

- - ;
- - ;
- - ;
- (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. - - ;
- Vol - ;
- 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 - , .

-  – ();
-  – / ();
-  – ;
- **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 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 .

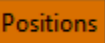
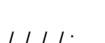
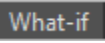
, , / (total options). .

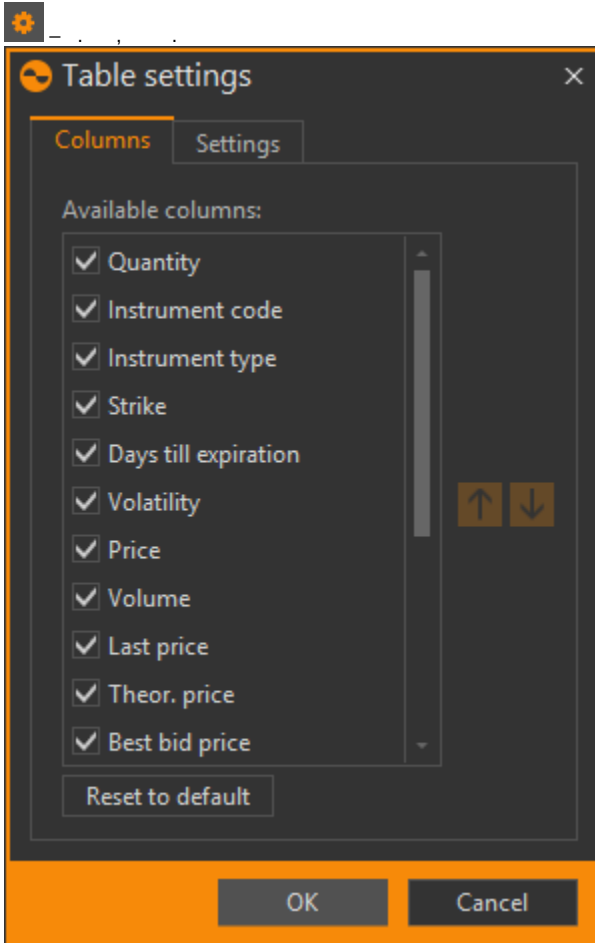
Positions (CQG_DEMOITG183/ES/Strategy1)																	□ ×						
Positions		Fills	Orders	Notes	+ What-if	Market	Chart	Set price										DDE	↗	←	⚙	↶	?
	Q	▲	Position t...		Vola	Price	Volume	Theo	Bid	Ask	P&L	P&L (M)	ΣDelta	ΣGamma	ΣVega	ΣTheta							
Strategy1																	+						
✖	1		M		9,1095	20	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 -

;

$$\vdots$$

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



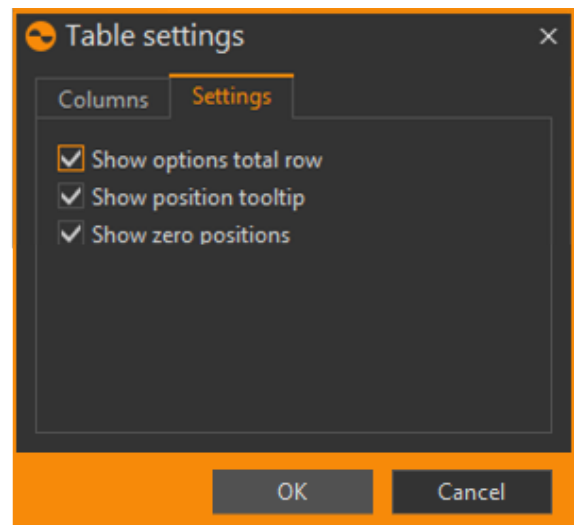
12 –



, Reset to default.

Setting :

Vola	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	7	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	7	360	M	76...	0	0,00	164,25	15...	15...	0,00	0,00	0,000000	0,00
1	CME ES FC U17 2160	call	2160.00	360	R	EQG_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...	15...	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					Price	129,75			360...	-1...	-77,50	0,25	0,00394	50,08	-1,19
0	total					Volume	-128,75			360...	-1...	-77,50	0,25	0,00394	50,08	-1,19

Position delta

Position gamma

Position vega

Position theta

Instrument

Strike

Expiration date

Days till expiration

Contains external fills

Contains manual fills

Contains adjustment fills

- 15 –
- Show zero positions – ;

Positions (CQG_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 –