In this section you have the opportunity to check what will happen to its strategy in the market conditions that you assume. Starting from the basic strategy, you can change the date, the price of the underlying and volatility and test up to four possible future moves.

The theoretical prices used in the What-If are calculated with the new Internal Market Maker Iceberg, prices do not move only according to the user's assumptions, but also with the volatility surface to which user wants to refer. Default is always used a flat volatility surface. To use a different volatility surface, it can be loaded as explained below.

The internal Market Maker acts in the same way the real Market Maker acts under the same market conditions

Video Tutorial

🕰 22/04/2016 What-If - Funzionamento ed Utilizzo 16:28 🚺

Click here to watch other Video di Iceberg

The menu



Strategy

Strategy		It open the submenu Strategy
Å	New Strategy	It create a new Strategy
Å	Open Strategy	It open a previously saved strategy
Ä	Save Strategy	It saves the strategy currently in use.

What-If Scenario

• Underlying Price: field where to set the value of the underlying for the simulation;

- Price Change: field where to set the % variation of the underlying for the simulation;
- Volatility Change: field where to set the % volatility variation for the simulation;
- Analysis Date/Time: field where to choose the date of the simulation;
- Days from Today: field indicating the difference days of the simulation with respect to today's date.

Selection

Strategy 1	It select the strategy 1, by this time all the operations will be performed on this strategy and on the cyan color payoff
Strategy 2	It select the strategy 2, by this time all the operations will be performed on this strategy and on the magenta color payoff
Strategy 3	It select the strategy 3, by this time all the operations will be performed on this strategy and on the yellow color payoff
Strategy 4	It select the strategy 4, by this time all the operations will be performed on this strategy and on the orange color payoff

Actions

Apply	it confirm transactions with the current settings. When the Apply button is clicked, the system saves the transactions in the window What-If History.For more information on window What-If History, click qui
Clear Selected	It delete all orders of the selected strategy and return to the starting strategy
Clear All	It delete all orders, practically it start a new What-If session
What-If History	it open the window What-If History in which are stored all operations realized by What-If

Options Chain

Filter Expiries	It allows you to filter the deadlines visible on Chain Opzioni. For more on Chain Opzioni, click qui
Filter Strikes	lt allows you to filter the strike visible on Chain Opzioni. For more on Chain Opzioni, click qui
Default Filters	It allows you to delete changes to the expires filters and / or strikes and return to the default display
Market Maker Surfaces	It open the submenu Market Maker Surfaces the tool that allows the processing of the volatility surface on which theoretical prices are calculated
Edit/Acquire Surfaces	It start the window Market Maker Surfaces for the selected underlying and it acquire the current market volatility surface
Open Surface	It starts the window Market Maker Surfaces for the selected underlying and it allows to use previously saved strategy
Save Sarface	It save te current surface for future use

Payoff

Reset Zoom & Pan	it reset the zoom and then return to the original display
Q Cross Hair	it 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 in use if there is a printer

Example of What-If

1. Suppose we have a strangle on DJ EURO STOXX 50 Index with the underlying at 3529,22, therefore -put 3500 e -call 3500 on expiry 06/2018.



2. Switching on What-If tab we can see that all properties (main strategy and the four possibilities of what-if, are equal).

Note: in the transition from the General tab to the What-If tab the option values are not the same, this difference is due to various factors such as the bid / ask spread and volatility. To have more precise values, acquire the volatility surface. In any case, a difference in the order of 20% can be acceptable as it will be produced throughout the simulation.

		Net Result	At N	ow Re	ealized I	Equity	Net Result 4	% M	lax Profit	Max Risk	% Down	BEP %	6 Up BEP	Days to E	xpiries	Elapsed Da
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S) -€ 50,00		€ 0,00	€ 0,00	-2.06	;% €	2.432,00		o 7.	60 %	7.62 %	169		
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Z	DJ Euro S	toxx 50 03-18		Future		2018-0	3-16		3510	3510	3511	0.	0	1.000	€ 0,00	€ 0,0
Z	Put @ 35	00 2018-06-15		PUT	3500	2018-0	6-15		171.1	171.1	171.1	161.6	0 19.300	0 -0.451	€ 95,00	€ 0,0
×	Call @ 355	50 2018-06-15		CALL	3550	2018-0	6-15		77.1	77.1	77.1	81.6	0 9.210	0.470	€ 45,00	€ 0,0
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3. For example whether the price going to 3675 on 15/03/2018? With Iceberg you can answer this question simply by setting the desired parameters in the What-If Scenario menu.

