

4 –

-  – ();
-  – / ();
-  – ;
- **Shift** – (.)
- **Instrument** – :
 -  – ;
 -  – ();
 -  – / ();
 -  – ();
 -  – ();
 - :
 - (Option desk);
 - (Volatility skew);
 - (Pricing model);
 - (Spread desk).
 -  – ;
 -  – .

, . . .

:

- **Add position** /;
-  .

Add position :

1. ;

 **Add new position** ×

Account

Account1

▼

Strategy

Strategies1

▼

Instrument

AAPL

Price

115,03

▲▼

Quantity

4

▲▼

OK

Cancel

5 –

2. ;

 , . . .

3. ;
4. ;
5. ();

6. OK.

, , [Spread desk](#) (. 10).

The screenshot shows a trading interface with a 'Drop' button highlighted by a red circle and an arrow. Below it is a dialog box titled 'Add new position' with fields for Account, Strategy, Instrument, Price, and Quantity. To the right is a table of options data for GOOG / GOOG 2015-06-12.

Th...	Ve...	Ga...	De...	Ask	T...	Bid	Vola	Po...	St...	Po...	Vola	Ask	T...	Bid	De...	Ga...	Ve...	Th...
-0,...	0,11	0,...	0,83	13...	13...	13...	30...		53...		30...	1.28	1.20	1.13	-0,...	0,...	0,11	-0,...
-0,...	0,13	0,...	0,77	11...	11...	11...	30...		53...		30...	1.74	1.72	1.72	-0,...	0,...	0,13	-0,...
-0,...	0,15	0,...	0,71	9.33	9.30	9.24	30...		53...		30...	2.41	2.38	2.38	-0,...	0,...	0,15	-0,...
-1,...	0,16	0,...	0,64	7.61	7.63	7.56	30...		54...		30...	3.29	3.22	3.19	-0,...	0,...	0,16	-1,...
-1,...	0,17	0,...	0,56	6.18	6.15	6.04	30...		54...		30...	4.30	4.24	4.26	-0,...	0,...	0,17	-1,...
-1,...	0,17	0,...	0,49	4.89	4.86	4.75	30...		54...		30...	5.48	5.45	5.42	-0,...	0,...	0,17	-1,...
-1,...	0,17	0,...	0,41	3.83	3.76	3.66	30...		54...		30...	6.92	6.85	6.84	-0,...	0,...	0,17	-1,...
-1,...	0,16	0,...	0,34	2.89	2.85	2.74	30...		55...		30...	8.51	8.44	8.47	-0,...	0,...	0,16	-1,...

6 –

Add new positions (. . 6). , drag'n'drop: – call, – put.

Enter.



/Fill manager

[Fill manager](#) default.

[Fill manager](#) .



.

actual .

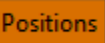
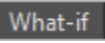
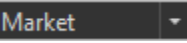
, , / (total options). .

