOUBLE	Day
5	DAYOFWEEK	DOUBLE	Serial number for the days in the week, where 0 is Sunday, 1 is Monday, 2 is Tuesday, 3 is Wednesday, 4 is Thursday, 5 is Friday, and 6 is Saturday
6	HOUR	DOUBLE	Hour
7	MIN	DOUBLE	Minute
8	SEC	DOUBLE	Second
9	MILLISEC	DOUBLE	Millisecond

Example:

```
\n\nwriteln(log_file_name, get_value(GET_DATETIME(), "Datetime"))\n'
```

It writes into a file the following string:

```
02.06.2004 16:57:34.460
```

### 8.23.3 APPLY\_SCALE

This function returns a string with a number obtained by approximating the number "without\_scale" to the size "scale".

STRING APPLY\_SCALE (DOUBLE without\_scale, DOUBLE scale)

### 8.23.4 IS\_CONNECTED

This function is used to determine the status of the connection between the client terminal and the server. If the client terminal is connected, it returns the value 1; if the connection fails, it returns the value 0.

IS\_CONNECTED ()

### 8.23.5 GET\_INFO\_PARAM

This function returns the values parameters in the information window (see menu **System / About program / Information window...**).

STRING GET\_INFO\_PARAM (STRING param\_name)

The parameter "param\_name" can have the values shown in the table below.

Parameter Value	Description
VERSION	Program version
TRADEDATE	Trading date
SERVERTIME	Server time
LASTRECORDTIME	Last record time
NUMRECORDS	Number of records
LASTRECORD	Last record
LATERECORD	Late record
CONNECTION	Connection
IPADDRESS	IP address of the server
IPPORT	Server port
IPCOMMENT	Connection description
SERVER	Server description
SESSIONID	Session Identifier
USER	User
USERID	User ID
ORG	Organization
MEMORY	Memory used
LOCALTIME	Current time

Parameter Value	Description
CONNECTIONTIME	Connection time
MESSAGESENT	Messages sent
ALLSENT	Total number of bytes sent
BYTESENT	Useful bytes sent
BYTESPERSECSSENT	Bytes sent per second
MESSAGESRECV	Messages received
BYTESRECV	Useful bytes received
ALLRECV	Total number of bytes received
BYTESPERSECRECV	Bytes received per second
AVGSENT	Average rate of transfer
AVGRECV	Average receive rate
LASTPINGTIME	Time of last ping
LASTPINGDURATION	Delay of data during exchange with the server
AVGPINGDURATION	Average delay of data
MAXPINGTIME	Maximum time of delay

Parameter Value	Description
MAXPINGDURATION	Maximum data delay time

### 8.23.6 BREAKPOINT()

This function is used to interrupt the mode of calculation and display of the "Debug" window in which the user can view the further operation of the program.

BREAKPOINT()

This instruction does not contain any parameters and results in stopping the program execution, highlighting the next function in red, and calling up the "Debug" window in which the user can view the execution of the script code. This command can be included in the code as many times if necessary.

## 8.24 QPILE program debugging

The "Debug" window is used to check the execution of the script code stepwise, and allows for the tracing of code execution for programs written in QPILE. The window can be launched as described below:

