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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]) (🔒).

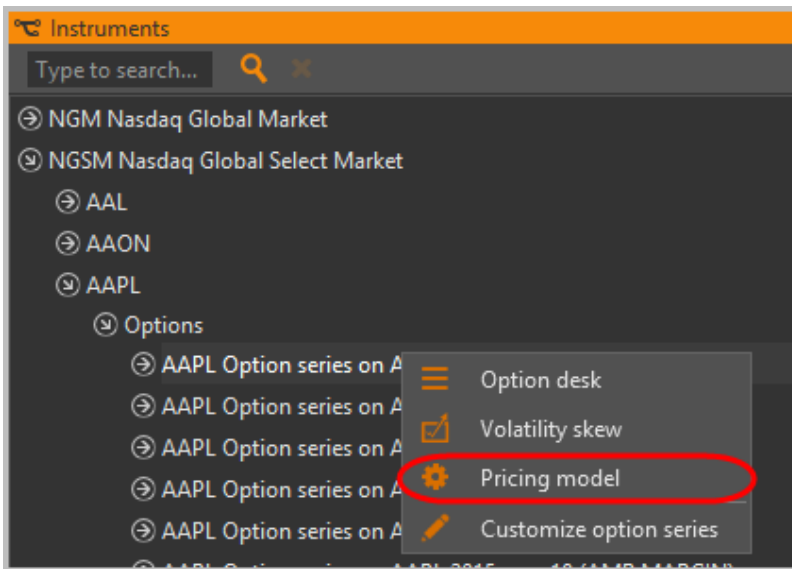
The screenshot shows the 'Options' window for 'ES U17'. On the left, a list of models is shown: 'Black [default]', 'CRB_custom', 'Black_custom', and 'BS_custom'. The 'Black [default]' model is selected and highlighted with a red circle. To its right is a lock icon. The main area displays the configuration for the selected model: 'Option series' is 'ES U17', 'Computation model' is 'Black', and 'Volatility model' is 'Provided by data source'. Below these settings, a message states 'This model cannot be changed'.

☐ 0, ☒ 1

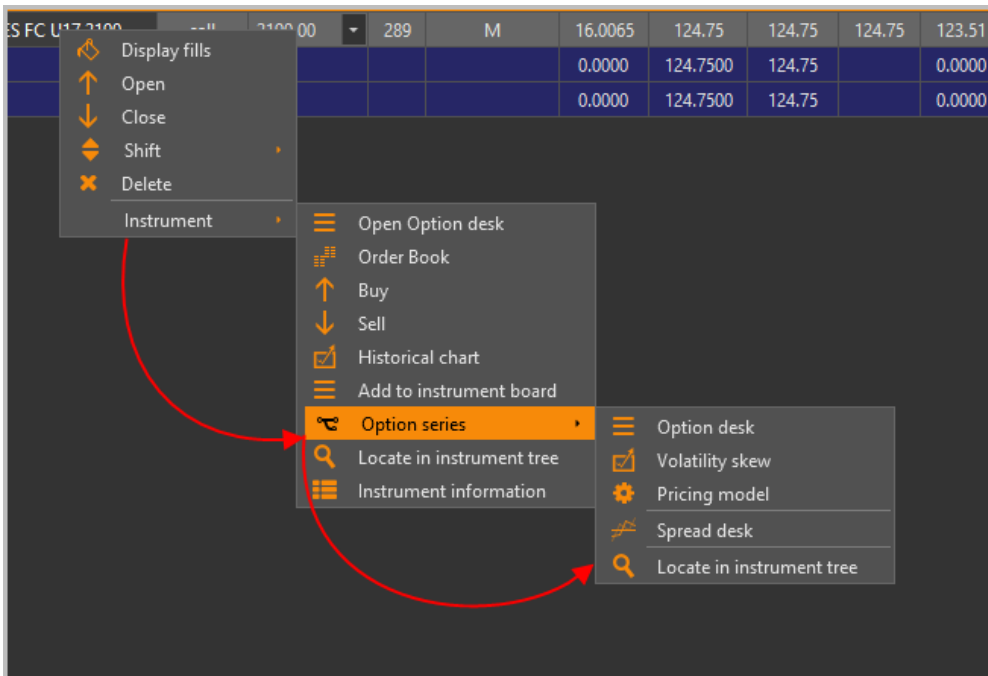
-  :

