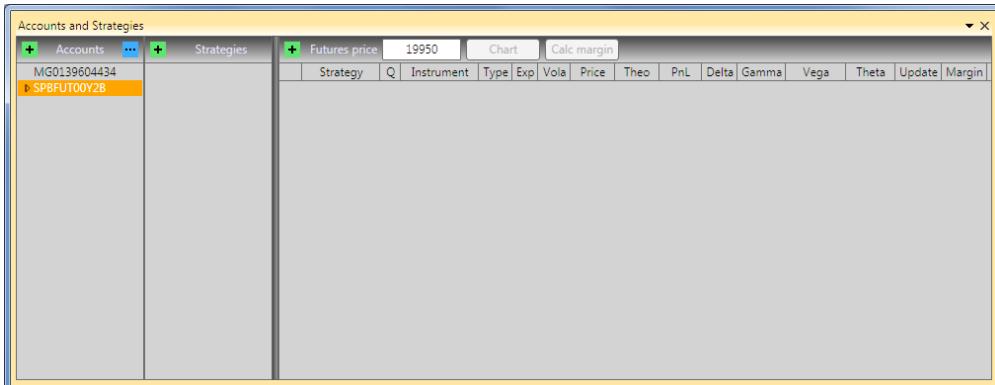




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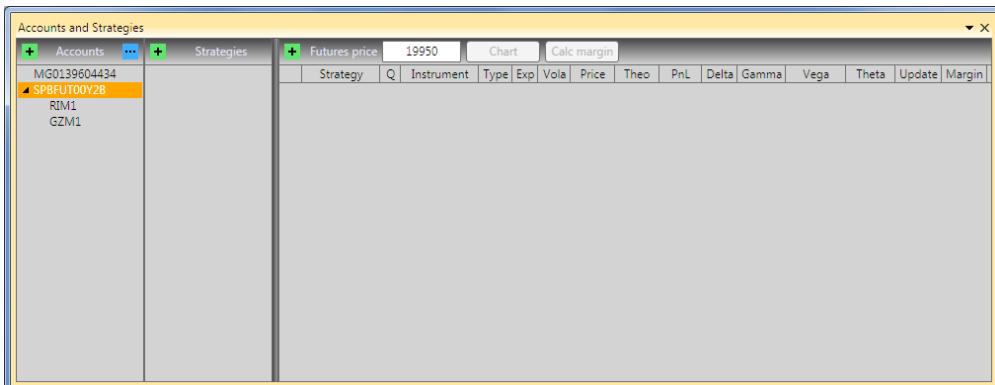
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, , . , 1 , : MG0139604434 SPBFUT00Y2B.



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Accounts and Strategies	
Accounts	Strategies
MG0139604434	call spread 2/3
SPBFUT00Y28	strangle
RIM1	cal sprd
GZM1	broken condor
	total

Futures price		183900	Chart	Calc margin										
Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
call spread 2/3	2	RI180000BF1	Call	30	28.66	8125.00	8118.47	-13.06	1.24	0.0001	401.6632	-192.07	<input type="checkbox"/>	-
call spread 2/3	-3	RI185000BF1	Call	30	27.15	5225.00	5199.12	77.65	-1.46	-0.0001	-630.2588	265.90	<input type="checkbox"/>	-
call spread 2/3	0	call spread 2/3			0.00	0.00	0.00	64.59	-0.22	0.0000	-228.5957	93.83	<input type="checkbox"/>	0

3 –

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"actual"

actual , , , , actual .

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Accounts and Strategies	
Accounts	Strategies
MG0139604434	call spread 2/3
SPBFUT00Y28	strangle
RIM1	cal sprd
GZM1	broken condor
	total

Futures price		183860	Chart	Calc margin										
Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
strangle	3	RI180000BF1	Call	30	28.66	8110.00	8078.28	-95.15	1.85	0.0001	603.0601	-288.37	<input type="checkbox"/>	-
strangle	3	RI180000BR1	Put	30	28.66	4335.00	4233.28	305.15	-1.15	0.0001	603.0601	-288.37	<input type="checkbox"/>	-
strangle	0	strangle			0.00	0.00	0.00	-400.30	0.70	0.0002	1206.1202	-576.74	<input type="checkbox"/>	0

