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-
- Provided by data source –
- Define manually –
- Import from CSV file – CSV
-
-
- What-if

, Theta, Vega, Gamma, Delta . .

- (Black-Scholes, Black, Cox-Ross-Rubinstein) . . .

Black-Scholes, – Black. ([default]) (🔒).

ES U17

+

Black [default]

CRB_custom

Black_custom

BS_custom

Option series

ES U17

Computation model

Black

Volatility model

Provided by data source

This model cannot be changed

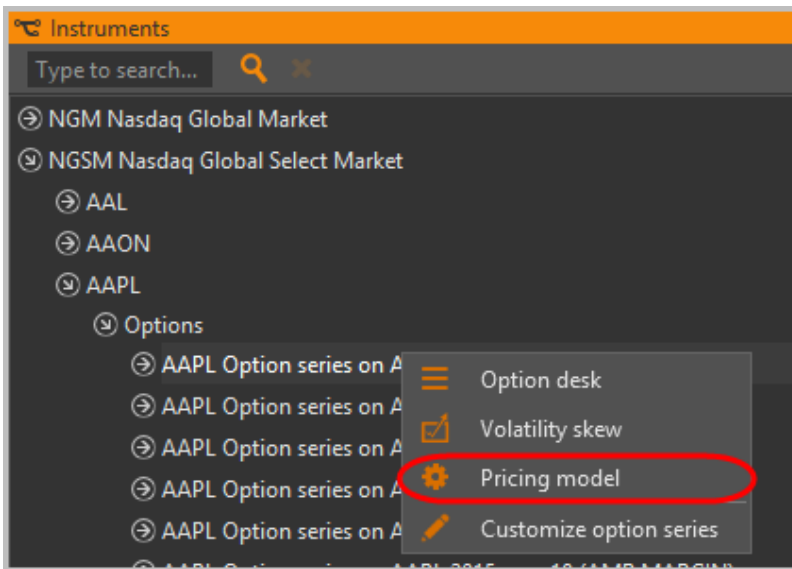
1 -

• () , , 

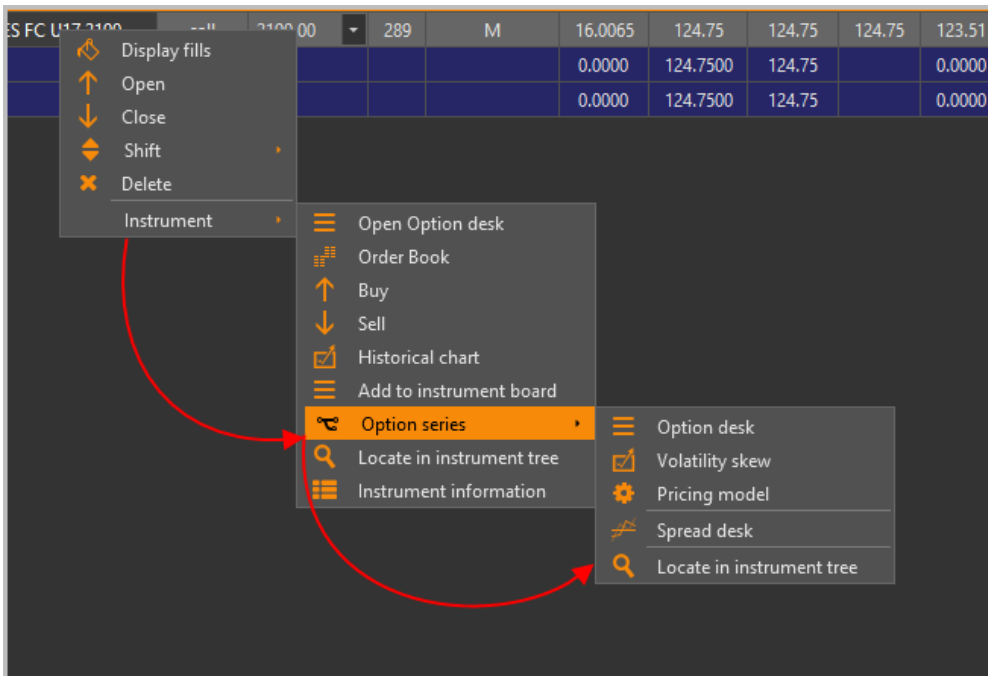
-  :

 - `[default]` – , . ;
 -  – (`[default]` what-if);
 -  – , .

