

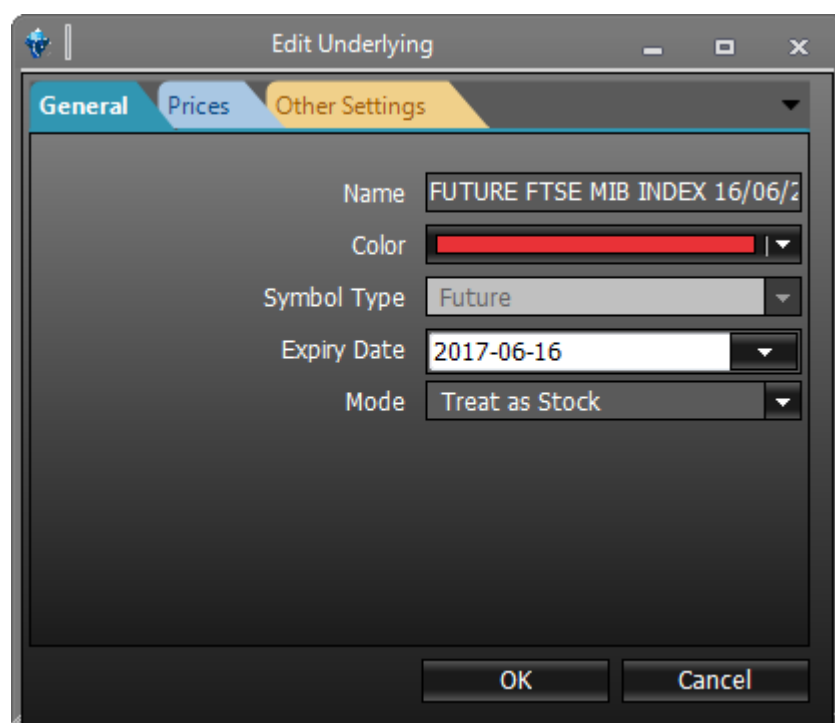
Edit Underlying / Edit Option

Depending on the type of instrument you want to edit (Edit) The Edit window is different, if you edit a futures or an underlying the window is named Edit Underlying, if you edit an option the window is called Edit Option .

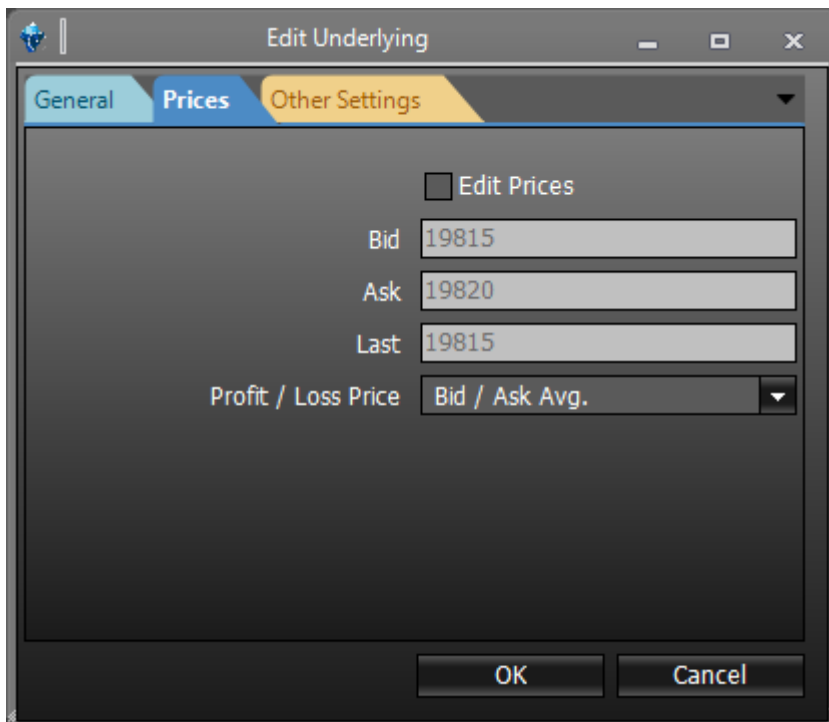
All changes that will be made in Edit Option and Edit Underlying will be saved ONLY for the current strategy. If you want that your changes are saved permanently the change must be made in [Symbol Manager](#).

It is recommended to make changes to the parameters that are in Edit Option and Edit Underlying only if you are sure of you are doing

Edit Underlying



- Name: name of the tool that appears in Iceberg;
- Color: identifying color of the instrument on the payoff;
- Symbol Type: type of instrument;
- Expiry Date: the instrument's maturity date.

The screenshot shows the 'Edit Underlying' dialog box with the 'Prices' tab selected. The 'Edit Prices' checkbox is unchecked. Below it are input fields for 'Bid' (19815), 'Ask' (19820), and 'Last' (19815). A 'Profit / Loss Price' dropdown menu is set to 'Bid / Ask Avg.'. At the bottom are 'OK' and 'Cancel' buttons.

