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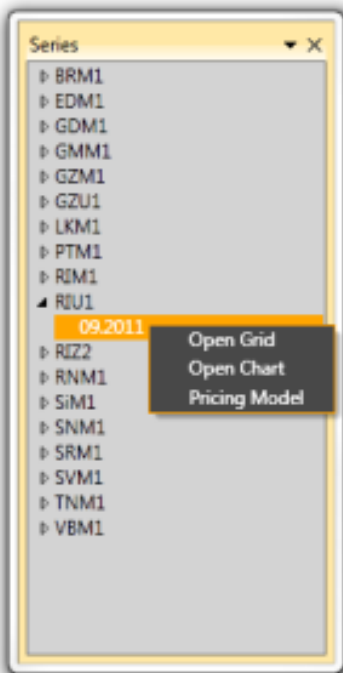
RIM1 06.2011														✕	
RIM1 186255														✕	
Theta	Vega	Delta	Offer	Theo	Bid	Strike	Vola	Offer	Theo	Bid	Delta	Vega	Theta		
-6.67	5.81	1.00	0	66299.6	10	120000	62.43	30	39.5775	10	0.00	5.81	-6.67		
-7.12	6.71	1.00	0	61303.4	0	125000	57.71	35	43.4404	10	0.00	6.71	-7.12		
-7.75	7.91	0.99	0	56308.9	0	130000	53.25	40	48.9346	15	-0.01	7.91	-7.75		
-8.69	9.62	0.99	0	51317.3	0	135000	49.10	45	57.3415	25	-0.01	9.62	-8.69		
-10.13	12.17	0.99	0	46330.8	0	140000	45.28	55	70.783	30	-0.01	12.17	-10.13		
-12.38	16.10	0.99	0	41353.1	0	145000	41.82	85	93.1055	60	-0.01	16.10	-12.38		
-15.87	22.29	0.98	0	36391.4	0	150000	38.72	125	131.417	110	-0.02	22.29	-15.87		
-21.30	32.18	0.97	0	31459.4	0	155000	36.00	170	199.386	135	-0.03	32.18	-21.30		
-29.55	47.76	0.96	0	26583.2	13010	160000	33.65	310	323.232	285	-0.04	47.76	-29.55		
-41.50	71.29	0.93	22415	21811.6	21365	165000	31.66	545	551.582	510	-0.07	71.29	-41.50		
-57.32	103.90	0.88	17865	17228.8	16785	170000	30.00	970	968.787	945	-0.12	103.90	-57.32		
-75.31	142.93	0.80	13400	12964	12510	175000	28.65	1700	1704	1675	-0.20	142.93	-75.31		
-91.02	179.67	0.69	9190	9179.89	9105	180000	27.55	2940	2919.89	2890	-0.31	179.67	-91.02		
-98.27	201.10	0.55	6055	6022.87	6000	185000	26.57	4790	4762.87	4750	-0.45	201.10	-98.27		
-92.10	196.52	0.40	3650	3561.04	3590	190000	25.49	7390	7301.04	7315	-0.60	196.52	-92.10		
-73.38	163.59	0.26	1990	1846.68	1950	195000	24.39	10805	10586.7	1066	-0.74	163.59	-73.38		
-51.07	116.03	0.15	955	883.078	910	200000	23.94	15545	14623.1	1400	-0.85	116.03	-51.07		
-32.50	73.39	0.08	425	413.126	400	205000	24.08	19580	19153.1	1852	-0.92	73.39	-32.50		
-19.75	43.65	0.04	175	196.162	145	210000	24.61	24325	23936.2	2325	-0.96	43.65	-19.75		
-11.95	25.58	0.02	100	97.5349	75	215000	25.40	29245	28837.5	2816	-0.98	25.58	-11.95		
-7.44	15.32	0.01	65	52.0257	55	220000	26.42	0	33792	0	-0.99	15.32	-7.44		
-4.88	9.60	0.01	70	30.1838	40	225000	27.61	0	38770.2	0	-0.99	9.60	-4.88		
-3.40	6.39	0.00	40	19.1496	15	230000	28.95	0	43759.1	0	-1.00	6.39	-3.40		
-2.53	4.53	0.00	50	13.2585	15	235000	30.43	0	48753.3	0	-1.00	4.53	-2.53		
-2.01	3.42	0.00	30	9.94308	20	240000	32.01	0	53749.9	0	-1.00	3.42	-2.01		
-1.69	2.73	0.00	40	8.00352	5	245000	33.69	0	58748	0	-1.00	2.73	-1.69		
-1.49	2.29	0.00	15	6.84158	10	250000	35.44	0	63746.8	0	-1.00	2.29	-1.49		
-1.37	2.01	0.00	10	6.14523	0	255000	37.26	0	68746.1	0	-1.00	2.01	-1.37		
-1.31	1.82	0.00	10	5.74673	5	260000	39.12	0	73745.7	0	-1.00	1.82	-1.31		

