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 o 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

*	Edit Underlyin	g	-		×
General Prices	Other Setting	s			•
	N			V 16/0	E IT
	Name	FUTURE FISE MI	B INDE	X 10/U	0/2
	Color				I -
	Symbol Type	Future			-
	Expiry Date	2017-06-16			
	Mode	Treat as Stock			•
		ОК	С	ancel	

- 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.

÷	Edit Underlyin	g	-		×
General	Prices Other Setting	s			•
	Bid	19815			
	Ask	19820			
	Last	19815			
	Profit / Loss Price	Bid / Ask Avg.			-
				Caracal	
		OK		Cancel	

- Edit Price: enable to change the underlying prices;
- Bid: value that you want to attibute 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 Underlyin	ig _ □ ×		
General Prices Other Settin	gs 🗸 🗸		
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

👻 🛛 🗢 Edit Opti	on 🗕 🗆 🗙
General Prices Other Setting	gs 🗸
Name	Put @ 19000 2016-06-17
Color	
Underlying	FTSE MIB 40 Index 💌
Class	European 🗸
Туре	Put 👻
Theoric Calculation Method	Black & Scholes 🗸 🗸
	Future Option
Strike	19000
Expiry Date	2016-06-17
I	OK Cancel

- 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.

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ings 🗸 🗸
Edit Prices
d 1290
k 1320
t 1337
e Bid / Ask Avg. 💌
OK Cancel
)F T S S S S S S S S S S S S S S S S S S

- Edit Price: enable to change the underlying prices;
- Bid: value that you want to attibute 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					-
1	Implied Volatility	24.494			
	Risk-Free Rate	1.000			
	Point Value	2.5			
	Lot Size	1			
ON He	dging Threshold	18999.99			
OFF He	dging Threshold	19000.01			
Customize Symbol					
		ОК	С	ancel	

- 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 heging start;
- Hedging OFF Threshold: for hedging, this value identifies the price of the underlying on which hedging stop ;

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Permanent link: http://manuals.playoptions.it/Iceberg_old/en/edit_underlying?rev=1491815526

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