– . . :

- – ;
- – ;
- – ;
- (type options) – , /;
- (type total) – .

, **Ctrl Shift**, .

:

-
-
-
-
-
-

1 –

:

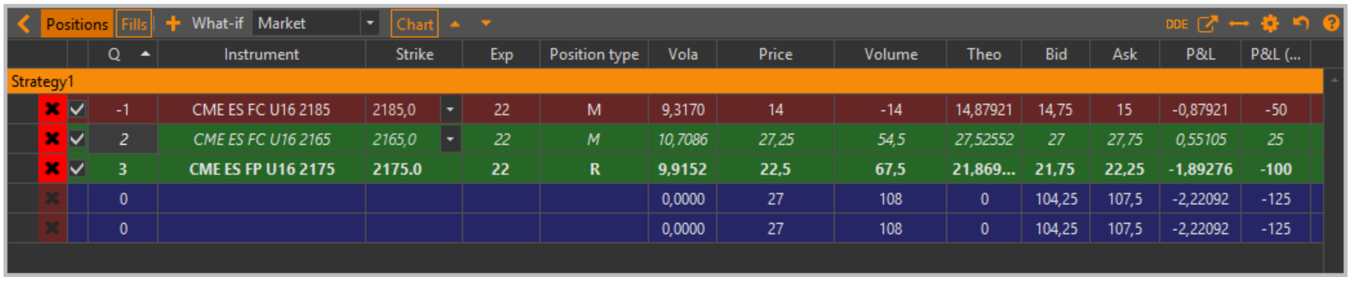
- ;
- ;
- Q – ;
- Instrument – ;
- Type – : call ( ), put ( ), fut ();
- Strike – ;
- Position type – (R – , M –);
- Exp. – - ;
- Vola – ;
- Price – ;
- Last price – ;
- Theo – ;
- P&L – / ;
- Theta, Vega, Gamma, Delta – ().
- Volume – . ( ), ;
- P&L (M) – / ;
- Bid/Ask – Bid/Ask ;
- Mnns (moneyness,) – :
  - I – (in the money),
  - A – (at the money),
  - O – (out of the money).

, :

- c .
- .

Position type , :

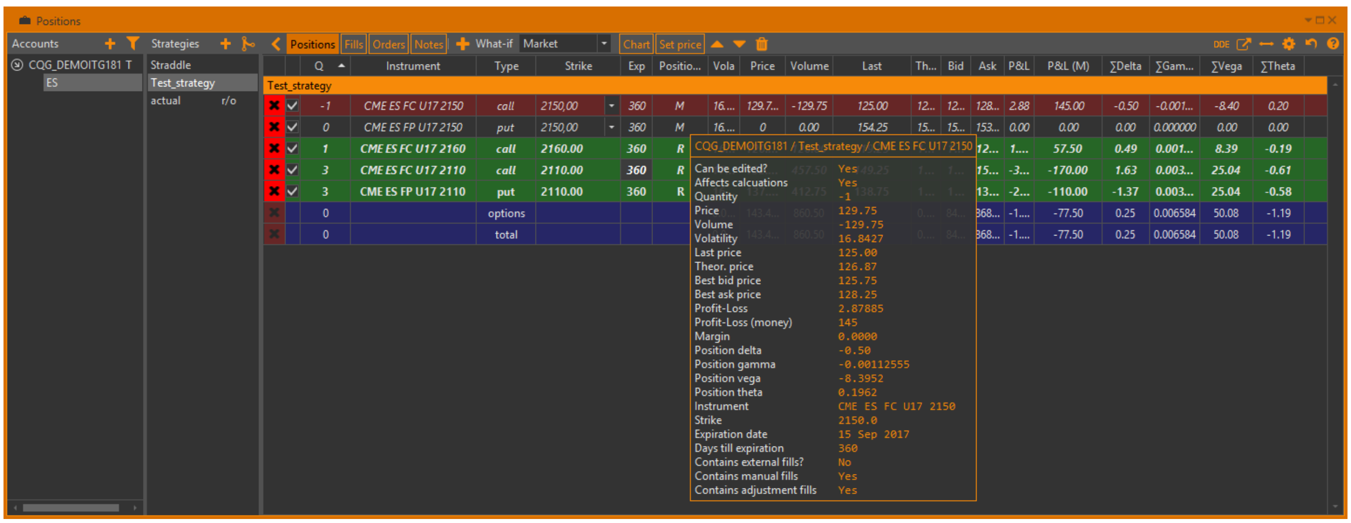
- R – .
- M – , .


