Strategy - General
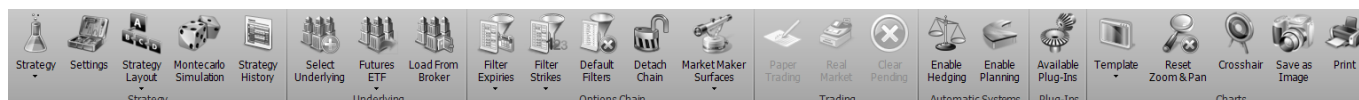
Video Tutorial

	24/03/2016	General - The work area	11:31

Click here to watch other Iceberg Video

The menu

The General section contains in a single window all the commands to create, edit and interact with your Strategy, we see below details of the available commands.

Strategy

Icon	Description
Strategy	opens the submenu Strategy
New Strategy	it allows to 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
Settings	open the window Strategy Settings for the settings of the strategy
Montecarlo Simulation	it allows to start the Montecarlo Simulation with the strategy parameters

Underlying

	it allows to choose the underlying on which create the Strategy
	it allows to add to the underlying futures or ETF to the Strategy. So that ETFs can be added, in the Symbol Manager they must be encoded as "ETF - Index Hedge"
	it allows to upload the porfolio's position of the selected underlying. The positions are loaded directly from the broker on which you are connected

Options Chain

		it allows to filter the expires visible on the Options Chain. For more informations on Options Chain Click here
		it allows to filter visible strike Options Chain. For more informations on Options Chain Click here
		it allows to delete changes into expirys filters and / or strikes and return to the default display
		opens the submenu Market Maker Surfaces the tool that allows the processing of the volatility surfaces on on which calculated theoretical prices
		it allows to start the Market Maker Surfaces for the underlying selected to take the actual volatility surface from the market
		it allows to start the Market Maker Surfaces for the selected underlying e and use the surface previously saved
		it allows to save the current workspace to use it in the future

For more informations on Options Chain Click here

Trading
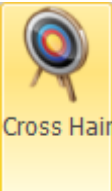
Paper Trading	it allows to execute orders in Paper Trading. For more information on how to enter orders with Iceberg, click here
Real Market	it allows to execute orders in Real Market. For more information on how to enter orders with Iceberg, click here
Clear All	it allows to cancel the execution of orders

Automatic Systems

Enable Hedging	enables or disables the function Hedging, if the button is clicked it means that the Hedging is active
Enable Planning	enables or disables the function Planning, if the button is clicked it means that the Planning is active

Charts

Template	opens the Template submenu
Load Template	it allows you to save the template of Payoff currently in use. The template is the configuration of the Payoff
Save Template	it allows you to load templates previously saved and apply them to the currently Payoff in use
Save as Default	it allows you to save the current template as the default for subsequent Payoff
Reset Zoom & Pan	it allows you to reset the zoom and then return to the original display

Cross Hair		it allows you to enable or disable the Crosshair for Payoff
Save as Image		it allows you to save the Payoff of Strategy currently in use in image format (* .png). The image will be saved to the Pictures folder of beeTrader, in the user's Documents
Print		it allows you to print the Payoff of Strategy currently in use. Feature available on the PC with a printer

