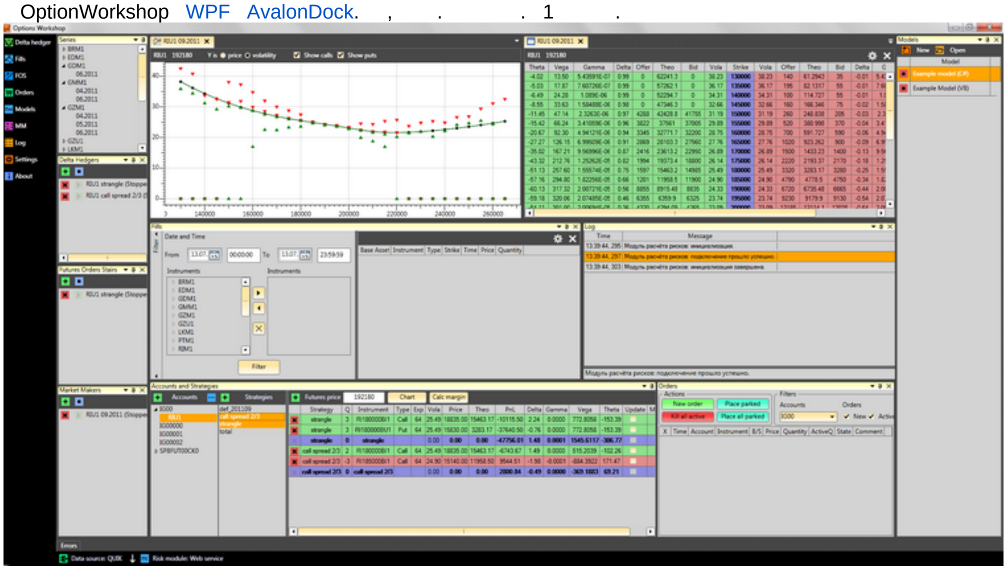
OptionWorkshop WPF AvalonDock. , . . 1 .



1 –

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- -
- "Simple stairs"
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-
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- .

(. 2), :

- -;
- ;
- Simple-stairs;
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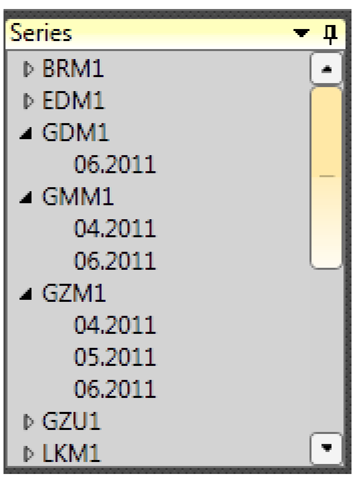
Options Worksh
Delta hedger
Fills
FOS
Orders
Models
MM
Log
Settings
About

2 –

: , (.).

(. 3) , .


Series
BRM1
EDM1
GDM1
06.2011
GMM1
04.2011
06.2011
GZM1
04.2011
05.2011
06.2011
GZU1
LKM1

3 –

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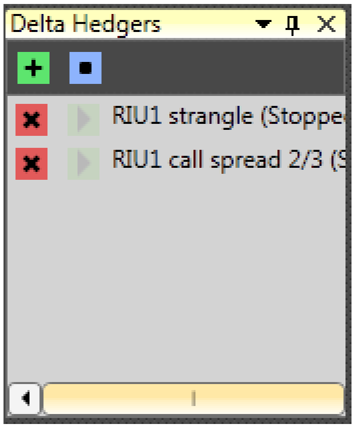
- ;
- .

-

(. 4) -, - (,).



4 – -

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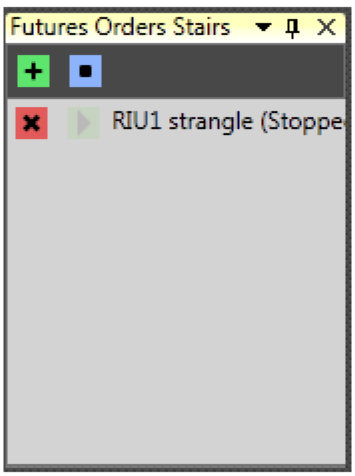
"Simple stairs"

(. 5) Simple stairs , (,).

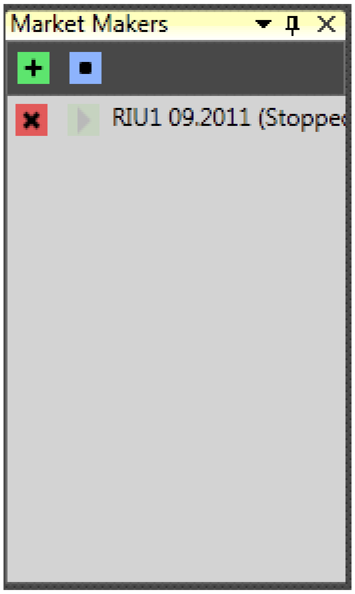


5 – "Simple stairs"

SS , , . SS . SS .

