

Azz , il book è apertissimo (1k):

The screenshot shows the Interactive Brokers TWS interface at 16:45:28. The 'XSP INDEX' is highlighted, showing a last price of 192.06, a change of -5.03, and a TIF of -2.55%. The contract list below shows a wide bid-ask spread, with the top row (XSP Sep18'15 187.5 PUT) having a bid of 192 and an ask of 10.40. A 'SELL' order is visible for the 191.5 PUT contract at a bid of 11.40. The 'Position' column shows a quantity of 6 for the 192 PUT contract, with an average price of 11.217.

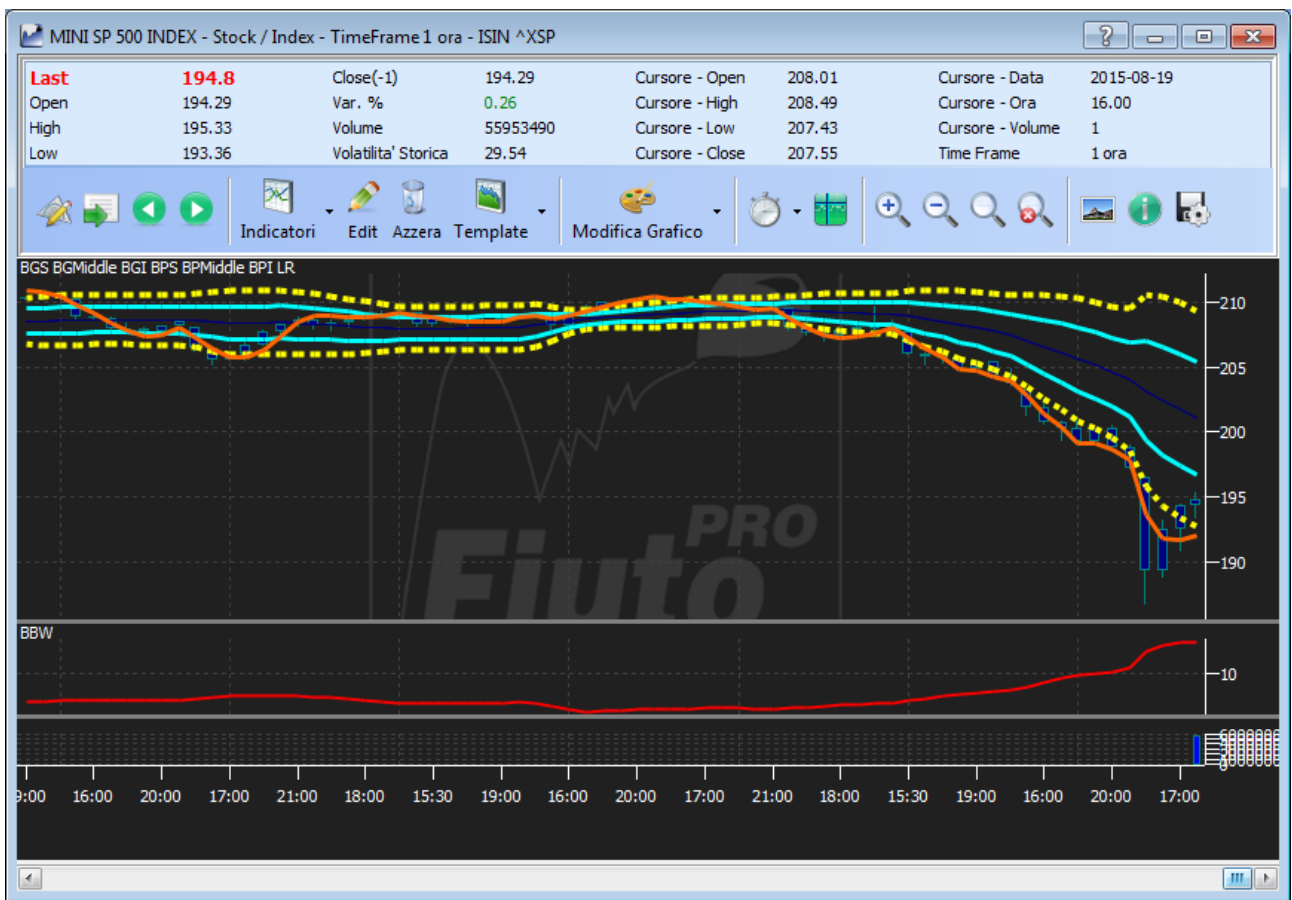
Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Position	Impld VI./h	IV Last	Avg Price
XSP INDEX	192.06	-5.03	-2.55%							22.301%	
XSP Sep18'15 187.5 PUT				192	0.60	10.40	192				
XSP Sep18'15 188.5 PUT				190	0.80	10.60	192				
XSP Sep18'15 188 PUT	c2.58			192	0.60	10.40	192				
XSP Sep18'15 187.5 CALL				172	4.00	13.80	172				
XSP Sep18'15 188 CALL	c11.89			184	3.60	13.40	184				
XSP Sep18'15 188.5 CALL				184	3.20	13.00	184				
XSP Sep18'15 190 PUT	c2.94			178	1.20	11.00	178				
XSP Sep18'15 191 PUT	c3.18			190	1.60	11.40	196				
