

Strategy - Comparison

This section is dedicated to the study of changes in a strategy. It is possible to see graphically and numerically up to four different variants, each of which is characterized by a distinctive color that is shown in the payoff and in the properties table. In this way it is very easy to compare different variants and verify the convenience of the same.

Video Tutorial

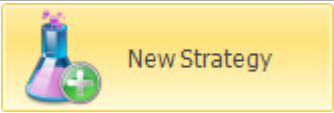
	24/03/2016	Comparison - To build a strategy	7:08
	24/03/2016	Comparison - To edit a strategy	3:53

Click [here](#) to watch other **Iceberg Video**





The menu







Strategy

	opens the submenu Strategy
	it allows to create a new Strategy
	it allows to open a saved Strategy
	it allows to save the Strategy currently in use
	open the window Strategy Settings for strategy's settings


Comparison



 <p>Strategy 1</p>	<p>select the strategy 1, by this time all the operations will be performed on this strategy which is characterized by cyan color</p>
 <p>Strategy 2</p>	<p>select the Strategy 2, by this time all the operations will be performed on this strategy which is characterized by magenta color</p>
 <p>Strategy 3</p>	<p>select the Strategy 3, by this time all the operations will be performed on this strategy which is characterized by yellow color</p>
 <p>Strategy 4</p>	<p>select the Strategy 4, by this time all the operations will be performed on this strategy which is characterized by orange color</p>

Actions





 <p>Finalize Paper Trading</p>	<p>it allows to finalize orders and then return to the General section with orders executed in Paper Trading</p>
 <p>Finalize Real Market</p>	<p>it allows to finalize orders and then return to the General section with orders executed in Real Market</p>
 <p>Clear Selected</p>	<p>it allows to delete all orders of the selected strategy and return to the starting strategy</p>
 <p>Clear All</p>	<p>it allow to delete all orders of all strategies</p>

Options Chain

 <p>Filter Expiries</p>	<p>it allows to filter the expires visible on the Chain Options. For more on Chain Options Click here</p>
--	---

 <p>Filter Strikes</p>	<p>it allows to filter visible strike of Chain Options. For more on Chain Options Click here</p>
 <p>Default Filters</p>	<p>it allows to delete changes of expirys/ strikes filters and return to the default display</p>

Payoff

 <p>Reset Zoom & Pan</p>	<p>it allows to reset the zoom and then return to the original display</p>
 <p>Cross Hair</p>	<p>it allows to enable or disable the Crosshair for Payoff</p>
 <p>Save as Image</p>	<p>it allows to save the Payoff of Strategy currently in use in image format (* .png). The image will be saved to the Pictures subfolder of beeTrader folder, in the user's Documents</p>
 <p>Print</p>	<p>it allows to print the Payoff of Strategy currently in use. The Feature is available on PC with a printer</p>