-

(. 6) -, (,).



6 – -

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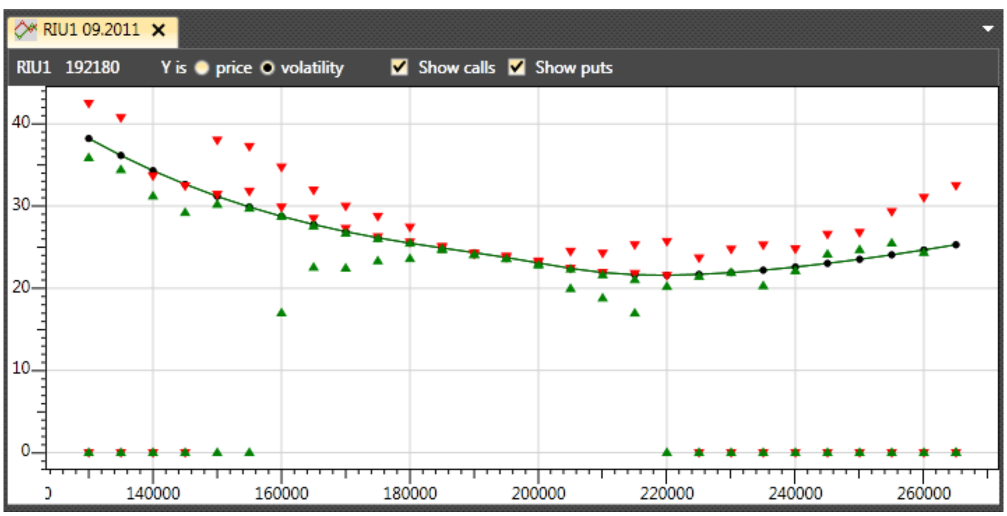
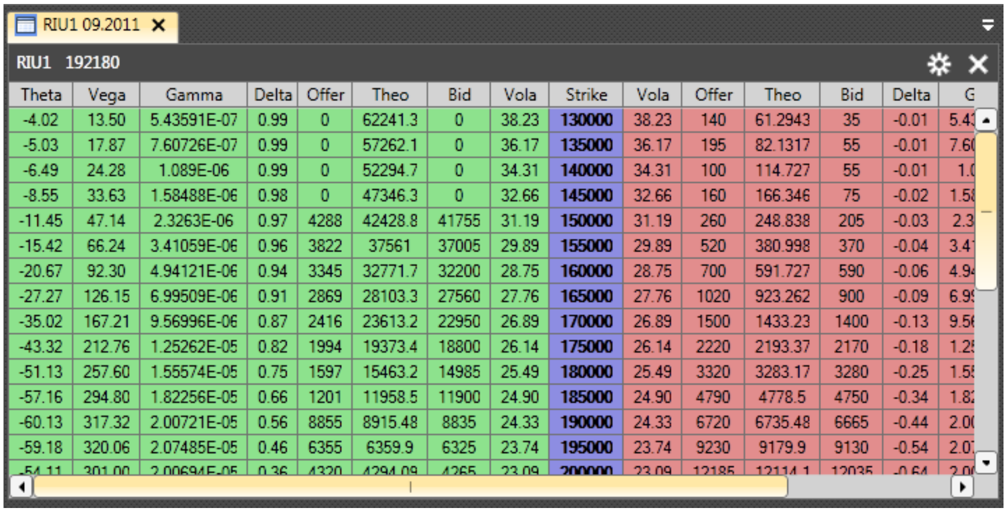
( ) , (. 7). IV (implied volatility), ( ) .



7 – -

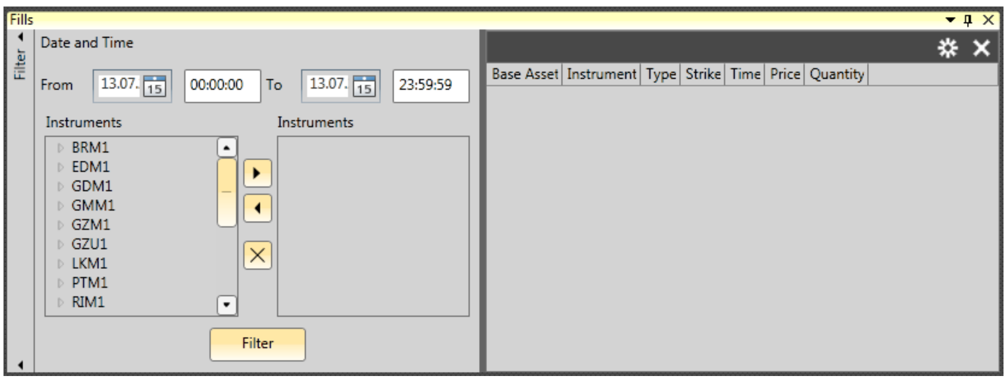
, (. 8).