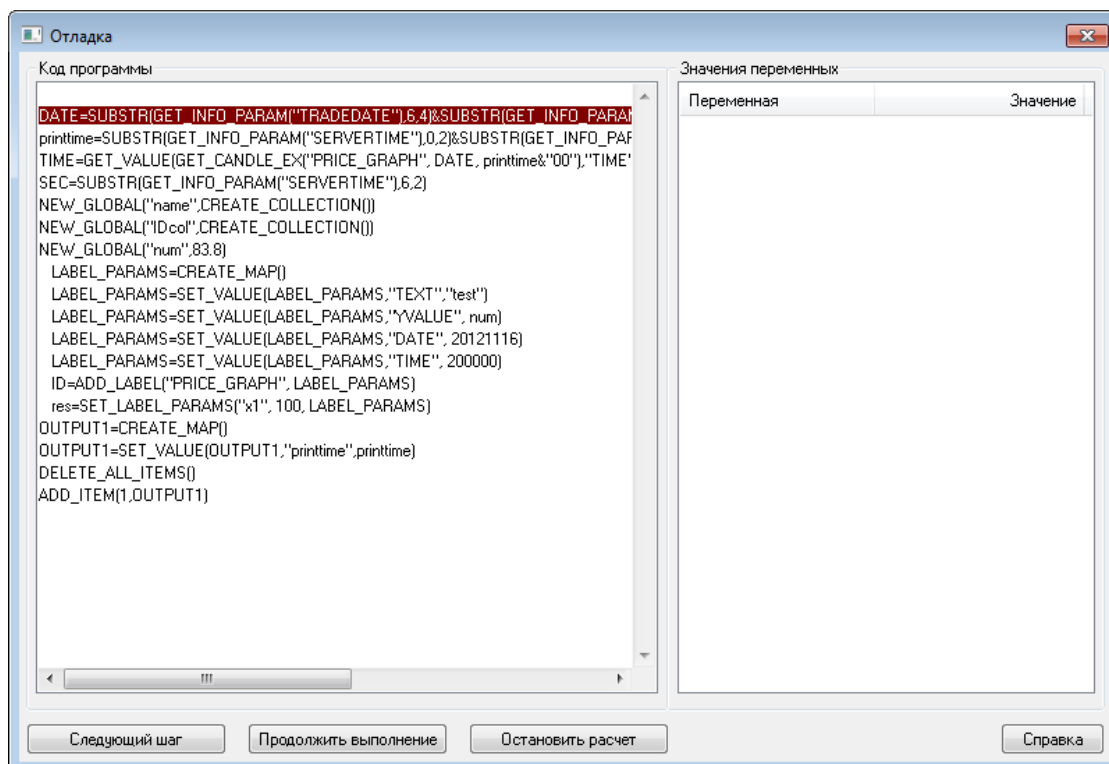
- From the QPILE table, select an instruction from the "Start calculation in debug mode" shortcut menu;
- From the program code, use the breakpoint() function.

The window contains two large fields:

- "Program code" displays the QPILE language code;
- "Values of variables" shows the variables and their values as two columns.

Once the window is launched using the breakpoint() command, the next line in the program is highlighted in red.





The "Debug" window contains the buttons listed below:

- "Next step" executes one operation in the code;
- "Continue execution" proceeds with executing the program until the "Stop calculation" button is depressed, another breakpoint() command is found, or the end of program code is reached;
- "Stop execution" stops the program on the last executed statement.

The following functions are available:

- Hit F5 to proceed with execution of the program;
- Hit SHIFT+F5 to stop the program debug and close the window;
- Hit F10 to move to the next line.

## APPENDIX 1. QPILE command syntax

```
Program:
Statement_List

Statement_List:
Statement "\n"
Statement_List "\n" Statement

Statement:
NAME=Expression
IFOperator
FOROperator
FUNCDescr
CONTINUE      //skips the execution of statements until the end of the current
Statement_List
BREAK //starts the execution of the statement following the current Statement_List
RETURN //exit from the current control block (body of a function or entire program)

IFOperator:
"IF" Condition "\n"
Statement_List
"ELSE" "\n"
Statement_List
"END IF"

Condition
Condition "OR" Condition
Condition "AND" Condition
"("Condition") "
PrimaryCondition

PrimaryCondition
Expression "==" Expression
Expression "=" Expression //with the same semantics as "=="
Expression ">=" Expression
Expression "<=" Expression
Expression ">"Expression
Expression "<"Expression
Expression "!=" Expression
Expression "<>" Expression //with the same semantics as "!="

FOROperator:
"FOR" NAME "IN" ArgList "\n"
Statement_List
"END FOR"
```

```

"FOR" NAME "FROM" Expression "TO" Expression "\n"
    Statement_List
"END FOR"

ArgList
NAME    // in this case the variable NAME should contain a value of ArgList1 type
ArgList1

ArgList1:
Expression
ArgList "," Expression

FUNCDescr
"FUNC" NAME "(" FargList ")" "\n"
Statement_List
"END FUNC"

FArgList
NAME
FArgList "," NAME

Expression:
Expression "+" Term
Expression "-" Term
Expression "&" Term //concatenation of strings
Term

Term:
Term "/" Primary
Term "*" Primary
Primary

Primary:
NUMBER
STRINGNAME    //value for the variable NAME
"-" Primary
"(" Expression ")"
FunctionCall

FunctionCall
FNAME "(" ArgList1 ")"

NUMBER:
Digits
Digits "." DigitsSTRING:    //defined in a standard way