Positions
Fills
What-if
Market
Chart
DDE
Q
Instrument
Strike
Exp
Position type
Vola
Price
Volume
Theo
Bid
Ask
P&L
P&L (...
Strategy1
-1 CME ES FC U16 2185 2185,0 22 M 9,3170 14 -14 14,87921 14,75 15 -0,87921 -50
2 CME ES FC U16 2165 2165,0 22 M 10,7086 27,25 54,5 27,52552 27 27,75 0,55105 25
3 CME ES FP U16 2175 2175.0 22 R 9,9152 22,5 67,5 21,869... 21,75 22,25 -1,89276 -100
0 0,0000 27 108 0 104,25 107,5 -2,22092 -125
0 0,0000 27 108 0 104,25 107,5 -2,22092 -125

2 –

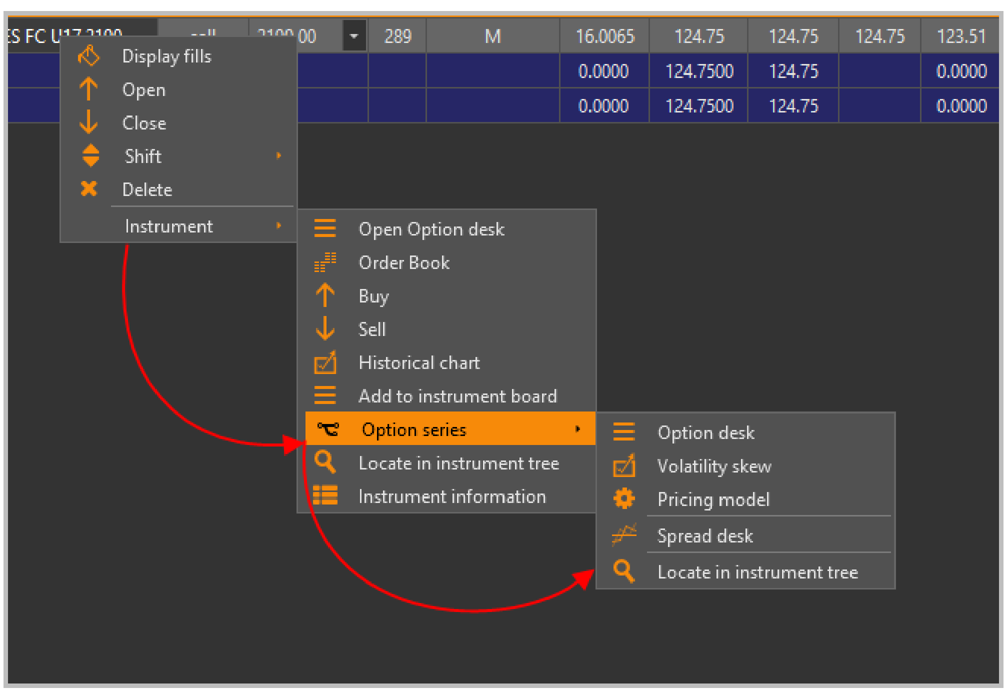
( ).

(. 3).


Positions
Accounts
Strategies
CQG_DEMOITG181 T
ES
Straddle
Test_strategy
actual
r/o
Positions
Fills
Orders
Notes
What-if
Market
Chart
Set price
DDE
Q
Instrument
Type
Strike
Exp
Positio...
Vola
Price
Volume
Last
Bid
Ask
P&L
P&L (M)
∑Delta
∑Gam...
∑Vega
∑Theta
Test_strategy
CME ES FC U17 2150
CME ES FP U17 2150
CME ES FC U17 2160
CME ES FC U17 2110
CME ES FP U17 2110
options
total
CQG_DEMOITG181 / Test_strategy / CME ES FC U17 2150
Can be edited? Yes
Affects calcuations Yes
Quantity -1
Price 129.75
Volume -129.75
Volatility 16.8427
Last price 125.00
Theor. price 126.87
Best bid price 125.75
Best ask price 128.25
Profit-Loss 2.87885
Profit-Loss (money) 145
Margin 0.0000
Position delta -0.50
Position gamma -0.00112555
Position vega -8.3952
Position theta 0.1962
Instrument CME ES FC U17 2150
Strike 2150.0
Expiration date 15 Sep 2017
Days till expiration 360
Contains external fills? No
Contains manual fills Yes
Contains adjustment fills Yes