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4. The put 3500 gains 1032,00€ while the call 3500 losses 966,00€. At this point you can use the four strategies available to study whats you would do



Last update: 2017/12/29 11:06

en:what-if http://manuals.playoptions.it/lceberg_old/en/what-if?rev=1514541963

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5. In the upper section of the What-If the properties are displayed for all four possible changes. You can view them individually or simultaneously on the payoff simply by toggling the Strategy from the right mouse menu

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Harring Hedding An	ROE %	95P 5 1,13 1,45 1,64 1,85	Time Value € 404.92 € 532.21 € 602.80 € 629.92	Notional Exposure € 35.000.0 € 35.500.0 € 35.750.0 € 35.750.0	P/L € 0,00 € 906,00 € 0,00	Rho 6,5076 6,0623 5,8022 5,5013	Vega 6,5359 6,9961 7,0488 2,1769	Theta 4,5276 4,5371 4,5399 4,5395	Gamma 0,0013 0,0014 0,0015 0,0015	Delta 0,76 0,7 0,67 0,63	er St Hei er Ar Er In Defa	andard Devia Intecarlo Now To Bar uit 100.5 143.0	Born	2.0 OK 35/5		Cancel	Lat 58.4 71.2 78.1 86.1	Vel. % 17,7 17,1 16,8 16,5	0eta -0,28 -0,33 -0,35 -0,38	Detance % Gamma T 0,0011 -0 0,0012 -0 0,0012 -0 0,0012 -0	-11.74 4	Wega 1 6,7578 2 7,0214 3 7,131 2,2260 3	Rho 1,7265 1,2291 3,565	P/L € 6,00 € 6,00 € 6,00	Proba National Exposure € 35.000,00 € 35.500,00 € 35.750,00 € 35.000,00	bity 0.2 % Time Value € 594,33 € 711,78 € 781,19 € 961,33	85P % 4.35 5.34 4.85 4.38	R01 % 1,67 2,01 2,19 2,39	
volatity Planting Hedding An	ROE 1,19 1,5 1,69 1,89 2,11	85P 5,133 1,45 1,64 1,85 2,88	Time Value € 414,92 € 532,21 € 642,80 € 679,97 € 266,36	Notional Exposure € 35.000,0 € 35.750,0 € 35.750,0 € 36.000,0 € 36.250,0	P/L	Rho 6,5076 6,0623 5,9022 5,5213 5,2172	Vega 6,5359 6,9961 7,0488 7,1769 2,2775	Theta -0.5276 -0.5371 -0.5399 -0.5395 -0.5395	Gamma 0,0013 0,0014 0,0015 0,0015 0,0015	Deta 0,76 0,67 0,63 0.59	er St He er Ar er In 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	andard Devia Intecarlo Now Io Bar 100.3 143.0 126.6	Bona 1 2	2.0 OK 35/5 3600 3625		Cancel	Last 58.4 71.2 78.1 86.1	Vel. % 17,7 17,1 16,8 16,5 16,2	0eta -0,28 -0,33 -0,35 -0,38	Detance % Gamma 11 0,0011 -0 0,0012 -0 0,0012 -0 0,0013 -0 0,0013 -0	-11.74 1 heta 1 .6437 6 .6456 7 0.642 6389 7 6333 7	Wega 1 6,7578 2 7,0214 3 7,131 7,2252 3 7,2252 3	Rho ,7265 ,2291 3,565 ,8029	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Proba National Exposure € 35.000,00 € 35.500,00 € 35.750,00 € 35.250,00	bity 0.2 % Time Value € 594,33 € 711,78 € 781,19 € 961,33 € 947,93	657 % 4.35 5.34 4.85 4.38	ROI %	
Volating Parring No	RON 5 1.19 1.69 1.69 2.11 2.36	BEP % 1.13 1.45 1.64 1.85 2.68 2.35	Time Value € 414,92 € 532,21 € 642,80 € 679,97 € 766,36 € 862,42	Notional Exposure € 35.000.0 € 35.750.0 € 36.000.0 € 36.250.0 € 36.250.0	P/L P/L 6 0,00 6 0,00 0 € 0,00 0 € 0,00 0 € 0,00 0 € 0,00 0 € 0,00	Rho 6,5976 6,9928 5,8922 5,5213 5,2172 4,8922	Vega 6,5359 6,8961 7,0498 7,1769 7,2775 7,3464	Theta 4,5276 4,5371 4,5395 4,5395 4,5373 4,5328	Gamma 0,0013 0,0014 0,0015 0,0015 0,0015 0,0016	Deta 0,76 0,67 0,63 0,59 0,56	2 52 2 10 