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Instrument desk

The instrument desk is one of the main windows of the program, it displays various financial instruments, by default, Forts liquid futures.

Instrument desk											
Ticker	Class	Lot	Exp.Date	BidV	Bid	Ask	AskV	Last	Last volume	LastTime	Day volume
ZW.CBOT.U2019	Futures	1	31.08.2019	5	5.0225	5.025	12	5.025	1	15:44:57	3524
ZW.CBOT.U2019	Futures	1	31.08.2019	5	5.0225	5.025	12	5.025	1	15:44:57	3524
RTS.FORTS.U...	Futures	1	19.09.2019	21	129180	129220	14	129220	1	16:00:10	451
RTS.FORTS.U...	Futures	1	19.09.2019	21	129180	129220	14	129220	1	16:00:10	451
RTKM.FORTS....	Futures	1	20.06.2019	17	7842	7853	12	7842	1	15:16:55	77
RTKM.FORTS....	Futures	1	20.06.2019	17	7842	7853	12	7842	1	15:16:55	77
ROSN.FORTS...	Futures	1	20.06.2019	3	41310	41340	13	41335	3	15:59:52	289
NG.NYMEX.Z2...	Futures	1	26.11.2019	23	2.665	2.666	5	2.665	1	16:00:27	4339
NG.NYMEX.Z2...	Futures	1	26.11.2019	23	2.665	2.666	5	2.665	1	16:00:27	4339
MGNT.FORTS...	Futures	1	20.06.2019	2	3665	3667	58	3665	2	15:59:40	421
GE.CME.M2019	Futures	1	17.06.2019	15...	97.5775	97.58	4692	97.5775	1	15:57:57	118488
CC.ICE.U2019	Futures	1	19.08.2019	23	2463	2464	6	2464	1	16:00:08	8362
CC.ICE.U2019	Futures	1	19.08.2019	23	2463	2464	6	2464	1	16:00:08	8362
BR.FORTS.N2...	Futures	1	01.07.2019	152	63.31	63.32	547	63.32	5	16:00:28	5551
BR.FORTS.N2...	Futures	1	01.07.2019	152	63.31	63.32	547	63.32	5	16:00:28	5551
B.ICE.H2020	Futures	1	31.01.2020	7	60.56	60.59	21	60.58	1	15:59:34	120
B.ICE.H2020	Futures	1	31.01.2020	7	60.56	60.59	21	60.58	1	15:59:34	120
6C.CME.M2019	Futures	1	18.06.2019	19	0.7541	0.75415	40	0.75415	3	16:00:21	42596

Displays the lot size of the stock or futures, bid and ask prices, the price of the last transaction, the volume of the last transaction, the time of the last transaction, daily volume, open interest, estimated price, change in price of the last transaction from the estimated price in%

Clicking the "right button" of the mouse on any tool opens the context menu:

Add instrument — add a new instrument

Delete instrument — remove tool

Change instrument — replace tool

Full in futures — display all available futures

Show market depth — show the depth of quotes

And call the modules to work with derivatives on the selected futures (with automatic loading of available options near the expiration series)

Show option calculator — optional calculator

Show option desk — options Board

Show option spread calculator — spread calculator

Show option strategy monitor — strategy monitor

Show vertical option calculator — vertical calculator

Double click on the selected instrument causes a depth of quotes.

In the Instrument desk window, as in any other window, you can hide unwanted columns by right-clicking on the column name and clicking the left mouse button to remove the checkboxes from the names of those columns that you want to hide.

Market depth

Market depth - BR.FORTS.N2...				
BR.FORTS.N2019...				
S.b	Buy	Price	Sell	S.si
		63.07	1093	
		63.06	1353	
		63.05	1331	
		63.04	872	
		63.03	2986	
		63.02	3072	
		63.01	1470	
		63	979	
		62.99	756	
		62.98	33	
677		62.97		
736		62.96		
3217		62.95		
2926		62.94		
890		62.93		
991		62.92		
900		62.91		
1529		62.9		
465		62.89		
1239		62.88		

Order	
Account:	Pos_group:
Price:	Shares:
62.9699	10
Set	
Cancel All	

Quotes	
Last: 62.97	1.0 16:26:15
DayV 5533	OI 0.0

The market depth is opened by double-clicking on the financial instrument of interest, both from the options desk and the instrument desk, and from any calculator or Option Chart. The instrument of interest can be simply dragged into the market depth and market quotes will be built on it.

Windows of market depth of quotations can be grouped in the same way as all other Windows of the program and make bookmarks.

By default, the market depth is sorted by price in descending order, at the top of the sale price, at the bottom of the purchase price, clicking on the Price column, you can change the sorting — get the purchase price at the top, the sale price at the bottom.

The rectangular outline is the price at which the last trade was completed. The last columns show the number of contracts for their orders at the corresponding price.

By dragging the highlighted quotes from the market depth in an execution module Execution strategies, an implementation strategy for the tool used in the market depth, the allocated price (Price) and quantity at a given price, and when you drag quotes on selling (ask) is formed by the execution of a

purchase, when you drag a bid (bid) is formed by the execution sale. Similarly, are formed the positions of the tools when you drag quotes from the glass in Option Chart.

You can also get more information by checking the info box.

Depth 2:

Last — price of the last trade.

L. vol — volume in contracts of the last transaction.

L. time — time of the last trade.

D. vol — intraday turnover in contracts.

O. I. — open interest in contracts.

Option desk

Option desk - RIU7 LAFT Option-lab

Base instrument: RIU7 Last: 106660.0 Type: Point Strikes: 5 Volumes

Strike	Exp.date: 31.08.2017 ...								Exp.date: 07.09.2017 ...								Exp.date: 21.09.2017 ...									
	Put	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	
95000				10	120	10	2	2158		10	10	300	10		20			172	110	120	22	110	1	120	45470	
97500	603	10	20	324	10	20	10	6284	20	40	1000	1	50	39	40	282		21	210	220	21	210	1	200	36714	
100000	105	20	30	818	20	1	20	8524	6	80	100	22	90	2	90	340		28	400	410	56	400	2	380	65510	
102500	1	60	70	61	70	4	60	6688	4	260	270	1	280	2	250	516		31	730	760	30	760	1	730	25922	
105000	23	240	250	1	240	1	230	7986	6	670	730	5	720	5	680	166		29	1350	1360	20	1350	1	1350	14716	
107500	10	1200	1250	10	1240	1	1210	466	5	1700	1760	5	1750	5	1690	16		10	2380	2420	10	2400	1	2390	1508	
110000	20	3360	3430	10	3540	10	3380	24	5	3500	3600	5	4230	1	3530	12		1	4000	4020	10	4050	2	3970	766	
112500	10	5810	5920	10	6020	10	5850	4	5	5860	5960	5	6430	2	5880	14		3	5920	6180	3				6060	244
115000	3	8250	8440	3			8340				5000...	1			8350			3	8290	8570	3				8410	
117500	3	10740	10950	3			10840				5000...	1			10840			3	10740	11060	3				10860	

Strike	Exp.date: 31.08.2017 ...								Exp.date: 07.09.2017 ...								Exp.date: 21.09.2017 ...									
	Call	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	Vol.B	Bid	Ask	Vol.A	Last	Vol.L	Theor.	OI	
95000	3	11560	11770	3	11360	3	11660	12			5000...	1			11680			3	11620	11900	1				11780	7190
97500	3	9080	9270	3			9170	24			5000...	1			9200			3	9240	9500	3	8840	1	9360	4396	
100000	10	6600	6700	10	6530	10	6680	22	5	6660	6760	5			6750			3	6930	7120	3	6950	1	7040	11250	
102500	11	4210	4240	10	4220	3	4220	432	5	4370	4460	5			4410	36		50	4870	4930	15	4890	5	4890	23578	
105000	18	1870	1920	2	1870	1	1890	5920	5	2300	2380	5	2260	1	2340	18		90	2990	3020	20	3000	8	3010	29850	
107500	13	350	380	23	370	20	370	7972	5	840	900	5	910	2	850	160		140	1540	1550	92	1540	1	1550	64740	
110000	45	40	50	76	50	1	40	5330	38	180	190	9	180	1	190	1028		312	640	650	31	650	2	630	102594	
112500	379	10	20	141	10	1	10	4432	35	40	50	6	40	3	40	74		30	190	200	167	190	5	220	87666	
115000		10	1278	10	120		1802				40	5			10			243	60	80	332	70	10	70	44748	
117500			10	320			52				5000...	1						275	30	50	246	40	50	20	62172	

The options desk displays one to three series of options per underlying asset. In the options desk provides two modes of display of quotes: paragraphs (the default) and volatility.

When you call the option desk through the Instrument desk, the option desk opens immediately to the selected underlying asset.

When you open the options desk through the menu, to display options, you must select the underlying asset — futures (Base instrument).

If the number of option series for the selected base asset is more than 3, then in the Exp field.date you can select the date of the displayed optional series.

Option Calculator

Option Calculator ([link](#)):