Comparison Example

1. Let's say we have one short put on A2A strike 1,05 with the underlying price 1,092

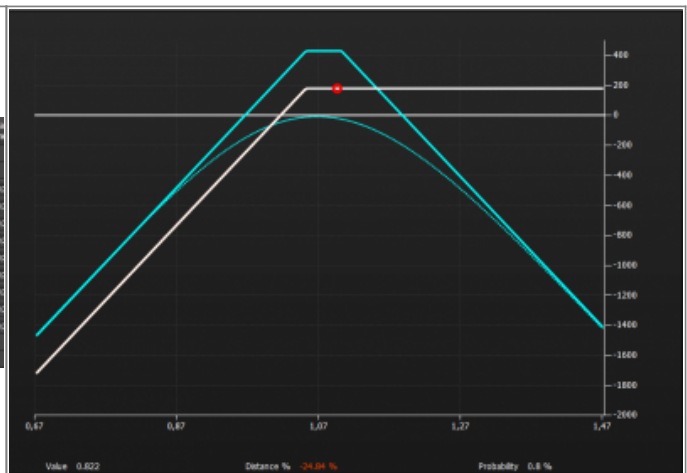


2. Passing on the Comparison tab we can see how all values of main and other four strategy are the same.

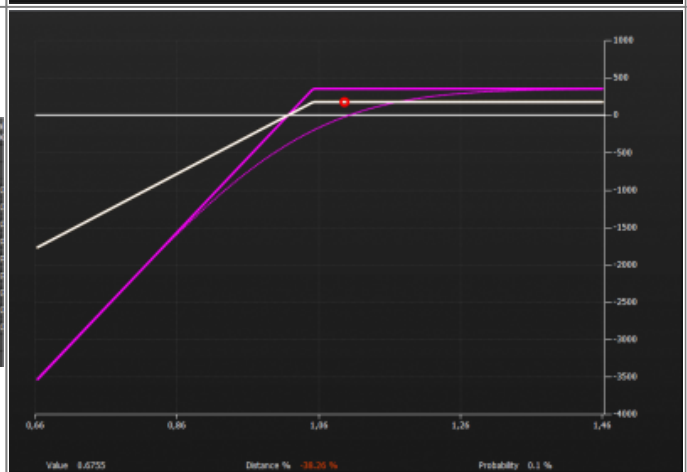
	Net Result	At Now	Realized	Broker Costs	Days to Expires	Max Profit	Max Risk	% Downside Break-Even	% Upside Break-Even	Delta	Gamma	Theta	Vega	Rho	Delta 1%	Vega 1%
Initial	€ 20,00	€ 20,00	€ 0,00	€ 0,00	51	€ 180,00	€ +Infinito	7,34 %		€ 1756,27	€ 13019,14	€ 2,71	€ 7,89	€ 2,97	€ 18,47	€ 7,62
Strategy 1	€ 20,00	€ 20,00	€ 0,00	€ 0,00	51	€ 180,00	€ +Infinito	7,32 %		€ 1756,27	€ 13019,14	€ 2,71	€ 7,89	€ 2,97	€ 18,47	€ 7,62
Strategy 2	€ 20,00	€ 20,00	€ 0,00	€ 0,00	51	€ 180,00	€ +Infinito	7,34 %		€ 1756,27	€ 13019,14	€ 2,71	€ 7,89	€ 2,97	€ 18,47	€ 7,62
Strategy 3	€ 20,00	€ 20,00	€ 0,00	€ 0,00	51	€ 180,00	€ +Infinito	7,34 %		€ 1756,27	€ 13019,14	€ 2,71	€ 7,89	€ 2,97	€ 18,47	€ 7,62
Strategy 4	€ 20,00	€ 20,00	€ 0,00	€ 0,00	51	€ 180,00	€ +Infinito	7,34 %		€ 1756,27	€ 13019,14	€ 2,71	€ 7,89	€ 2,97	€ 18,47	€ 7,62

3. Now clicking on Strategy 1 Strategy 2 Strategy 3 Strategy 4 it enables one of the four possibilities that are available to study the changes of the strategy. For each strategy is assigned a color. Below we are hypothesized four possible changes to the strategy.

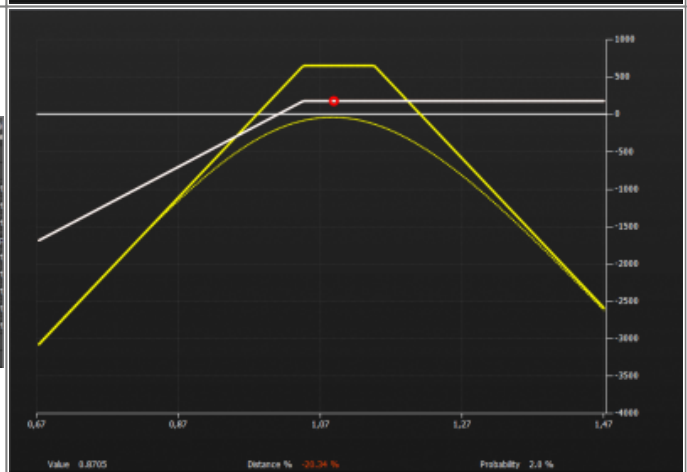
Chan	Real Time	P/L	Avg. Amount	Bid	Ask	Qty	Expiry Strike	Qty	Bid	Ask	Avg. Amount	P/L	Real Time
2016-02-19 (23)													
2016-03-18 (51)													
Stop	€ 0,00	€ 1005,00	0,166	0,216	0	0,9	0	0,8875	0,91	€ 43,75	€ 0,00	Stop	
Stop	€ 0,00	€ 785,00	0,142	0,172	0	0,95	0	0,8125	0,8155	€ 67,50	€ 0,00	Stop	
Stop	€ 0,00	€ 578,75	0,1065	0,123	0	1	0	0,8295	0,825	€ 113,75	€ 0,00	Stop	
Stop	€ 0,00	€ 400,00	0,077	0,093	0	1,05	-1	0,8355	0,84	€ 188,75	€ 20,00	Stop	
Stop	€ 20,00	€ 260,99	0,05	0,054	-1	1,1	0	0,8585	0,862	€ 296,25	€ 0,00	Stop	
Stop	€ 0,00	€ 156,25	0,0295	0,033	0	1,15	0	0,886	0,891	€ 442,50	€ 0,00	Stop	
Stop	€ 0,00	€ 87,50	0,0155	0,0195	0	1,2	0	0,1115	0,1375	€ 622,50	€ 0,00	Stop	
Stop	€ 0,00	€ 46,25	0,0075	0,011	0	1,25	0	0,15	0,18	€ 825,00	€ 0,00	Stop	
Stop	€ 0,00	€ 27,50	0,0035	0,0075	0	1,3	0	0,196	0,228	€ 1055,00	€ 0,00	Stop	
2016-04-15 (79)													
2016-06-17 (142)													