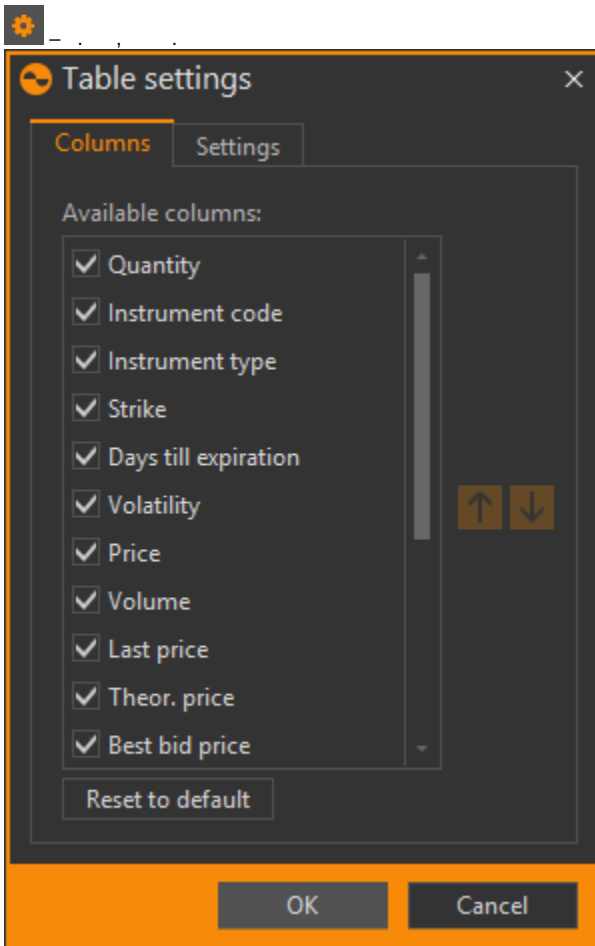
Positions (CQG_DEMOITG183/ES/Strategy1)																
Positions Fills Orders Notes + What-if Market Chart Set price DDE																
	Q	Position t...	Vola	Price	Volume	Theo	Bid	Ask	P&L	P&L (M)	ΣDelta	ΣGamma	ΣVega	ΣTheta		
Strategy1																
		1	M	9,1095	20	20	7,74694	7,5	8	-12,25306	-612,5	0,28	0,007633	1,6499	-0,4082	
		2	M	11,2335	27,25	54,5	23,86868	23,5	24,25	-6,76264	-337,5	1,07	0,014527	3,8725	-1,1814	
		3	R	10,5255	22,5	67,5	23,62214	23	24,25	3,36643	167,5	-1,63	0,023214	5,7980	-1,6574	
		0		0,0000	22,5	67,5	0	69	72,75	3,36643	167,5	-1,63	0,023214	5,7980	-1,6574	
		0		0,0000	22,5	67,5	0	69	72,75	3,36643	167,5	-1,63	0,023214	5,7980	-1,6574	

7 -

;

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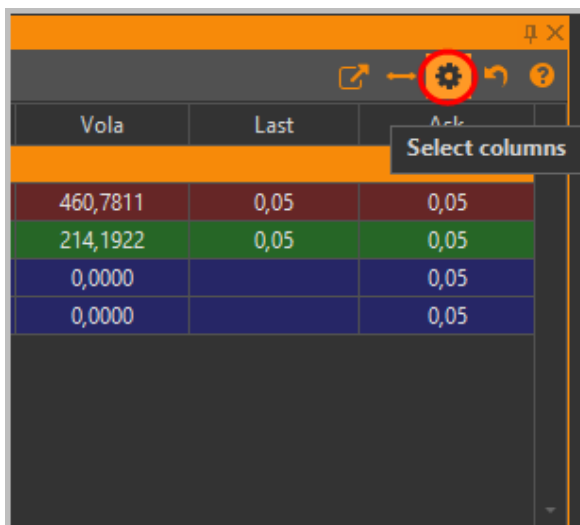
-  - ;
-      - / / / / ;
-  - ();
-  - ();
-   - what-if ([What-if c](#)). what-if ;
-  - ();
-  - ([DDE](#));
-  - ;
-  - ;
-  - ;



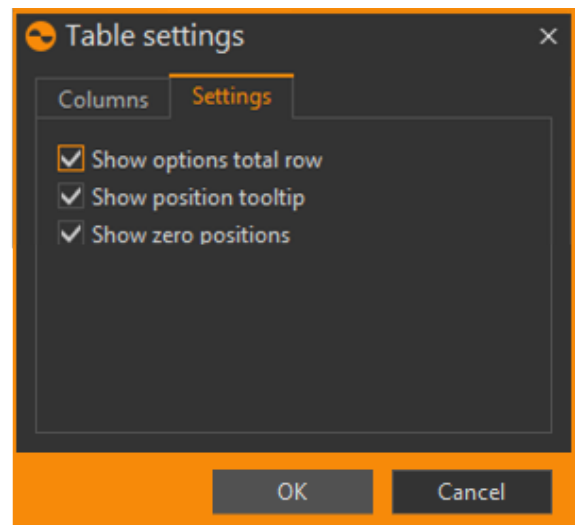
12 –

,   , Reset to default.