Option calculator - RIU7, 21.09.2017, 28.08.2017 LAFT Option-lab															
Base instr.:	RIU7	Last:	106640	Exp. date:	21.09.2017	Strikes:	5	Calc. Date:	28.08.2017	Update by quote	Online	Refresh IV			
Put	Bid	Ask	Last	Volu	T.price	Strike	Volatility	IV	LastTime	Delta	Gamma	Theta	Vega	Premium	OI
RI95000BU7	110	130	120	1	120	95000	26.23	26.20	13:59:58	-0.040	0.0012	-12.95	23.88	120	45466
RI97500BU7	210	220	210	1	210	97500	24.13	24.10	14:15:35	-0.070	0.0020	-18.44	36.97	210	36714
RI100000BU7	400	410	400	2	390	100000	22.29	22.46	14:10:08	-0.125	0.0034	-26.09	56.60	390	65510
RI102500BU7	740	770	750	1	730	102500	20.69	20.83	14:14:46	-0.221	0.0052	-34.81	81.41	730	25922
RI105000BU7	1350	1370	1350	1	1360	105000	19.18	19.03	14:15:46	-0.367	0.0072	-41.00	103.41	1360	14714
RI107500BU7	2380	2420	2400	5	2400	107500	17.70	17.64	14:11:57	-0.561	0.0081	-39.60	108.23	1540	1504
RI110000BU7	4000	4030	4050	2	3990	110000	16.63	17.27	11:54:26	-0.759	0.0068	-29.40	85.52	630	766
RI112500BU7	5920	6180	6080	1	6080	112500	16.34	16.34		-0.895	0.0041	-16.91	50.07	220	244
RI115000BU7	8290	8570	8430	1	8430	115000	16.71	16.71		-0.958	0.0019	-8.44	24.41	70	
RI117500BU7	10740	11060	10880	1	10880	117500	17.57	17.57		-0.983	0.0009	-4.19	11.53	20	
RI120000BU7	13240	13540	13370	1	13370	120000	18.76	18.76		-0.992	0.0004	-2.27	5.85	10	
Call	Bid	Ask	Last	Volu	T.price	Strike	Volatility	IV	LastTime	Delta	Gamma	Theta	Vega	Premium	OI
RI95000BI7	11590	11890	11760	1	11760	95000	26.23	26.23		0.960	0.0012	-12.95	23.88	120	7190
RI97500BI7	9210	9470	8840	1	9350	97500	24.13	24.13	10:30:01	0.930	0.0020	-18.44	36.97	210	4396
RI100000BI7	6900	7090	6950	1	7030	100000	22.29	20.81	11:51:46	0.875	0.0034	-26.09	56.60	390	11250
RI102500BI7	4860	4920	4890	5	4870	102500	20.69	20.83	14:06:14	0.779	0.0052	-34.81	81.41	730	23578
RI105000BI7	2970	3010	3010	15	3000	105000	19.18	19.22	14:08:40	0.633	0.0072	-41.00	103.41	1360	29972
RI107500BI7	1530	1550	1540	1	1540	107500	17.70	17.64	14:14:46	0.439	0.0081	-39.60	108.23	1540	64740
RI110000BI7	640	650	630	100	630	110000	16.63	16.57	14:09:38	0.241	0.0068	-29.40	85.52	630	102590
RI112500BI7	190	200	190	5	220	112500	16.34	15.67	14:15:58	0.105	0.0041	-16.91	50.07	220	87666
RI115000BI7	60	80	70	10	70	115000	16.71	16.45	12:44:25	0.042	0.0019	-8.44	24.41	70	44748
RI117500BI7	20	50	40	50	20	117500	17.57	18.43	14:14:25	0.017	0.0009	-4.19	11.53	20	62172
RI120000BI7	10	20	20	5	10	120000	18.76	19.78	10:49:00	0.008	0.0004	-2.27	5.85	10	45492

You can change the price of the underlying instrument (all options parameters will be immediately recalculated, and the calculator will go offline).

To change the volatility to calculate the theoretical price of an option, you must enter a new value in column IV on the selected strike.

When you press the "Online" button, the calculator will return to the online calculation mode.

Changing the calculation at a given option price is similar. Click the "last" column and enter your option price value. The changed parameter will be highlighted in red.

You can also change the settlement date (Calc. Date)

The window title contains the selected base instrument, the instrument price (last), the expiration date, the number of strikes displayed, the calculation date.

Update by quote – if this button is enabled, recalculation will occur at any changes in the price of the underlying asset.

Online translation calculator mode offline mode online and back.

Refresh IV – this button causes recalculation of the implied volatility.

Displayed information:

Put/Call tool code

Put/Call — option Ticker

Bid demand

Ask offer

Last — price

Volume — volume of the last trade

T. Price — theoretical price

Strike-strike

Volatility — volatility transmitted by the exchange

IV — implied volatility

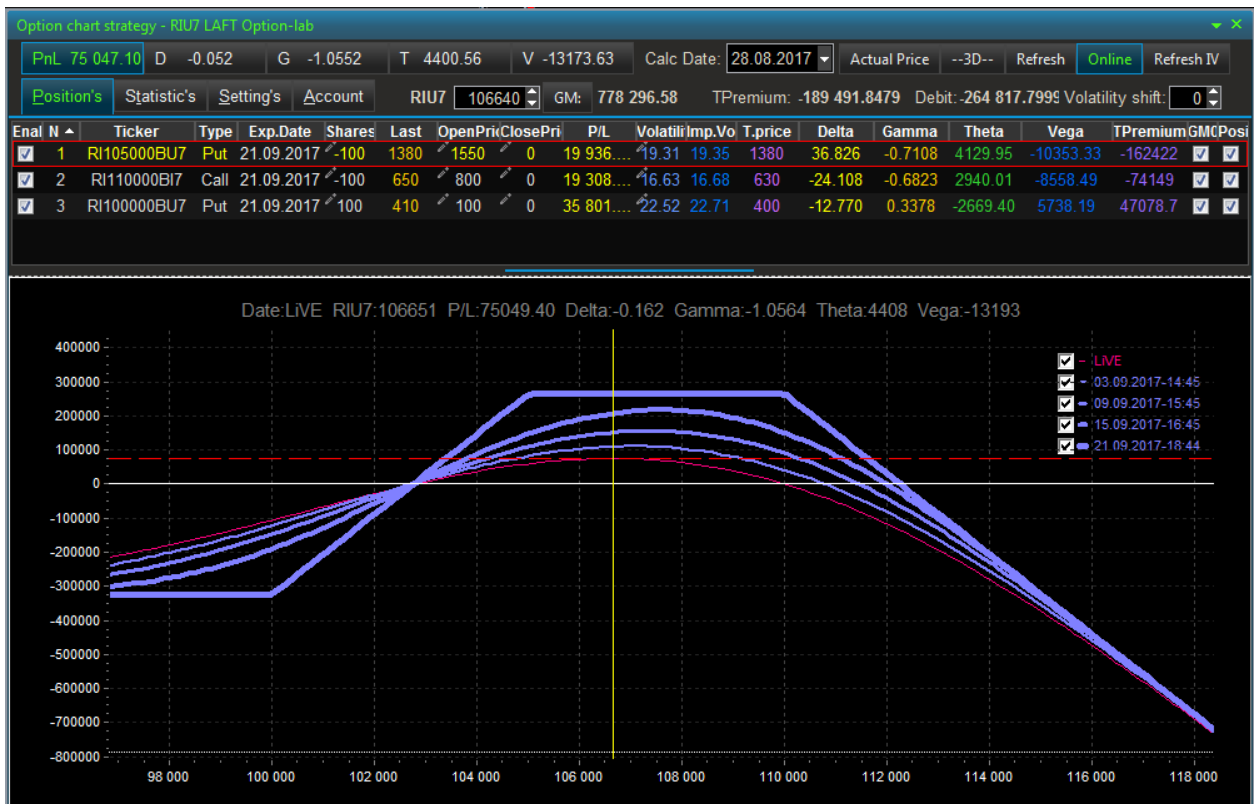
Delta, Gamma, Theta, Vega — Greeks

Premium — the option premium

OI — open interest

Option Chart Option Builder

Option Chart — designer of optional strategies, allows you to create, analyze, develop options for managing your optional design. ([Option Chart option strategy builder](#))



Adding options and futures to the Option chart is most convenient by dragging (drag&drop) from the options desk or the options calculator and the tool desk.

After selecting the tools, you can save the created strategy by right-clicking and selecting Export to file from the pop-up menu.

Main menu:

Add contracts — drag and drop a contract from any window — option desk, calculators, etc.

Also have a monitor strategies and calculator spreads with the already added items.

P/L — profit/loss strategy Profile

D/G/T/V — Greek profile

Calc Date — settlement date

Actual Price — set price value on the market

—3D— — 3D display mode

Refresh — refresh the chart

Online — online/offline calculation mode indicator

Refresh IV — update IV at last prices

The Positions Tab

Sorting is possible on any column

Enabled? — display of the contract in the strategy

N is the number of the contract in order

Ticker — the Ticker of the contract

Type — the type of contract

Exp. Date — the date of expiration of the contract

Shares — number of contracts (the value is changed by the user)

Last — price of the last trade

OpenPrice opening price of the contract (the value is changed by the user based on the step of the instrument price)

ClosePrice the closing price of the contract (the value is changed by the user based on the step of the instrument price)

P/L — profit/loss value of the contract

Volatility — IV broadcast by the exchange

Imp.Vol — IV calculated according to the Last price

T. price — theoretical price of the option

Delta, Gamma, Theta, Vega — Greeks

Premium — time value of the option

Posi — calculation of GO at the executed order — all contracts on the trader's account

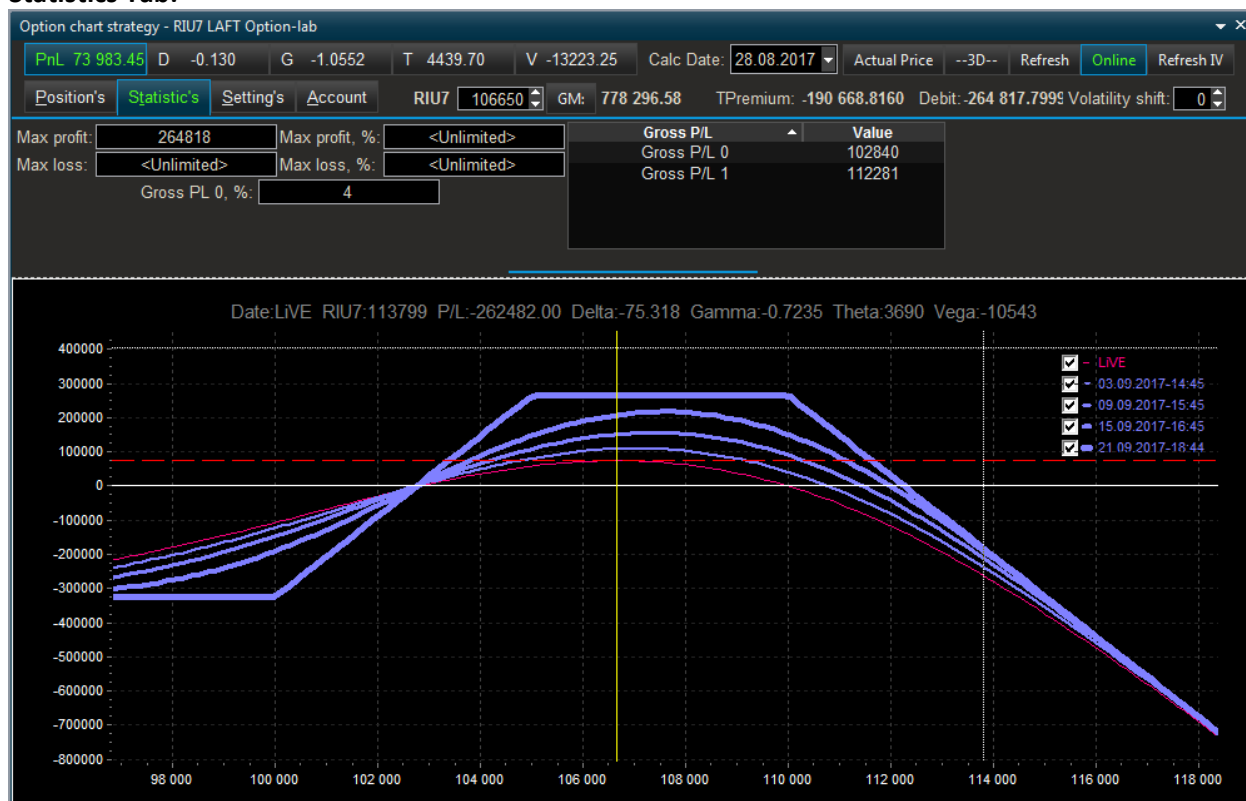
Graph display

Legend display the profile on the date

Double click on date — remove/show profile on date

Clicking on the selected curve calculates the top row P/L and the Greeks on the selected date. This profile is highlighted in red.