Theta	Vega	Gamma	Delta	Offer	Theo	Bid	Vola	Strike	Vola	Offer	Theo	Bid	Delta
-4.02	13.50	5.43591E-07	0.99	0	62241.3	0	38.23	130000	38.23	140	61.2943	35	-0.01
-5.03	17.87	7.60726E-07	0.99	0	57262.1	0	36.17	135000	36.17	195	82.1317	55	-0.01
-6.49	24.28	1.089E-06	0.99	0	52294.7	0	34.31	140000	34.31	100	114.727	55	-0.01
-8.55	33.63	1.58488E-06	0.98	0	47346.3	0	32.66	145000	32.66	160	166.346	75	-0.02
-11.45	47.14	2.3263E-06	0.97	4288	42428.8	41755	31.19	150000	31.19	260	248.838	205	-0.03
-15.42	66.24	3.41059E-06	0.96	3822	37561	37005	29.89	155000	29.89	520	380.998	370	-0.04
-20.67	92.30	4.94121E-06	0.94	3345	32771.7	32200	28.75	160000	28.75	700	591.727	590	-0.06
-27.27	126.15	6.99509E-06	0.91	2869	28103.3	27560	27.76	165000	27.76	1020	923.262	900	-0.09
-35.02	167.21	9.56996E-06	0.87	2416	23613.2	22950	26.89	170000	26.89	1500	1433.23	1400	-0.13
-43.32	212.76	1.25262E-05	0.82	1994	19373.4	18800	26.14	175000	26.14	2220	2193.37	2170	-0.18
-51.13	257.60	1.55574E-05	0.75	1597	15463.2	14985	25.49	180000	25.49	3320	3283.17	3280	-0.25
-57.16	294.80	1.82256E-05	0.66	1201	11958.5	11900	24.90	185000	24.90	4790	4778.5	4750	-0.34
-60.13	317.32	2.00721E-05	0.56	8855	8915.48	8835	24.33	190000	24.33	6720	6735.48	6665	-0.44
-59.18	320.06	2.07485E-05	0.46	6355	6359.9	6325	23.74	195000	23.74	9230	9179.9	9130	-0.54
-54.11	301.00	2.00694E-05	0.36	4320	4294.09	4265	23.09	200000	23.09	12185	12114.1	12035	-0.64

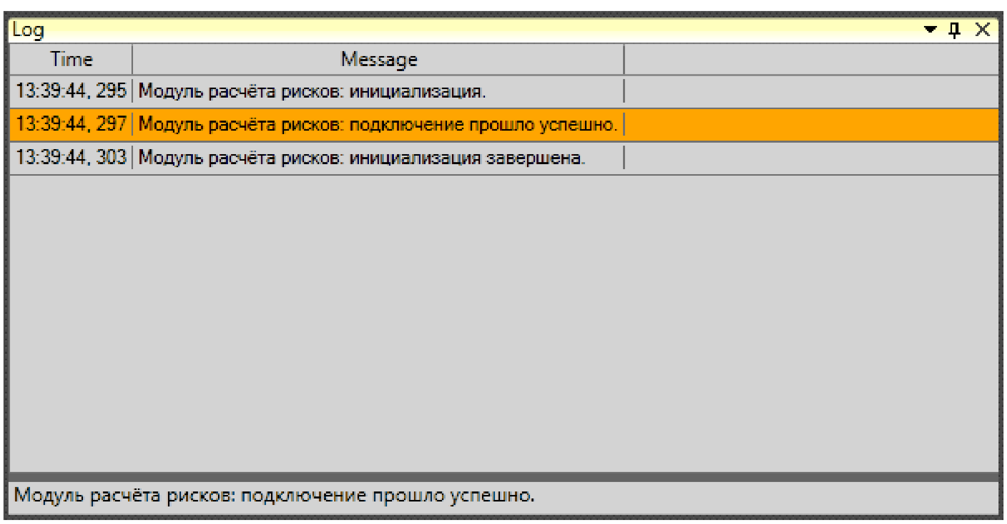
8 –

, (. 9). , .



9 –

(. 10) , .