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

(Pricing model)

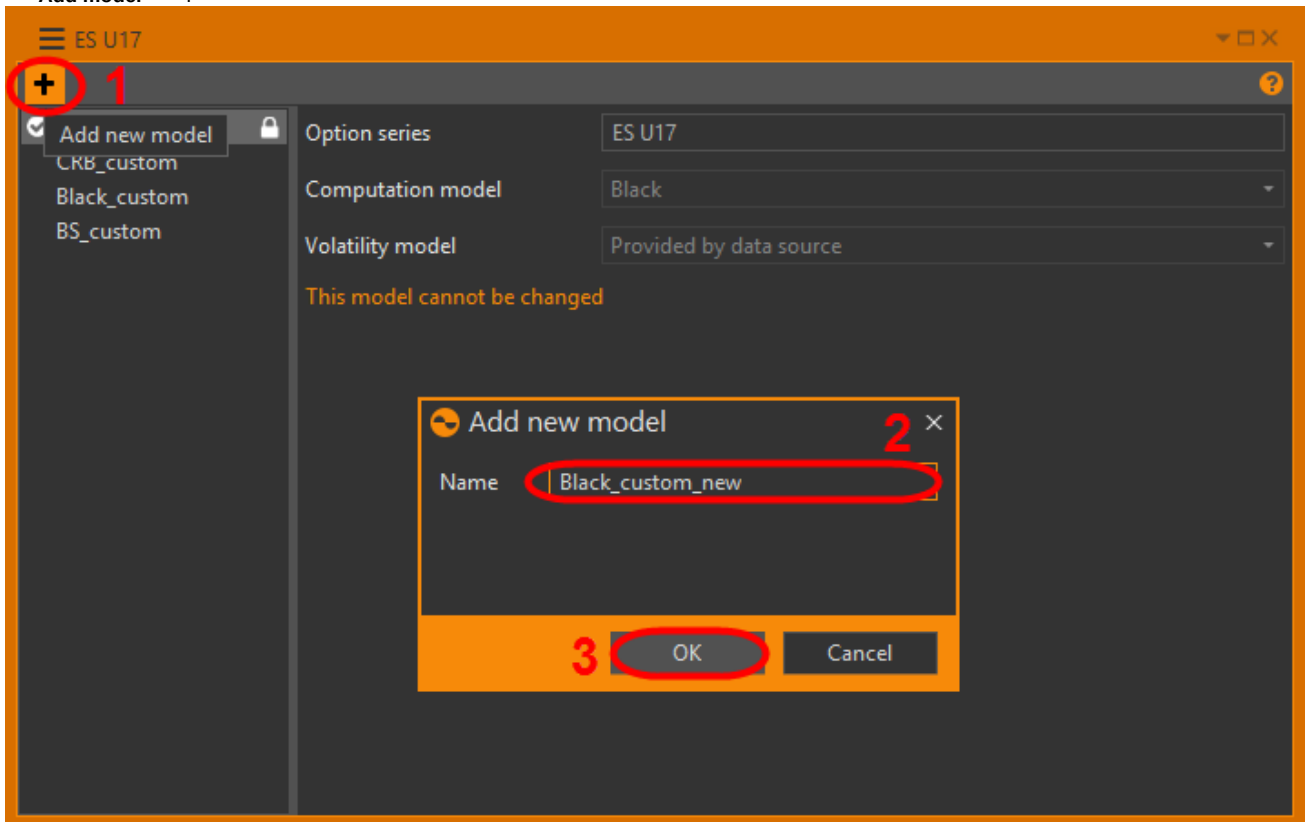