4 –

Accounts and Strategies	
Accounts	Strategies
MG0139604434	call spread 2/3
SPBFUT00Y28	strangle
RIM1	cal sprd
GZM1	broken condor
	total

Futures price		183860	Chart	Calc margin										
Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
cal sprd	0	cal sprd			0.00	0.00	0.00	0.00	0.00	0.0000	0.0000	0.00	<input type="checkbox"/>	0

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Accounts and Strategies

Futures price: 183840 **Chart** **Calc margin**

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
call spread 2/3	2	R1180000BF1	Call	30	28.80	8125.00	8093.87	-62.26	1.23	0.0001	402.2767	-193.29	■	-
strangle		R1180000BF1	Call	30	27.34	5225.00	5193.86	93.43	-1.45	-0.0001	-629.8830	287.29	■	-
cal sprd		R1180000BF1	Call	30	27.34	5225.00	5193.86	93.43	-1.45	-0.0001	-629.8830	287.29	■	-
broken condor		R1180000BR1	Put	30	28.80	4300.00	4274.63	-202.97	-3.07	0.0002	1609.4459	-773.34	■	-
total		R1180000BF1	Call	30	27.34	5225.00	5193.86	93.43	-1.45	-0.0001	-629.8830	287.29	■	-
call spread 2/3	0	call spread 2/3			0.00	0.00	0.00	31.17	-0.22	0.0002	-227.6063	93.99	■	0
broken condor	8	R1180000BR1	Put	30	28.80	4300.00	4274.63	-202.97	-3.07	0.0002	1609.4459	-773.34	■	-
broken condor	8	R1185000BF1	Call	30	27.34	5225.00	5193.86	93.43	-1.45	-0.0001	-629.8830	287.29	■	-
broken condor	-8	R1198000BF1	Call	30	25.50	1655.00	1636.19	150.44	-1.76	-0.0002	-1247.5164	530.61	■	-
broken condor	-10	R1170000BR1	Put	30	31.50	1720.00	1705.32	146.78	1.81	-0.0002	-1388.2166	728.38	■	-
broken condor	0	broken condor			0.00	0.00	0.00	-212.83	0.84	0.0001	653.1895	-279.35	■	0

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Accounts and Strategies

Futures price: 183815 **Chart** **Calc margin**

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
call spread 2/3	2	R1180000BF1	Call	30	28.80	8125.00	8066.71	-198.29	1.23	0.0001	402.2767	-193.29	■	-
strangle		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
cal sprd		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
broken condor		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
total		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
call spread 2/3	0	call spread 2/3			0.00	0.00	0.00	226.5471	93.62	0.0002	-227.6063	93.99	■	0
broken condor	8	R1180000BR1	Put	30	28.80	4300.00	4291.71	-66.33	3.08	0.0002	1610.4434	-773.80	■	-
broken condor	8	R1185000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
broken condor	0	R1190000BF1	Call	30	25.50	1655.00	1628.17	214.64	-1.76	-0.0002	-1244.3688	528.92	■	-
broken condor	0	R1170000BR1	Put	30	31.50	1720.00	1717.51	24.87	1.82	-0.0002	-1382.2445	732.18	■	-
broken condor	0	broken condor			0.00	0.00	0.00	-319.43	0.84	0.0001	652.6635	-279.61	■	0

New account: test account

Add **Cancel**

Accounts and Strategies

Futures price: 183840 **Chart** **Calc margin**

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
call spread 2/3	2	R1180000BF1	Call	30	28.80	8125.00	8066.71	-198.29	1.23	0.0001	402.2767	-193.29	■	-
strangle		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
cal sprd		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
broken condor		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
total		R1180000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
call spread 2/3	0	call spread 2/3			0.00	0.00	0.00	11.28	94.01	0.0002	-227.7923	94.01	■	0
broken condor	8	R1180000BR1	Put	30	28.80	4300.00	4291.71	-66.33	3.08	0.0002	1610.4434	-773.80	■	-
broken condor	8	R1185000BF1	Call	30	27.34	5225.00	5163.42	184.73	-1.44	-0.0001	-429.5580	287.07	■	-
broken condor	0	R1190000BF1	Call	30	25.50	1655.00	1628.17	214.64	-1.76	-0.0002	-1244.3688	528.92	■	-
broken condor	0	R1170000BR1	Put	30	31.50	1720.00	1717.51	24.87	1.82	-0.0002	-1382.2445	732.18	■	-
broken condor	0	broken condor			0.00	0.00	0.00	-201.73	0.84	0.0001	651.4563	-277.64	■	0

