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Accounts and Strategies

+

Accounts

...

+

MG0139604434

SPBFUT00Y2B

+

Futures price

19950

Chart

Calc margin

Strategy

Q

Instrument

Type

Exp

Vola

Price

Theo

PnL

Delta

Gamma

Vega

Theta

Update

Margin

1 –

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Accounts and Strategies

+ Accounts ... MG0139604434 SPBRUT00Y2B RM1 GZM1	+ Strategies	+ Futures price 19950 Chart Calc margin Strategy Q Instrument Type Exp Vola Price Theo PnL Delta Gamma Vega Theta Update Margin
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2 –

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Accounts and Strategies

+

Accounts

...

+

Strategies

MG0139604434

SPBFUT00Y28

RIM1

GZM1

call spread 2/3

strangle

cal sprd

broken condor

total

Futures price

183900

Chart

Calc margin

3 –

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"actual"

actual , . , . , actual .

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Accounts and Strategies

+

Accounts

...

+

Strategies

MG0139604434

SPBFUT00Y28

RIM1

GZM1

call spread 2/3

strangle

cal sprd

broken condor

total

Futures price

183860

Chart

Calc margin

4 –

Accounts and Strategies

+

Accounts

...

+

Strategies

MG0139604434

SPBFUT00Y28

RIM1

GZM1

call spread 2/3

strangle

cal sprd

broken condor

total

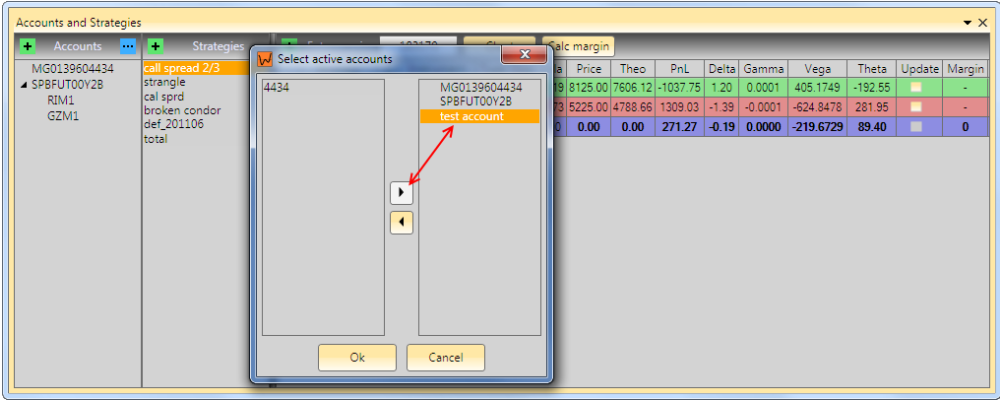
Futures price

183860

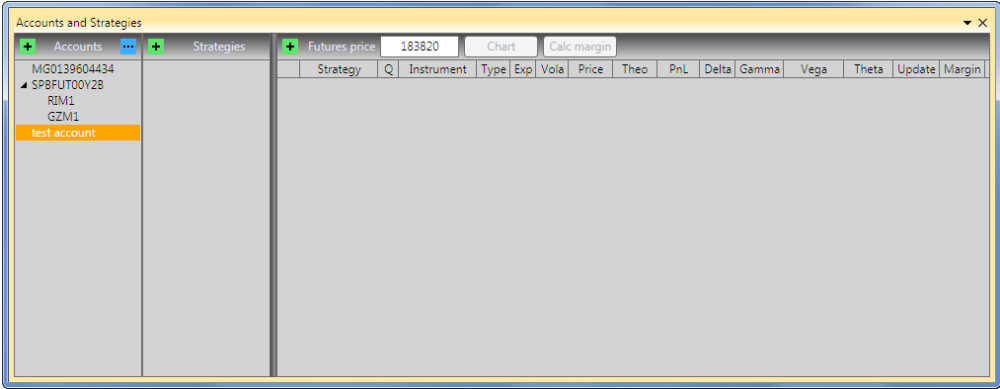
Chart

Calc margin

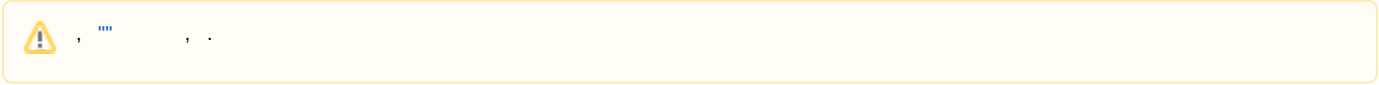
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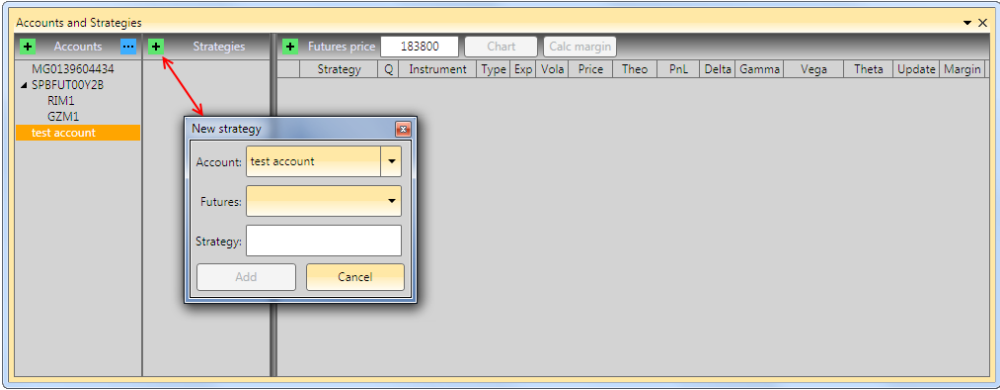
9 — , 2



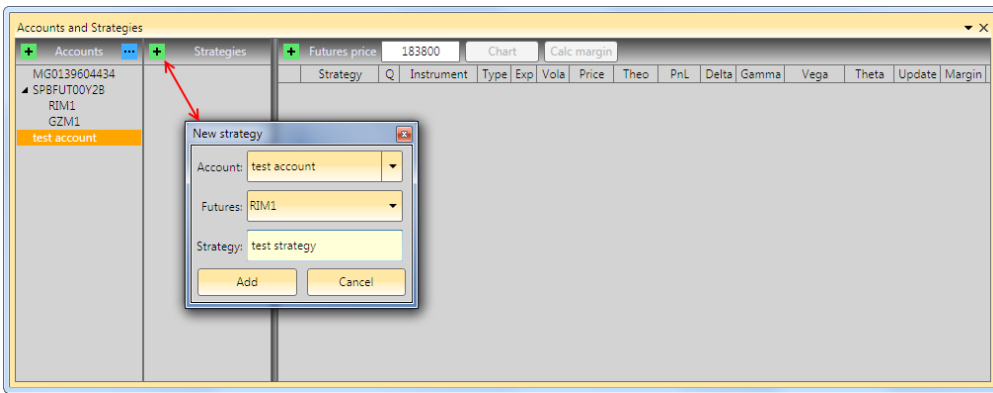
10 —



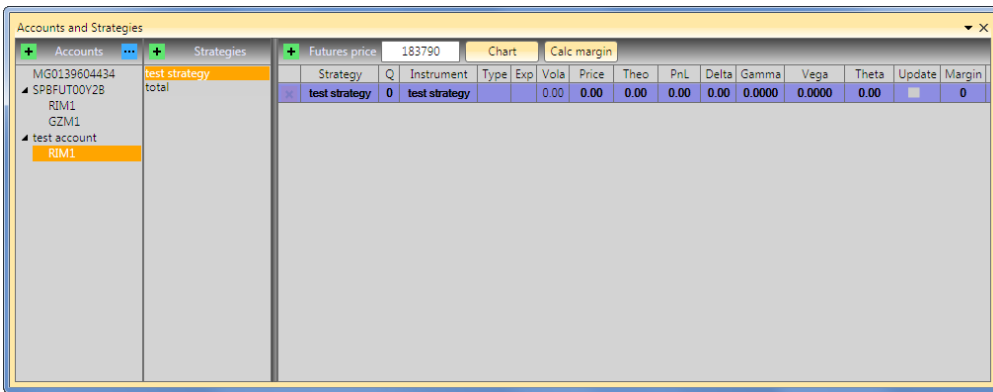
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11 — , 1