2 –

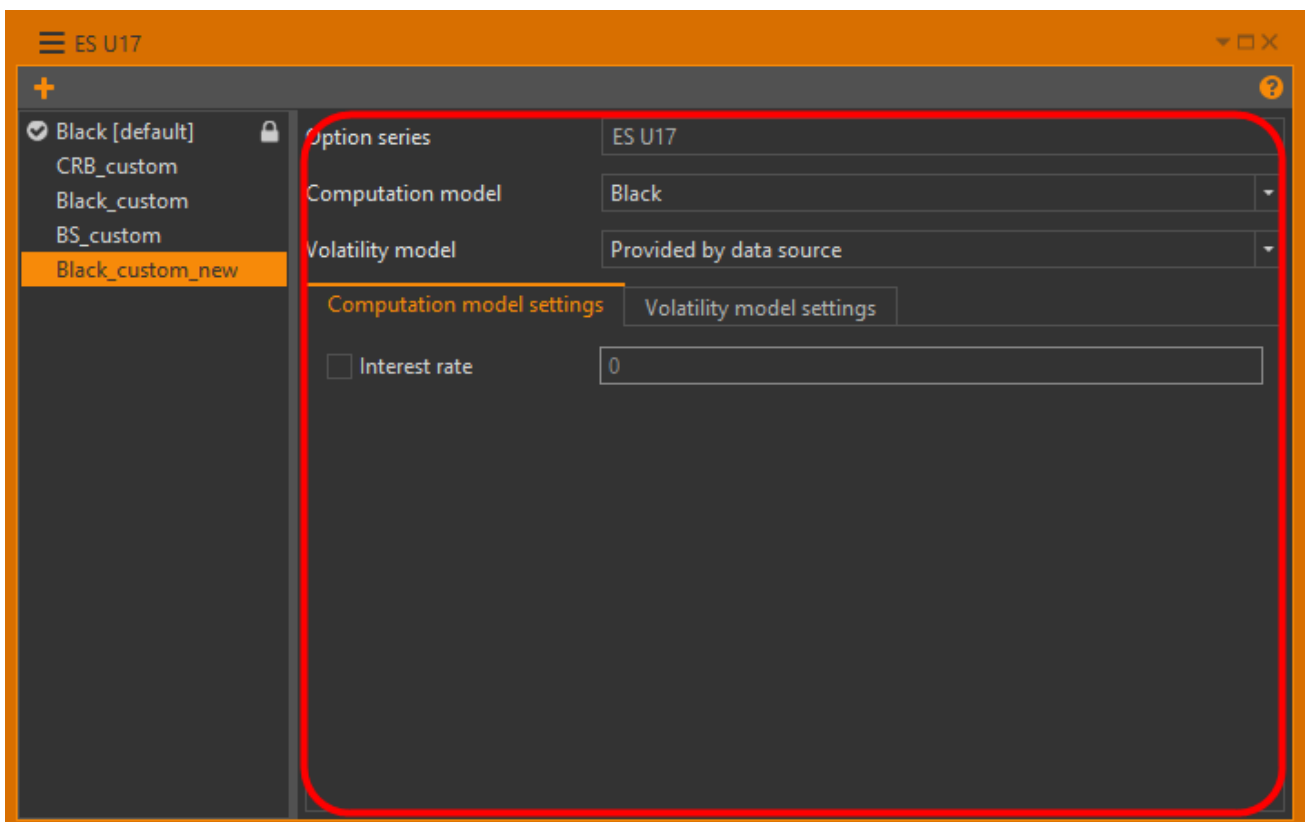


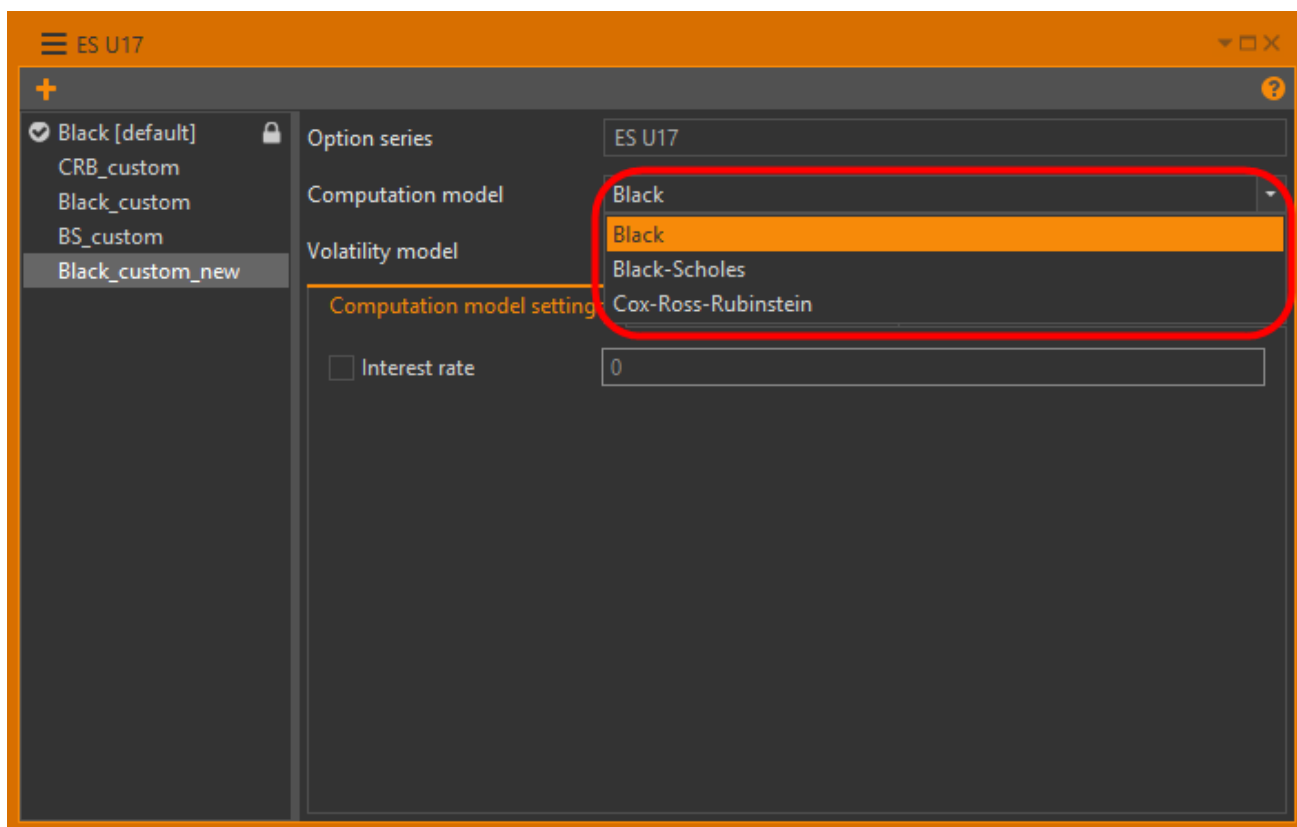
3 –