New account: test account

Add **Cancel**

7 –

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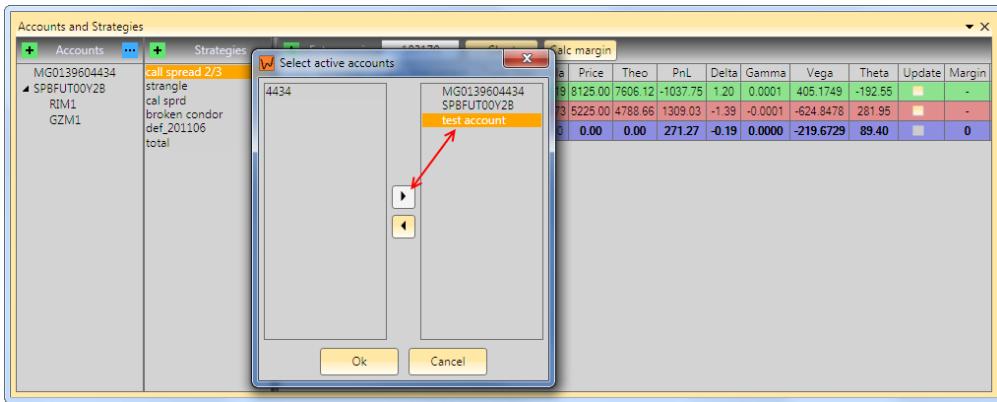
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Accounts and Strategies

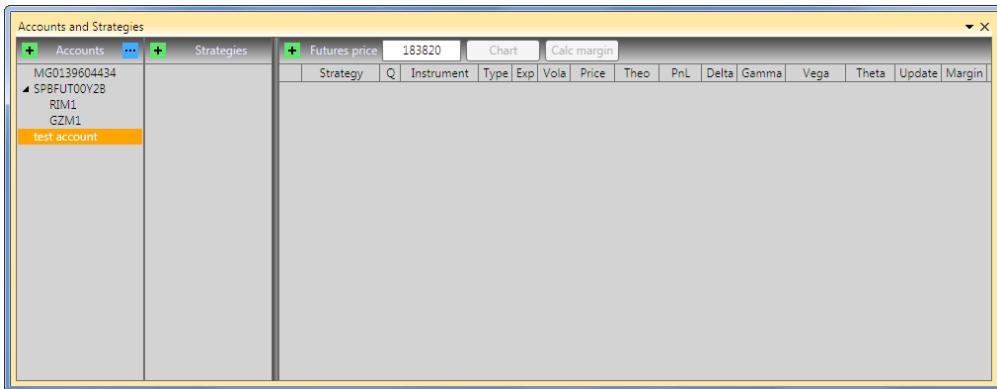
Select active accounts

Account	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
4434	8125.00	7627.15	-977.66	1.20	0.0001	404.9392	-192.44	■	-
test account	5225.00	4816.49	1204.60	-1.40	-0.0001	-625.4040	282.20	■	-
SPBFUT00V28	0.00	0.00	226.95	-0.19	0.0000	-220.4648	89.77	■	0