Statistics Tab:



Statistics for strategy:

Max profit/Max profit% — maximum profit in figures/percent

Max loss/Max loss % — maximum loss in figures/percent

Gross PL % — maximum profit from GO

Gross P/L — break-even points on the expiry date

The Settings Tab:



Greek graph count — number of p/L curves on the chart

Count of price points — the number of calculation points for the quality of the chart display

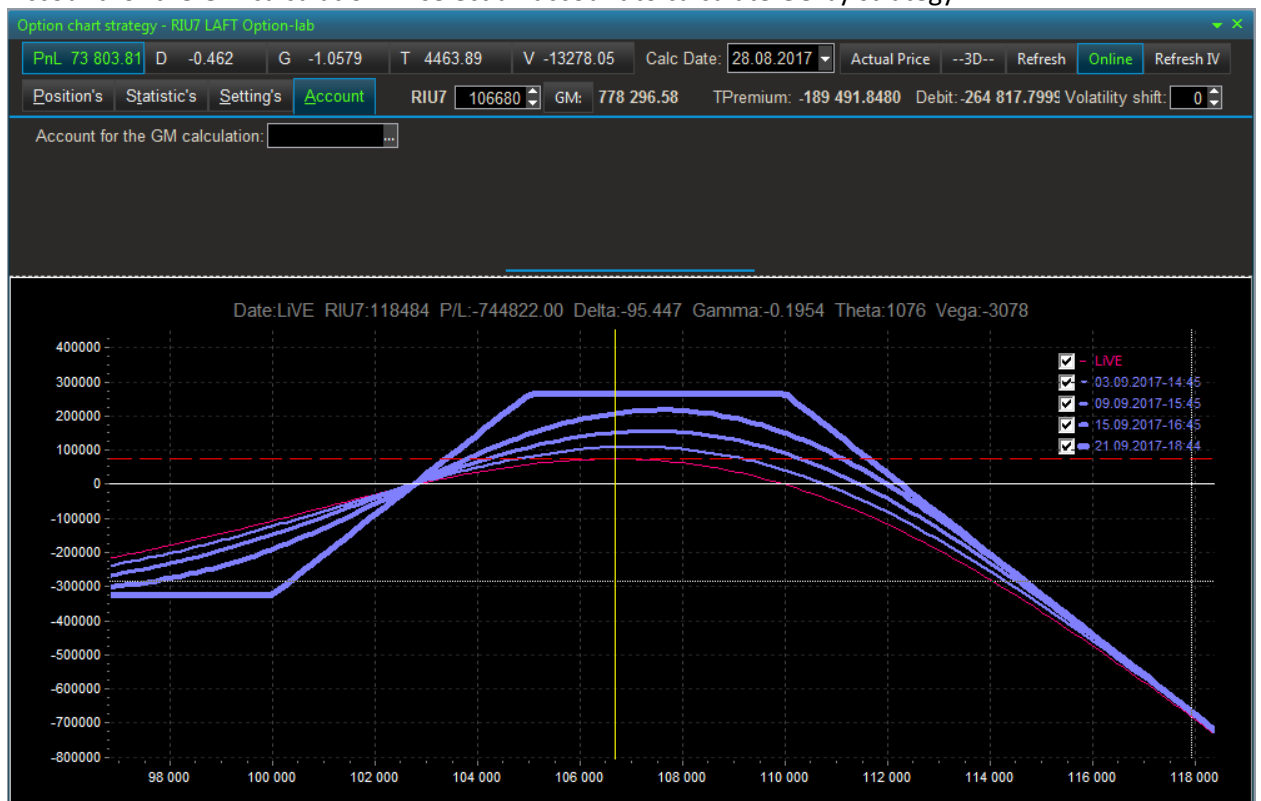
Price range — display range of strikes on the chart

Point — display the scale on the left in the value points/rubles

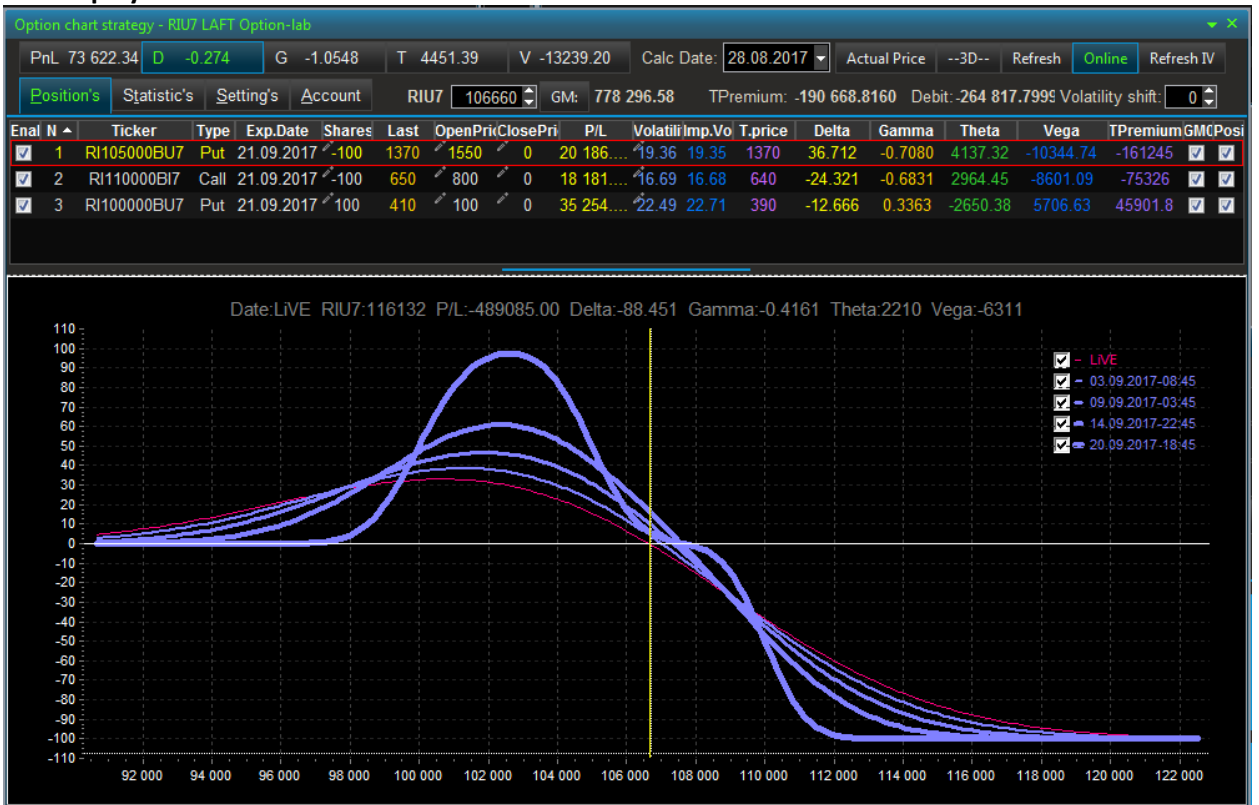
Strategy name — the name of the strategy (can be changed by the user)

Tab Account:

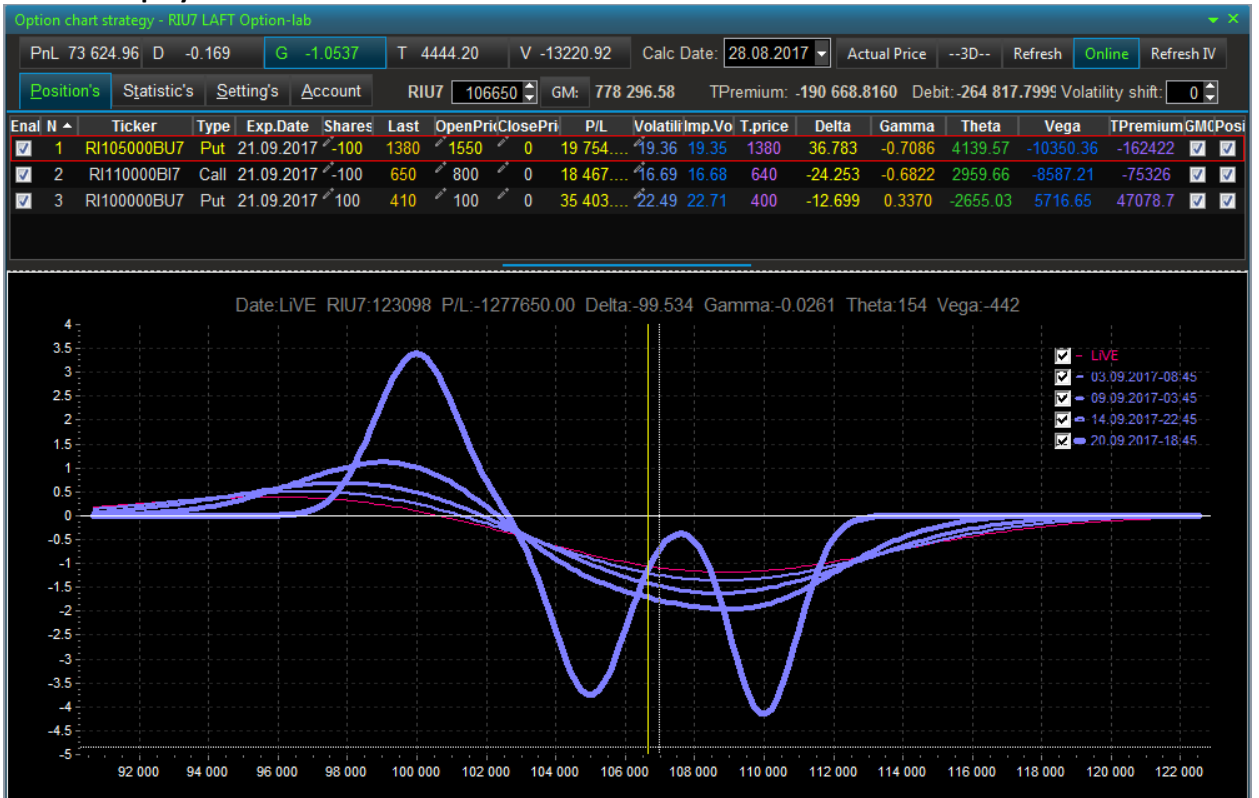
Account for the GM calculation — select an account to calculate GO by strategy