10 –

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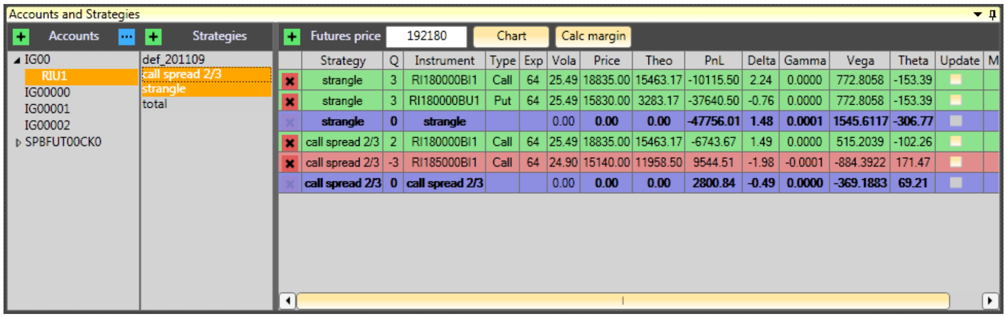
Accounts and Strategies
Accounts
Strategies
Futures price
192180
Chart
Calc margin
IG00
RIU1
IG00000
IG00001
IG00002
SPBFUT00CK0
def_201109
call spread 2/3
strangle
total
Strategy Q Instrument Type Exp Vola Price Theo PnL Delta Gamma Vega Theta Update M
strangle 3 RI180000BI1 Call 64 25.49 18835.00 15463.17 -10115.50 2.24 0.0000 772.8058 -153.39
strangle 3 RI180000BU1 Put 64 25.49 15830.00 3283.17 -37640.50 -0.76 0.0000 772.8058 -153.39
strangle 0 strangle 0.00 0.00 0.00 -47756.01 1.48 0.0001 1545.6117 -306.77
call spread 2/3 2 RI180000BI1 Call 64 25.49 18835.00 15463.17 -6743.67 1.49 0.0000 515.2039 -102.26
call spread 2/3 -3 RI185000BI1 Call 64 24.90 15140.00 11958.50 9544.51 -1.98 -0.0001 -884.3922 171.47
call spread 2/3 0 call spread 2/3 0.00 0.00 0.00 2800.84 -0.49 0.0000 -369.1883 69.21

11 –

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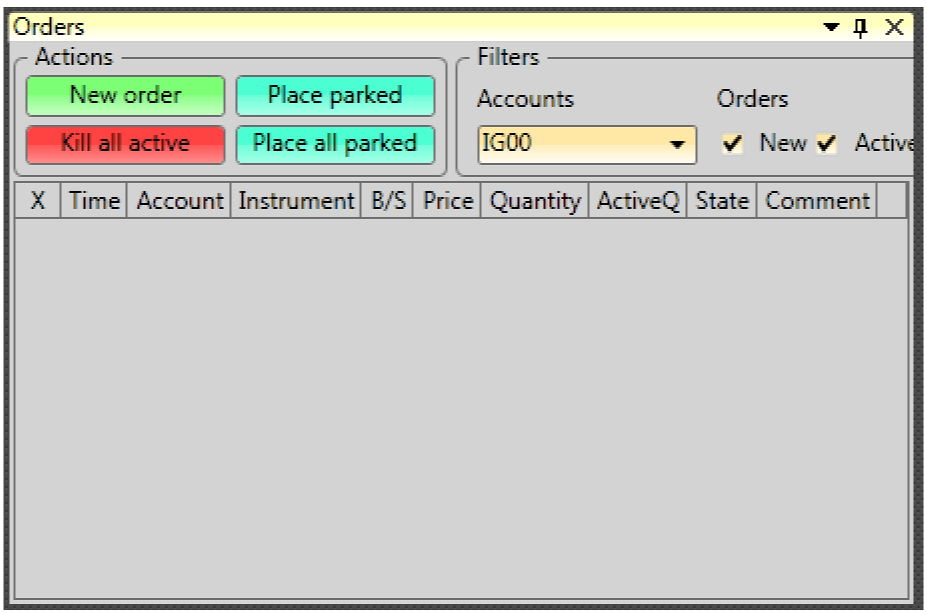
(. 12) , . , .


Orders
Actions
New order
Place parked
Kill all active
Place all parked
Filters
Accounts
Orders
IG00
New
Active
X Time Account Instrument B/S Price Quantity ActiveQ State Comment

12 –

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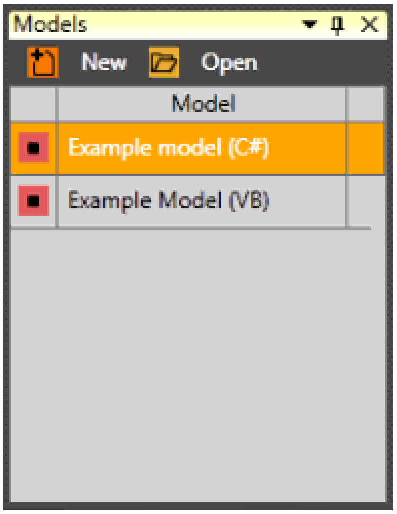
(. 13) , (, ,).



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