Ok **Cancel**



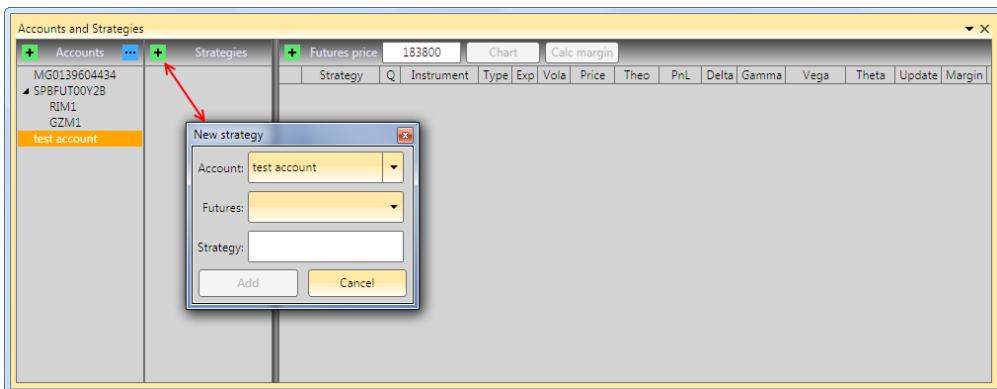
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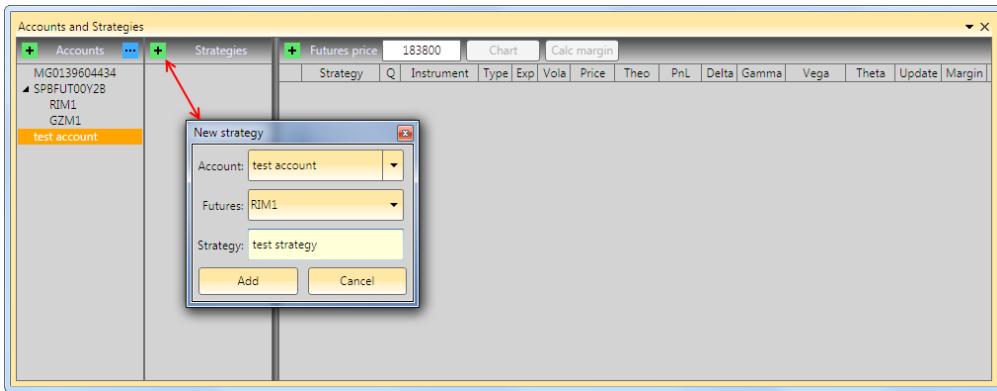
10 –



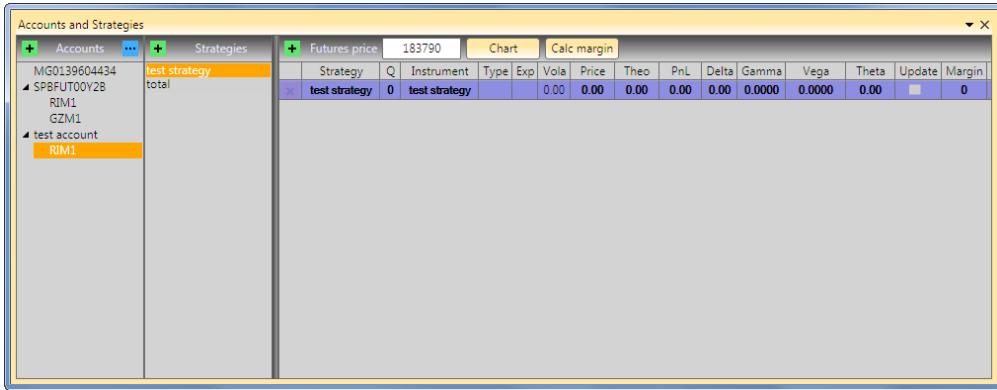
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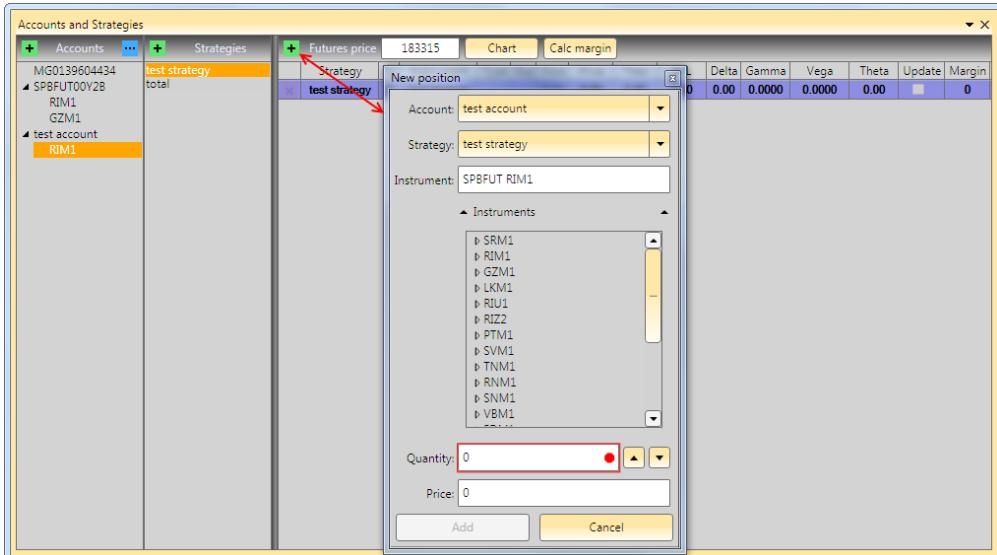