XSP Sep18'15 191.5 PUT	SELL			6 DAY	LMT	11.40	CBOE				
XSP Sep18'15 191.5 PUT				176	1.80	11.60	178				
XSP Sep18'15 192 PUT	c3.43			165	2.00	11.80	165	6			11.217
XSP Sep18'15 192.5 PUT				188	2.20	12.00	188				
XSP Sep18'15 193 PUT	c3.68			188	2.40	12.20	188				
XSP Sep18'15 193.5 PUT				163	2.60	12.40	163				
XSP Sep18'15 194 PUT	c3.94			163	2.80	12.60	163				
XSP Sep18'15 194.5 PUT				186	3.00	12.80	186				
XSP Sep18'15 195 PUT	c4.21			172	3.20	13.00	172				
XSP Sep18'15 195.5 PUT				161	3.40	13.20	161				
XSP Sep18'15 196 PUT	c4.50			184	3.80	13.60	184				
XSP Sep18'15 196.5 PUT				172	4.00	13.80	172				
XSP Sep18'15 197 PUT	c4.87			159	4.20	14.00	159				
XSP Sep18'15 197.5 PUT				170	4.60	14.40	170				
XSP Sep18'15 198.5 PUT				180	5.00	14.80	180				
XSP Sep18'15 199 PUT	c5.67			166	5.40	15.20	168				
XSP Sep18'15 199.5 PUT				157	5.60	15.40	157				
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	166	5.80	15.60	166				
XSP Sep18'15 201 PUT	c6.54			176	6.80	16.60	176				
XSP Sep18'15 202 PUT	c7.04			172	7.40	17.20	176				
XSP Sep18'15 200.5 PUT				164	6.40	16.20	166				
XSP Sep18'15 198 PUT	c5.27			170	4.80	14.60	170				