(Pricing model)

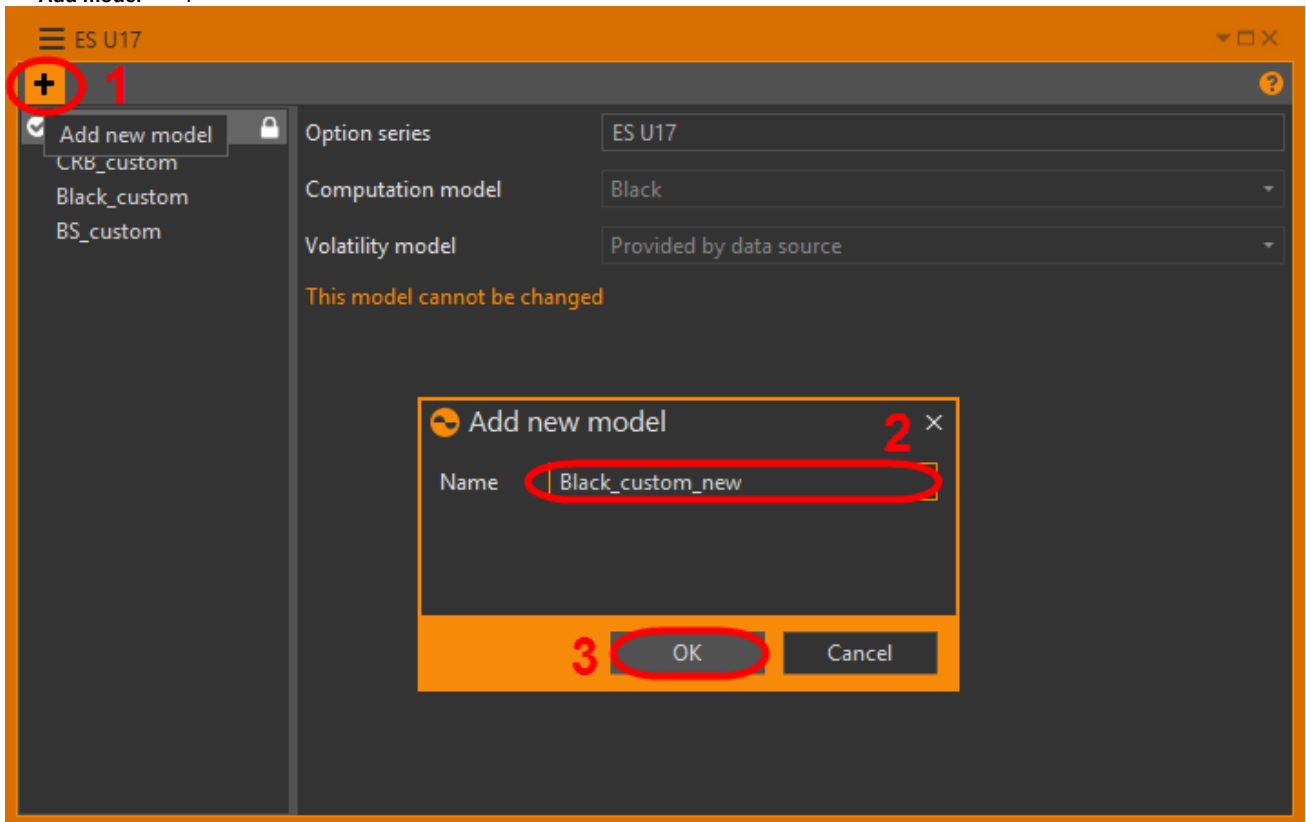


2 –

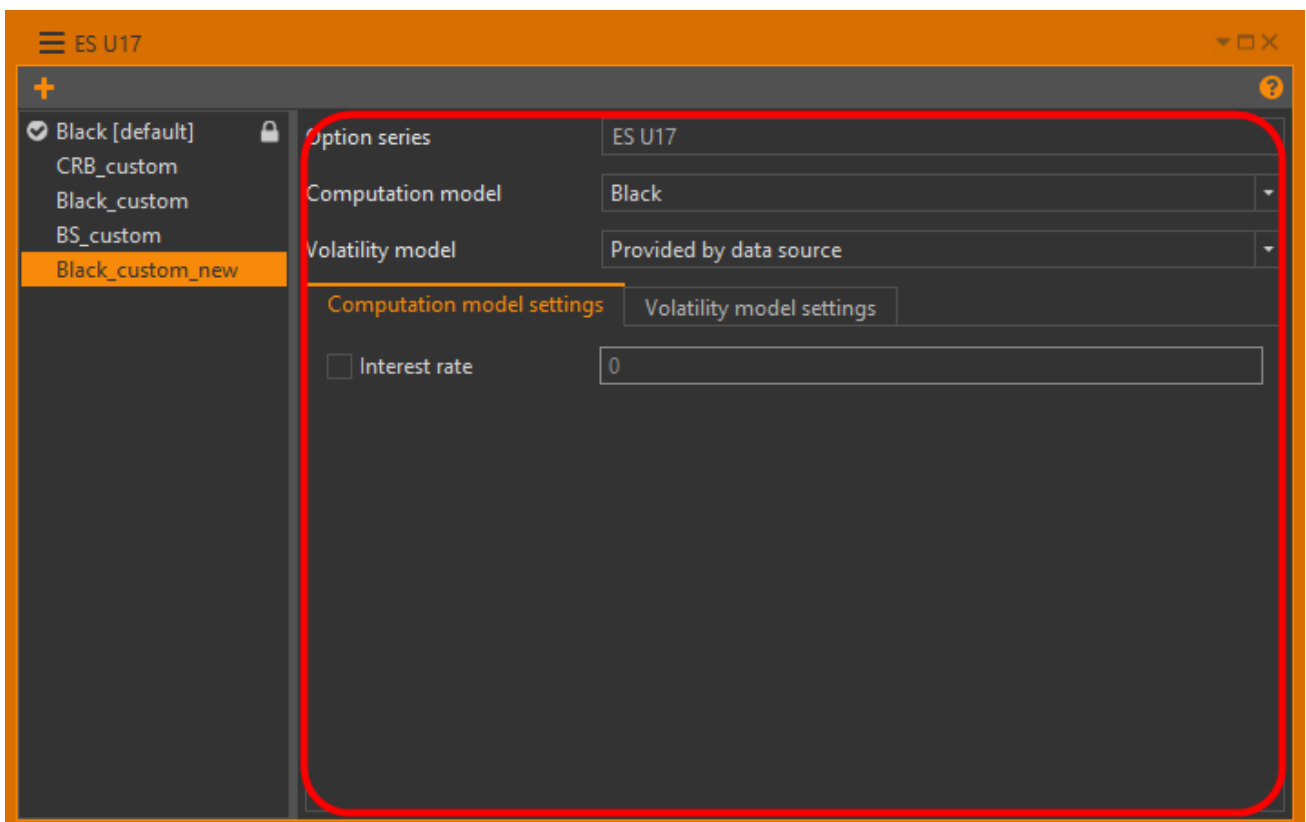