How to read the General tab

The tab is divided into five main areas which we will describe briefly in this chapter. For each section there is a special page of the manual with a detailed description, with particular attention to all functions available from the right button's menu.
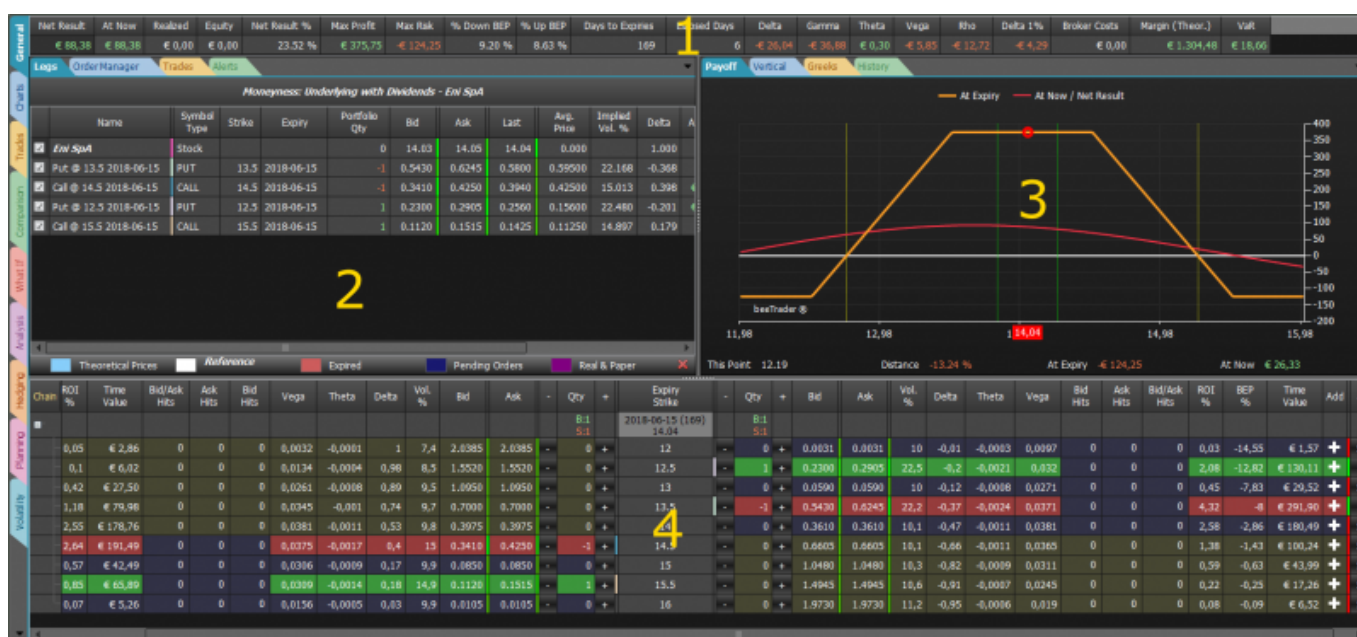
1. The properties of the Strategy

The topmost part of the General tab displays the properties of the strategy as a whole, so with all the parts that make it up (leg and underlying both).

Net Result	At Now	Realized	Equity	Net Result %	Max Profit	Max Risk	% Down BEP	% Up BEP	Days to Expiries	Elapsed Days	Delta	Gamma	Theta	Vega	Rho	Delta 1%	Broker Costs	Margin (Theor.)	VaR
€ 88,38	€ 88,38	€ 0,00	€ 0,00	23.52 %	€ 375,75	-€ 124,25	9.20 %	8.63 %	169	6	-€ 26,04	-€ 36,88	€ 0,30	-€ 5,85	-€ 12,72	-€ 4,29	€ 0,00	€ 1.304,48	€ 18,66

By clicking the right mouse button you can access to the following menu:

|	- Choose Properties: Opens the Choose Properties to choose which properties are shown. in the chapter below the list of available properties
Choose Properties Highlight Move Realized to Realized Equity	- Highlight: allows you to enable / disable the highlight when there is an update of each properties - Move Realized Realized to Equity: this command is present only if in the strategy there is a consolidated (positive or negative), and it allows to transfer the amount consolidated in the property "Realized Equity", then the consolidated amount will no longer be considered in the calculations, and the payoff strategy, it remains present in the Trades and graph Greek Realized

For a list of available properties and their explanation, click qui.

2. The legs of the Strategy

This section is the heart of the strategy. There are listed, for each underlying, all legs that have been treated or are at market. A lot of functions are accessible by the right mouse button, for more information click here.

```
Remove
Edit
Enable / Disable

Paper Trading          ▶
Real Market            ▶
Flag as Assigned

Options Evaluator
Choose Properties
```
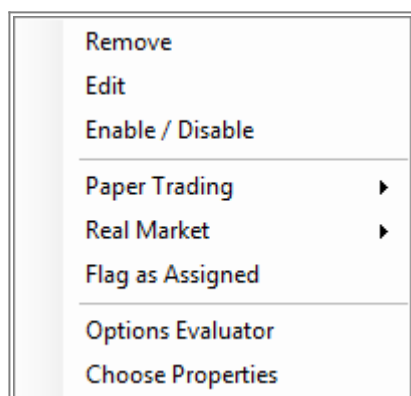
- Remove: Removes the selected symbol from strategy and trades, including any consolidated
- Edit: allows you to modify the selected symbol using the Edit Underlying / Edit Option
- Enable / Disable: Enables or disables the symbol within the Strategy, and in the calculations of the properties of the strategy and the payoff
- Open Historical Chart: it Allows you to open the historical graph of the instrument in beeTrader (this function is only available for Index, Futures and Stock);
- Choose Properties: it opens the Choose Properties window to choose the properties to view;
- Use as Main Underlying: this particular function allows to use the instrument chosen as the underlying of the entire strategy, for more information please read the Dividends;

```
Paper Trading          ▶     Buy / Sell
                             Flat Position
```
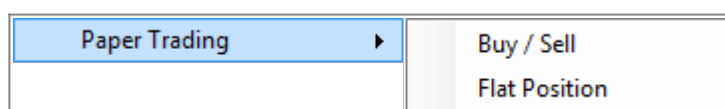
- Paper Trading → Buy / Sell: Order opens the window for executing the order on Paper Trading
- Paper Trading → Flat Position: close the position the Paper Trading at the price Merket
- Paper Trading → Flag as Exercised or Exercises: for options sold, perform the exercise of the option in Paper Trading, then closes option at 0 and buys or sells the underlying according to

