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RIM1 06.2011

RIM1 186255

Theta	Vega	Delta	Offer	Theo	Bid	Strike	Vola	Offer	Theo	Bid	Delta	Vega	Theta
-6.67	5.81	1.00	0	66299.6	10	**120000**	**62.43**	30	39.5775	10	0.00	5.81	-6.67
-7.12	6.71	1.00	0	61303.4	0	**125000**	**57.71**	35	43.4404	10	0.00	6.71	-7.12
-7.75	7.91	0.99	0	56308.9	0	**130000**	**53.25**	40	48.9346	15	-0.01	7.91	-7.75
-8.69	9.62	0.99	0	51317.3	0	**135000**	**49.10**	45	57.3415	25	-0.01	9.62	-8.69
-10.13	12.17	0.99	0	46330.8	0	**140000**	**45.28**	55	70.783	30	-0.01	12.17	-10.13
-12.38	16.10	0.99	0	41353.1	0	**145000**	**41.82**	85	93.1055	60	-0.01	16.10	-12.38
-15.87	22.29	0.98	0	36391.4	0	**150000**	**38.72**	125	131.417	110	-0.02	22.29	-15.87
-21.30	32.18	0.97	0	31459.4	0	**155000**	**36.00**	170	199.386	135	-0.03	32.18	-21.30
-29.55	47.76	0.96	0	26583.2	13010	**160000**	**33.65**	310	323.232	285	-0.04	47.76	-29.55
-41.50	71.29	0.93	22415	21811.6	21365	**165000**	**31.66**	545	551.582	510	-0.07	71.29	-41.50
-57.32	103.90	0.88	17865	17228.8	16785	**170000**	**30.00**	970	968.787	945	-0.12	103.90	-57.32
-75.31	142.93	0.80	13400	12964	12510	**175000**	**28.65**	1700	1704	1675	-0.20	142.93	-75.31
-91.02	179.67	0.69	9190	9179.89	9105	**180000**	**27.55**	2940	2919.89	2890	-0.31	179.67	-91.02
-98.27	201.10	0.55	6055	6022.87	6000	**185000**	**26.57**	4790	4762.87	4750	-0.45	201.10	-98.27
-92.10	196.52	0.40	3650	3561.04	3590	**190000**	**25.49**	7390	7301.04	7315	-0.60	196.52	-92.10
-73.38	163.59	0.26	1990	1846.68	1950	**195000**	**24.39**	10805	10586.7	1066	-0.74	163.59	-73.38
-51.07	116.03	0.15	955	883.078	910	**200000**	**23.94**	15545	14623.1	1400	-0.85	116.03	-51.07
-32.50	73.39	0.08	425	413.126	400	**205000**	**24.08**	19580	19153.1	1852	-0.92	73.39	-32.50
-19.75	43.65	0.04	175	196.162	145	**210000**	**24.61**	24325	23936.2	2325	-0.96	43.65	-19.75
-11.95	25.58	0.02	100	97.5349	75	**215000**	**25.40**	29245	28837.5	2816	-0.98	25.58	-11.95
-7.44	15.32	0.01	65	52.0257	55	**220000**	**26.42**	0	33792	0	-0.99	15.32	-7.44
-4.88	9.60	0.01	70	30.1838	40	**225000**	**27.61**	0	38770.2	0	-0.99	9.60	-4.88
-3.40	6.39	0.00	40	19.1496	15	**230000**	**28.95**	0	43759.1	0	-1.00	6.39	-3.40
-2.53	4.53	0.00	50	13.2585	15	**235000**	**30.43**	0	48753.3	0	-1.00	4.53	-2.53
-2.01	3.42	0.00	30	9.94308	20	**240000**	**32.01**	0	53749.9	0	-1.00	3.42	-2.01
-1.69	2.73	0.00	40	8.00352	5	**245000**	**33.69**	0	58748	0	-1.00	2.73	-1.69
-1.49	2.29	0.00	15	6.84158	10	**250000**	**35.44**	0	63746.8	0	-1.00	2.29	-1.49
-1.37	2.01	0.00	10	6.14523	0	**255000**	**37.26**	0	68746.1	0	-1.00	2.01	-1.37
-1.31	1.82	0.00	10	5.74673	5	**260000**	**39.12**	0	73745.7	0	-1.00	1.82	-1.31

