

# Option Decoder

Option Decoder is an advanced monitoring tool for your FnO positions. Its an one point contact for all your trades where you can monitor as well as execute your FnO trades.

**Below are the features provided by Option Decoder-**

- FnO position Book with integrated Option Greeks information
- Holding summary with Realised/Unrealised P&L information
- Call/Put Greeks calculator for positional Greeks summary
- Option payoff graphs for expected P&L on scrip wise position

# Option Decoder- Holdings Detail

Option dCoder

Select Client ID: BANKNIFTY    ALL    ALL    **SUBMIT**    ADD POSITION    REFRESH    RESET    EXPENSES

Name: SUJATA VIVEK SHAH    FUT CMP:30465    Lot Size: 20    Days: 3    Today: 23 Sep 2019    Expiry: 26 Sep 2019

	Strike	Type	Net Qty	Price	LTP	Expiry	Mkt IV	Delta Value	Theta Value	Vega Value	Gamma Value	Bid	Ask	Trade Qty	Trade Price	Delta	Theta	Vega	Gamma
<input checked="" type="checkbox"/>	31900	CE	-200	51.36	69.45	09/26/2019	0.43	-24.26	7930.36	-1113.35	-0.03					0.12	-39.65	5.57	0.0002
<input type="checkbox"/>	25700	PE	-200	30.14	6.00	09/26/2019	0.79	1.62	1614.83	-122.33	0.00					-0.01	-8.07	0.61	0.0000
<input type="checkbox"/>	25800	PE	-200	40.64	5.45	09/26/2019	0.77	1.53	1486.81	-116.33	0.00					-0.01	-7.43	0.58	0.0000
<input type="checkbox"/>	26000	PE	-300	25.86	6.75	09/26/2019	0.76	2.82	2635.24	-209.38	0.00					-0.01	-8.78	0.70	0.0000
<input type="checkbox"/>	26700	PE	-400	28.61	11.00	09/26/2019	0.69	6.36	5038.87	-439.65	-0.01					-0.02	-12.60	1.10	0.0000
<input type="checkbox"/>	28400	PE	-200	31.73	34.10	09/26/2019	0.50	11.43	5248.41	-633.21	-0.02					-0.06	-26.24	3.17	0.0001
<input type="checkbox"/>	28500	PE	-400	49.22	36.95	09/26/2019	0.49	24.96	10995.15	-1357.08	-0.04					-0.06	-27.49	3.39	0.0001

## Step 1- Select Scrip code and click submit

- Enter the scrip code and click on submit button to view all the scrip holding details.
- The Scrip holding details would display the below details for view-
  - Scrip Details
  - Option Greeks
  - Position Greeks ETC.

# Option Decoder- Position Summary



	Premium	Future[R]	Future[U]	Option[R]	Option[U]	Total(R+U)
P/L	44,205	0	0	-22,753	25,460	2,707

	Delta Value	Theta Value	Vega Value	Gamma Value	Long	Short	Total
Call	-24	7930	-1113	0	0	-200	-200
Put	49	27019	-2878	0	0	-1700	-1700
Total	25	34949	-3991	0	0	-1900	-1900

	Delta Neutral	Delta Value	Theta Value	Vega Value	Gamma Value
Qty	24	24	34949	-3991	-0.10

	Option	Future	Total
Expenses	1,924.99		1,924.99

UPDATE

PAYOFF

EXECUTE LP

EXECUTE MP

## P&L Summary

- In P&L Summary user gets detailed view of realised and Unrealised P&L data
- Under P&L Summary user also gets detailed view of the position level Greeks for quick view
- The user can also view net Greeks position for their holdings for better and Informed decision making

## P&L Summary

- User can view Net positional Greeks values for easy rebalancing of Position.
- The User can get view of payoff and P&L analysis on portfolio level
- The user can also execute the position through same window for quick winding up of position