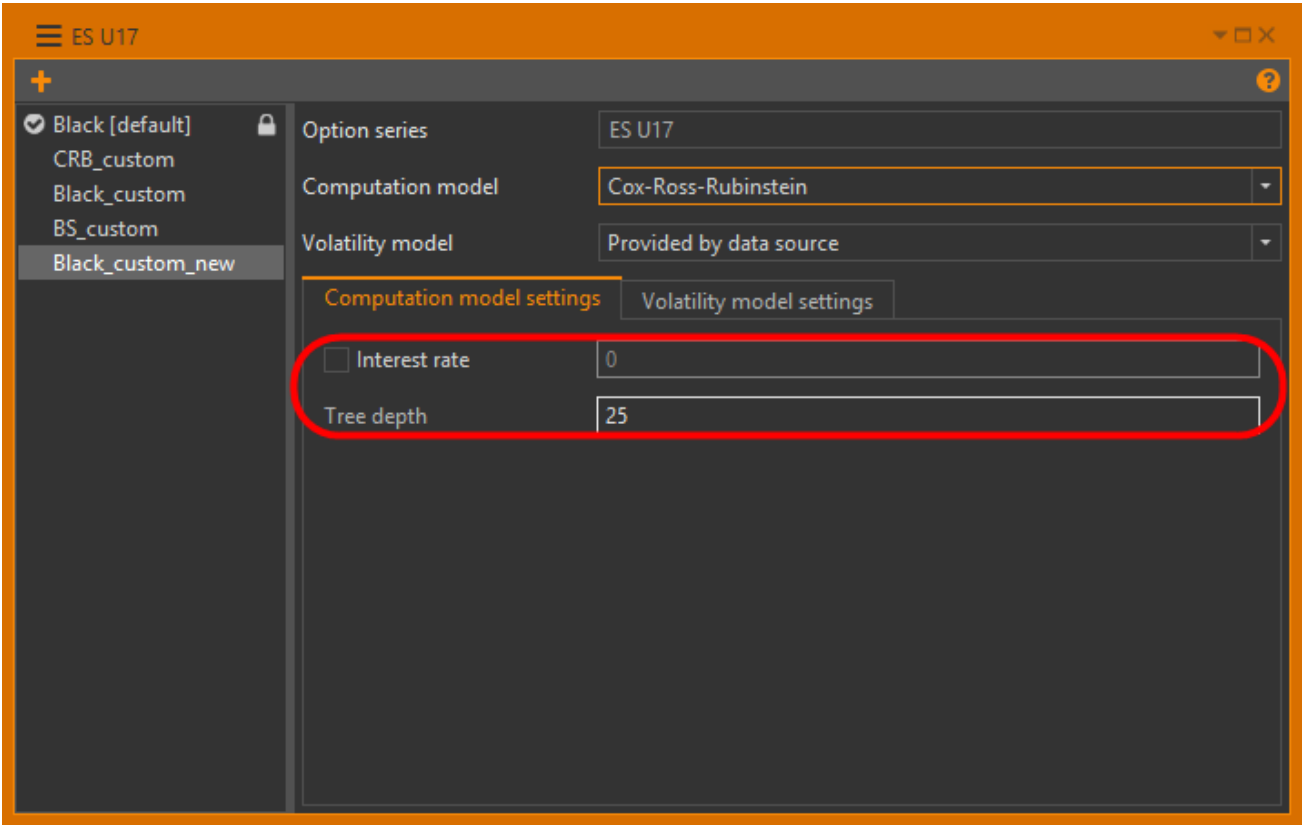
Add model



4 –



Computation model.**Computation model settings , .**



7 –

1 .

