

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

, Ctrl Shift, .

:

-
-
-
-
-
-

Positions																								
Accounts		Strategies		Positions	Fills	Orders	Notes	What-if	Market	Chart	Set price													
CQG_DEMOITG181 T		ES		Test_strategy	actual	r/o																		
				Q	Instrument	Type	Strike	Exp	Positio...	Vola	Price	Volume	Last	Th...	Bid	Ask	P&L	P&L (M)	ΣDelta	ΣGam...	ΣVega	ΣTheta		
Test_strategy																								
				✗	✓	-1	CME ES FC U17 2150	call	2150.00	360	M	16...	129.7...	-129.75	125.00	12...	12...	128...	2.88	145.00	-0.50	-0.001...	-8.40	0.20
				✗	✓	0	CME ES FP U17 2150	put	2150.00	360	M	16...	0	0.00	154.25	15...	15...	153...	0.00	0.00	0.000000	0.00	0.00	
				✓	1	CME ES FC U17 2160	call	2160.00	360	R	16...	120...	120.00	119.25	1...	1...	12...	1...	57.50	0.49	0.001...	8.39	-0.19	
				✓	3	CME ES FC U17 2110	call	2110.00	360	R	17...	152...	457.50	149.25	1...	1...	15...	-3...	-170.00	1.63	0.003...	25.04	-0.61	
				✗	✓	3	CME ES FP U17 2110	put	2110.00	360	R	16...	137...	412.75	138.75	1...	1...	13...	-2...	-110.00	-1.37	0.003...	25.04	-0.58
				✗	0		options					0.0...	143.4...	860.50		0...	84...	868...	-1...	-77.50	0.25	0.006584	50.08	-1.19
				✗	0		total					0.0...	143.4...	860.50		0...	84...	868...	-1...	-77.50	0.25	0.006584	50.08	-1.19

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 - , .

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](#) .

[i](#) .

actual .

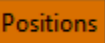
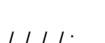
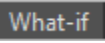
, , / (total options). .

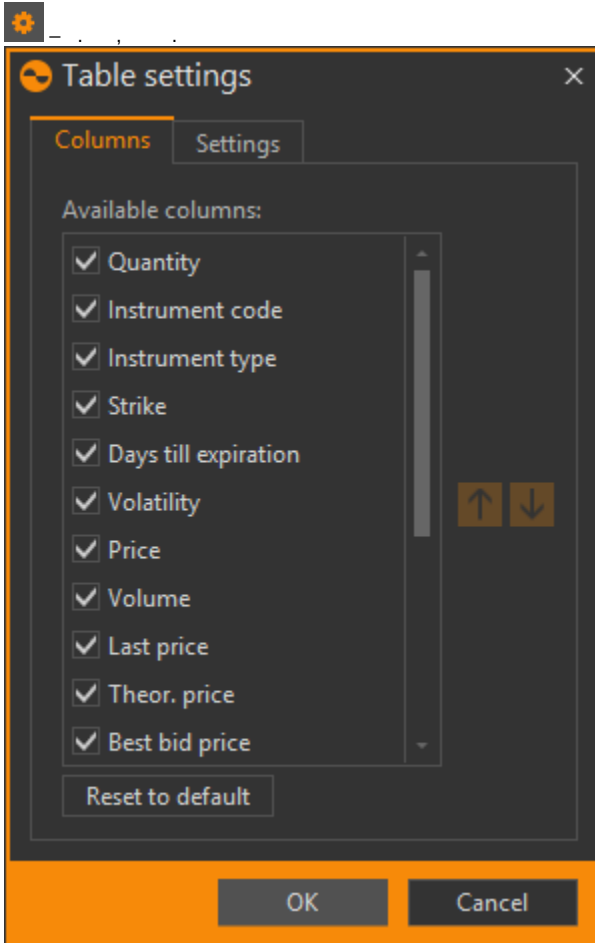
Positions (CQG_DEMOITG183/ES/Strategy1)																					
Positions		Fills	Orders	Notes	+	What-if	Market		Chart	Set price							DDE				
	Q		Position t...																		
Strategy1																					
			1	M	9,1095	20	20	7,74694	7,5	8	-12,25306	-612,5	0,28	0,007633	1,6499	-0,4082					
			2	M	11,2335	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 -

;

•

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



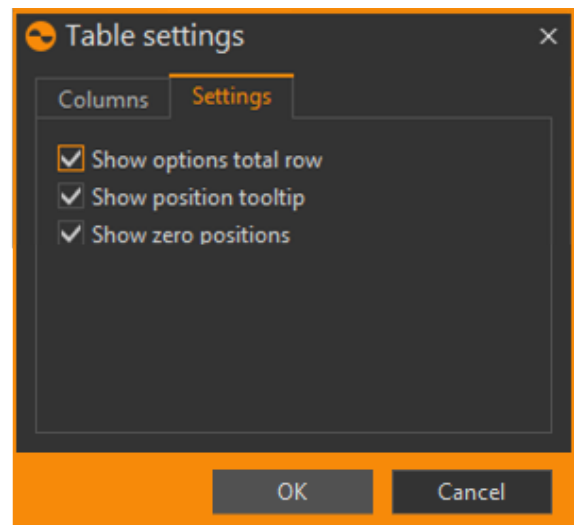
12 –



, Reset to default.

Setting :

Volatility	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
-7	CME ES FC U17 2150	call	2150.00	-	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	-	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		360	R	COG_DEMOITG181 / Test_strategy / CME ES FC U17 2110	12...	7...	57,50	0,49	0,001...	6,39	-0,19		
3	CME ES FC U17 2110	call	2110.00		360	R	Can be edited?	Yes		15...	-2...	-178,00	1,61	0,001...	25,04	-0,61
3	CME ES FP U17 2110	put	2110.00		360	R	Affects calculations	Yes		13...	-2...	-118,00	-1,37	0,001...	25,04	-0,58
0	options						Quantity	129,75		360...	-1...	-77,50	0,25	0,006394	50,08	-1,19
0	total						Price	-128,75		360...	-1...	-77,50	0,25	0,006394	50,08	-1,19
Volatility																
145																
Theor. price																
128,07																
Best bid price																
128,25																
Best ask price																
129,00																
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 (COG_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 –