3 –

:


Display fills
Open
Close
Shift
Delete
Instrument
Open Option desk
Order Book
Buy
Sell
Historical chart
Add to instrument board
Option series
Locate in instrument tree
Instrument information
Option desk
Volatility skew
Pricing model
Spread desk
Locate in instrument tree

4 –

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

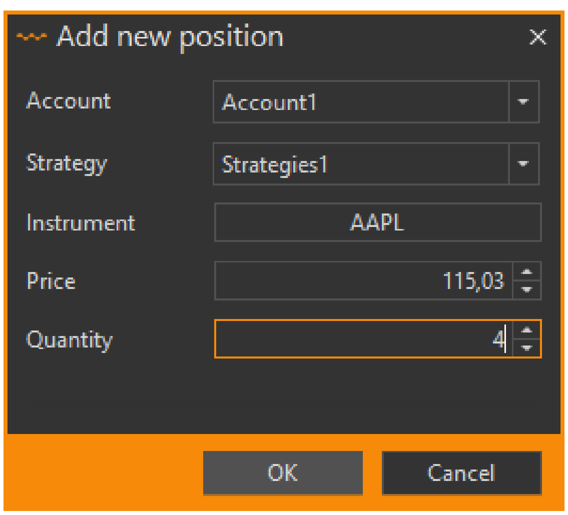
, . .

:

- **Add position** /;
- .

Add position :

1. ;



5 –

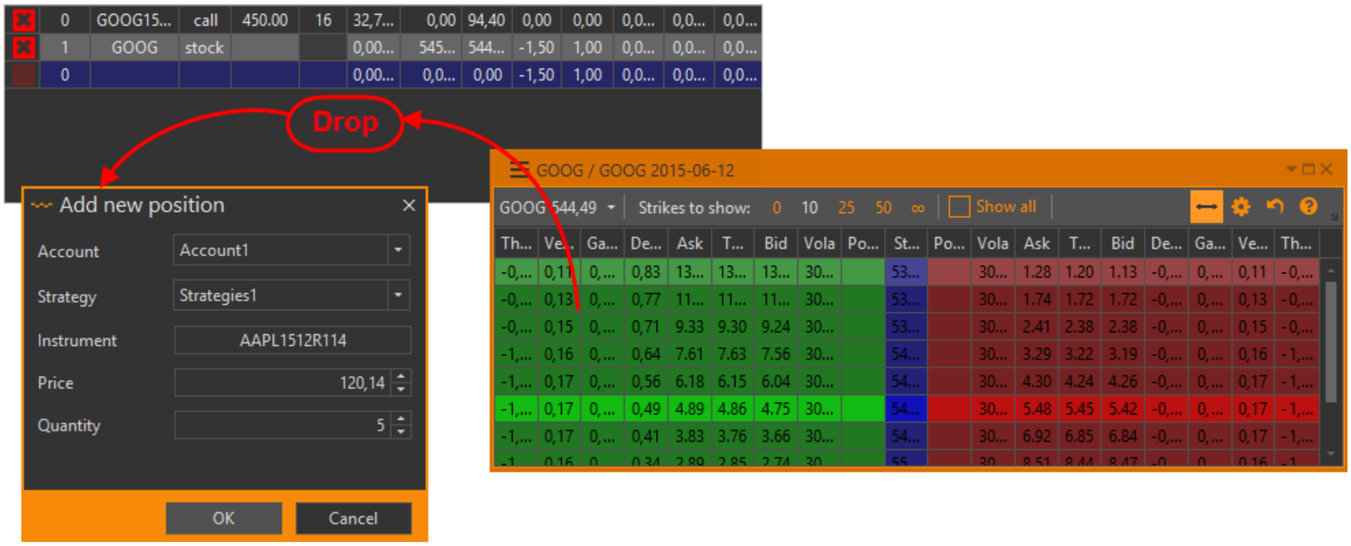
2. ;

, , .

3. ;
4. ;
5. ( );

6. **OK**.

, , **Spread desk** (. 10).



6 –

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

. , **Enter**.

> ⓘ /Fill manager . , , .

, , . Fill manager **default**.