1 –

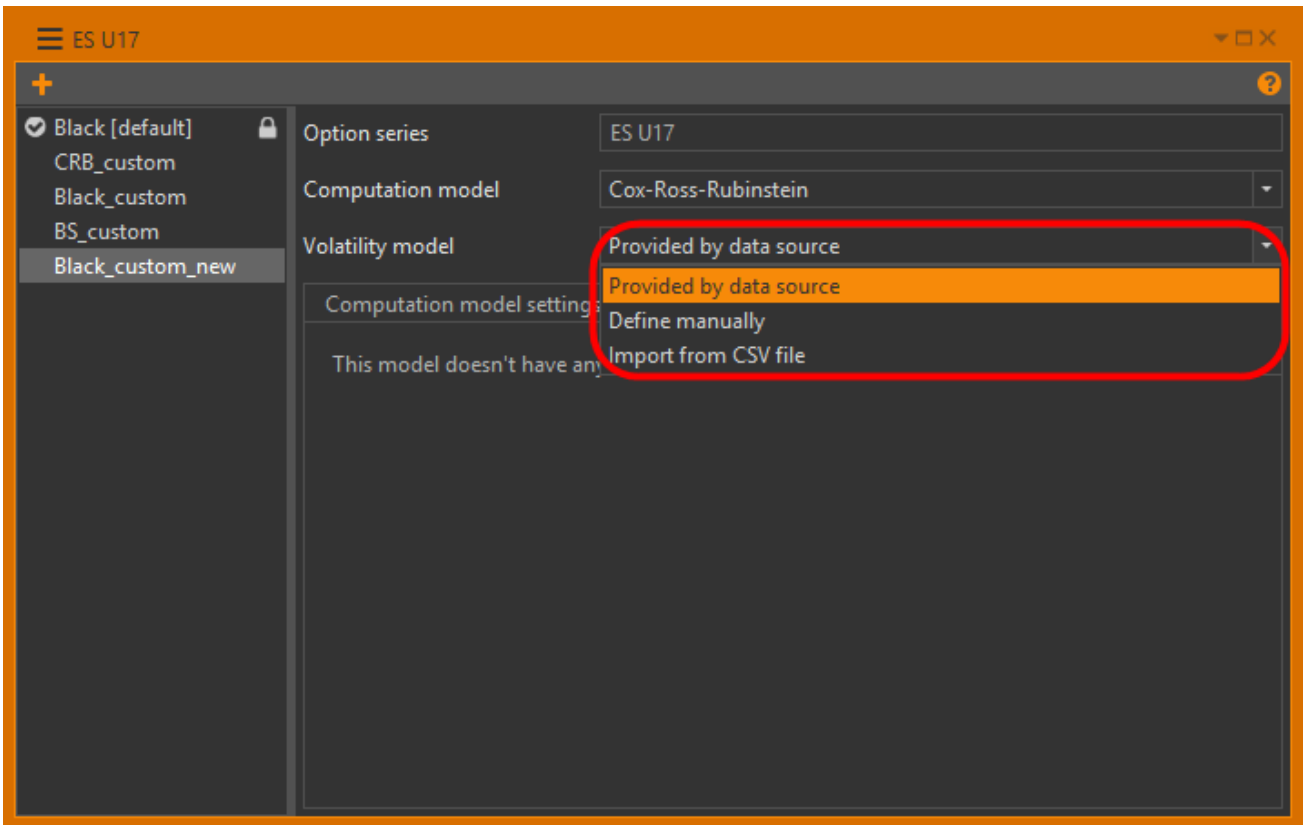
Black-Scholes	
Black	
Cox-Ross-Rubinstein	, , . , Interest rate, .