Bookmark D (Delta) The display of Delta



Bookmark G (gamma) Gamma display



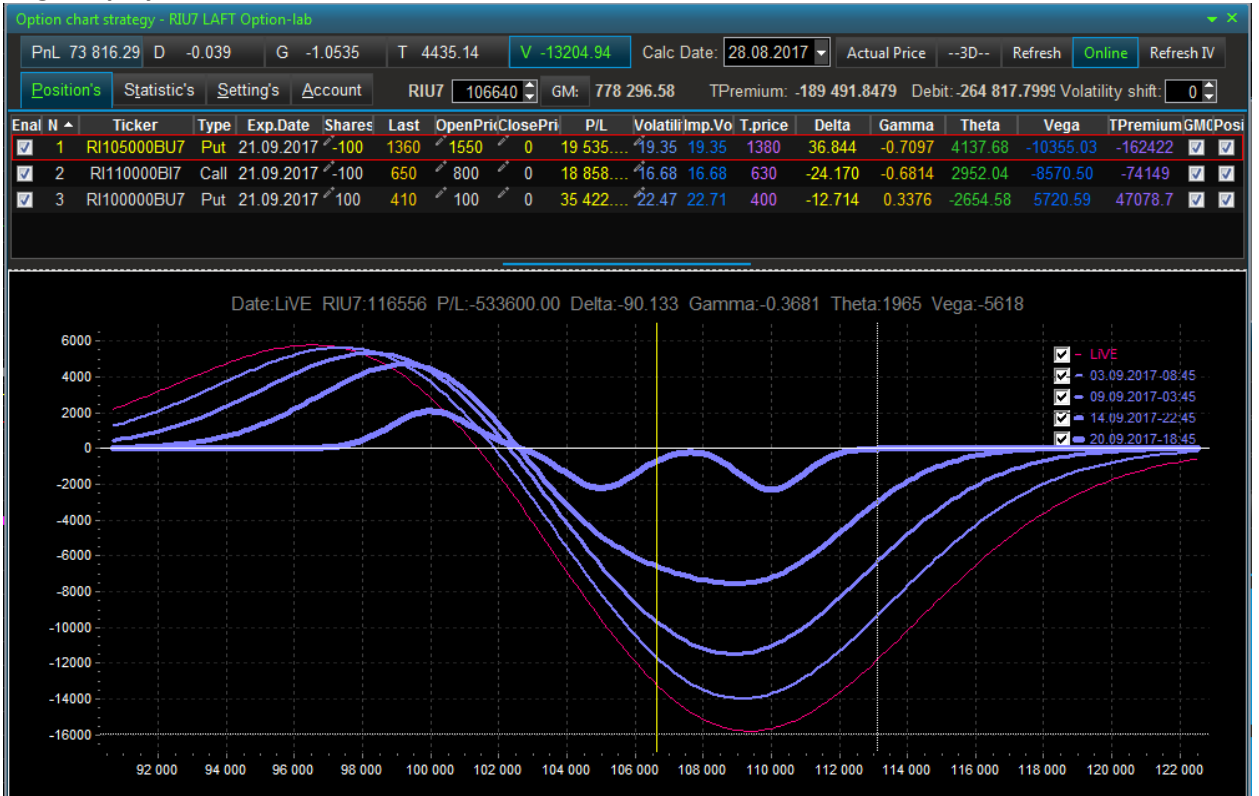
Bookmark T (tetta)

Display of tetta



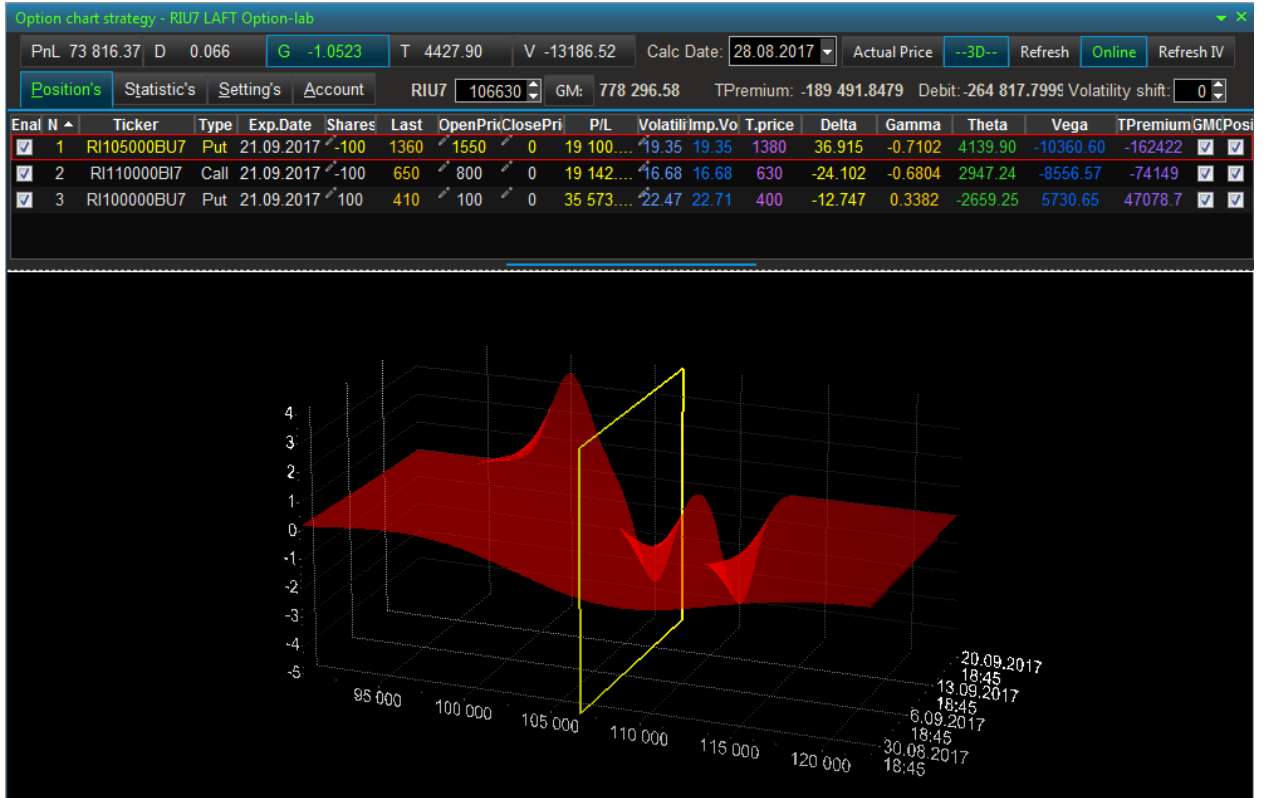
Bookmark V (vega)

Vega display



Bookmark —3D—

3D mode



Volatility editor

By setting and saving the values of the volatility curve to the server, you can use them for quoting options, Delta hedging and evaluating PnL profiles ([Building volatility curves. Option-lab MM](#)).



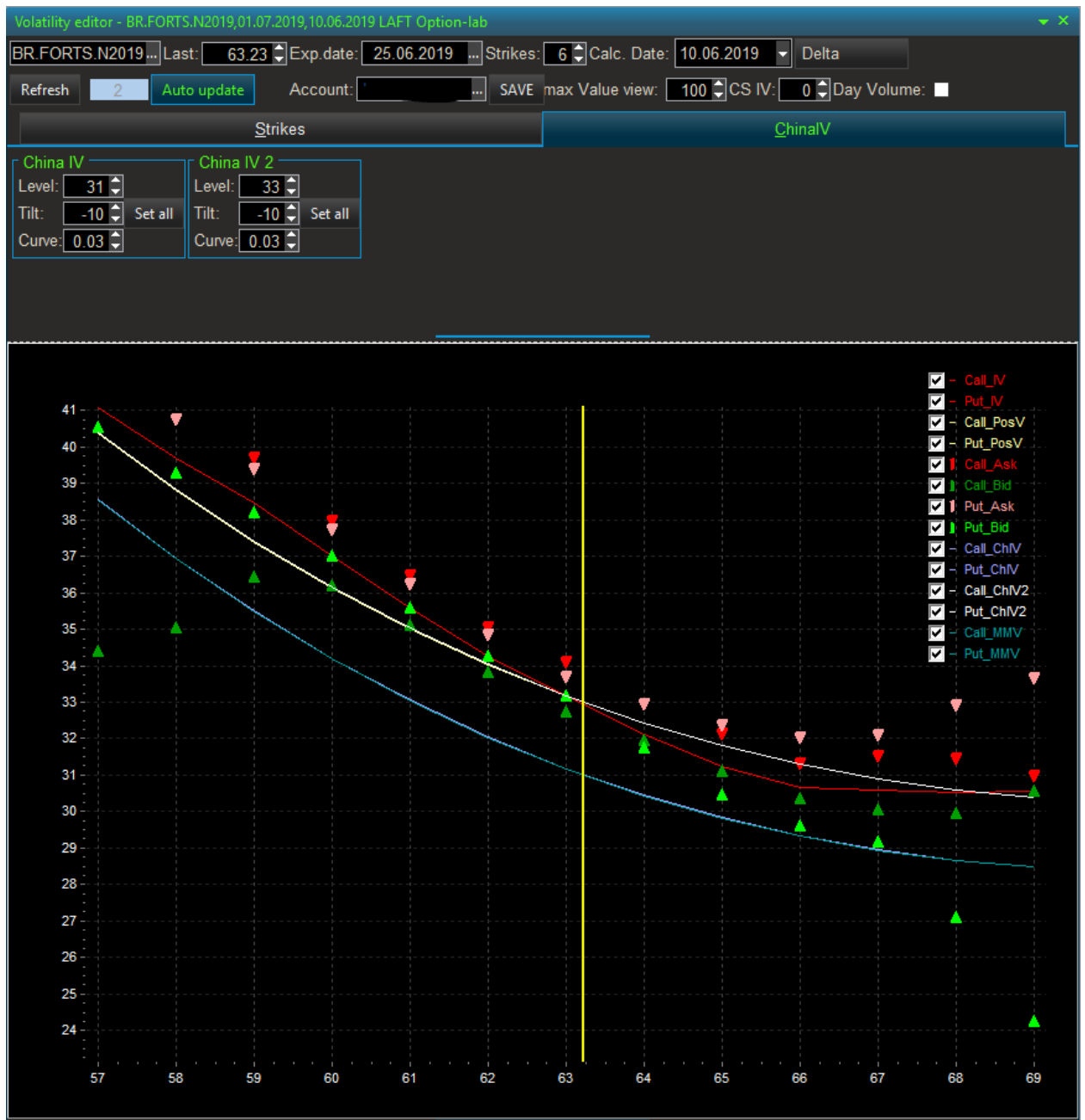
Strikes - the number of strikes displayed in the table from the Central one.