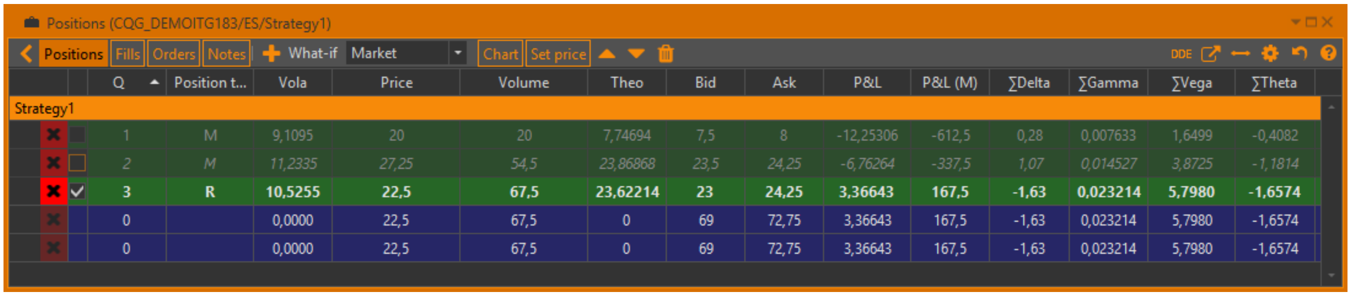
, , . Fill manager .

, , . .

> ⓘ .

, . **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)	∑Delta	∑Gamma	∑Vega	∑Theta
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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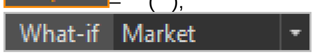
-  – ;
- 

– / / / / ;
- 

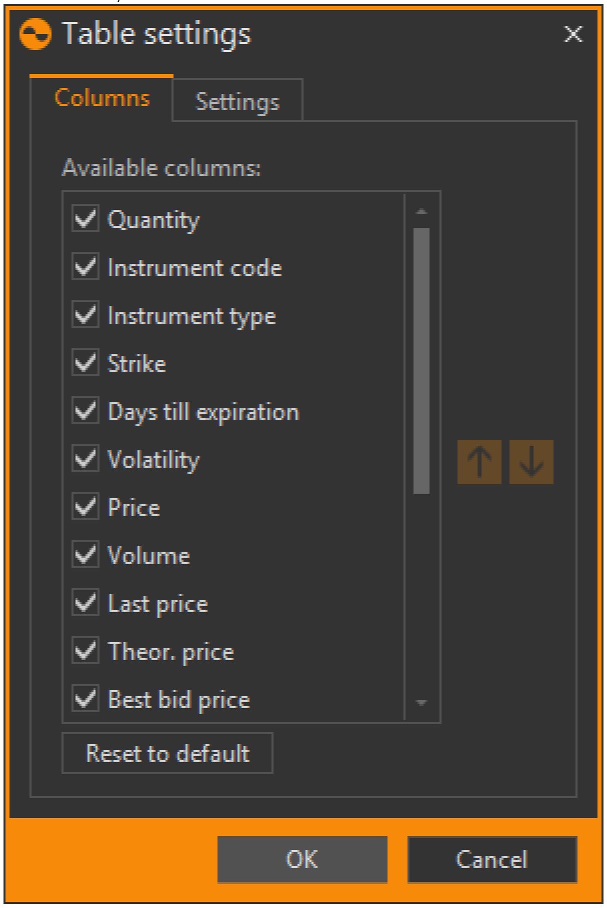
– ( );
- 

– ( );
- 

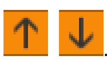
– what-if (What-if c). what-if ;
-  – ( );
- 

– (DDE);
-  – ;
-  – ;
-  – ;