```

```
NAME: //defined in a standard way
```

```
Keywords = {IF, ELSE, FOR, IN, TO, FROM, AND, OR, RESULT, FUNC, END FUNC, END FOR,  
END IF, CONTINUE, BREAK, RETURN}
```

## APPENDIX 2. Recommendations for writing programs in QPILE

1. Functions for handling structural variables such as "SET\_VALUE", "ADD\_COLLECTION\_ITEM" and "REMOVE\_COLLECTION\_ITEM" return a modified value for the collection or array. Since all parameters are transferred to the function according to their values, the use of these functions as procedures results in the loss of any changes made to them.

Example:

```
clientscol=INSERT_COLLECTION_ITEM(clientscol,0,initmap)  
'correct  
  
INSERT_COLLECTION_ITEM(clientscol,0,initmap)  
'incorrect because, in this case, clientscol will contain the same value after  
calling the function as before calling it
```

2. Values returned by these functions, even those representing a real number, may appear as strings. In this case, the addition of "0" should be used to convert the result into a numeric value. For example, to properly initialize a variable, formulate "v=GET\_VALUE()" as "v=0+GET\_VALUE()". If this recommendation is followed, a real value for the variable is guaranteed.

Similarly, linking an operation with an empty string as "v=""&GET\_VALUE()" can be used to convert a real value into a string.

3. Arbitrary user types can be formed by combining collections and associative arrays. If, for example, a list of structures of the type:

```
c=struct{  
  openbal:double  
  closebal:double  
  clientcode:string}
```

is required, it can be represented as a collection of associative arrays, each of them having three keys: "OPENBAL", "CLOSEBAL", and "CLIENTCODE". The code for initializing such a structure is given below:

```
initmap=CREATE_MAP()
initmap=SET_VALUE(initmap,"OPENBAL",0)
initmap=SET_VALUE(initmap,"CLOSEBAL",0)
initmap=SET_VALUE(initmap,"CLIENTCODE","")
clientscol=CREATE_COLLECTION()
FOR i FROM 0 TO 10
clientscol=INSERT_COLLECTION_ITEM(clientscol,0,initmap)
END FOR
```

After this, to access the field "OPENBAL" for the 5<sup>th</sup> client, write:

```
openbal = GET_VALUE(GET_COLLECTION_ITEM(clientscol,5),"OPENBAL")
```

If instead of a collection of such records an array with a key which is the client code is used, the values for the client's structure can be accessed without specifying its index in the array, i.e., using only the client code:

```
clientsmap=CREATE_MAP()
FOR i FROM 0 TO 10
clientsmap=SET_VALUE(clientsmap,"Q" & i, initmap)
END FOR
```

and the subsequent retrieval of the value for "OPENBAL" with client code "Q5":

```
openbal = GET_VALUE(GET_VALUE(clientsmap,"Q5"),"OPENBAL")
```

4. "MODIFY\_ITEM" does not execute any action if the specified string is still missing from the table "OWN". Therefore, it is necessary to first check the availability of that string.

When creating a user table for which each iteration includes changes, the following code will be useful:

```
new_global("first_time_flag",0)

if first_time_flag==0
add_item(1, SAMPLE)
```

```
first_time_flag=1
else
modify_item(1, SAMPLE)
end if
```

When first launched, string number 1 is created which contains the values for fields from the variable "SAMPLE" previously calculated. In subsequent iterations, string number 1 is modified.