1 000 1 00	andard Devia Intecarlo Now to Bar 190.3 - 143.0 - 126.6 - 111.2 -	Borni	2.0 0K 35/5 3600 3625 3850	94.8	Cancel	Last 58.4 71.2 78.1 86.1 94.8 104.7	Vel. % 17,7 17,1 16,8 16,5 16,2 15,9	0eta -0,28 -0,33 -0,35 -0,38 -0,42 -0,45	Detance % Gamma II 0,0011 -0 0,0012 -0 0,0012 -0 0,0013 -0 0,0013 -0 0,0013 -0	-11.74 1 1eta V .6437 6 .6436 7 0.642 7 .6389 7 .6333 7 0.628 7	Vega 1 6,7578 2 7,0214 3 7,131 7,2252 3 7,2996 4 7,3518 4	8ho ,7205 ,2291 3,505 ,8029 ,1167 ,4483	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Probat Batismal Exposure € 35,000,00 € 35,500,00 € 35,500,00 € 36,000,00 € 36,250,00	€ 504,33 € 504,33 € 711,78 € 781,19 € 861,33 € 947,93 € 1,046,53	85P % 4,35 4,85 4,85 4,38 4,38 4,94 4,53	R01 % 1,67 2,01 2,19 2,39 2,61 2,87	
Volatile Planning Honor An	RON % 1,19 1,69 2,11 2,36 2,63	85P 1,13 1,45 1,64 1,85 2,68 2,35 2,63	Time Value € 454,92 € 532,21 € 642,80 € 679,97 € 766,36 € 862,62 € 966,10	Notional Exposure € 25.001,0 € 25.501,0 € 35.751,0 € 36.001,0 € 36.251,0 € 36.501,0 € 36.501,0 € 36.551,0	P/L P/L 6 0,00 6 0,00 0 € 0,00	Rho 6,9076 6,0623 5,9022 5,5213 5,2172 4,8922 4,5926	Vega 6,5359 6,8961 7,0488 7,1769 7,2775 7,3464 7,3796	Theta 0,5276 0,5371 0,5399 0,5395 0,5373 0,5328 0,5328	Gamma 0,0013 0,0015 0,0015 0,0015 0,0016 0,0016 0,0016	Deta 0,76 0,67 0,63 0,59 0,56 0,51	2 5 5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	andard Denta Intecarlo Now Io Bar 100.3 - 143.0 - 126.6 - 111.2 - 96.6 -	Borni	20 35/5 3600 3625 3650 3675	9.3	Cancel	Last 58.4 71.2 78.1 86.1 54.8 104.7 115.1	Vel. 17,7 17,1 16,8 16,5 16,2 15,9 15,7	0eta -0,28 -0,33 -0,35 -0,38 -0,45 -0,45	Detance % Gamma T 0,0011 -0 0,0012 -0 0,0012 -0 0,0013 -0 0,0013 -0 0,0013 -0	-11.74 1 heta h 6437 6 6456 7 0.642 6389 7 6333 7 0.628 7 0.628 7	Vega 1 5,7578 2 7,0214 3 7,131 7,2252 3 7,2996 9 7,3518 4 7,3518 4	8ho ,7205 ,2291 3,505 ,6029 ,1167 ,4483 ,7922	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Probal Bational Exposure € 35,000,00 € 35,500,00 € 35,500,00 € 36,500,00 € 36,500,00 € 36,500,00	€ 504,33 € 504,33 € 711,78 € 781,19 € 861,33 € 947,93 € 1.046,53 € 1.150,84	635 -5,34 -4,35 -4,38 -4,38 -4,38 -4,38 -4,38 -4,38 -4,38 -4,33 -3,13	R01 % 1,67 2,01 2,19 2,39 2,61 2,87 3,13	
Volatity Running Hoding An	ROE 1,19 1,5 1,69 2,11 2,36 2,63 2,25	85P % 1,13 1,45 1,64 1,85 2,08 2,35 2,63 2,95	Tome Value € 414.92 € 532.21 € 642.80 € 679.97 € 766.36 € 862.62 € 966.16 € 834.50	Notional Exposure € 25.000,0 € 25.500,0 € 25.500,0 € 26.251,0 € 26.251,0 € 26.251,0 € 26.251,0 € 26.251,0	P/L P/L 0 € 0,00 0 € 0,00	Rho 6,5076 6,0623 5,8022 5,5213 5,2172 4,8922 4,3926 4,1915	Vega 6,5359 6,8961 7,0488 7,1769 7,2775 7,3664 7,3796 7,3734	Theta 0,5276 0,5371 0,5399 0,5395 0,5373 0,5328 0,5328 0,5325	Gamma 0,0013 0,0014 0,0015 0,0015 0,0015 0,0016 0,0016 0,0017 0,0017	Deta 0,76 0,67 0,63 0,59 0,56 0,51 0,47	4 54 4 14 4 16 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	andard Devia Intecarlo Now Io Bar Idda Idda Idda Idda Idda Idda Idda Id	Bonsi	2.0 35/5 3600 3625 3605 3605 3605 3700	94,8	Cancel	Last 58.4 71.2 76.1 86.1 94.8 104.7 115.1 128.6	Vol. 17,7 17,1 16,8 16,5 16,2 15,9 15,7 