Refresh button - refresh the data, after making a change to refresh the display, press Refresh

Auto update button - automatic data update mode, default value is 15 seconds

Account - to maintain the values of volatility on the server, select the account and click Save

Building volatility curves:



Level - set the volatility value at the center of the curve

Tilt - the value of the slope of the curve

Curve - the value of kurtoses curve

Button Set all - give values of the model curve resp curve MMVolatility or PosVolatility

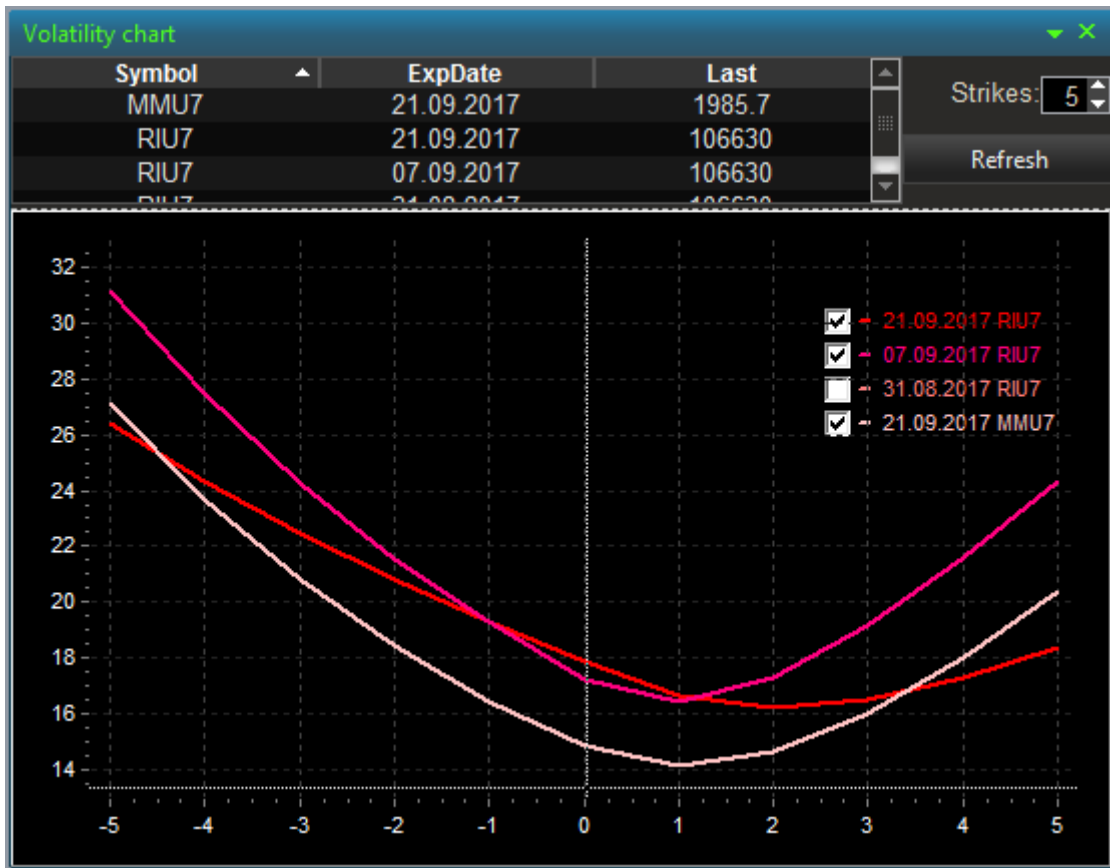
By setting the model curve China IV can save on the server as curve MMVolatility

By setting the China IV2 curve model can be saved on the server as PosVolatility curve

Pay attention! You specify values of volatility only the displayed strike, to set the volatility to a greater number of strikes increase the parameter Strikes. The stored values. options apply only to the trading account by which you made the save. For each series of options is required to preserve their values of the volatility curve.

Before starting the Delta-hedger configured to calculate the Delta for a given volatility curve, be sure to check the Position tab for the specified volatility options.

Graphs of volatility curves



When you add any option by drag&drop from the options desk or the option calculator, the volatility curve of the option series is displayed.

This module of the program provides a unique opportunity to compare volatility curves of different calendar series for the analysis of calendar spreads or basket of volatility of option series on a single stock with the volatility of the index, both to identify arbitrage opportunities and to effectively hedge the portfolio.

The number of volatility curves displayed is unlimited.

X - 0 axis Central strike of optional series, 1 2 3 ... - +1 +2 +3 ...! strike from Central, -1 -2 -3 ... resp. -1 -2 -3 ... strike from the Central

Refresh button - refresh data

Strikes - the number of strikes from the Central.

Option spread calculator

Spread calculator option: [\(Optional Spread calculator option\)](#)

GM	Vega	Theta	Gamma	Delta	Market	Last	T.price	Strikes	T.price	Last	Market	Delta	Gamma	Theta	Vega	GM
85.38	8.13	-3.64	0.0005	-0.016	60	40	50	92500/95000	2450	2670	2680	0.016	-0.0005	3.64	-8.13	949.71
117.66	13.11	-5.50	0.0008	-0.030	120	100	90	95000/97500	2410	2680	2680	0.030	-0.0008	5.50	-13.11	1340.76
235.26	19.67	-7.66	0.0013	-0.055	200	180	180	97500/100000	2320	1890	2570	0.055	-0.0013	7.66	-19.67	2303.29
457.18	24.82	-8.73	0.0019	-0.096	370	360	340	100000/102500	2160	2060	2240	0.096	-0.0019	8.73	-24.82	2722.72
821.73	21.97	-6.17	0.0019	-0.147	530	580	630	102500/105000	1870	1880	1940	0.147	-0.0019	6.17	-21.97	2435.91
1351.67	4.72	1.43	0.0010	-0.194	1090	1060	1050	105000/107500	1450	1480	1480	0.194	-0.0010	-1.43	-4.72	1909.23
2023.05	-22.83	10.24	-0.0013	-0.198	1650	1650	1590	107500/110000	910	900	900	0.198	0.0013	-10.24	22.83	1216.69
2602.76	-35.47	12.49	-0.0028	-0.135	2210	2090	2090	110000/112500	410	430	460	0.135	0.0028	-12.49	35.47	549.50
2577.25	-25.61	8.45	-0.0021	-0.064	2640	2350	2350	112500/115000	150	130	140	0.064	0.0021	-8.45	25.61	196.25
2033.63	-12.83	4.23	-0.0011	-0.025	2760	2450	2450	115000/117500	50	30	50	0.025	0.0011	-4.23	12.83	52.33
1472.52	-5.65	1.91	-0.0005	-0.009	2770	2490	2490	117500/120000	10	20	40	0.009	0.0005	-1.91	5.65	26.16
945.00	-2.50	0.87	-0.0002	-0.004	2790	2490	2490	120000/122500	10	10	10	0.004	0.0002	-0.87	2.50	

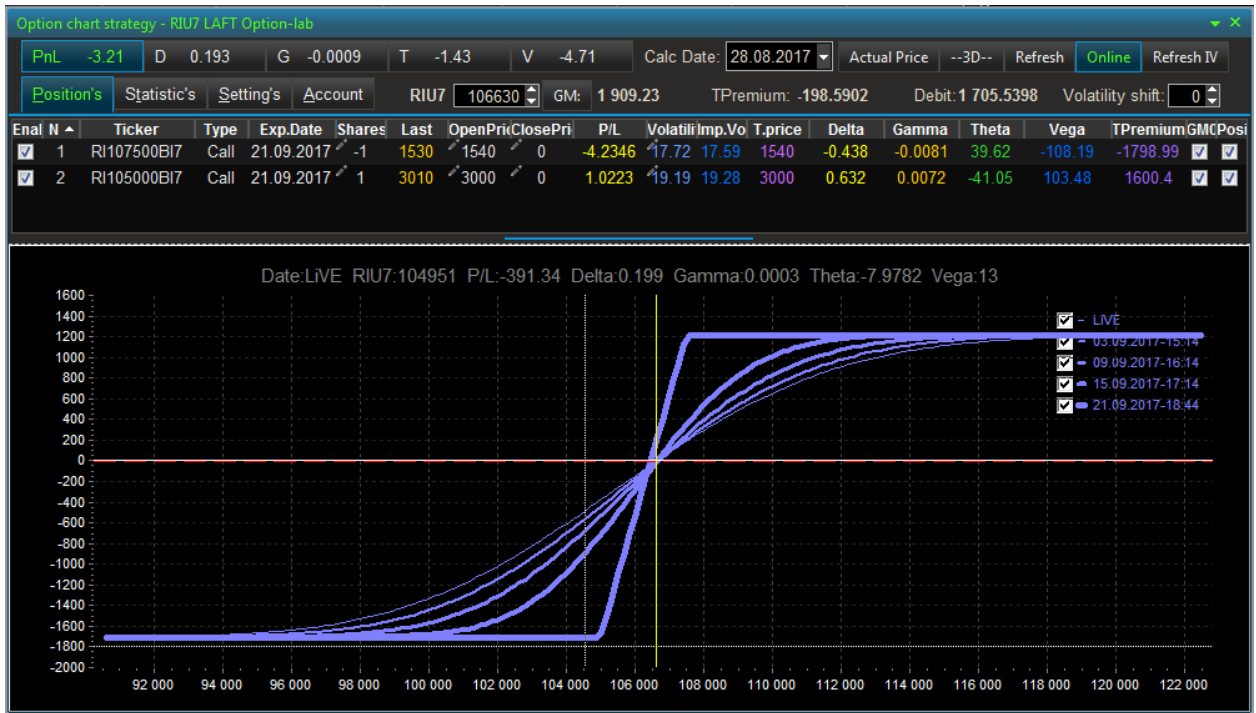
Spread calculator:

Allows you to compare spreads built on different construction sites in one table.