Chan	Real Time	P/L	Avg. Amount	Bid	Ask	Qty	Expiry Strike	Qty	Bid	Ask	Avg. Amount	P/L	Real Time
2016-02-19 (23)													
2016-03-18 (51)													
Stop	€ 0,00	€ 1016,00	0,187	0,217	0	0,9	0	0,8075	0,8095	€ 42,50	€ 0,00	Stop	
Stop	€ 0,00	€ 796,00	0,143	0,173	0	0,95	0	0,812	0,8156	€ 66,75	€ 0,00	Stop	
Stop	€ 0,00	€ 586,00	0,109	0,123	0	1	0	0,821	0,825	€ 110,00	€ 0,00	Stop	
Stop	€ 0,00	€ 401,25	0,077	0,0935	0	1,05	-2	0,8355	0,84	€ 186,75	€ 41,50	Stop	
Stop	€ 0,00	€ 260,50	0,0585	0,0545	0	1,1	0	0,8585	0,8615	€ 295,00	€ 0,00	Stop	
Stop	€ 0,00	€ 157,50	0,0295	0,0335	0	1,15	0	0,8865	0,8905	€ 448,00	€ 0,00	Stop	
Stop	€ 0,00	€ 86,75	0,016	0,0195	0	1,2	0	0,1115	0,1375	€ 622,50	€ 0,00	Stop	
Stop	€ 0,00	€ 47,50	0,008	0,011	0	1,25	0	0,149	0,179	€ 826,00	€ 0,00	Stop	
Stop	€ 0,00	€ 27,50	0,0035	0,0075	0	1,3	0	0,196	0,225	€ 1056,00	€ 0,00	Stop	
2016-04-15 (79)													
2016-06-17 (142)													