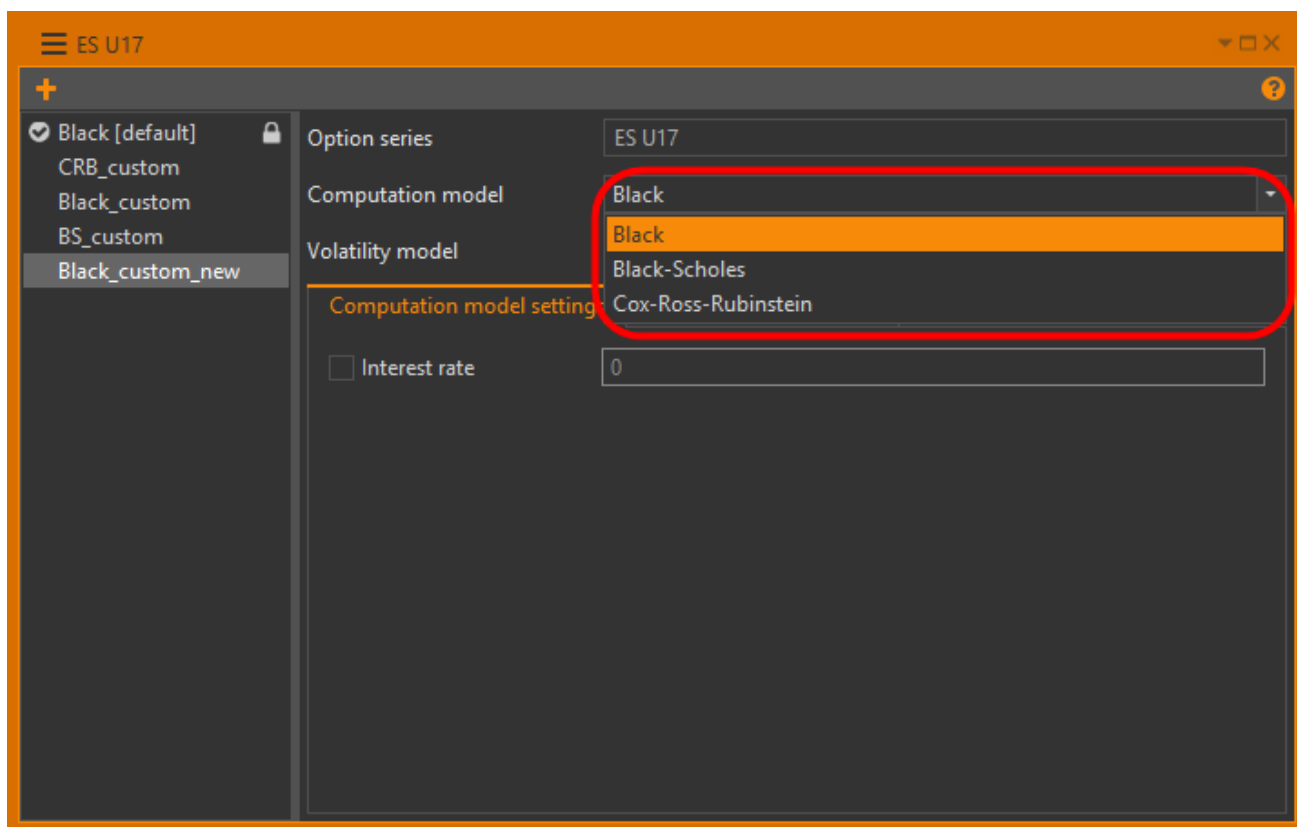
3 –

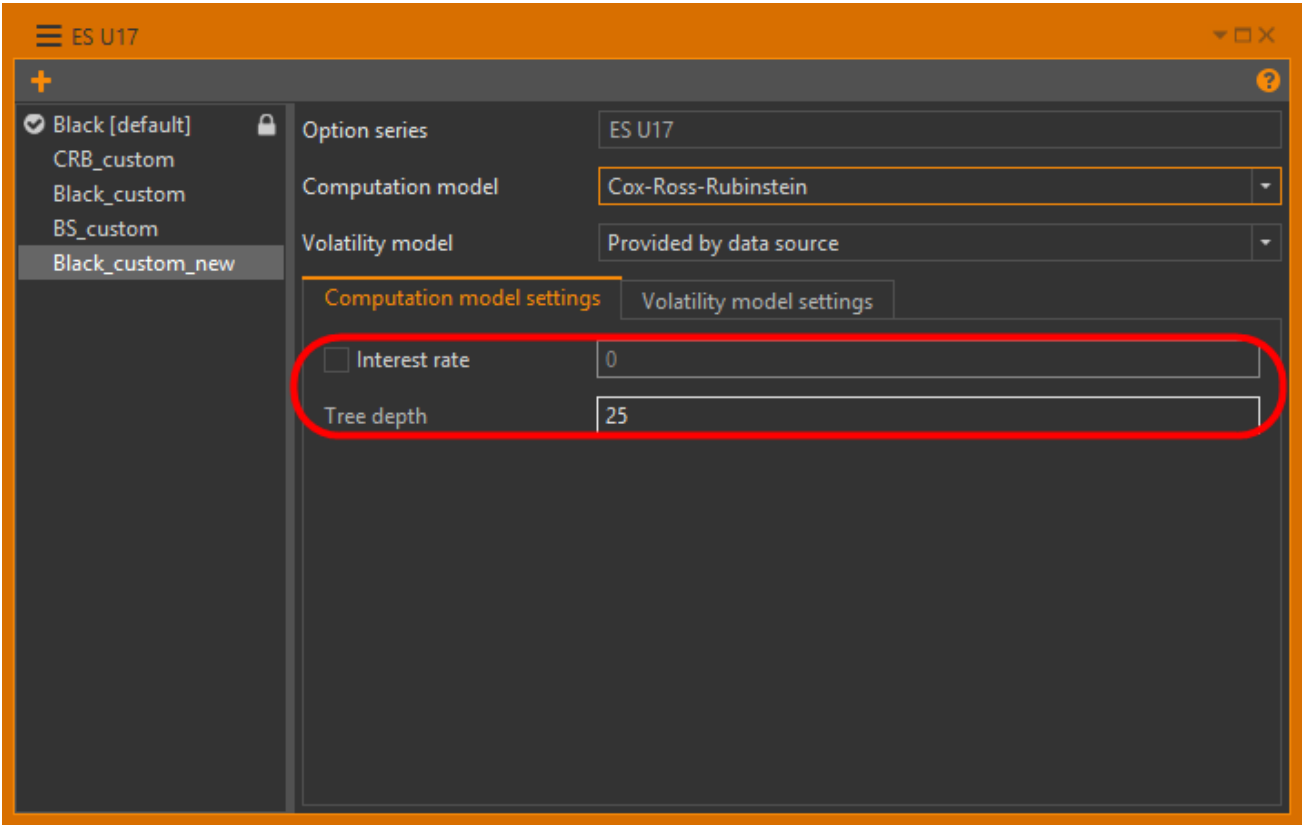