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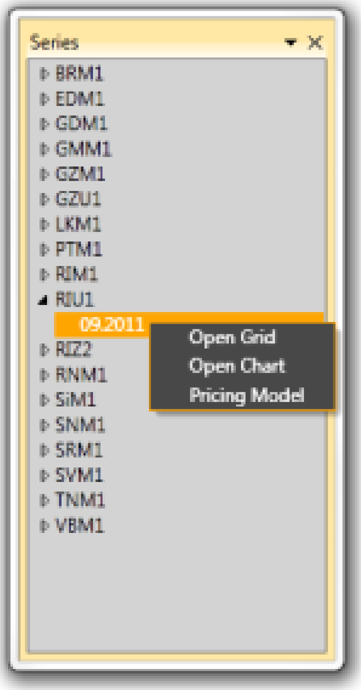
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BRM1
EDM1
GDM1
GMM1
GZM1
GZU1
LKM1
PTM1
RIM1
RIU1
09.2011
Open Grid
Open Chart
Pricing Model
RIZ2
RNM1
SiM1
SNM1
SRM1
SVM1
TNM1
VBM1

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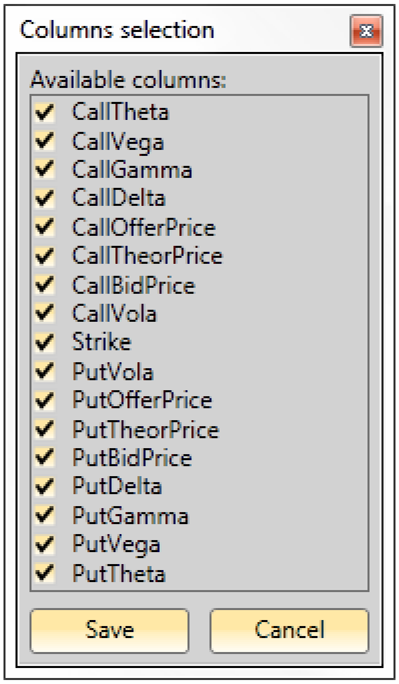
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CallVega
CallGamma
CallDelta
CallOfferPrice
CallTheorPrice
CallBidPrice
CallVola
Strike
PutVola
PutOfferPrice
PutTheorPrice
PutBidPrice
PutDelta
PutGamma
PutVega
PutTheta
Save
Cancel

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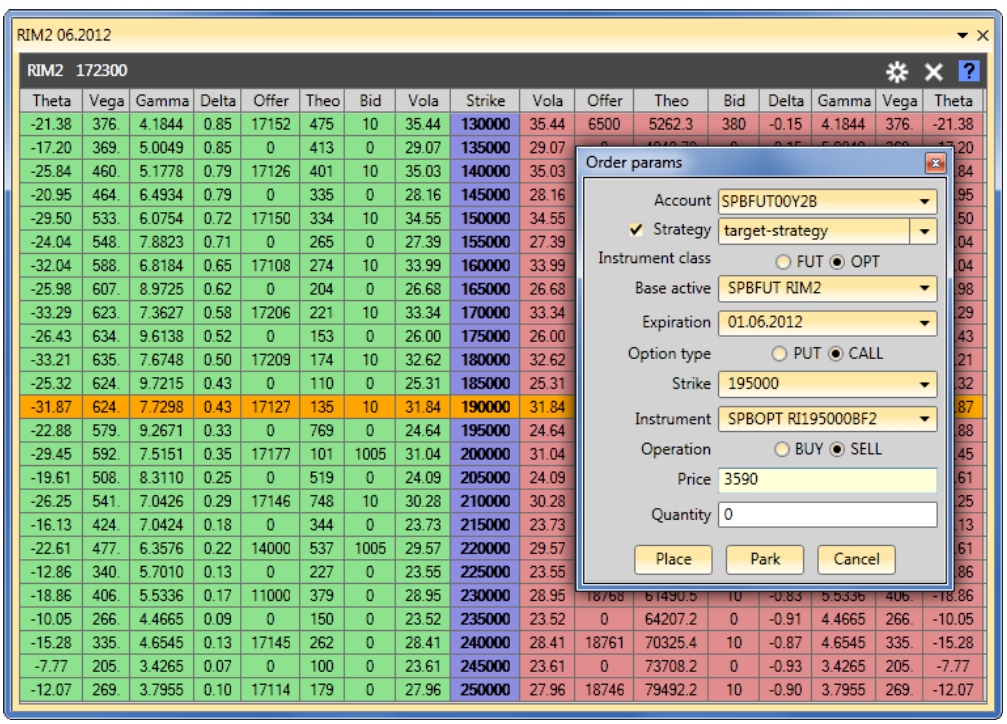
RIM2 06.2012
RIM2 172300
Theta Vega Gamma Delta Offer Theo Bid Vola Strike Vola Offer Theo Bid Delta Gamma Vega Theta
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Strategy target-strategy
Instrument class FUT OPT
Base active SPBFUT RIM2
Expiration 01.06.2012
Option type PUT CALL
Strike 195000
Instrument SPBOPT RI195000BF2
Operation BUY SELL
Price 3590
Quantity 0
Place
Park
Cancel

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