15,4	0eta -0,28 -0,33 -0,35 -0,38 -0,42 -0,45 -0,45 -0,45 -0,52	Detance % Gamma T 0,0011 -0 0,0012 -0 0,0012 -0 0,0013 -0 0,0013 -0 0,0013 -0 0,0013 -0 0,0014 -0 0,	-11.74 4 heta / .6437 6 .6456 7 0.642 6388 7 0.628 7 .6192 7 .6092 7	Vega 1 6,7578 2 7,0214 3 7,131 7,2252 3 7,2996 4 7,3518 4 7,3518 4 7,3518 3	8ho (7265 (2291 3,505 (8029 (1167 (4483 (7922 (1479	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Probat Battornal Exposure € 35,000,00 € 35,500,00 € 36,500,00 € 36,500,00 € 36,500,00 € 36,500,00 € 36,500,00	thy 0.2 % Time value € 504,33 € 711,78 € 781,19 € 861,33 € 947,93 € 1.046,53 € 1.150,84 € 1.0150,81	86P % 4,35 4,35 4,38 4,38 4,38 4,38 4,39 4,33 3,13 3,13 4,276	R01 % 1,67 2,01 2,19 2,39 2,61 2,87 3,13 2,75	
Volatity Roman Herbor An	ROE 5 1,19 1,69 2,11 2,36 2,63 2,25 1,9	85P % 1,13 1,45 1,64 1,85 2,08 2,35 2,63 2,95 3,29	Time Value € 454,92 € 532,21 € 642,80 € 679,97 € 766,36 € 862,62 € 966,16 € 854,50 € 854,50 € 779,02	Notional Exposure € 35.000.0 € 35.500.0 € 36.000.0 € 36.050.0 € 36.550.0 € 36.550.0 € 36.750.0 € 37.200.0 € 37.200.0	P/L 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00 0 € 0.00	Rho 6,5976 6,9623 5,8922 5,5213 5,2172 4,8922 4,5926 4,1915 3,8209	Vega 6,5359 6,9961 7,0488 7,1769 7,2775 7,3464 7,3796 7,3734 7,3734	Theta 0,5276 0,5371 0,5399 0,5395 0,5373 0,5328 0,5245 0,5245 0,5157 0,5016	Gamma 0,0013 0,0014 0,0015 0,0015 0,0015 0,0016 0,0017 0,0017 0,0017	Delta 0,76 0,7 0,67 0,63 0,59 0,56 0,51 0,47 0,43	# 53 # 44 # 10 1 1 1 1 1 1 1 1 1 1 1 1 1	andard Devia Intecarlo Now Io Bar 143.0 126.6 111.2 96.6 83.4 70.9	Bonsi	20 06 35/5 3600 3615 3607 3607 3700 3700 3702	94.8	Cancel	Lat 58.4 71.2 78.1 86.1 94.8 194.7 115.1 126.0 139.3	Vel. % 17,7 17,1 16,8 16,5 16,5 16,5 16,5 15,9 15,7 15,4 15,2	0eta -0,28 -0,33 -0,35 -0,38 -0,42 -0,45 -0,45 -0,45 -0,45 -0,55	Detance % Samma T 0,0011 -0 0,0012 -0 0,0012 -0 0,0013 -0 0,0013 -0 0,0013 -0 0,0013 -0 0,0014 -0 0,		Vega 1 6,7578 2 7,0214 3 7,131 7,252 3 7,2596 4 7,3518 4 7,3518 4 7,3518 4 7,3518 5 7,3466 3	8ho ,7285 ,2291 3,585 ,8829 ,1167 ,4483 ,7922 ,1479 ,5112	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Probat Rational Exposure € 35.000,00 € 35.500,00 € 35.500,00 € 36.550,00 € 36.550,00 € 36.550,00 € 375.000,00 € 375.000,00	bity 0.2 % Time Value € 594,33 € 711,78 € 781,19 € 861,33 € 961,33 € 1.046,53 € 1.150,81 € 1.016,81 € 002,85	85P % 4,35 4,35 4,38 4,38 4,38 4,38 4,38 4,38 4,38 4,38	R01 % 2.01 2.19 2.39 2.61 2.87 3.13 2.75 2.4	
Volatity Roman Hodging An	ROE % 1.19 1.5 1.69 1.89 2.11 2.36 2.63 2.26 1.9 1.59	BEP % 1,13 1,45 1,64 1,85 2,48 2,35 2,63 2,95 3,29 3,67	Time Value € 454,92 € 532,21 € 642,80 € 679,97 € 766,36 € 862,62 € 966,16 € 854,50 € 719,02 € 719,02 € 536,07	Hotional Exposure € 35,000,0 € 35,500,0 € 36,000,0 € 36,250,0 € 36,500,0 € 36,750,0 € 37,750,0 € 37,750,0 € 37,250,0	P/L 2 € 0.00 2 € 0.00 3 € 0.00 5 € 0.00	Rho 6,5076 6,9523 5,8022 5,5213 5,2172 4,8922 4,5926 4,1913 3,8209 3,4437	Vega 6,5359 6,8961 7,0488 7,1769 7,2775 7,3464 7,3796 7,3734 7,3239 7,229	Theta 0,5276 0,5399 0,5395 0,5338 0,5328 0,5328 0,5328 0,5328 0,5328 0,5328 0,5328 0,5328	Gamma 0,0013 0,0014 