The number of bought/sold options in the spread is set in the "Shares" column, allowing you to set different coefficients.

On the left in the table spread is based on fetters, on the right on stakes.

Double click opens selected spread in Option chart.



Monitor option strategies

Option strategy monitor.

Name	Comments	TPrice	Market	TPr-Mrkt	Delta	Gamma	Theta	Vega	GM	Premium	Profit	Loss	P/L	TShares	TSymbols
Back Call Calendar Spread		-480	-460	-20	-0.076	0.0074	-42.00	-32.00	1 907.48	-480	561	561	1	2	2
Back Put Calendar Spread		-480	-450	-30	-0.076	0.0074	-42.00	-32.00	2 004.61	-480	561	561	1	2	2
Bear Call Spread		-1520	-1490	-30	-0.472	0.0060	-8.00	7.00	1 990.42	120	1776	-1145	1.55102	2	2
Bear Put Spread		980	1000	-20	-0.472	0.0060	-8.00	7.00	1 776.49	120	1776	-1145	1.55102	2	2
Bull Call Spread		320	340	-20	0.267	0.0146	-66.00	24.00	354.34	320	2547	-374	6.8125	2	2
Bull Put Spread		-2180	-2120	-60	0.267	0.0146	-66.00	24.00	572.26	320	2547	-374	6.8125	2	2
Call Back spread		-280	-250	-30	-0.215	-0.0094	32.00	-14.00	2 762.93	-280		-2593	0	3	2
Call Calendar Spread		480	550	-70	0.076	-0.0074	42.00	32.00	1 438.47	480	-561	-561	1	2	2
Double Ratio Spread		140	180	-40	-0.074	0.0081	-3.00	9.00	7 491.21	140	2757		0	6	4
Long Call Butterfly		1200	1270	-70	0.205	-0.0206	74.00	-32.00	1 634.41	-440	1519	-1402	1.08333	4	3
Long Condor		210	240	-30	-0.115	0.0136	-65.00	24.00	566.83	210	2675	-245	10.9048	4	4
Long Put Butterfly		1200	1290	-90	0.205	-0.0206	74.00	-32.00	1 657.23	-440	1519	-1402	1.08333	4	3
Long Straddle		1580	1620	-40	-0.361	0.0398	-200.00	71.00	2 873.73	720		-1846	0	2	2
Long Strangle		280	300	-20	-0.156	0.0192	-126.00	39.00	764.57	280		-327	0	2	2
Put Back spread		-740	-700	-40	0.265	0.0080	-83.00	21.00	1 804.09	120		-2056	0	3	2
Put Calendar Spread		480	560	-80	0.076	-0.0074	42.00	32.00	1 438.47	480	-561	-561	1	2	2
Ratio Spread Call		280	300	-20	0.215	0.0094	-32.00	14.00	7 601.99	280	2593		0	3	2
Ratio Spread Put		740	760	-20	-0.265	-0.0080	83.00	-21.00	9 658.68	-120	2056		0	3	2
Short Call Butterfly		-1200	-1150	-50	-0.205	0.0206	-74.00	32.00	2 124.03	440	1402	-1519	0.923077	4	3
Short Condor		-210	-190	-20	0.115	-0.0136	65.00	-24.00	3 038.63	-210	245	-2675	0.0917031	4	4
Short Put Butterfly		-1200	-1120	-80	-0.205	0.0206	-74.00	32.00	2 318.29	440	1402	-1519	0.923077	4	3
Short Straddle		-1580	-1550	-30	0.361	-0.0398	200.00	-71.00	12 303.86	-720	1846		0	2	2
Short Strangle		-280	-280	0	0.156	-0.0192	126.00	-39.00	11 102.96	-280	327		0	2	2

Symbol	Exp.Date	IsPut	Shares	T.price	Bid	Ask	Last	Imp.Vol.	Volatility	Premium	Strike	Series	Shares
RI102500BT7E	31.08.2017	true	-1	60	50	70	60	26.4442	26.8194	-60	-2	0	-1
RI105000BT7E	31.08.2017	true	1	240	240	250	250	20.8355	20.6261	240	-1	0	1
RI110000BH7E	31.08.2017	false	1	40	40	50	40	19.9015	20.2152	40	1	0	1
RI112500BH7E	31.08.2017	false	-1	10	10	20	10	25.091	25.8468	-10	2	0	-1

A tool for analyzing a set of option strategies for the underlying futures.

It uses a basic set of standard strategies, with the ability to add an unlimited number of strategies used by the user.

Instrument Window:

Ticker — basic futures

Exp. date — choice of optional series

Last — value of the futures price with the possibility of change

Calc. Date — date of calculation with possibility of change

Shares — select the number of open positions

Window Filters — the job market conditions or forecast

Class — select the strategy class (the “class” can be edited or selected)

Time — choosing the effect of time

Market forecast:

Volatility — volatility effect

Window Refresh — the choice of the update rate calculation

The trader determines the market forecast (bullish , bearish, neutral), his view on the change in volatility (growing, decreasing), the attitude to risk (limited, unlimited) and time, gets a set of strategies that fit his requirements, compares strategies for the Greeks, the required size of GO and the possibility of opening a strategy in the market. Any selected strategy can be analyzed in detail in Option chart by clicking on it.

By opening several option Strategy monitor Windows for different instruments, you can determine on which instrument which strategy is optimal in the trader's vision of the market.

The lower window shows the options included in this strategy.

The Strategy editor tab:

Name	Class	Comments	Items count
Back Call Calendar Spread	Calendar Spread		2
Back Put Calendar Spread	Calendar Spread		2
Bear Call Spread	Spread		2
Bear Put Spread	Spread		2
Bull Call Spread	Spread		2
Bull Put Spread	Spread		2
Call Back spread	Back spread		2
Call Calendar Spread	Calendar Spread		2
Double Ratio Spread	Ratio Spread		4
Long Call Butterfly	Butterfly		3
Long Condor	Condor		4
Long Put Butterfly	Butterfly		3
Long Straddle	Straddle		2
Long Strangle	Strangle		2
Put Back spread	Back spread		2
Put Calendar Spread	Calendar Spread		2
Ratio Spread Call	Ratio Spread		2
Ratio Spread Put	Ratio Spread		2
Short Call Butterfly	Butterfly		3
Short Condor	Condor		4
Short Put Butterfly	Butterfly		3
Short Straddle	Straddle		2
Short Strangle	Strangle		2

Right-clicking on the selected strategy opens a pop-up menu:

Add strategy — add a new one

Delete strategy — delete

Edit strategy — edit an existing one

Export to file — save the strategy as a file

Import from file — import strategy from file

Adding/editing strategy.

Name	Class	Comments	Items count
Back Call Calendar Spread	Calendar Spread		2
Back Put Calendar Spread	Calendar Spread		2
Bear Call Spread	Spread		2
Bear Put Spread	Spread		2
Bull Call Sp			2
Bull Put Sp			2
Call Back s			2
Call Calendar			2
Double Ratio			4
Long Call Bu			3
Long Con			4
Long Put Bu			3
Long Straddle			2
Long Strangle			2
Put Back s			2
Put Calendar			2
Ratio Sprea			2
Ratio Sprea			2
Short Call Bu			3
Short Con			4
Short Put Bu			3
Short Straddle			2
Short Strangle			2

Edit strategy			
Name:	Long Straddle		
Class:	Straddle		
Comments:			
Items:			
Type	Strike shift	Series shift	Shares
Option call			1
Option put			1
OK Cancel			

Fill in the fields "Name", "Class", "Comment". It is better to stick to the system, because in the future it will allow you to sort by the necessary features.

In the "Items" field, you need to add the tools that make up the strategy: options, futures

After selecting an option, set:

Strike shift — shift the option relative to the Central strike (the value is not selected — the option is taken by the Central strike).

Series shift — shift option by series. If no value is selected, the current series is taken.

Shares — number of options or futures used.

Creating and managing execution strategies

New execution strategy x

Dropped instruments:

Ticker	Class	Exp.Date	Shares	Price
RTS.FORTS.U2019	Futures	19:09:2019	1	128990

Create strategy on account:

- Arbitrage strategy
- Buy flex option
- Connected orders strategy
- Hedger
- Hunter I.V.
- Limit
- Market Maker
- Range hedger
- ReHedger
- Sell flex option
- Speed test
- Volatility limit

Select a trading account to execute the Great strategy on account strategy and the strategy you want to create - double click on the strategy from the list

Limit strategy

Limit strategy:

The robot places orders (with number of contracts equal to Basket size) for the selected Instrument and at a given price until the full execution of the number of Shares total.

The screenshot displays a trading strategy configuration window. At the top, it shows the strategy name 'Buy 100 RIU7' and the instrument 'MO-01'. The 'Account' section shows 'Money: 31 248.88', 'Free: 12 281.53', and 'GM: 18 967.35'. The 'Strategy' section includes 'Shares total: 100', 'Basket size: 25', 'Price: 101320', and 'Stop price: 0'. There are checkboxes for 'Auto restart' and 'Price corridor'. The 'Instrument' section shows 'RTS-9.17_FT' with market data: 'Ask: 101 270 ▲ vol.: 33', 'Last: 101 260 ▼ vol.: 1', and 'Bid: 101 260 ▼ vol.: 2'.

Example on the screenshot:

The task is to buy 100 (Shares total) riu7 futures contracts at the price of 101,320 points (Price), orders will be placed on 25 contracts (Basket size), until the full opening of a position on 100 contracts. Until the order for 25 contracts is fully executed, the next order for 25 contracts will not be placed. Using an iceberg order allows you to hide the total volume of the opened position in the glass, thus, not to worsen the price of opening a position.

Account – trading account status:

Money – current limit of funds on the account

Free – available funds on the account

GM – the amount of collateral, on account of

Strategy – strategy execution parameters:

Shares total – the total number of contracts for the execution, a positive value means the purchase, a negative value (sign "-") sale

Basket size – number of contracts of one order (iceberg order)

Price – order price

Stop price – stop condition. The robot will place orders when the price condition is met. For example, set Stop price 101 300, the robot will place an order for 25 contracts at the price of 101 320 if the price of the Last instrument exceeds the price of the specified stop price 101 300 condition

Shares rest – number of Outstanding strategy contracts

Open price – average execution price

Open shares – number of executed contracts

Order GM – GO order

Comment – comment of the strategy, the comment is specified in the strategy orders and trades on them.

