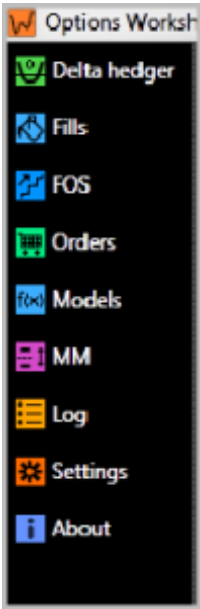


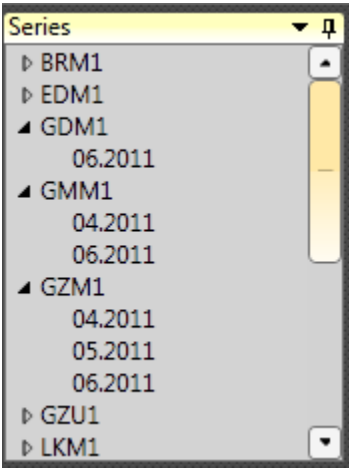
Simple-stairs;



2 –

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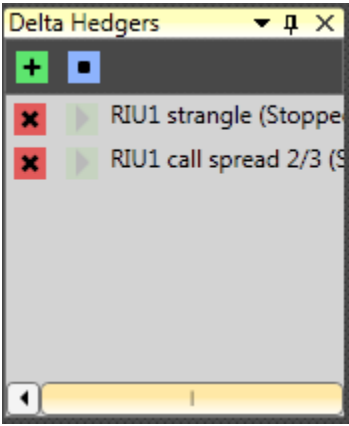


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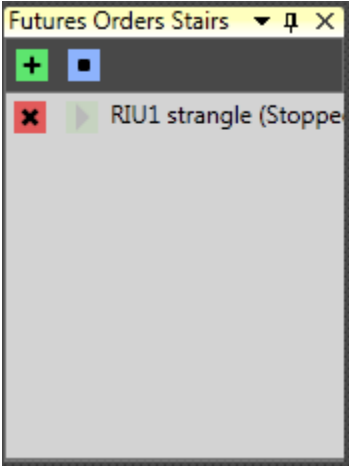


4 - -

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"Simple stairs"

(. 5) Simple stairs , (,).

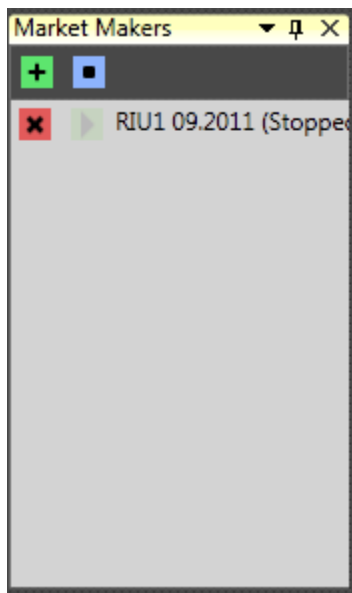


5 - "Simple stairs"

SS , , . SS . SS .

