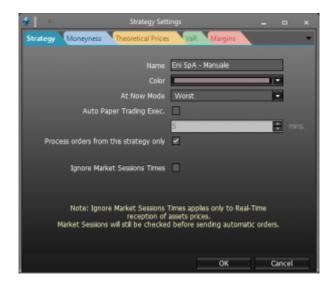
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# **Strategy Settings**

In this window is possible to modify the general settings of the strategy. The window "Strategy Settings" is divided in three section: Strategy, Ticks e Margins.

### **Strategy**



In this sectin is possible to modify the name and the color of the strategy. The color of the strategy is used to identify it in the Portfolio. Every strategy have the edge with its color.

It allows you to exclude the filter of market session set in Symbol Manager. Every Ignore Market stock exchange has its own trading hours. By enabling this command the system will Session Times exclude the filter of times and you will receive realtime prices also outside the trading hours set. By default this setting is enabled

#### **Moneyness**



In this section is possible to choose the mode whereby Iceberg will calculate the Moneyness of the options .

The following calculation methods are available:

- Alternative Underlying: Another underlying can be used, among those included in the Strategy, for example a futures;
- Put/Call Parity: For each deadline is calculated the value of the underlying through the Put/Call Parity. You only need to set the necessary deadlines and the Risk Free Rate;
- Underlying with Dividends: the price of the underlying is adjusted according to dividends entered by the user in Symbol Manager;
- Underlying without Dividends: It uses the underlying ignoring any dividends.

For more information on Moneyness and Dividends Please read the appropriate section of the manual link

#### **Theoretical Prices**



In this section the user can set the use of the theoretical price. Theoretical prices are calculated from

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Iceberg, based on the acquired volatility curves. Please read the appropriate section of the manual link.

In Session: it set how many second must elapse before the theoretical price take place of the present price;

Off Session:it set up and use the theoretical prices outside of the underlying market session set in Symbol Manager.

#### **VaR**



In this section it is possible to set the parameters for the calculation of Value At Risk. This value is also used in the Portfolio.

## **Margins**



In this section it is possible to align the margin calculated by Iceberg with those actually required by the broker. The margin calculated by Iceberg is that required by clearing house. The broker charges an additional percentage of margin to the user . Once the strategy is saved the user imputed value is also transferred to Portfolio.

#### From:

http://manuals.playoptions.it/Iceberg old/ - Iceberg Options Solutions

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