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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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(. 2).

Options Workshop

Delta hedger

Series

Accounts and Strategies

Accounts

Strategies

Futures price

0

Chart

Calc margin

Strategy

Q

Instrument

Type

Exp

Vol

Price

Theo

PnL

Delta

Risk module status

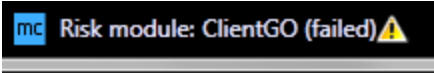
Connection: Web service

Data source: Plaza2

Risk module: Web service

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- web-, ;
 - (. 3).



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