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Accounts and Strategies

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
test strategy	1	R185000BF1	Call	30	27.31	7500.00	5099.30	-2400.70	0.48	0.0000	209.6995	-95.16	<input checked="" type="checkbox"/>	-
test strategy	0	test strategy			0.00	0.00	0.00	-2400.70	0.48	0.0000	209.6995	-95.16	<input checked="" type="checkbox"/>	0

15 –

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Theta	Vega	Delta	Offer	Bid	Theo	Strike	Vola	Offer	Theo	Bid	Delta	Vega	Theta
-6.63	6.82	1.00	0	0	63044.5	120000	58.19	50	44.5264	15	0.00	6.82	-6.63
-7.74	8.52	0.99	0	0	58054.5	125000	54.30	95	54.4962	0	-0.01	8.52	-7.74
-8.13	10.81	0.99	0	0	53068	130000	50.58	90	68.0083	15	-0.01	10.81	-9.13
-11.03	14.02	0.99	0	0	48087.7	135000	47.07	90	87.6668	25	-0.01	14.02	-11.0
-13.71	18.71	0.99	0	0	43118	140000	43.84	115	117.985	70	-0.01	18.71	-13.7
-17.61	25.76	0.98	0	0	38167.1	145000	40.90	180	167.119	120	-0.02	25.76	-17.6
-23.32	36.44	0.97	0	0	33249.8	150000	38.29	305	249.82	250	-0.03	36.44	-23.3
-31.57	52.46	0.95	0	0	28392.5	155000	36.00	530	392.547	375	-0.05	52.46	-31.5
-42.99	75.55	0.92	25380	22075	23641.5	160000	34.05	700	641.463	625	-0.08	75.55	-42.9
-57.61	106.37	0.88	19510	18340	19071.2	165000	32.41	1060	1071.17	900	-0.12	106.37	-57.6
-74.06	142.72	0.81	15300	14240	14788.8	170000	31.05	1855	1788.84	1795	-0.19	142.72	-74.0
-88.94	178.14	0.71	11005	10860	10204.0	175000	29.87	2960	2920.42	2925	-0.29	178.14	-88.9
-97.42	202.97	0.60	7655	7535	7571.49	180000	28.72	4660	4571.49	4580	-0.40	202.97	-97.4
-95.10	207.98	0.46	4840	4800	4103.33	185000	27.36	6885	6803.33	6805	-0.54	207.98	-95.1
-32.17	187.75	0.32	2815	2800	2561.13	190000	26.19	9880	9761.13	9765	-0.68	187.75	-82.1
-64.11	148.85	0.20	1520	1465	1602.44	195000	25.77	14000	13502.4	13005	-0.80	148.85	-64.1
-46.34	106.84	0.12	800	755	104.18	200000	25.95	18025	17804.2	16460	-0.88	106.84	-46.3
-32.02	72.25	0.07	450	400	35.106	205000	26.52	22645	22435.1	21945	-0.93	72.25	-32.0
-21.83	47.76	0.04	225	210	143.632	210000	27.35	27780	27243.6	26755	-0.96	47.76	-21.8
-15.08	31.76	0.03	140	105	143.677	215000	28.40	32553	32143.7	31635	-0.97	31.76	-15.0
-10.73	21.68	0.02	100	70	80.1234	220000	29.90	0	37090.1	0	-0.98	21.68	-10.7
-7.95	15.35	0.01	90	60	60.362	225000	30.98	0	42060.4	0	-0.99	15.35	-7.95
-6.15	11.34	0.01	70	50	43.0975	230000	32.45	0	47043.1	0	-0.99	11.34	-6.15
-4.97	8.74	0.01	100	5	32.6226	235000	34.01	0	52032.6	0	-0.99	8.74	-4.97
-4.17	7.00	0.00	80	0	26.0037	240000	35.64	0	57026	0	-1.00	7.00	-4.17
-3.62	5.81	0.00	290	10	21.6594	245000	37.32	0	62021.7	0	-1.00	5.81	-3.62
-3.24	4.96	0.00	110	5	18.7141	250000	39.04	0	67018.7	0	-1.00	4.96	-3.24
-2.96	4.35	0.00	50	0	16.6564	255000	40.78	0	72016.7	0	-1.00	4.35	-2.96
-2.76	3.89	0.00	0	5	15.1829	260000	42.54	0	77015.2	0	-1.00	3.89	-2.76