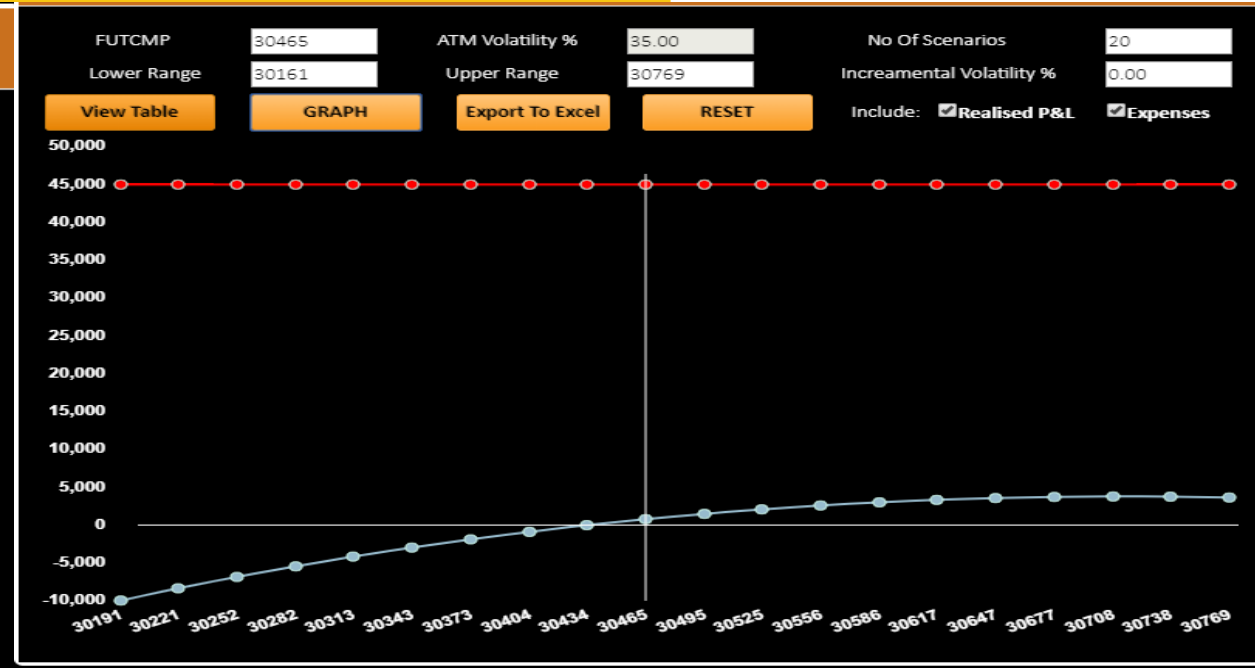
# Option Decoder- Payoffs and Graphs

Payoff

FUTCMP: 30465, ATM Volatility %: 35.00, No Of Scenarios: 20  
 Lower Range: 30161, Upper Range: 30769, Incremental Volatility %: 0.00

View Table GRAPH Export To Excel RESET Include:  Realised P&L  Expenses

Levels	Today's Payoff	Nearest Expiry Payoff
30161	-11,688	44,987
30191	-9,966	44,987
30221	-8,353	44,987
30252	-6,850	44,987
30282	-5,453	44,987
30313	-4,161	44,987
30343	-2,972	44,987
30373	-1,885	44,987
30404	-898	44,987
30434	-10	44,987
30465	782	44,987



## Payoffs-

- User can get details of expected profits in Payoff section for his open position in FnO segment in any scrip.
- User have the option to modify his strike price range for view of expected P&L.
- Payoff view gives you the view of expected P&L as of today as well as to the nearest expiry.

## Payoffs (Graphs)-

- User can view his expected P&L projections in Graphical format by clicking on 'Graph' button.
- The user can view his expected performance of his portfolio in graphical presentation.
- The payoff graph also gives you view of expected P&L with included/excluded realised P&L.