Instrument – market data of the instrument:

Ask – best selling price and number of contracts

Last – price of the last trade and number of contracts of the last trade

Bid – best purchase price and number of contracts

Volat – exchange-broadcast volatility of option IV (if the instrument is an option)

When you click the mouse in the Price or Stop Price window, a price selection element with the current Ask/Last/Bid values appears

To start the strategy, click the Start button, check and confirm the start of execution.

After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.

To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Check Auto restart - start-Stop strategy after strategy on schedule

Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

Volatility limit strategy

Volatility limit strategy:

The robot places option orders based on the specified volatility. By setting the value of the Minimum basket size order, the volatility value, the Price field will display the estimated price of the order for a given volatility. If the price value of the placed order differs from the calculated price by the sensitivity value (set in the minimum price steps), the old order will be automatically removed, and a new order will be placed at the price.

Thus, there is a quotation of the options on volatility. You can run an unlimited number of Volatility limit strategies.

Buy RI 102 500 call		Volatility limit		BP: -MO-01	
Account					
BP: -MO-01	Money: 31 182.09	Free: 12 214.73	GM: 18 967.35		
Instrument					
RI102500BH7A	IV: 20.93	Ask: 440 ▼	vol.: 10		
Volat.: 20.40	IV: 20.70	Last: 430 ▼	vol.: 3		
TPrice: 400.44	IV: 20.70	Bid: 430 ▼	vol.: 5		
Strategy					
<input type="checkbox"/> Auto restart	<input checked="" type="checkbox"/> Price corridor	Pos. group:	Comment: Buy RI 102 500 call		
Shares total:	100	Price IV:	20.00	Volatility:	Instrument value: 20.0
O. indent:		Sensibility:	2		
Basket size:	10	Price:	400.0		
Shares rest:	100	Open price:	0.0	Open shares:	Order GM: 0.0

Example on the screenshot: the task to buy 100 call options on volatility 20.00 orders of 10 contacts. Volatility limit

Instrument Field:

Volat is the volatility of the broadcast exchange

TPrice - the theoretical price of the option. Calculation by Volat

IV is the volatility value of the option at the Bid price and Last Ask

vol - number of contracts according to the quote or price of the last transaction

Strategy - robot parameters:

Shares total — the total number of contracts for the execution, a positive value means the purchase, a negative value (sign "-") sale

O. indent — price shift of placed orders from the calculated Price. Set in minimum price steps.

Basket size — number of contracts in the order placed

Pos. group — the name of the analytical accounts of the position

Price of IV — the price volatility

Sensitivity — the sensitivity of the order permutation is measured in price steps. If the price of the last trade changes to the value specified by this parameter, the execution strategy will rearrange the orders.

Price — the price at which the order will be placed

Comment — comment of the strategy, the comment is specified in the strategy orders and trades on them.

Volatility - the volatility used by option:

Instrument is the volatility transmitted by the exchange of either set manually to Price IV

MarketMaker — volatility curve specified in the Volatility editor

Position — volatility curve specified in the Volatility editor.

When you click the mouse in the Price or Stop Price window, a price selection element with the current Ask/Last/Bid values appears

To start the strategy, click the Start button, check and confirm the start of execution.

After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.

To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Check Auto restart - start-Stop strategy after strategy on schedule

Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

Position group

You can use the label Position group for the allocation of calculation of the Delta of the individual options from the main group of options.

For example, assign the main option position to the Base group with which the Range Hedger works, which is specified in the Group: Base field, and the Delta options that do not need to be taken into account when hedging assign the No Base group (can be assigned to positions).

Connected order strategy (Robot Related Orders)

Buy spread RI Connected ord... BP MO-01												
BP MO-01 Money: 30 066.43 Free: 11 099.07 GM: 18 967.35			Strategy Lot count: 5 Exec. lot: 0 Basket size: 2 Target: 3400 Sensibility: 2 Indent: 2 Comment: Buy spread RI <input checked="" type="checkbox"/> Price corridor <input type="checkbox"/> Auto restart						Target Market : 3 600 Exec.: 0 Theor.: 3 319.8299 Total exec.: 0 Minim.: 3 400			
Orders:												
Ticker	Exp.Date	LimitEnt	Bid	Last	Ask	Tprice	Shares	O.shares	O.price	Possible price	Possible target	Status
RI1050...	17.08.2017	<input checked="" type="checkbox"/>	530	520	550	520	10			530	3 400	
RI1075...	17.08.2017	<input checked="" type="checkbox"/>	190	200	200	190	-10				3 500	

Example on the screenshot: the task to buy 50 vertical spreads RTS 105000/107500

Buy 5 lots (Lot count) for 10 spreads (Shares 10 buy 105000 and Shares -10 sell 107500) for the price of lot 3400 points, the price of the market 3600 (Market Target)

The size of one offered warrant 2 of the contract (Basket size)

When buying (positive target) you need to strive for a lower value of the target - to buy a structure for a lower price and vice versa when selling (negative target) you need to strive for a greater negative value - to sell the design at a higher price.

Attention! Determine the Target value based on the reference values of the Minimum Theory Market.

Do not confuse the target sign!

Set the value Basket size — the minimum number of order contracts.

Recommendation: the effective value of basket size depends on the volume of opening positions on instruments (Shares), i.e. for Shares 10 it is effective to use basket size 2, for 50 contracts 5, for 100 contracts basket size 20 or 50. It depends on the liquidity of the market and the number of contracts in the market depth.

Set the Sensibility value (in minimum price steps), the default is 2. Determines the frequency of placing orders depending on the changes in the bid and ask in the glass. To reduce the frequency of placing orders, increase the Sensitivity value to 3, 4 or 5.

If the specified target condition (target in points) is met, the Possible Price column will display the value of the price of the placed order for the instrument and, in the case of a running execution strategy, an order will be placed in the trading system of the Exchange. When a trade is made on one of the placed orders, the market orders will be automatically placed, on the other instruments of the combination, considering the depth of the breakdown of the market order Indent.

The account window displays General information about the account:

Money – funds in the account.

Free – available funds on the account.

GM – General, on account of.

Execution parameters are set in the Strategy window:

Lotcount – the total number of lots, the robot will not proceed to the execution of the next lot until the current lot is fully executed.

Basketsize – minimum number of contracts in the order.

Sensitivity – sensitivity to price changes (measured in price steps).

Indent – depth of market order breakdown (measured in price steps).

Target – the Target of the open price. When you click this window, the Market/Theory/Minimum values are displayed. You can enter your own values.

Comment – strategy comment, the comment is specified in the strategy orders and trades on them, we recommend to using.

The Target window is broadcast:
 Market – the opening price at the market price.
 Theor – theoretical opening price.
 Minimum – minimum opening price.

In the Orders window:

Ticker – the Ticker of the contract
 Type – the type of contract
 Coeff. - multiplier when calculating the Target. Used for shares - the price per share, and traded lots, you need to multiply.
 Limit Enter - the presence of a checkbox means that limit orders will be placed on the instrument. To reduce the number of transactions, uncheck the instrument where the probability of limit order execution is low.
 Shares – quantity
 BidV – demand volume
 Bid – the bid
 Last – price of the last trade
 Ask – offer price
 AskV – the volume of supply
 Last – time of the last trade
 Price – theoretical price
 O. shares – number of executed orders
 O. price – order execution price
 Possible price – possible price for placing an order
 Possible target – possible execution price of the whole strategy

To create a strategy, you need to move the necessary tools with the mouse to the Execution strategies window one by one or all at once with the Ctrl key pressed and selecting the Connected order strategy.

To start the strategy, click the Start button, check and confirm the start of execution.
 After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.
 To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Check Auto restart - start-Stop strategy after strategy on schedule
 Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

Hedging strategy

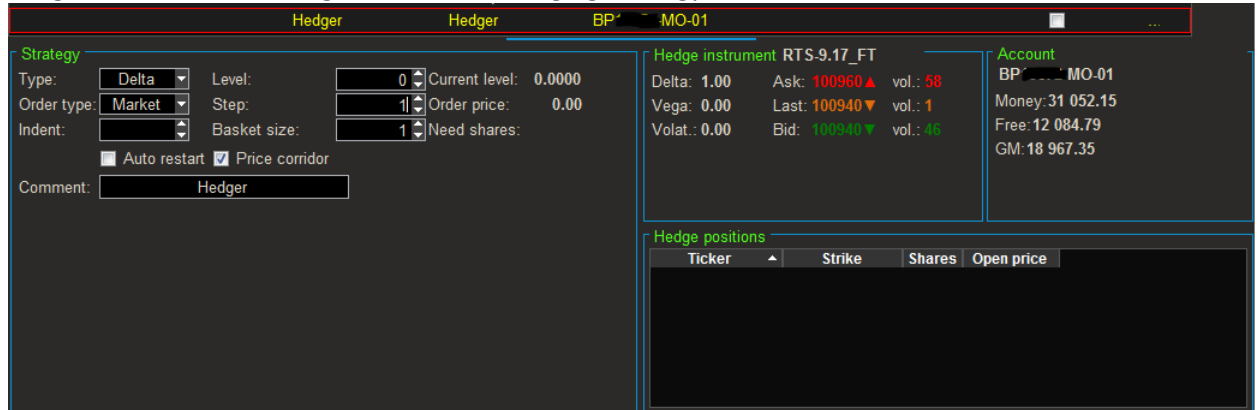
Hedging strategy is a simple Delta or Vega robot for hedging positions on a trading account.

Hedging is performed on all positions in the account for one underlying asset (futures).

When calculating the Delta of an option position, the volatility value of options transmitted by the exchange is used.

Select the instrument you want to hedge the position with. It can be an option or a future.

Drag it to Execution strategies and select Hedging strategy.



Strategy – setting parameters of the hedging algorithm

Hedge positions – positions on which the Delta is calculated for hedging

Hedge instrument – parameters of the selected instrument to be hedged

Type –select Delta or Vega hedging

Order type - select the price of hedging orders:

Market – By market

Theor – theoretical price (options only)

Spread – in the middle of bid ask spread

Indent – price offset parameter of the hedging instrument order, set in the minimum price steps. A positive value affects the price of an order, but increases the probability of execution, a negative value enhances the price of an order, but reduces the probability of execution.