Accounts and Strategies

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
test strategy	1	R185000BF1	Call	30	27.31	7500.00	5099.30	-2400.70	0.48	0.0000	209.6995	-95.16	<input checked="" type="checkbox"/>	-
test strategy	0	test strategy			0.00	0.00	0.00	-2400.70	0.48	0.0000	209.6995	-95.16	<input checked="" type="checkbox"/>	0

New position

Account: test account

Strategy: test strategy

Instrument: SPBOPT R170000BF1

Quantity: 0

Price: 14770

Add Cancel

16 –

"", drag'n'drop: , call, - put.

17 18 short put naked calls. naked calls, . . . -10 -7. short put -3, naked calls -7.

Accounts and Strategies

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
short put	-10	GZ19500BR1	Put	28	32.16	493.00	486.14	48.05	2.68	-0.0015	-150.0090	79.76	<input type="checkbox"/>	-
short put	0	short put											<input type="checkbox"/>	0

New position

Account:	SPBFUT00Y2B	PnL	68.64
Strategy:	naked calls	Delta	3.83
Instrument:	SPBOPT GZ19500BR1	Gamma	-0.0022
Quantity:	-10	Vega	-214.2985
Price:	493	Theta	113.94
		Update	<input type="checkbox"/>
		Margin	0

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Accounts and Strategies

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
naked calls	20	GZ20000BF1	Call	28	31.39	4587.00	648.66	-78766.87	10.05	0.0047	448.1505	-234.31	<input type="checkbox"/>	-
naked calls	-7	GZ19500BR1	Put	28	32.16	493.00	486.14	48.05	2.68	-0.0015	-150.0090	79.76	<input type="checkbox"/>	-
naked calls	0	naked calls											<input type="checkbox"/>	0
short put	-3	GZ19500BR1	Put	28	32.16	493.00	486.14	20.59	1.15	-0.0007	-64.2896	34.18	<input type="checkbox"/>	-
short put	0	short put											<input type="checkbox"/>	0

18 –

, . : , ? , -3 -2, -7 -? : , Update. 19 naked calls

Accounts and Strategies

Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin
naked calls	20	GZ20000BF1	Call	28	31.39	4587.00	648.66	-78766.87	10.05	0.0047	448.1505	-234.31	<input checked="" type="checkbox"/>	-
naked calls	-7	GZ19500BR1	Put	28	32.16	493.00	486.14	49.05	2.68	-0.0015	-150.0090	79.76	<input checked="" type="checkbox"/>	-
naked calls	0	naked calls											<input type="checkbox"/>	0
short put	-3	GZ19500BR1	Put	28	32.16	493.00	486.14	20.59	1.15	-0.0007	-64.2896	34.18	<input type="checkbox"/>	-
short put	0	short put											<input type="checkbox"/>	0

19 – naked calls