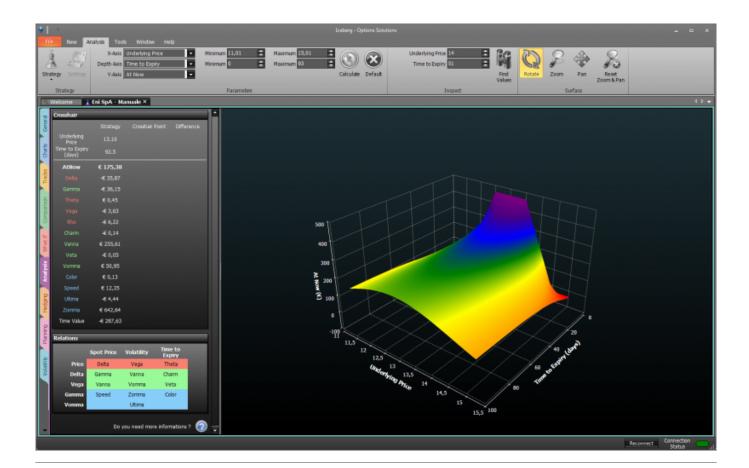
Strategy - Analysis

In this section it is possible to analyze the strategy through a graph 3D fully customizable. The graph shows the evolution of the same in function of the parameters set by the user. The user may choose to display the property in order to obtain the graphical representation that he like and at any point he can assess the value of the Greek and at-now strategy.

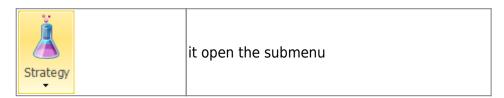
The Analysis function is an advanced version of Options Evaluator because it give a wide vision of the strategy with all its legs, while with Options Evaluator the user can analyze one option at a time

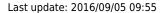


The menù



Strategy





New Strategy	it create a new Strategy
Open Strategy	it allows to open a previously saved Strategy
Save Strategy	it allows to save the Strategy currently in use

Parameters

X-AXIS	it allows to select the properties to display on the X axis, between Underlying Price, Time to Expiry, Volatility, Risk-Free Rate	
Depth Axis	it allows to choose the properties to display on the Depth axis, between Underlying Price, Time to Expiry, Volatility, Risk-Free Rate	
	it allows to choose the Greeks or the Options price to display on the Y axis. Greeks: Delta, Gamma, Theta, Vega, Rho, Vanna, Charm, Speed, Zomma, Color, Veta, Vomma, Ultima, Time Value	
IIVIIIIIIIIIIII	it allows to choose the minimum value of the X axis or depth, depending on the chosen property	
Maximum	it allows to choose the maximum value of the X axis or depth, depending on the chosen property	

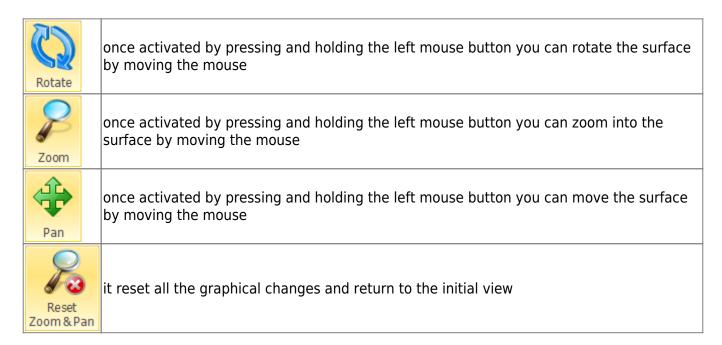


it makes a new calculation and then a new drawing if the parameters have been changed



it loads the default parameters

Surface



2025/11/06 10:02 3/4 Strategy - Analysis

Crosshair

Crosshair			
Measure	Strategy	Crosshair Point	Difference
Underlying Price	13.41	13.31	-0.10
Time to Expiry (days)	109.5	56.47	-53.06
AtNow	€ 176,88	€ 240,91	€ 64,03
Delta	€ 60,03	-€ 69,57	-€ 9,54
Gamma	-€ 34,29	-€ 86,95	€ 52,66
Theta	€ 0,32	€ 0,95	€ 0,62
Vega	-€ 3,72	€ 5,03	-€ 1,31
Rho	-€ 7,76	-€ 4,85	€ 2,91
Charm	-€ 0,27	-€ 0,54	-€ 0,27
Vanna	€ 468,06	€ 492,68	€ 24,63
Veta	€ 0,04	-€ 0,10	€ 0,06
Vomma	€ 57,14	€ 72,34	€ 15,20
Color	€ 0,10	€ 0,47	€ 0,37
Speed	€ 19,54	€ 24,99	€ 5,45
Ultima	€ 6,15	-€ 5,24	€ 0,92
Zomma	€ 654,97	€ 1.655,63	€ 1.000,66
Time Value	-€ 286,12	-€ 222,09	€ 64,03

It shows the greeks value and the at-now. The first column indicates the starting values of the strategy. The second column shows the corresponding values to the point where the mouse pointer. The third column shows the difference between the previous.

The greeks are divided by color according to their order of derivation. first derivative (yellow), second derivate (green) e terza (light blue).

Relations





The greeks are linked together according to the relationships expressed in the table Relations. Example: the Speed measures the rate of change in Gamma with respect to changes in the underlying price.

The greeks are divided by color according to their order of derivation: first derivative (yellow), second derivate (green) e terza (light blue).

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Last update: 2016/09/05 09:55