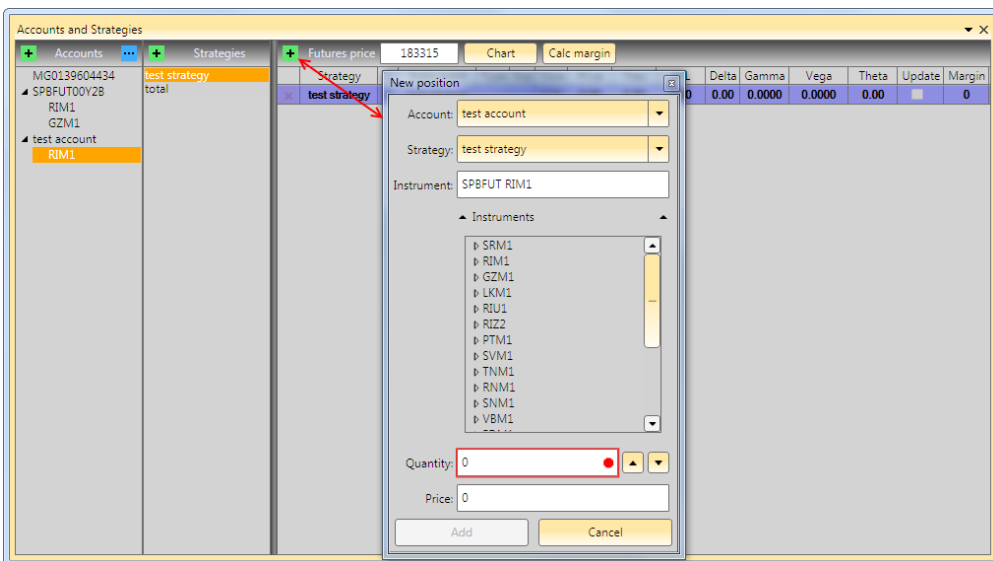
12 - , 2



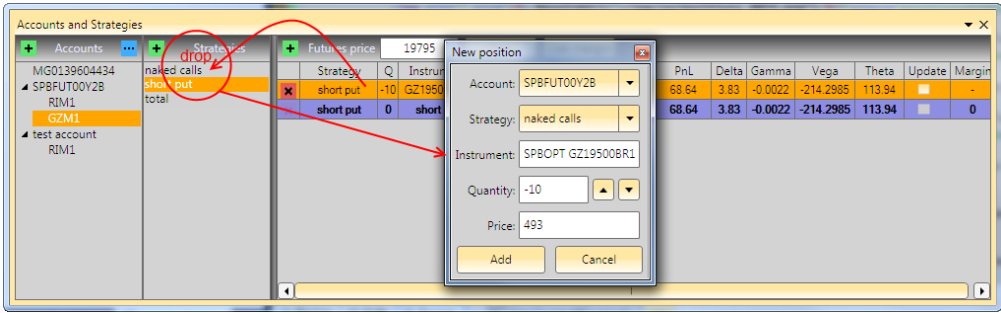
13 -

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14 -



17 -

Accounts and Strategies

MG0139604434
SPBFUT00Y28
RIM1
GZM1
test account
RIM1

Strategies
naked calls
short put
total

Futures price: 19795

Chart Calc margin

Strategy	Q	Instrument	Type	Exp	Vol	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	-	-
naked calls	-7	GZ19500BR1	Put	28	32.16	493.00	486.14	48.05	2.68	-0.0015	-150.0090	79.76	-	-
naked calls	0	naked calls	naked calls	0.00	0.00	0.00	-78718.82	12.72	0.0031	298.1415	-154.56	0	0	0
short put	-3	GZ19500BR1	Put	28	32.16	493.00	486.14	20.59	1.15	-0.0007	-64.2896	34.18	-	-
short put	0	short put	short put	0.00	0.00	0.00	20.59	1.15	-0.0007	-64.2896	34.18	0	0	0

18 -

, , , ? , -3 -2, -7 -6? : , Update. 19 naked calls

Accounts and Strategies

MG0139604434
SPBFUT00Y28
RIM1
GZM1
test account
RIM1

Strategies
naked calls
short put
total

Futures price: 19795

Chart Calc margin

Strategy	Q	Instrument	Type	Exp	Vol	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	-	-
naked calls	-7	GZ19500BR1	Put	28	32.16	493.00	486.14	48.05	2.68	-0.0015	-150.0090	79.76	0	-
naked calls	0	naked calls	naked calls	0.00	0.00	0.00	-78718.82	12.72	0.0031	298.1415	-154.56	0	0	0
short put	-3	GZ19500BR1	Put	28	32.16	493.00	486.14	20.59	1.15	-0.0007	-64.2896	34.18	-	-
short put	0	short put	short put	0.00	0.00	0.00	20.59	1.15	-0.0007	-64.2896	34.18	0	0	0

19 - naked calls