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2 –

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Columns selection

Available columns:

☒ CallTheta
☒ CallVega
☒ CallGamma
☒ CallDelta
☒ CallOfferPrice
☒ CallTheorPrice
☒ CallBidPrice
☒ CallVola
☒ Strike
☒ PutVola
☒ PutOfferPrice
☒ PutTheorPrice
☒ PutBidPrice
☒ PutDelta
☒ PutGamma
☒ PutVega
☒ PutTheta

Save

Cancel

3 –

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RIM2 06.2012

Theta	Vega	Gamma	Delta	Offer	Theo	Bid	Vola	Strike	Vola	Offer	Theo	Bid	Delta	Gamma	Vega	Theta
-21.38	376.	4.1844	0.85	17152	475	10	35.44	130000	35.44	6500	5262.3	380	-0.15	4.1844	376	-21.38
-17.20	369.	5.0049	0.85	0	413	0	29.07	135000	29.07							
-25.84	460.	5.1778	0.79	17126	401	10	35.03	140000	35.03							
-20.95	464.	6.4934	0.79	0	335	0	28.16	145000	28.16							
-29.50	533.	6.0754	0.72	17150	334	10	34.55	150000	34.55							
-24.04	548.	7.8823	0.71	0	265	0	27.39	155000	27.39							
-32.04	588.	6.8184	0.65	17108	274	10	33.99	160000	33.99							
-25.98	607.	8.9725	0.62	0	204	0	26.68	165000	26.68							
-33.29	623.	7.3627	0.58	17206	221	10	33.34	170000	33.34							
-26.43	634.	9.6138	0.52	0	153	0	26.00	175000	26.00							
-33.21	635.	7.6748	0.50	17209	174	10	32.62	180000	32.62							
-25.32	624.	9.7215	0.43	0	110	0	25.31	185000	25.31							
-31.87	624.	7.7298	0.43	17127	135	10	31.84	190000	31.84							
-22.88	579.	9.2671	0.33	0	769	0	24.64	195000	24.64							
-29.45	592.	7.5151	0.35	17177	101	1005	31.04	200000	31.04							
-19.61	508.	8.3110	0.25	0	519	0	24.09	205000	24.09							
-26.25	541.	7.0426	0.29	17146	748	10	30.28	210000	30.28							
-16.13	424.	7.0424	0.18	0	344	0	23.73	215000	23.73							
-22.61	477.	6.3576	0.22	14000	537	1005	29.57	220000	29.57							
-12.86	340.	5.7010	0.13	0	227	0	23.55	225000	23.55							
-18.86	406.	5.5336	0.17	11000	379	0	28.95	230000	28.95	18768	61490.5	10	-0.83	5.5336	406	-18.86
-10.05	266.	4.4665	0.09	0	150	0	23.52	235000	23.52	0	64207.2	0	-0.91	4.4665	266	-10.05
-15.28	335.	4.6545	0.13	17145	262	0	28.41	240000	28.41	18761	70325.4	10	-0.87	4.6545	335	-15.28
-7.77	205.	3.4265	0.07	0	100	0	23.61	245000	23.61	0	73708.2	0	-0.93	3.4265	205	-7.77
-12.07	269.	3.7955	0.10	17114	179	0	27.96	250000	27.96	18746	79492.2	10	-0.90	3.7955	269	-12.07

Order params

Account

SPBFUT00Y2B

☒ Strategy

target-strategy

Instrument class

FUT

OPT

Base active

SPBFUT RIM2

Expiration

01.06.2012

Option type

PUT

CALL

Strike

195000

Instrument

SPBOPT RI195000BF2

Operation

BUY

SELL

Price

3590

Quantity

0

Place

Park

Cancel

4 –