Il book si era chiuso a circa 500 di spread, ora pare tornato come prima

The screenshot shows the Interactive Brokers TWS interface at 18:53:40. The 'XSP INDEX' is highlighted, showing a last price of 194.80, a change of -2.29, and a TIF of -1.16%. The contract list below shows a much narrower bid-ask spread, with the top row (XSP Sep18'15 187.5 PUT) having a bid of 10.00 and an ask of 183. A 'SELL' order is visible for the 191.5 PUT contract at a bid of 11.40. The 'Position' column shows a quantity of 6 for the 192 PUT contract, with an average price of 11.217.

Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Position	Impld VI./h	IV Last	Avg Price
XSP INDEX	194.80	-2.29	-1.16%						163.7%	22.301%	
XSP Sep18'15 187.5 PUT					10.00	183					
XSP Sep18'15 188.5 PUT					10.00	172					
XSP Sep18'15 188 PUT	3.81	+1.23	47.67%		10.00	183					
XSP Sep18'15 187.5 CALL				159	5.20	15.00	159				
XSP Sep18'15 188 CALL	c11.89			159	4.80	14.60	157				
XSP Sep18'15 188.5 CALL				184	4.40	14.20	182				
XSP Sep18'15 190 PUT	c2.94				10.00	193					
XSP Sep18'15 191 PUT	c3.18				10.00	170					
XSP Sep18'15 191.5 PUT	SELL			6 DAY	LMT	11.40	CBOE				
XSP Sep18'15 191.5 PUT					10.00	191					
XSP Sep18'15 192 PUT	5.37	+1.94	56.56%		10.00	179	6				11.217
XSP Sep18'15 192.5 PUT					10.00	190					
XSP Sep18'15 193 PUT	c3.68			167	0.40	10.20	167				
XSP Sep18'15 193.5 PUT				11	0.50	10.40	167				
XSP Sep18'15 194 PUT	c3.94			11	0.70	10.60	165				
XSP Sep18'15 194.5 PUT				11	0.90	10.80	165				
XSP Sep18'15 195 PUT	c4.21			11	1.10	11.00	188				
XSP Sep18'15 195.5 PUT				11	1.30	11.20	188				
XSP Sep18'15 196 PUT	c4.50			163	1.40	11.20	163				
XSP Sep18'15 196.5 PUT				11	1.70	11.60	174				
XSP Sep18'15 197 PUT	c4.87			174	1.80	11.60	174				
XSP Sep18'15 197.5 PUT				11	2.20	12.00	184				
XSP Sep18'15 198.5 PUT				184	2.80	12.60	184				
XSP Sep18'15 199 PUT	c5.67			11	2.95	12.80	182				
XSP Sep18'15 199.5 PUT				171	3.25	13.20	170				
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	11	3.50	13.40	180				
XSP Sep18'15 201 PUT	c6.54			11	4.10	14.00	155				
XSP Sep18'15 202 PUT	c7.04			176	4.80	14.60	176				
XSP Sep18'15 200.5 PUT				168	3.80	13.60	168				
XSP Sep18'15 198 PUT	c5.27			185	2.45	12.40	184				

IB Interactive Brokers SIMULATED TRADING										DATA DU74498		18:53:40																					
Information System										Calendars		News		Fundamentals																			
Order										Account		Trade Log		LAUNCH																			
BookTrader										OptionTrader		Mkt Scanner		Chart																			
Alerts										Help / Ticket Lookup																							
XSP										Indices		XSP		DJX		NDX 100		OEX		sox		spx		xau		xds		Untitled		API		Pending (All)	
Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Position	Impld Vt./F	IV Last	Avg Price	Action	Quantity	TIF	Type	Lmt Price	Dest	Transmit	Status	Trd Px	Cancel												
XSP INDEX	194.80	-2.29	-1.16%						163.7%	22.301%																							
XSP Sep18'15 187.5 PUT					10.00		183																										
XSP Sep18'15 188.5 PUT					10.00		172																										
XSP Sep18'15 188 PUT	3.81	+1.23	47.67%		10.00		183																										
XSP Sep18'15 187.5 CALL				159	5.20	15.00	159																										
XSP Sep18'15 188 CALL	c11.89			159	4.80	14.60	157																										
XSP Sep18'15 188.5 CALL				184	4.40	14.20	182																										
XSP Sep18'15 190 PUT	c2.94				10.00		193																										
XSP Sep18'15 191 PUT	c3.18				10.00		170																										
XSP Sep18'15 191.5 PUT	SELL		6 DAY	LMT	11.40	CBOE															Cancel												
XSP Sep18'15 192 PUT	5.37	+1.94	56.56%		10.00		179	6			11.217																						
XSP Sep18'15 192.5 PUT				11	0.15	10.00	190																										
XSP Sep18'15 193 PUT	c3.68			167	0.40	10.20	167																										
XSP Sep18'15 193.5 PUT				11	0.50	10.40	167																										
XSP Sep18'15 194 PUT	c3.94			11	0.70	10.60	165																										
XSP Sep18'15 194.5 PUT				11	0.90	10.80	165																										
XSP Sep18'15 195 PUT	c4.21			11	1.10	11.00	188																										
XSP Sep18'15 195.5 PUT				11	1.30	11.20	188																										
XSP Sep18'15 196 PUT	c4.50			163	1.40	11.20	163																										
XSP Sep18'15 196.5 PUT				11	1.70	11.60	174																										
XSP Sep18'15 197 PUT	c4.87			174	1.80	11.60	174																										
XSP Sep18'15 197.5 PUT				11	2.20	12.00	184																										
XSP Sep18'15 198.5 PUT				184	2.80	12.60	184																										
XSP Sep18'15 199 PUT	c5.67			11	2.95	12.80	182																										
XSP Sep18'15 199.5 PUT				171	3.25	13.20	170																										
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	11	3.50	13.40	180																										
XSP Sep18'15 201 PUT	c6.54			11	4.10	14.00	155																										
XSP Sep18'15 202 PUT	c7.04			176	4.80	14.60	176																										
XSP Sep18'15 200.5 PUT				168	3.80	13.60	168																										
XSP Sep18'15 198 PUT	c5.27			185	2.45	12.40	184																										



