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OptionsWorkshop . , . . .

, , Calc margin, 1. Margin .

Accounts and Strategies

Accounts	Strategies	Futures price	186315	Chart	Calc margin															
MG0139604434	call spread 2/3	Strategy	Q	Instrument	Type	Exp	Vol	Price	Theo	PnL	Delta	Gamma	Vega	Theta	Update	Margin				
SPBFUT00Y28	strangle	X	call spread 2/3	2	Ri180000BF1	Call	27	35.00	8125.00	10558.43	4866.85	1.32	0.0000	372.2956	-240.79					
	def_201106	X	call spread 2/3	-3	Ri185000BF1	Call	27	26.01	5225.00	6725.58	-4501.73	-1.65	-0.0001	-502.2130	333.85					
	total		call spread 2/3	0	call spread 2/3			0.00	0.00	365.12	-0.33	0.0000	-229.9174	93.06		6924.66				
		X	strangle	3	Ri180000BF1	Call	27	26.89	8110.00	9077.67	2903.01	2.08	0.0001	533.6542	-264.79					
		X	strangle	3	Ri180000BR1	Put	27	26.89	4335.00	2767.67	-4701.99	-0.92	0.0001	533.6542	-264.79					
			strangle	0	strangle			0.00	0.00	0.00	-1798.98	1.17	0.0002	1067.3085	-529.58		11240.08			

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Options Workshop

Delta hedger

Fills

FOS

Orders

Models

MM

Log

Settings

About

Series

BRM1

EDM1

GDM1

GMM1

GZM1

GZU1

LKM1

PTM1

RIM1

RIU1

RIZ2

RNM1

SIM1

SNM1

SRM1

SVM1

TNM1

VBM1

Accounts and Strategies

Accounts

Strategies

Futures price

0

Chart

Calc margin

Strategy

Q

Instrument

Type

Exp

Vol

Price

Theo

PnL

Delta

IG00

IG00000

IG00001

IG00002

SPBFUT00CK0

Risk module status

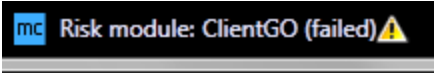
Connection: Web service

Data source: Plaza2

Risk module: Web service

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- web-, ;
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