Recommended for use in liquid Type, Market and Indent at least 3

With order type:

Market – shift of the order price from the price on the market, a positive value, the break of the market prices for Indent steps prices

For example. To hedge, you need to buy 2 contracts, the best offer is 100 points, the order will be placed at the price of 120 points (100 + shift (2*minimum price step)). The minimum price step for futures and options on the RTS index is 10.

Check the price of the order placed by the Order price value:

Theor – shift of the order price relative to the theoretical price

Spread – shift of the order price relative to the middle of bid ask spread in the price steps of the hedging instrument.

Check the price of the order placed by the Order price value:

Theor – shift of the order price relative to the theoretical price

Spread – shift of the order price relative to the middle of bid ask spread in the price steps of the hedging in.

Hedging options:

Level – Delta or Vega hedging target

Shift – level sensitivity range

Basket size – the number of contracts hedge order

Current level – the value of the hedged position parameter (Delta or Vega)

Order price – the price of placing a hedging order

Need shares – the required number of contracts of the hedging instrument.

The Level parameter determines the point from which the Delta hedging range will be formed and Stop – shift of the range to the right and to the left relative to this point.

Examples:

Level=0, Step=1 Delta in the range -1 to 1

Level=-1, Step=1 Delta between -2 and 0

Level=-1, Step=2 Delta between -3 and 1

The Level and Step parameters can be in decimal, and the Step parameter must be greater than or equal to 1.

For example:

Level=-0.5, Step=1.5 Delta in the range from -2 to 1.

Need to consider:

If the application is exposed under the terms of hedge on Market/Theory/Spread — it will stand in a market depth until executed. Otherwise, in the case of numerous fluctuations with a small deviation from the price (theoretical), or "collision" with another robot — the number of transactions will increase dramatically. Permutations of orders NOT HAPPENING.

Therefore (for example), in order to hedge the order type "Spread", and to hedge you need 10 contracts, then set the "Basket size" less than 10. Let's say 2. Then the first 2 contracts (out of 10) will be placed in the middle of the spread (for Indent equal to zero). They are fulfilled. The spread itself can move. The next 2 are placed in the middle of the spread again. Executed. The spread is shifted again. Again, the next 2 contracts are placed in the middle of the spread. Etc.

Consider the liquidity of the hedging instrument, for effective hedging with a liquid instrument (futures or options central strike) use the type of market order with the breakdown of the indentation equal to 1, 2 or 3, depending on the size of the basket and the volume of contracts in the market.

To start the strategy, click the Start button, check and confirm the start of execution.

After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.

To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Tick Auto restart - start-Stop strategy after strategy on schedule

Tick Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the price of the Teor, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

Attention! it is valid if the Basket (minimum size of hedging order contracts) is set to 1. If the Basket is large the number of contracts, the orders with the requested number of less Basket exhibit will not be unless we are required to align the Delta on the value of the Basket

Hold on level — if you set a checkbox on this parameter, the robot will bring the Delta level to the specified Level parameter

Start Price — a condition for the price at which the robot will place hedging orders:

— a hedge order will be placed if the last price of the hedging instrument is above the specified level.

< — a hedge order will be placed if the last price of the hedging instrument is below the specified level.

Position:

Max — maximum number of contracts. After the specified number of contracts is traded, the execution strategy will stop. Set to limit the number of hedging trades

Traded — the number of contracts traded by the strategy.

Order type — at what price to place a hedging order:

Market — order by market price (buy at the best offer price, sell at the best demand price)

Theor — theoretical price (options only)

Spread — in the middle of bid ask spread

Last — at the price of the last transaction

Indent — offset option price hedge order (in the price steps!).

Example. Buy order by Market ask is equal to 69 900, if you set indent 3 when the price step on Ri 10 points, the order will be placed at the price of 69 930 (market price breakdown by 30 points) , if you set indent -2, the order will be placed at the price of 69 880.

Current price — the price of placing a hedging order to check

Timeout — timeout (seconds). In case of non-execution of the order, the hedger rearranges it. In this case, the hedger rearranges the order after 3 seconds.

Basket — minimum number of hedging order contracts. (Note hedge order with a smaller number of contracts than the Basket will not be exposed!)

MaxBasket — the maximum number of contracts that a hedger can sell (buy) in one order to bring the Delta to the specified range.

Attention! Before starting the hedger, make sure on the Positions tab that the hedged position is correct and in the correct value of the Current level. Currentshares - the value of the number of contracts that the hedger will buy or sell (-) after the start.

To start the strategy, click the Start button, check and confirm the start of execution.

After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.

To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Range Hedger Delta Hedger with Great Capabilities

The screenshot displays a trading software interface with two main panels: 'Setup' and 'Positions'.

Setup Panel:

- Strategy:** Type: Delta, Use volatility: Position, Auto restart: . Comment: NG Hedger F.
- Levels:** Min: -2, Level: 0, Max: 2. Current: -1.5564. Hold on: .
- Start price:** type: Not used, value: 0. Cross only once: .
- Position:** Max: [empty], Traded: 0, Group: [empty].
- Order:** Type: Spread, Indent: 3, Timeout: 3, Basket: 1, Max basket: 10. Current price: 2.63, Current shares: 0. Price corridor: . Stop on max basket order: .

Positions Panel:

- Hedge instrument:** NG.NYMEX.Z2019
- Delta: 1.00, Vega: 0.00, Volat.: 0.00
- Ask: 2.677 ▲, Last: 2.676 ▲, Bid: 2.676 ▼
- vol.: 18.0, vol.: 2.0, vol.: 16.0
- Account:** Money: [redacted], Free: [redacted], GM: [redacted]

Range hedger — advanced robot Delta and Vega hedging, compared with Hedger has advanced functionality.

Setup Tab:

Strategy — a custom strategy parameters:

Comment — strategy comment, the comment is specified in the strategy orders and trades on them, we recommend using it.

Type — select the type of hedging

UseVolatility — select the volatility curve:

Instrument — to calculate the Current Delta of the position to use the volatility of the options transmitted by the exchange (for this volatility is the calculation of theoretical prices of options), by default.

Market Maker is to calculate the Current Delta of the position to use the volatility of the options specified in the editor volatility (Volatility Editor) in the graph MMVolatility.

Position — Position to calculate the Current Delta of the position to use the volatility of the options specified in the editor volatility (Volatility Editor) in the graph PosVolatility.

Levels

Min.Level — Max.Level — range of the Delta hedged position

If the Current Delta of a position exceeds the range, a hedging order will be placed.

Check Stop on max.basket order: If size of headger is more than Max basket then robot will force stop.

Check Auto restart - start-Stop strategy after strategy on schedule

Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

ReHedger execution strategy

ReHedger execution strategy:

ReHedger is a profit-making robot on a basic instrument (futures) from purchased options positions, quotes bid-ask spreads on futures, purchase transactions are carried out at a low price, high sale and vice versa.

The screenshot displays the ReHedger software interface. The top bar shows 'ReHedger RI', 'ReHedger', 'BP', and 'MO-01'. The main window is divided into two tabs: 'Setup' and 'Positions'.

Setup Tab:

- Strategy:**
 - Auto restart
 - Price corridor
 - Pos.group: [] Comment: ReHedger RI
 - TradedShares: 0 Volatility: Instrument
 - Indent: [] Sensibility: 1 Basket: 1
 - Min.Level: 0 Current: 0.0000 Max.Level: 0
 - Buy price: 0.00 Last: 101200.00 Sell price: 0.00
 - Stop buy: [] Stop sell: []
 - Buy order: 0 0.00 Sell order: 0 0.00

Positions Tab:

- Hedge instrument:** RTS-9.17_FT
 - Ask: 101210 ▲ vol.: 21
 - Last: 101200 ▼ vol.: 1
 - Bid: 101200 ▲ vol.: 25
- Account B. MO-01**
 - Money: 29 679.23
 - Free: 10 711.88
 - GM: 18 967.35

Reheadger:

Setup tab - customizable parameters of the robot.

Comment - a strategy commentary, a commentary is specified for strategy orders and deals on them. Recommend using.

Indent - the shift in the price of placing orders (measured in price steps). Negative parameter values expand the spread, that is, the robot places orders for sale at higher prices, and purchase orders at lower prices.

Sensitivity – the sensitivity of the permutation of orders (measured in price steps).

Basket – the number of contracts in the orders placed.

Volatility – mode of applied volatility of options:

Instrument – volatility transmitted by the exchange.

MarketMaker – the volatility of Volatility specified in the Editor

Position – the volatility of Volatility specified in the Editor.

Min. Level – the minimum level of the range of the Delta hedging.

Current – indicator of the current Delta of the option position.

Max. Level – maximum level of the range of the Delta hedging.

Buy price – the calculated price for placing a buy order.

Last – price of the last trade.

Sell price – the estimated price to place a sell order.

Stop buy – stop condition by price level. Having reached the specified price level, the robot stops placing buy orders.

Stop sell – stop condition by price level. Having reached the specified price level, the robot stops placing sell orders.

Buy order – price and number of contracts of the placed buy order.

Sell order – price and number of contracts of the placed sell order.

Hedge instrument – information about the traded instrument:

Ask – best offer price.

Last – price of the last trade.

Bid is the best price of demand.

Vol – volumes participating in the best prices of supply and demand, as well as the volume of the last transaction.

Information about the account:

Account – account number

Money – the amount of money in the account.

Free – the amount of free money.

GM – the amount of money under the guarantee.

The Positions Tab:

Ticker – the name of the instrument on which the position is opened.

Strike – strike positions.

Shares – number of contracts in the position.

Open price – average open price.

Volatility – volatility of the instrument transmitted by the exchange.

MMVolatility – asked quotation for volatility options Volatility Editor.

Posvolativity – set volatility in the Volatility Editor to calculate the position of the option series.

To start the strategy, click the Start button, check and confirm the start of execution.

After clicking the Start button, the execution strategy is sent to the execution server in the data center of the exchange and, in accordance with the specified parameters, orders are placed autonomously until the complete execution or stop by the stop user.

To change the price or other parameters of the robot, click the Stop button, after the changes are made, click Start to continue the execution.

Check Auto restart - start-Stop strategy after strategy on schedule

Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.

Check Auto restart - start-Stop strategy after strategy on schedule

Check Price corridor - only for options, the server blocks the placing of an order for an option: to buy at a price more than 100% higher than the theoretical price, to sell at a price less than 50% of the option price. Protection against buying options at inflated prices and selling at very low prices.