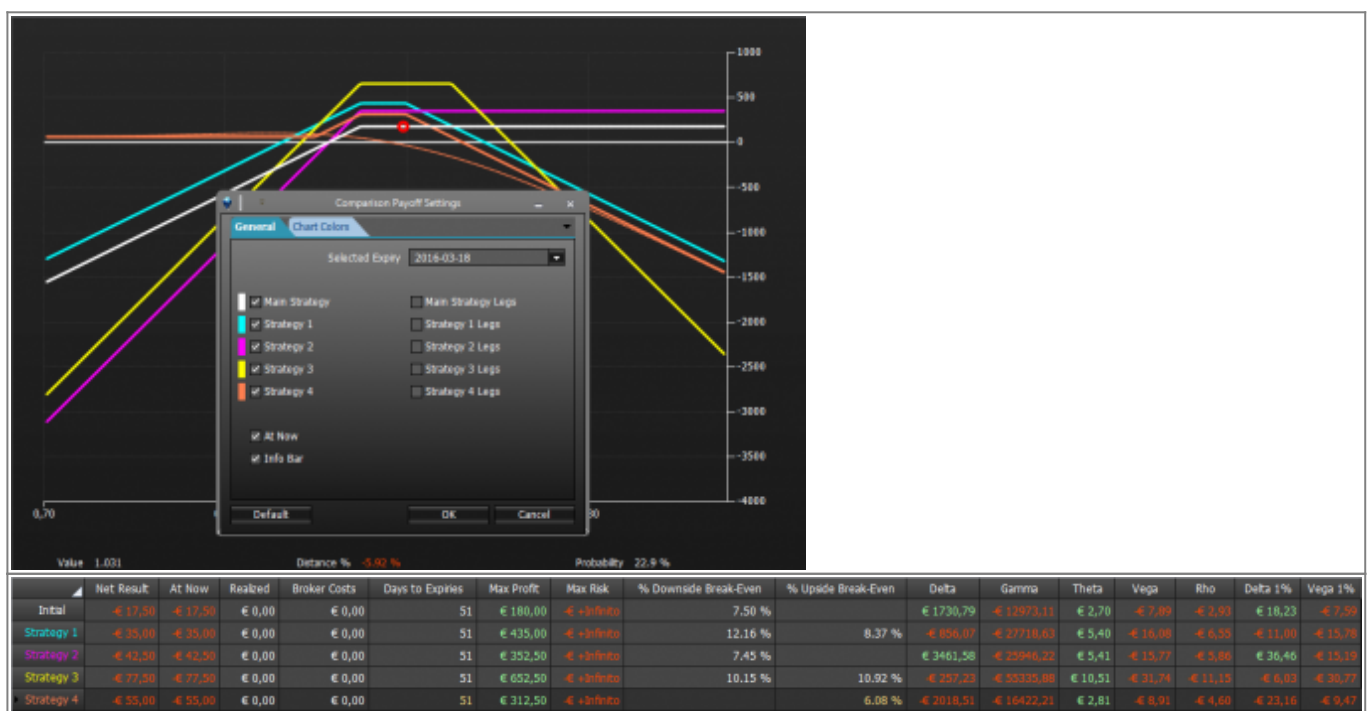


Chan	Real Time	P/L	Avg. Amount	Bid	Ask	Qty	Expiry Strike	Qty	Bid	Ask	Avg. Amount	P/L	Real Time
2016-02-19 (23)													
2016-03-18 (51)													
Start	€ 0,00	€ 990,00	0,196	0,198	0	0,9	0	0,8025	0,8035	€ 17,50	€ 0,00	Start	
Start	€ 0,00	€ 787,50	0,1535	0,1535	0	0,95	0	0,809	0,809	€ 45,00	€ 0,00	Start	
Start	€ 0,00	€ 587,50	0,1135	0,1135	0	1	0	0,819	0,819	€ 95,00	€ 0,00	Start	
Start	€ 0,00	€ 400,00	0,08	0,08	0	1,05	-2	0,8355	0,84	€ 188,75	€ 41,50	Start	
Start	€ 0,00	€ 267,50	0,0535	0,0535	0	1,1	0	0,859	0,859	€ 295,00	€ 0,00	Start	
Stop	€ 20,00	€ 156,25	0,0295	0,033	-2	1,15	0	0,8865	0,8895	€ 447,50	€ 0,00	Start	
Start	€ 0,00	€ 102,50	0,0165	0,0205	0	1,2	0	0,126	0,126	€ 630,00	€ 0,00	Start	
Start	€ 0,00	€ 60,00	0,012	0,012	0	1,25	0	0,167	0,167	€ 835,00	€ 0,00	Start	
Start	€ 0,00	€ 32,50	0,0065	0,0065	0	1,3	0	0,2115	0,2115	€ 1057,50	€ 0,00	Start	
2016-04-15 (79)													
2016-06-17 (142)													





4. On the top of comparison section there are the values of the four possible strategy. They can be seen individually or together by right click' menu.



5. Once you have chosen the best version you can finalize orders (in Paper Trading or Real Market) to transfer all operations on General.

From: http://manuals.playoptions.it/Iceberg_old/ - Iceberg Options Solutions

Permanent link: http://manuals.playoptions.it/Iceberg_old/en/comparison?rev=1472114074

Last update: 2016/08/25 10:34