

Trade Options on Futures with CQG

Traders can execute orders for electronically-traded options on futures through CQG's Hosted Gateway.

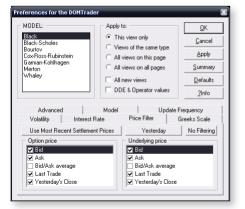
The Implied Volatility, Delta, Gamma, Theta, Vega, and Rho values of real-time options are listed on the DOM Ladder by price in the DOMTrader and Order Ticket.

COG Order Ticket

	: 10 Yr US Treasury Notes -	10	07 10700 Call 5235e fline		2
	16		25.66		
Buy			24.44		
	14		23.19	Buy 1 @Offer 11	Sell 1 @Offer 11
1	13		21.90	LMT DAY Delta: +17.82	LMT DAY Delta: -17.82
Buy ¹⁰	12		20.58	Dental VI/IOL	Donali 17102
	11 ^A	101	19.22		
910	▲ 10		17.82		
Buy ³⁰	● 9 _{B 121}		16.37		
			14.87	Buy 1 @Bid 9	Sell 1 @Bid 9
			13.31	LMT DAY Delta: +17.82	LMT DAY Delta: -17.82
Buy			11.70	Dena. (17.02	Defta. 17.02
			10.01		
			8.25		
Working Fil	Bick Delta -	DAY -	Parked	100 @ 10 - STP - 🖉 👁	
Buys Sals	Al Gobal Ltg Al				

The Order Ticket lists the Greek value by price on the order entry button and the DOM Ladder

Options Pricing Models



Seven options pricing models are available

Features for Options Traders

- Track the inside market for options.
- Check theoretical bid and ask prices.
- Choose from seven options pricing models.
- Use Day, GTC, FAK, and FOK orders.
- Trade with Order-Cancels-Orders.
- Manage trades with stops, stop limits, quantity stops, and trailing stop orders.
- Use pull-down menus on the DOMTrader and Order Ticket to access:

- Options pricing models;
- Real-time Greek values by price;
- Order modifiers by time;
- Order modifiers for stops; and
- Manual fills.

COG DOMTrader

Blck IV		DAY	STP	-		
Buy 1	Bid		ы		Offer	Sell 1
			18			4.13
			17			4.13
			16			4.13
			15			4.13
		T₿	14			4.13
		٠	13			4.13
		٠	12			4.14
			11			4.14
	0		10 ^A	1200		4.15
		•	9 ₈	10249		4.16
						4.17
						4.19
Buy						4.21
						4.25
						4.29
Buy			3		Sell	4.37

The Greek values and the Implied Volatility by price are on the DOM Ladder.

Contact Information For more information visit www.cqg.com or contact your local Sales Executive.

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