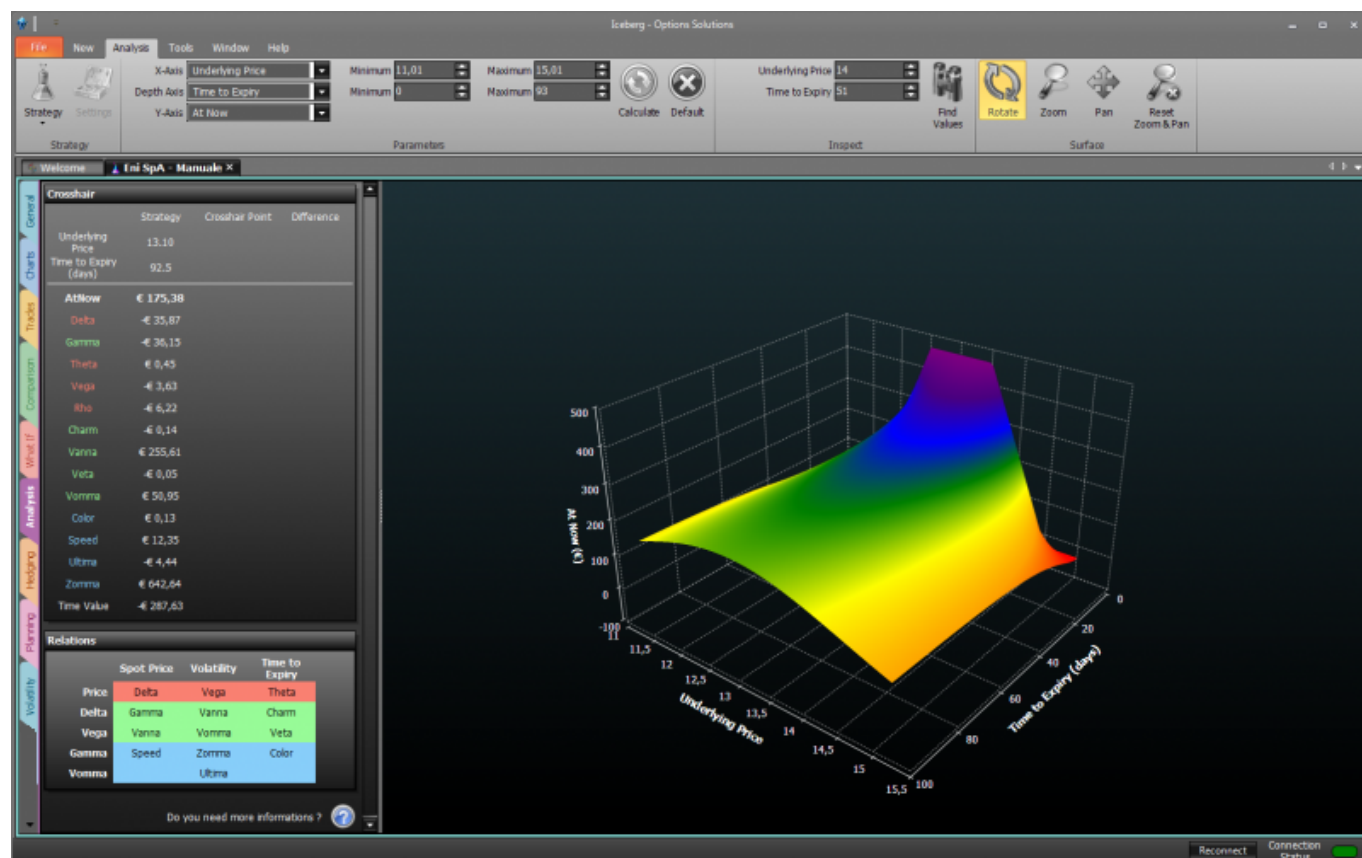# Strategy - Analysis

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
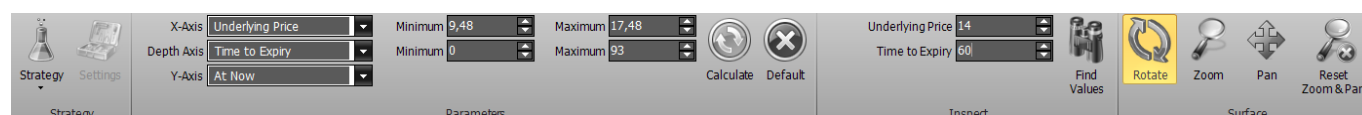

Video Tutorial

🎥	24/03/2016	Analysis - Sapere quando fare la mossa!	20:26	🇮🇹

Click here to watch other Video di Iceberg

The menù

Strategy

Strategy		it open the submenu
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
Y-Axis	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
Minimum	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
Calculate	it makes a new calculation and then a new drawing if the parameters have been changed
Default	it loads the default parameters

Inspect

Underlying Price / Time to Expiry / Volatility Change / Risk-Free Rate Change	allows to set a value to look for in Crosshair panel
Underlying Price / Time to Expiry / Volatility Change / Risk-Free Rate Change	allows to set a value to look for in Crosshair panel
Find Values	if enabled looks up for greeks values at the point specified in previous fields. While this button is enabled values in Crosshair panel remains freezed. Click again this button to unlock and enable normal crosshair

Surface

Rotate	once activated by pressing and holding the left mouse button you can rotate the surface by moving the mouse
Zoom	once activated by pressing and holding the left mouse button you can zoom into the surface by moving the mouse
Pan	once activated by pressing and holding the left mouse button you can move the surface by moving the mouse
Reset Zoom & Pan	it reset all the graphical changes and return to the initial view

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 (orange), second derivate (green) e terza (light blue).

Relations

Relations			
	Spot Price	**Volatility**	**Time to Expiry**
Price	Delta	Vega	Theta
Delta	Gamma	Vanna	Charm
Vega	Vanna	Vomma	Veta
Gamma	Speed	Zomma	Color
Vomma		Ultima	

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 (orange), second derivate (green) and third (light blue).