Edit Underlying

General Prices Other Settings

☐ Edit Prices

Bid 19815

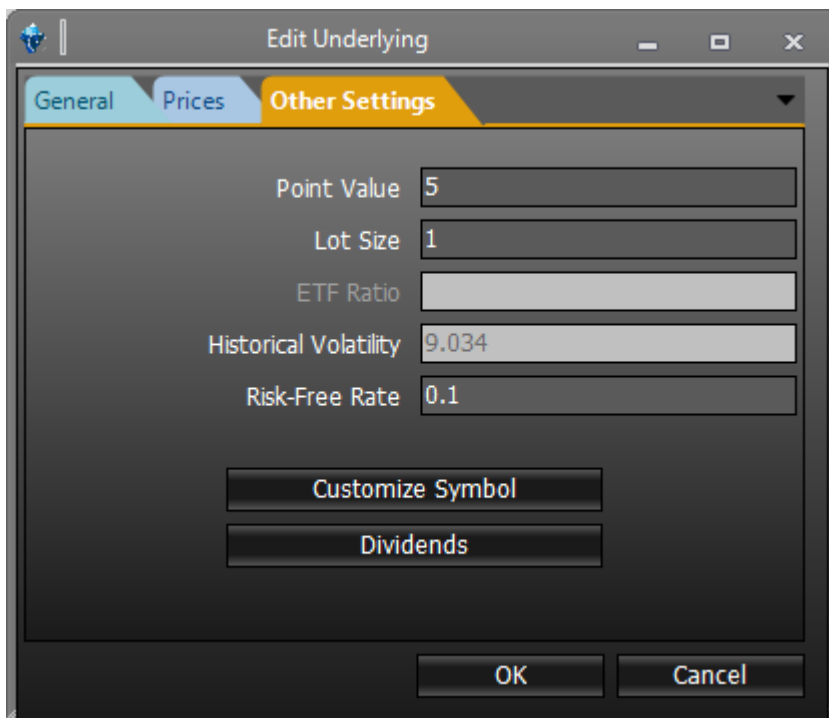
Ask 19820

Last 19815

Profit / Loss Price Bid / Ask Avg.

OK Cancel

- Edit Price: enable to change the underlying prices;
- Bid: value that you want to attribute to bid;
- Ask: value that you want to attribute to ask ;
- Last: value that you want to attribute to last;
- Profit / Loss Price: the price of the instrument on which it is calculated the Profit / Loss.

The screenshot shows the 'Edit Underlying' dialog box with the 'Other Settings' tab selected. It contains input fields for 'Point Value' (5), 'Lot Size' (1), 'ETF Ratio' (empty), 'Historical Volatility' (9.034), and 'Risk-Free Rate' (0.1). Below these are buttons for 'Customize Symbol' and 'Dividends'. At the bottom are 'OK' and 'Cancel' buttons.

Edit Underlying

General Prices Other Settings

Point Value 5

Lot Size 1

ETF Ratio

Historical Volatility 9.034

Risk-Free Rate 0.1

Customize Symbol

Dividends

OK Cancel

- Point Value: Value of each point of variation of the title;
- Lot Size: number of underlying for every contract;
- ETF Ratio: Value can be modified only for ETF instruments - Hedge Index. Value of the relationship between ETFs and corresponding index;

- Historical Volatility: value of the historical volatility of the instrument;
- Customize Symbol: button that opens the Symbol Selection window to modify the connection symbol of the instrument to the broker;
- Dividends: button that allows the insertion of [dividends](#) for the instrument.

Edit Option

The 'Edit Option' dialog box is shown with the following settings:

- Name: Put @ 19000 2016-06-17
- Color: Red
- Underlying: FTSE MIB 40 Index
- Class: European
- Type: Put
- Theoric Calculation Method: Black & Scholes
- ☐ Future Option
- Strike: 19000
- Expiry Date: 2016-06-17

- Name: name that appears in Iceberg;
- Color: identifying color of the option on payoff;
- Underlying: underlying of the option;
- Class: Class of the option, this parameter edit ONLY the calculation of the theoretical price, it is recommended to do not change this parameter;
- Type: Call or Put;
- Theoric Calculation Method: theoretical calculation method, this parameter edit ONLY the calculation of the theoretical price, it is recommended to do not change this parameter;
- Future Option: Enable if the option is an option on futures (Euro Bund for example);
- Strike: option strike;
- Expiry Date: expiration date of the option.

Edit Option

General Prices Other Settings

☐ Edit Prices

Bid 1290

Ask 1320

Last 1337

Profit / Loss Mode Bid / Ask Avg.

OK Cancel

- Edit Price: enable to change the underlying prices;
- Bid: value that you want to attribute to bid;
- Ask: value that you want to attribute to ask;
- Last: value that you want to attribute to Last;
- Profit / Loss Price: the price of the instrument on which it is calculated the Profit / Loss.

Edit Option

General Prices Other Settings

Implied Volatility 24.494

Risk-Free Rate 1.000

Point Value 2.5

Lot Size 1

ON Hedging Threshold 18999.99

OFF Hedging Threshold 19000.01

Customize Symbol

OK Cancel

- Implied Volatility: value of the implied volatility of the instrument;
- Risk-Free Rate: present value of the interest risk-free rate;
- Point Value: Value of each point of variation of the title;
- Lot Size: number of underlying for every contract;

- Implied Volatility: the value of the historical volatility of the instrument;
 - ON Hedging Threshold: for hedging, this value identifies the price of the underlying on which hedging start;
 - Hedging OFF Threshold: for hedging, this value identifies the price of the underlying on which hedging stop ;
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From:

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

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