Add model



4 –



Computation model.**Computation model settings**



7 –

1 .

1 –

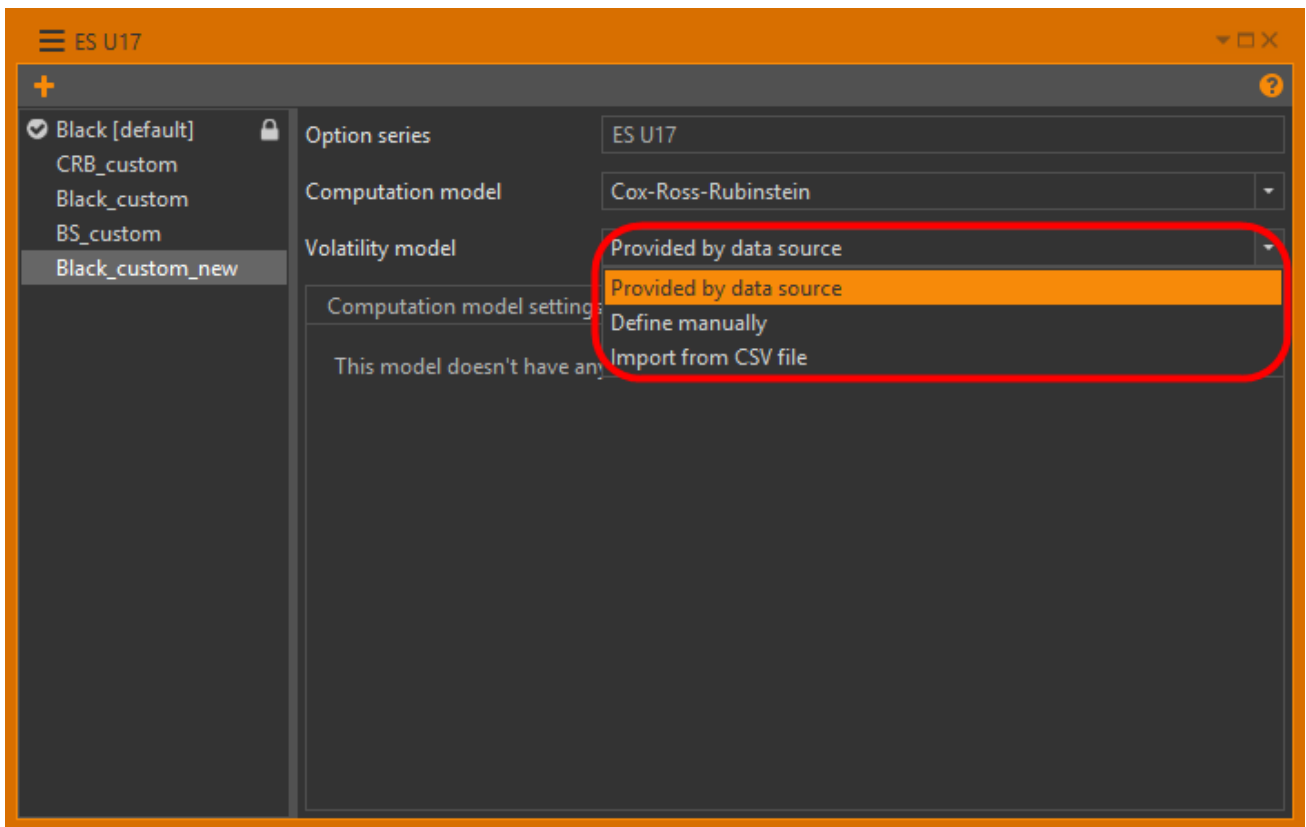
Black-Scholes	
Black	
Cox-Ross-Rubinstein	, , . , Interest rate, .