0,0015 0,0015 0,0015 0,0016 0,0017 0,0017 0,0017 0,0017	Delta 0,76 0,67 0,63 0,59 0,56 0,51 0,47 0,43 0,39	2 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	andiard Davida Intecarlo Now Do Bar 143.0 126.6 111.2 96.6 33.4 95.5 95.5 95.5		20 35/5 3600 3615 3600 3615 3705 3775 3775 3775	943	Cancel	Lat 58.4 71.2 78.1 86.1 94.8 104.7 115.1 126.0 139.3 153.1	Vol. % 17,7 17,1 16,8 16,5 16,2 15,9 15,7 15,4 15,2 15,1	0 eta -0,28 -0,33 -0,35 -0,38 -0,48 -0,45 -0,48 -0,52 -0,55 -0,59	Detance % Samma T 0,0911 -9 0,0912 -0 0,0913 -0 0,0913 -0 0,0913 -0 0,0913 -0 0,0914 -0 0,0		Vega 1 6,7578 2 7,0214 3 7,131 7,2252 3 7,2996 4 7,3518 4 7,3518 4 7,3518 4 7,3518 5 7,2689 3	8ho ,7265 ,2291 3,565 ,8029 ,1167 ,4483 ,7922 ,1479 ,5112 ,5775	P/L € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00 € 0,00	Probal NetBonsel Exposure € 35.000,00 € 35.500,00 € 36.500,00 € 36.500,00 € 36.500,00 € 37.500,00 € 37.250,00	bity 0.2 % Tarme Volue € 504,33 € 711,78 € 781,19 € 661,33 € 947,93 € 1.066,53 € 1.150,84 € 1.050,81 € 102,85 € 2022,85 € 780,73	85P % 4,35 4,38 4,38 4,38 4,38 4,38 4,53 4,53 4,53 4,53 4,53 4,53 4,53 4,53	R01 % 1,67 2,01 2,19 2,61 2,61 2,87 3,13 2,75 2,4 2,08	
Watthe Horney Hedding An	ROE % 1,19 1,59 1,69 1,89 2,11 2,36 2,63 2,26 1,9 1,59 1,59 1,59	BEP % 1,13 1,45 1,64 1,85 2,08 2,35 2,63 2,95 3,29 3,67 4,87	Time Yalike € 4114.92 € 532.21 € 642.80 € 639.07 € 766.36 € 862.62 € 960.16 € 854.30 € 789.02 € 789.02 € 588.07 € 588.07	Notional Exposure € 35.404.0 € 35.554.0 € 35.554.0 € 35.554.0 € 35.554.0 € 35.554.0 € 35.754.0 € 35.754.0 € 37.754.0 € 37.754.0	P/L P/L P/L P € 0,00 P € 0,00	Rho 6,5076 6,9623 5,8022 5,5213 5,2172 4,8922 4,5926 4,1915 3,8209 3,4437 3,0887	Vega 6,5359 6,9961 7,0488 7,1769 7,2775 7,3464 7,3736 7,3736 7,3736 7,3736 7,3736 7,229 7,2091	Theta 4,5276 4,5371 4,5399 4,5395 4,5395 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328 4,5328	Gamma 0,0013 0,0015 0,0015 0,0015 0,0015 0,0017 0,0017 0,0017 0,0017 0,0017	Deta 0,76 0,67 0,63 0,59 0,56 0,51 0,47 0,43 0,39 0,34	# 52 H 1 1 1 1 1 1 1 1 1 1 1 1 1	andiard David Intecarlo Now Do Bar 143.0 126.6 111.2 96.6 83.4 95.6 83.4 95.5 95.8 95.8 95.8 95.8 95.8 95.8 95.8		20 08 300 305 300 305 300 305 370 370 3773 3775	943		Last 58.4 71.2 78.1 86.1 94.8 194.7 115.1 128.6 139.3 153.1 157.9	Vel. % 17,7 17,1 16,8 16,5 16,5 16,2 15,9 15,7 15,4 15,2 15,1 14,9	0 eta -0,28 -0,33 -0,35 -0,38 -0,48 -0,45 -0,48 -0,52 -0,53 -0,59 -0,52	Detance % Gamma 11 0,0011 40 0,0012 40 0,0012 40 0,0013 40 0,0013 40 0,0013 40 0,0014 40 0,0004 100 0,0004 100 0,0		Vega 1 6,7578 2 7,0214 3 7,131 7,252 3 7,256 4 7,3588 4 7,3787 4 7,3787 4 7,3787 4 7,3787 5 7,3486 3 7,1969 6	8ho ,7265 ,2291 3,565 ,8029 ,1167 ,4483 ,7922 ,1479 ,5112 ,5775 ,2432	P/L € 0,00 € 0,00	Probat National € 35.00.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 35.50.00 € 37.250.00	bity 0.2 % Tome Value € 594,33 € 711,78 € 751,19 € 861,33 € 947,33 € 1.046,53 € 1.046,53 € 1.046,53 € 1.016,81 € 070,82 € 780,73 € 070,83	86P % 4,35 5,34 4,85 4,38 3,94 4,35 3,94 4,53 4,13 4,13 4,13 4,13 4,13 4,13 4,13 4,1	R01 % 1,67 2,01 2,19 2,61 2,61 2,87 3,13 2,75 2,4 2,08 1,6	