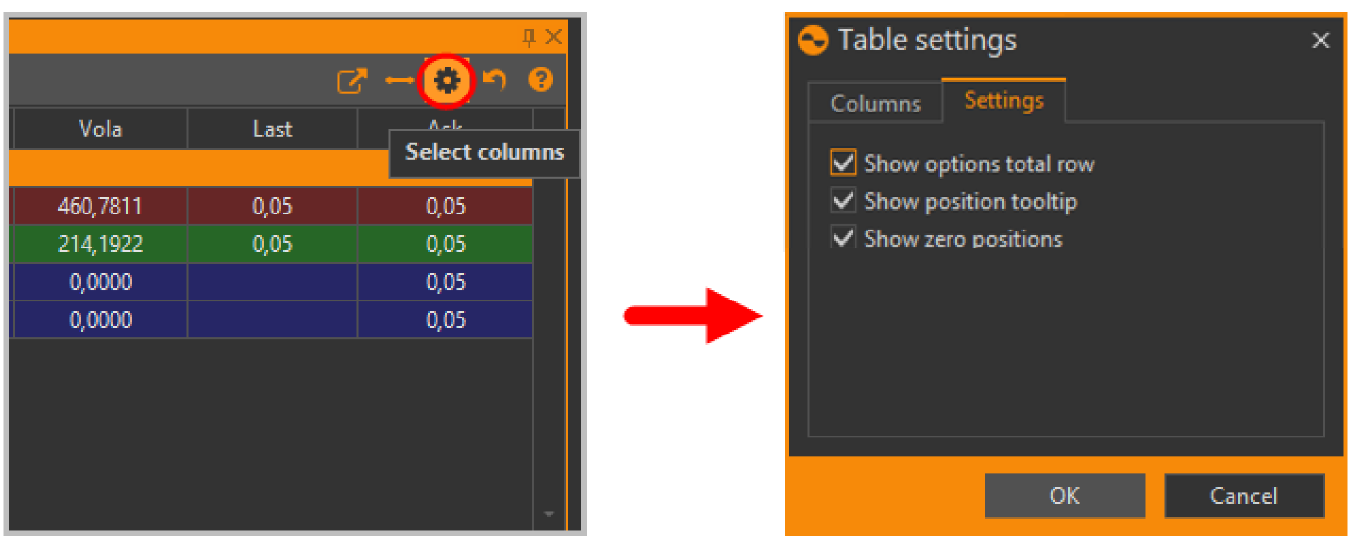
-  _ . , .



12 –

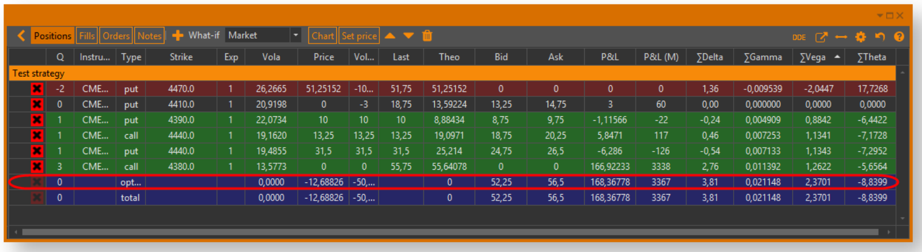
, . , **Reset to default**.

Setting :



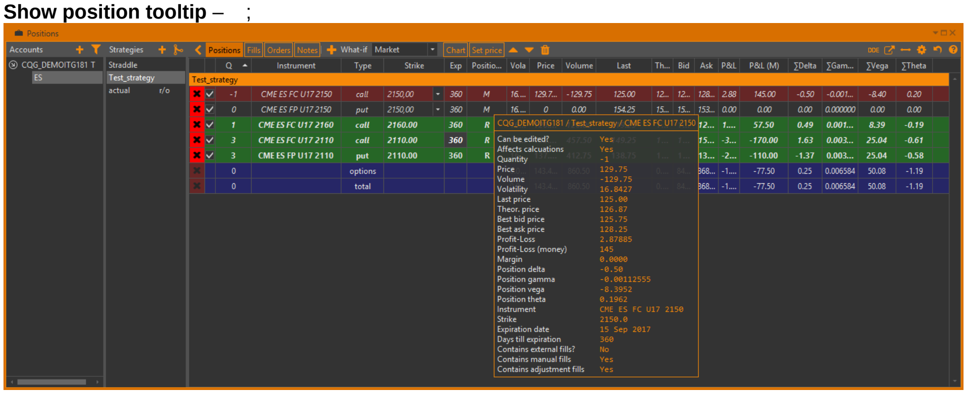
13 – Table settings

- **Show options total row –   ;**



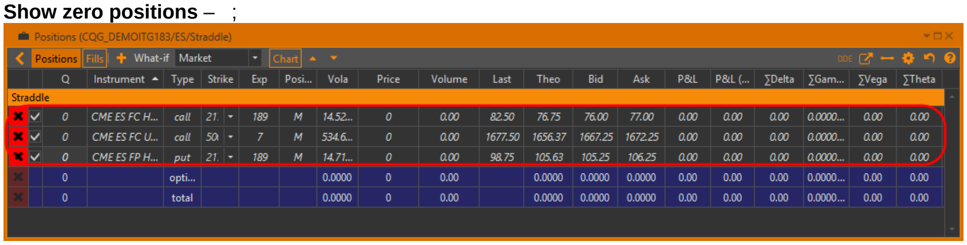
14 – options total row

- **Show position tooltip –   ;**



15 –

- **Show zero positions –   ;**



16 –