Volatility model:

- **Provided by data source** – . ;

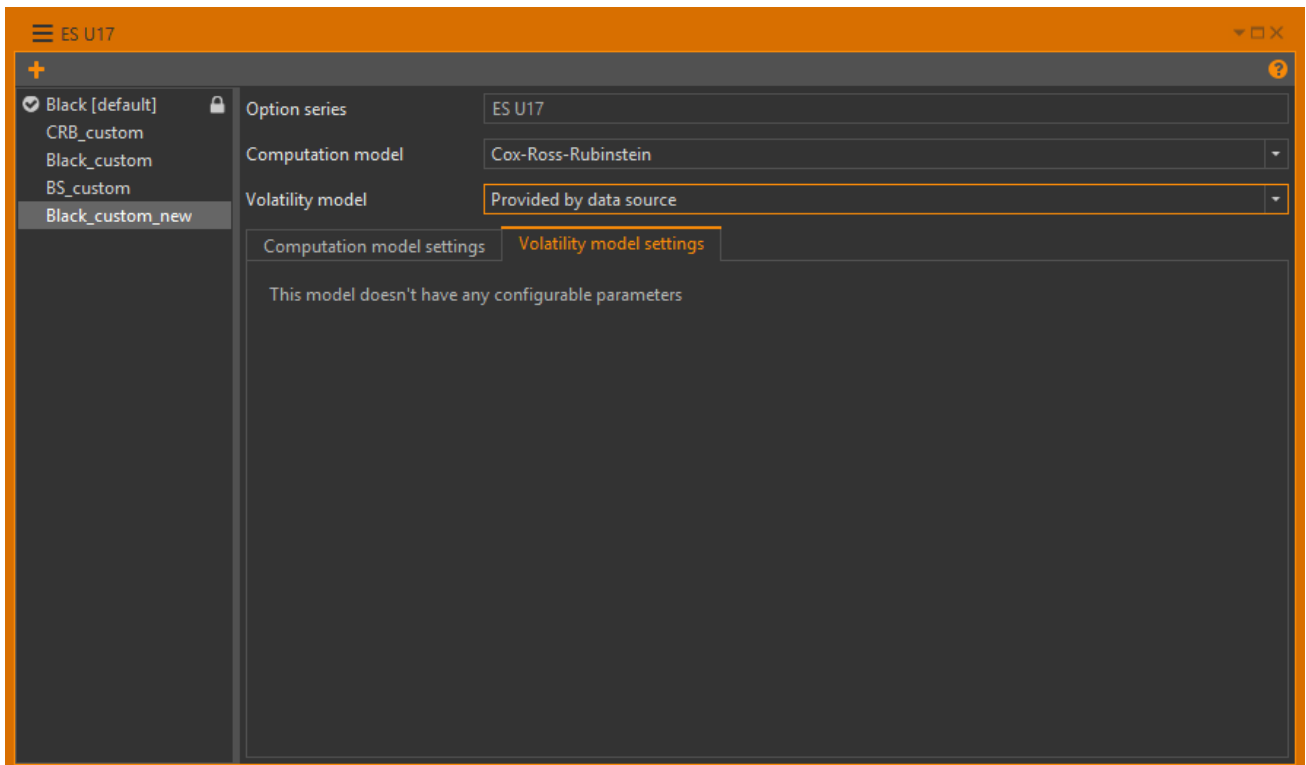
 : quik cgate. OptionWorkshop.

- **Define manually** – ;
- **Import from CSV file** – , CSV .



8 –

Provided by data source –



9 –

Define manually –

Define manually Volatility model setting , .