6. Once you decideded the change of the strategy (we suppose the strategy 2, the magenta one) you have to click on "Apply" button, Now the change is saved and you can procede with a new simulation step.



All changes made to the starting strategy are saved in What-If History, where a new section will be created for each step (Apply) of What-If performed on the strategy.

*1,	e				Wh	at-11 Histo	ey.								_ 0		
	Date					Notes											
2017-12-29 09.11.57 Esemplo di correzione Strangle per manuale Iceberg																	
2017-12-29 09.11.57																	
Drag a column header here is group by that column																	
	Underlying Price	Impl. Volatility Change %	Analysis Date	Asset Name	Quantity	Price	Realized	At Now	Implied Volability	Deita	Gamma	Theta	Vega	Rho	TimeValue		
	3674.97743		2018-03-15	Put @ 3500 2018-06-15		58.4		€ 0,00	17.71	-0.276	0.001	-0.644	6.758	2.72	58.433		
	3674.97743		2018-03-15	Cal @ 3550 2018-06-15		178.2		€ 0,00	14.24	0.699	0.001	-0.537	6.896	6.062	53.221		
	3674.97743		2018-03-15	Cal @ 3700 2018-06-15		83.4	€ 0,00	€ 0,00	12.83	0.473	0.002	-0.516	7.373	4.191	83.45		
	3674.97743	0	2018-03-15	Put @ 3625 2018-06-15		94.8	€ 0,00	€ 0,00	16.17	-0.416	0.001	-0.633	7.3	4.117	94.793		
ight-	click to perform a	ctions on What-If H	listory														

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Permanent link: http://manuals.playoptions.it/Iceberg_old/en/what-if?rev=1514541963	×
Last update: 2017/12/29 11:06	