Uno dei vari Bulletin di disservizio durante la giornata:

Bulletins SIMULATED TRADING SIMULATED TRADING SIMULATED TRADING

← Previous Next → Flash bulletins

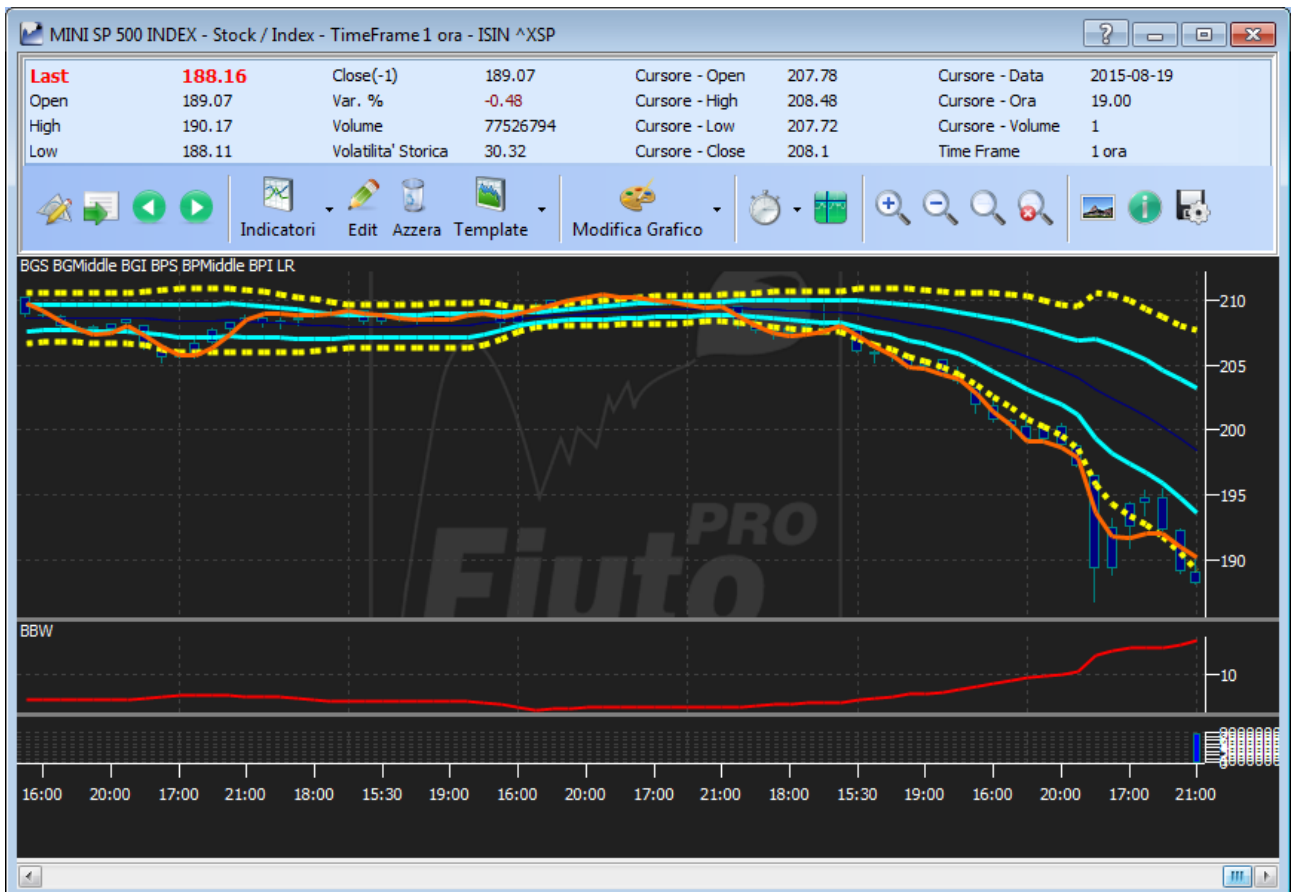
Interactive Brokers Bulletin Board

To APCFDPASB,APCFDPASS,IBAPCFD,IBAPCFDB,IBAPCFDMS,IBCFD,IBCFDB,IBCFDMS,IBUSCFD,IBUSCFDMS traders:

Mon Aug 24 13:02:09 2015 EST

European index CFDs are currently not available for trading due to technical problems at he exchange.