Setting :



Vola	Last	Ask
460,7811	0,05	0,05
214,1922	0,05	0,05
0,0000		0,05
0,0000		0,05



13 – Table settings

- Show options total row – ;

Positions																
Test strategy																
Q	Instru...	Type	Strike	Exp	Vol	Price	Vol...	Last	Theo	Bid	Ask	P&L	P&L (M)	ΣDelta	ΣGamma	ΣTheta
-2	CME...	put	4470.0	1	26,265	51,25152	-10...	51,75	51,25152	0	0	0	0	1,36	-0,009539	-2,0447
0	CME...	put	4410.0	1	20,9198	0	-3	18,75	13,59224	13,25	14,75	3	60	0,00	0,000000	0,0000
1	CME...	put	4390.0	1	22,0734	10	10	8,88434	8,75	9,75	-1,11566	-22	-0,24	0,004909	0,8842	-6,4422
1	CME...	call	4440.0	1	19,1620	13,25	13,25	13,25	19,0971	18,75	20,25	5,8471	117	0,46	0,007253	1,1341
1	CME...	put	4440.0	1	19,4855	31,5	31,5	25,214	24,75	26,5	-6,286	-126	-0,54	0,007133	1,1343	-7,2952
3	CME...	call	4380.0	1	13,5773	0	0	55,75	55,64078	0	0	166,92233	3338	2,76	0,011392	1,2622
0	opt...				0,0000	-12,68826	-50...			52,25	56,5	168,36778	3367	3,81	0,021148	2,3701
0	total				0,0000	-12,68826	-50...			52,25	56,5	168,36778	3367	3,81	0,021148	2,3701

- 14 – options total row
- Show position tooltip – ;

Positions																
Test strategy																
Q	Instru...	Type	Strike	Exp	Vol	Price	Vol...	Last	Theo	Bid	Ask	P&L	P&L (M)	ΣDelta	ΣGamma	ΣTheta
-2	CME ES FC U17 2150	call	2150.00	1	360	M	76...	128,75	128,00	12...	12...	2,88	145,00	-0,50	-0,001...	-0,40
0	CME ES FP U17 2150	put	2150.00	1	360	M	76...	0	0,00	154,25	15...	15...	0,00	0,00	0,000000	0,00
1	CME ES FC U17 2160	call	2160.00	1	360	M	76...	0	0,00	154,25	15...	15...	0,00	0,00	0,000000	0,00
1	CME ES FC U17 2110	call	2110.00	1	360	M	76...	0	0,00	154,25	15...	15...	0,00	0,00	0,000000	0,00
3	CME ES FC U17 2110	call	2110.00	1	360	M	76...	0	0,00	154,25	15...	15...	0,00	0,00	0,000000	0,00
3	CME ES FP U17 2110	put	2110.00	1	360	M	76...	0	0,00	154,25	15...	15...	0,00	0,00	0,000000	0,00
0	options															
0	total															

Can be edited? Yes

Affects calculations Yes

Quantity 129,75

Price 128,75

Volume 129,75

Volatility 15,4822

Last price 125,00

Theor. price 126,07

Best bid price 125,75

Best ask price 126,25

Profit/Loss 2,07885

Profit/Loss (money) 145

Margin 0,0000

Position delta -0,50

Position gamma -0,00112555

Position vega -0,3952

Position theta 0,1862

Instrument CME ES FC U17 2110

Strike 2110,0

Expiration date 15 Sep 2017

Days till expiration 360

Contains external fills No

Contains manual fills Yes

Contains adjustment fills Yes

- 15 –
- Show zero positions – ;

Positions (CQG_DEMOITG183/ES/Straddle)																
Straddle																
Q	Instru...	Type	Strike	Exp	Posi...	Vol	Price	Volume	Last	Theo	Bid	Ask	P&L	P&L (...)	ΣDelta	ΣGamma
0	CME ES FC H...	call	21	189	M	14,52...	0	0,00	82,50	76,75	76,00	77,00	0,00	0,00	0,00	0,0000...
0	CME ES FC U...	call	50	7	M	534,6...	0	0,00	1677,50	1656,37	1667,25	1672,25	0,00	0,00	0,00	0,0000...
0	CME ES FP H...	put	21	189	M	14,71...	0	0,00	98,75	105,63	105,25	106,25	0,00	0,00	0,00	0,0000...
0	opt...					0,0000	0	0,00		0,0000	0,0000	0,0000	0,00	0,00	0,00	0,0000...
0	total					0,0000	0	0,00		0,0000	0,0000	0,0000	0,00	0,00	0,00	0,0000...

- 16 –