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RIU1 09.2011														
RIU1 192180														
Theta	Vega	Gamma	Delta	Offer	Theo	Bid	Vola	Strike	Vola	Offer	Theo	Bid	Delta	G
-4.02	13.50	5.43591E-07	0.99	0	62241.3	0	38.23	130000	38.23	140	61.2943	35	-0.01	5.41
-5.03	17.87	7.60726E-07	0.99	0	57262.1	0	36.17	135000	36.17	195	82.1317	55	-0.01	7.60
-6.49	24.28	1.089E-06	0.99	0	52294.7	0	34.31	140000	34.31	100	114.727	55	-0.01	1.0
-8.55	33.63	1.58488E-06	0.98	0	47346.3	0	32.66	145000	32.66	160	166.346	75	-0.02	1.5
-11.45	47.14	2.3263E-06	0.97	4288	42428.8	41755	31.19	150000	31.19	260	248.838	205	-0.03	2.3
-15.42	66.24	3.41059E-06	0.96	3822	37561	37005	29.89	155000	29.89	520	380.998	370	-0.04	3.4
-20.67	92.30	4.94121E-06	0.94	3345	32771.7	32200	28.75	160000	28.75	700	591.727	590	-0.06	4.9
-27.27	126.15	6.99509E-06	0.91	2869	28103.3	27560	27.76	165000	27.76	1020	923.262	900	-0.09	6.9
-35.02	167.21	9.56996E-06	0.87	2416	23613.2	22950	26.89	170000	26.89	1500	1433.23	1400	-0.13	9.5
-43.32	212.76	1.25262E-05	0.82	1994	19373.4	18800	26.14	175000	26.14	2220	2193.37	2170	-0.18	1.2
-51.13	257.60	1.55574E-05	0.75	1597	15463.2	14985	25.49	180000	25.49	3320	3283.17	3280	-0.25	1.5
-57.16	294.80	1.82256E-05	0.66	1201	11958.5	11900	24.90	185000	24.90	4790	4778.5	4750	-0.34	1.8
-60.13	317.32	2.00721E-05	0.56	8855	8915.48	8835	24.33	190000	24.33	6720	6735.48	6665	-0.44	2.0
-59.18	320.06	2.07485E-05	0.46	6355	6359.9	6325	23.74	195000	23.74	9230	9179.9	9130	-0.54	2.0
-54.11	301.00	2.00694E-05	0.36	4320	4294.08	4265	23.09	200000	23.09	12185	12114.1	12035	-0.64	2.0

8 –

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Filter

Date and Time

From

13.07.15

00:00:00

To

13.07.15

23:59:59

Instruments

BRM1

EDM1

GDM1

GMM1

GZM1

GZU1

LKM1

PTM1

RIM1

Instruments

Filter

Base Asset

Instrument

Type

Strike

Time

Price

Quantity

9 –

(. 10) , .

Log

Time	Message
13:39:44, 295	Модуль расчёта рисков: инициализация.
13:39:44, 297	Модуль расчёта рисков: подключение прошло успешно.
13:39:44, 303	Модуль расчёта рисков: инициализация завершена.
Модуль расчёта рисков: подключение прошло успешно.	

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Accounts and Strategies

Accounts	Strategies	Futures price	192180	Chart	Calc margin												
IG00	def_201109	Strategy	Q	Instrument	Type	Exp	Vola	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	M	
RIU1	call spread 2/3	strangle	3	RI180000BI1	Call	64	25.49	18835.00	15463.17	-10115.50	2.24	0.0000	772.8058	-153.39			
IG00000	strangle	strangle	3	RI180000BU1	Put	64	25.49	15830.00	3283.17	-37640.50	-0.76	0.0000	772.8058	-153.39			
IG00001	total	strangle	0	strangle			0.00	0.00	0.00	-47756.01	1.48	0.0001	1545.6117	-306.77			
IG00002		call spread 2/3	2	RI180000BI1	Call	64	25.49	18835.00	15463.17	-6743.67	1.49	0.0000	515.2039	-102.26			
SPBFUT00CKO		call spread 2/3	-3	RI185000BI1	Call	64	24.90	15140.00	11958.50	9544.51	-1.98	-0.0001	-884.3922	171.47			
		call spread 2/3	0	call spread 2/3			0.00	0.00	0.00	2800.84	-0.49	0.0000	-369.1883	69.21			

11 –

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Orders

Actions

New order

Place parked

Kill all active

Place all parked

Filters

Accounts

IG00

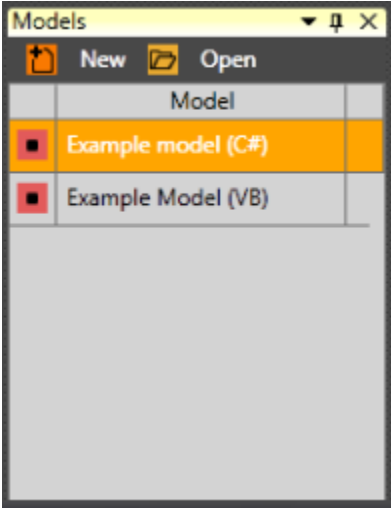
Orders

☒ New☒ Active

X	Time	Account	Instrument	B/S	Price	Quantity	ActiveQ	State	Comment

12 –

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13 –

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