A fine serata siam messi così:



Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Position	Implied Vol./h	IV Last	Avg Price
XSP INDEX	188.28	-8.81	-4.47%						307.3%	35.103%	
XSP Sep18'15 187.5 PUT				178	2.55	10.90	178				
XSP Sep18'15 188.5 PUT				165	2.90	11.25	167				
XSP Sep18'15 188 PUT	4.32	+1.74	67.44%	178	2.50	11.15	178				
XSP Sep18'15 187.5 CALL				174	3.55	12.15	174				
XSP Sep18'15 188 CALL	c11.89			174	3.20	11.80	176				
XSP Sep18'15 188.5 CALL				165	2.90	11.55	165				
XSP Sep18'15 190 PUT	c2.94			176	3.55	11.90	176				
XSP Sep18'15 191 PUT	c3.18			163	3.90	12.00	6				
XSP Sep18'15 191.5 PUT				163	4.05	12.40	165				
XSP Sep18'15 192 PUT	5.37	+1.94	56.56%	186	4.25	12.65	186	6			11.217
XSP Sep18'15 192.5 PUT				172	4.50	12.85	174				
XSP Sep18'15 193 PUT	c3.68			184	4.90	13.05	184				
XSP Sep18'15 193.5 PUT				172	5.20	13.30	172				
XSP Sep18'15 194 PUT	c3.94			184	5.25	13.55	184				
XSP Sep18'15 194.5 PUT				182	5.65	13.80	184				
XSP Sep18'15 195 PUT	c4.21			182	6.00	14.05	184				
XSP Sep18'15 195.5 PUT				180	6.25	14.35	182				
XSP Sep18'15 196 PUT	c4.50			157	6.55	14.60	159				
XSP Sep18'15 196.5 PUT				180	6.90	14.90	182				
XSP Sep18'15 197 PUT	c4.87			168	7.15	15.20	168				
XSP Sep18'15 197.5 PUT				178	7.45	15.50	178				
XSP Sep18'15 198.5 PUT				153	8.10	16.10	153				
XSP Sep18'15 199 PUT	c5.67			15	10.17	16.45	176				
XSP Sep18'15 199.5 PUT				164	8.65	16.50	164				
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	21	10.77	16.85	153				
XSP Sep18'15 201 PUT	c6.54			172	9.80	17.55	172				
XSP Sep18'15 202 PUT	c7.04			172	10.55	18.30	172				
XSP Sep18'15 200.5 PUT				162	9.55	17.45	162				
XSP Sep18'15 198 PUT	c5.27			179	9.50	15.80	178				

Ora il book è assestato su spread di 800, ma almeno è omogeneo.

Dopo alcuni minuti si stringe lo spread:

Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Position	Implied Vol./h	IV Last	Avg Price
XSP INDEX	188.50	-8.59	-4.36%						304.2%	35.127%	
XSP Sep18'15 187.5 PUT				338	3.25	8.25	334				
XSP Sep18'15 188.5 PUT				221	3.62	8.62	217				
XSP Sep18'15 188 PUT	4.32	+1.74	67.44%	223	3.43	8.43	220				
XSP Sep18'15 187.5 CALL				299	3.55	8.52	177				
XSP Sep18'15 188 CALL	c11.89			299	3.20	8.20	283				
XSP Sep18'15 188.5 CALL				277	2.90	7.90	267				
XSP Sep18'15 190 PUT	c2.94			336	4.25	9.25	289				
XSP Sep18'15 191 PUT	c3.18			311	4.70	9.70	267				
XSP Sep18'15 191.5 PUT				219	4.94	9.94	176				
XSP Sep18'15 192 PUT	5.37	+1.94	56.56%	11	5.18	10.18	61	6			11.217
XSP Sep18'15 192.5 PUT				217	5.44	10.44	177				
XSP Sep18'15 193 PUT	c3.68			185	5.70	10.70	146				
XSP Sep18'15 193.5 PUT				217	5.98	10.98	178				
XSP Sep18'15 194 PUT	c3.94			11	6.26	11.26	59				
XSP Sep18'15 194.5 PUT				290	6.55	11.55	220				
XSP Sep18'15 195 PUT	c4.21			11	6.86	11.86	59				
XSP Sep18'15 195.5 PUT				170	7.17	12.17	133				
XSP Sep18'15 196 PUT	c4.50			11	7.49	12.49	58				
XSP Sep18'15 196.5 PUT				170	7.82	12.82	132				
XSP Sep18'15 197 PUT	c4.87			11	8.17	13.17	57				
XSP Sep18'15 197.5 PUT				11	8.52	13.52	57				
XSP Sep18'15 198.5 PUT				154	9.25	14.25	119				
XSP Sep18'15 199 PUT	c5.67			15	10.17	15.16	11				
XSP Sep18'15 199.5 PUT				11	10.03	15.03	55				
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	22	10.77	15.77	11				
XSP Sep18'15 201 PUT	c6.54			172	9.80	17.55	172				
XSP Sep18'15 202 PUT	c7.04			173	10.55	18.30	172				
XSP Sep18'15 200.5 PUT				11	10.84	15.84	54				
XSP Sep18'15 198 PUT	c5.27			180	9.50	14.50	179				

Taac , si riapre

IB Interactive Brokers SIMULATED TRADING										DATA DU74498 SIMULATED TRADING			21:27:45			
XSP										Position		Impld Vol/H		IV Last		Avg Price
Contract	Last	Change	Change %	Bid Size	Bid	Ask	Ask Size	Status	Trd Px	Cancel						
XSP INDEX	+ 188.87	-8.22	-4.17%									243.4%	28.628%			
XSP Sep18'15 187.5 PUT				191	2.04	11.55	191									
XSP Sep18'15 188.5 PUT				189	2.35	11.90	189									
XSP Sep18'15 188 PUT	4.32	+1.74	67.44%	191	2.20	11.70	191									
XSP Sep18'15 187.5 CALL				177	3.00	12.40	176									
XSP Sep18'15 188 CALL	c11.89			166	2.70	12.20	166									
XSP Sep18'15 188.5 CALL				166	2.35	11.80	165									
XSP Sep18'15 190 PUT	c2.94			176	3.00	12.45	177									
XSP Sep18'15 191 PUT	c3.18			175	3.35	12.00	6									
XSP Sep18'15 191.5 PUT	SELL	6 GTC	LMT		12.00	CBOE				Cancel						
XSP Sep18'15 192 PUT				175	3.60	13.10	175									
XSP Sep18'15 192.5 PUT	5.37	+1.94	56.56%	175	3.80	13.30	175	6					11.217			
XSP Sep18'15 192.5 PUT				173	4.05	13.55	173									
XSP Sep18'15 193 PUT	c3.68			185	4.25	13.75	185									
XSP Sep18'15 193.5 PUT				173	4.50	14.00	173									
XSP Sep18'15 194 PUT	c3.94			185	4.75	14.25	185									
XSP Sep18'15 194.5 PUT				171	5.00	14.50	171									
XSP Sep18'15 195 PUT	c4.21			160	5.25	14.75	160									
XSP Sep18'15 195.5 PUT				158	5.50	15.05	158									
XSP Sep18'15 196 PUT	c4.50			169	6.00	15.30	169									
XSP Sep18'15 196.5 PUT				158	6.10	15.60	158									
XSP Sep18'15 197 PUT	c4.87			158	6.45	15.95	158									
XSP Sep18'15 197.5 PUT				167	6.75	16.25	167									
XSP Sep18'15 198.5 PUT				154	7.40	16.90	154									
XSP Sep18'15 199 PUT	c5.67			15	10.17	17.20	176									
XSP Sep18'15 199.5 PUT				177	8.30	17.55	176									
XSP Sep18'15 200 PUT	13.30	+7.23	119.11%	21	10.77	17.90	176									
XSP Sep18'15 201 PUT	c6.54			150	9.15	18.65	150									
XSP Sep18'15 202 PUT	c7.04			159	10.20	19.40	158									
XSP Sep18'15 200.5 PUT				175	9.05	18.25	174									
XSP Sep18'15 198 PUT	c5.27			177	9.50	16.55	179									

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