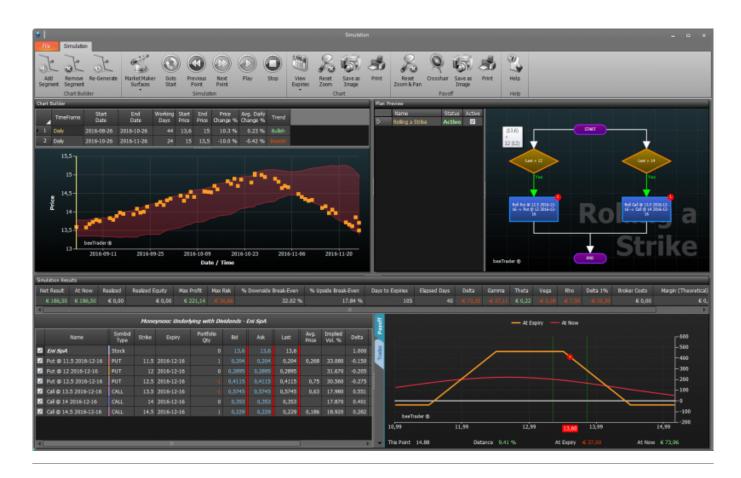
Future Chart

Once a Plan has been created we can test it in order to verify if it perform in different market condition.

In Iceberg there is "Simulation" function which allows to create an artificial graph and project the price of the unnderlying in the future in order to verify how it perform The Options are priced with Market Maker Surfaces.



The menu

	it allows you to add a graphic segment, the dates and the prices of begin and end of the segment need to be set
Remove Segment	it allows you to remove a previously added segment to the graph
Re-Generate	it allows to generate a new graph with the same parameters of the segments which compose it

Expiries	it allows you to choose which expires highlight on the chart of the underlying
Reset Zoom & Pan	it allows you to restore the original zoom of the underlying's graph graph
Save as Image	it saves the graph of the underlying in image format (* .png)
Print	it allows you to print the graph of the underlying. Feature available on the PC with a printer
Reset Zoom & Pan	it allows you to restore the original zoom of the payoff
Cross Hair	it allows you to enable or disable the crosshair on the payoff
Save as Image	it allows you to save the payoff in image format (* .png)
Print	it allows you to print the payoff. Feature available on the PC with a printer
Goto Start	allows you to remove a segment previously added to the graph
Previous Point	allows you to place the simulation in the previous point of the underlying graph
Next Point	allows you to place the simulation in the next point of the underlying graph

Play	it allows to activate scrolling point by point of the underlying's graph	
Stop	it allows to deactivate scrolling point by point of the underlying's graph	
Help	it allows to open the page of the manual with the default browser	

Chart Builder

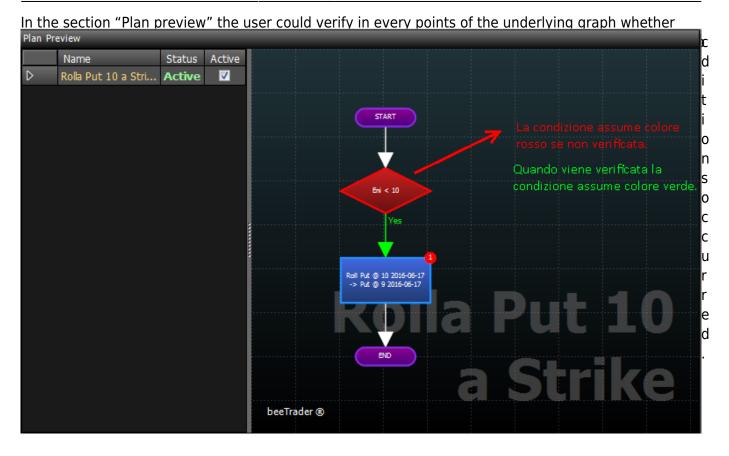


an set different segment which will compose the underlying graph. For every segment is possible to set the initial and final date and price .

As you create the segments, the graph is make randomly, assuming the trend of underlying between the dates with the user-set prices.

The Fields Start Date, End Date, Start Price e End Price are editable, other fields are calculated and they estimate the deviation of setted price.

Plan Preview



Simulation Results

In this section the user could verify for every point of the graph the parameters of his strategy and the workflow interventions.

															_	_						
Net Result At	tt Now	Realized	Broker	Costs	Days to Exp	ries	Max Profit	Max	Risk	95 Downsk	de Break-E	iven N	Upside Break-Even	1 Delta	Gamma	Theta	Vega	Rho	Delta 195	Vega 1%		
€ 822,50		€ 0,00		€ 0,00		149	€ 802,50				24.	.39 %								€ 57,22		
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Name	•	Symbol Type	Strike	Expiry			Ask	Last	Avg. Price	Implied Vol. 95	Delta	At Now	Ľ _								•	-1000
Eni SpA		Stock					12,8						ade la									1000
Put @ 10 2010	16-06-17			2016-06-1		0,65	0,65	0,65		59.338	-0.198		1	/	-							2000
Put @ 9 2016-	5-06-17	PUT		2016-06-1				0,548						/								
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													8,19			10,19				12,19		
													This Point	82	Die	tance -35.4		AP P	xpiry -€ 521		At Now	

You can see the difference between the two images which represents the strategy before and after the simulation. At first the strategy was composed by 5 sell put at strike 10 with the underlying at 12,8. When the simulation start the price goes to 9,84 and, as set in the plan, put 10 were bought and put 9 sold, keeping the initial premium. The payoff has been maintained.

×

let Result	At Now	Realized	Broker	r Costs	Days to Exp	pities	Max Profit	Hax	Risk	% Downs	ide Break-	Even	% Upside Break-Even	Deita	Gamma	Theta	Vega	Rho	Delta 1%	Vega 1%		
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	lame	Symbol Type	Strike	Expiry			Ask	Last	Avg. Price	Implied Vol. 96	Deta	At No									•	-500
								9,84					10									500
Put 🔿 10	2016-06-17			2016-06-1		0,826	0,826	0,826		35.365	-0.489		10									100
Put @ 9 2	016-06-17	PUT		2016-06-1		0,488	0,488	0,488	0,488	41.863	-0.302		10									150
																						200
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													beeTr	nder @								350
													8,86	9,06		9,26		9,46	9	,66	9,86	-400
					_								8,80 This Point 8.8			9,20 ance -0.7				,66 (728,07	9,86 At Now	

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

http://manuals.playoptions.it/Iceberg_old/en/future_chart?rev=1472132386

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