ES U17

+

Black [default]

CRB_custom

Black_custom

BS_custom

Black_custom_new

Option series

ES U17

Computation model

Cox-Ross-Rubinstein

Volatility model

Define manually

Computation model settings

Volatility model settings

Strike	Market value	Custom value	
800,0	0,003		✕
825,0	0,003		✕
850,0	0,003		✕
875,0	0,003		✕
900,0	0,003		✕
925,0	0,003		✕
950,0	0,003		✕
975,0	0,003		✕
1000,0	0,003		✕
1025,0	0,003		✕
1050,0	0,003		✕
1075,0	0,003		✕
1100,0	0,003		✕
1125,0	0,003		✕

Export data to CSV

✕ Reset all custom values

Note that some market values might be unavailable. It depends on your current active instruments.

10 –

Custom value , .

ES U17

+

Black [default]

CRB_custom

Black_custom

BS_custom

Black_custom_new

Option series

ES U17

Computation model

Cox-Ross-Rubinstein

Volatility model

Define manually

Computation model settings

Volatility model settings

Strike	Market value	Custom value	
2175,0	12,6		✕
2180,0	15,6		✕
2190,0	15,5		✕
2200,0	15,3	12	✕
2210,0	15,2		✕
2220,0	15,1	14,5	✕
2225,0	15,0		✕
2230,0	15,0		✕
2240,0	14,9	16	✕
2250,0	14,8	16	✕
2260,0	14,5	16	✕
2270,0	14,2		✕
2275,0	14,1	15,3	✕
2280,0	14,0		✕
2285,0	13,9		✕

Export data to CSV

✕ Reset all custom values

Note that some market values might be unavailable. It depends on your current active instruments.

11 –

Import from CSV file

Import from CSV file – CSV




```

sep=,
"800,0","0,003"
"825,0","0,003"
"850,0","0,003"
"875,0","0,003"
"900,0","0,003"
"925,0","0,003"
"950,0","0,003"
"975,0","0,003"
"1000,0","0,003"
"1025,0","0,003"
"1050,0","0,003"
"1075,0","0,003"
"1100,0","0,003"
"1125,0","0,003"
"1150,0","0,003"
"1175,0","0,003"
"1200,0","0,003"
"1225,0","0,003"
"1250,0","0,003"
"1275,0","0,003"
"1300,0","0,003"
"1325,0","0,003"
"1350,0","19,6"
"1375,0","22,0"
"1390,0","22,7"

```

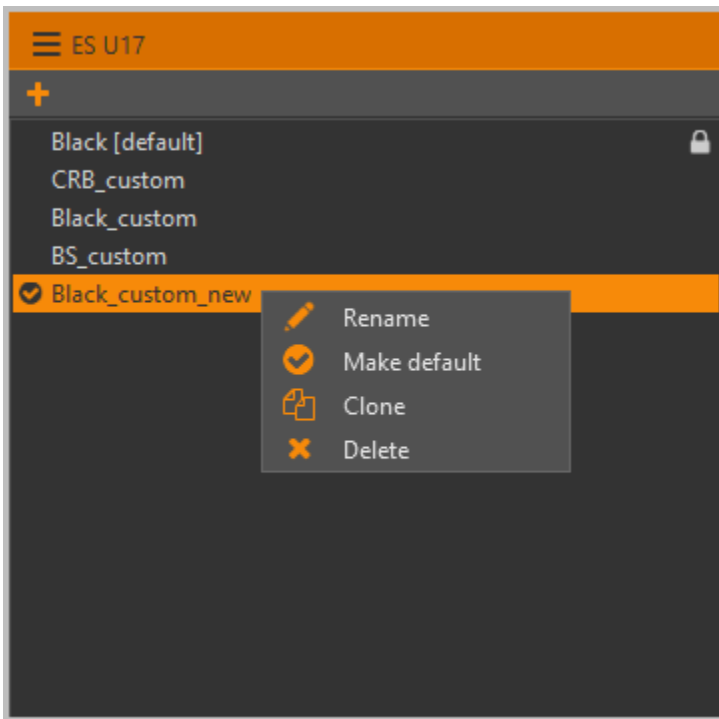
13 – CSV

:

- Reload on changes – CSV;
- Update – ;
- Clear and reload – CSV .

:

- Rename – ;
- Make default – ;
- Clone – ;
- Delete – ;



14 –

()), .

16 –

, what-if .