the type of option and strike price

Real Market	▶	Open DOM
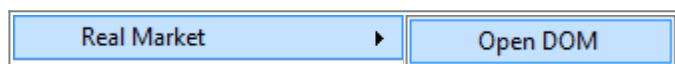
- Real Market → Book: it opens the book to excute the order in Real Market, for any modification of the order is available Order Manager
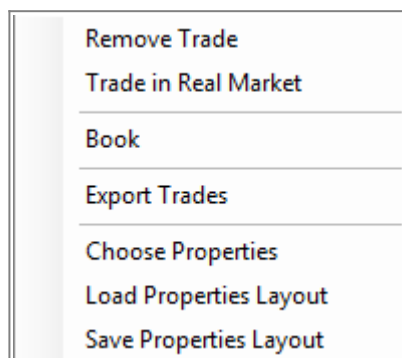

- Add Quick Alert: allows you to insert an Alert to a specific value of any symbol, the Alerts can be applied on Bid, Ask, Last, Profit / Loss, Volatility, Delta, Gamma, Theta, Vega, Rho, Time Value
- Show Quick Alert List: displays the summary window of the active Quick Alert in the strategy

3. The trades of the Strategy

In this section they are listed in chronological order. For each trade is listed all information calculated when the order is registered. Each cell could be edited by double-clicking the mouse. Particular attention should be paid to "Filled Type" and "Filled Quantity". Filled Type indicates the manner in which the order has been registered, it can be paper trading or real market, clicking on the cell with the left mouse button you can change this parameter. Box Filled Quantity remain blue until the order is executed in paper trading or real market. It is also provided a full view, you can access to the full view by using vertical tabs at the left of the software. For more information on the complete view click here.

In this area is also available Order Manager, a console where there are orders sent to the market, you can cancel or change them. Once an order is executed in Real Market it is saved in the Trades.

```
Remove Trade
Trade in Real Market

Book

Export Trades

Choose Properties
Load Properties Layout
Save Properties Layout
```

- Remove Trade: delete the selected order from Iceberg, if the order is in Real Market it is also cleared from the market
- Trade in Real Market: Transforms the recording of the order by Paper Trading to Real Market
- Book: open the book of the selected financial instrument.
- Export Trades: Exports the list of trades to a file in * .csv format that can be opened with all popular spreadsheets
- Choose Properties: Opens the Choose Properties to choose which properties are shown in the chapter below the list of available properties
- Load Properties Layout: loads a previously saved property configuration
- Save Layout Properties: saves the properties configuration currently in use

4. Chain Options

The Options Chain is automatically downloaded from the broker once it is selected the underlying. It is fully customizable, in fact you can choose strikes and expires as well as options' property to be visualized. All settings can be selected from the menu available clicking right mouse button. Any transaction which is done on the Options Chain is immediately displayed on the payoff. For more, click here.

5. The payoff of the Strategy

The Payoff immediately displays the operations that are carried out on the chain options. It is fully customizable through the menu accessible with right mouse button. it is equipped with many graphical tools, such as the individual legs view, the Greek charts, the atnow line, the lines corresponding to the standard deviations and the DPD Forecast Map. It is also provided a full view, you can access to the full view by using vertical tabs at the left of the software. For more information on the complete view click here.

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

Permanent link:
http://manuals.playoptions.it/Iceberg_old/en/general?rev=1472195805

Last update: **2016/08/26 09:16**