Volatility model:

- **Provided by data source** – . ;

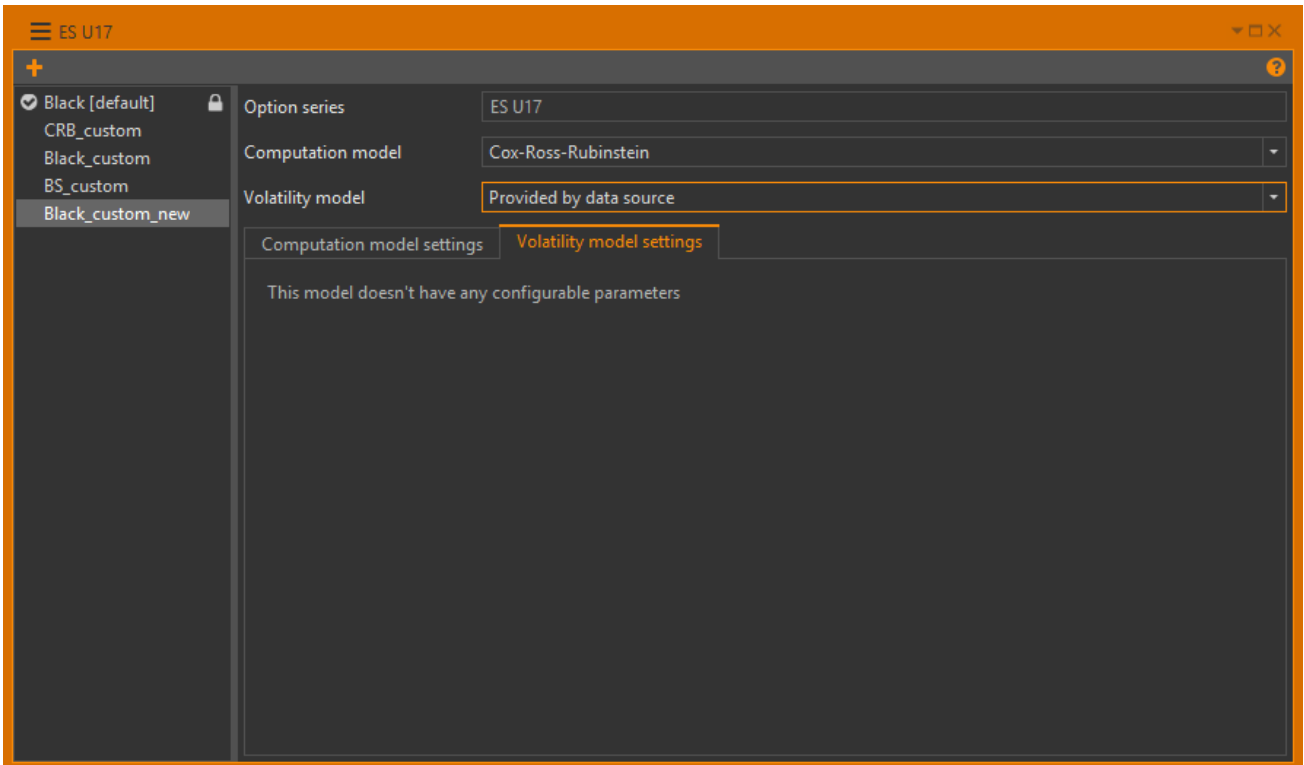
 : quik cgate. OptionWorkshop.

- **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

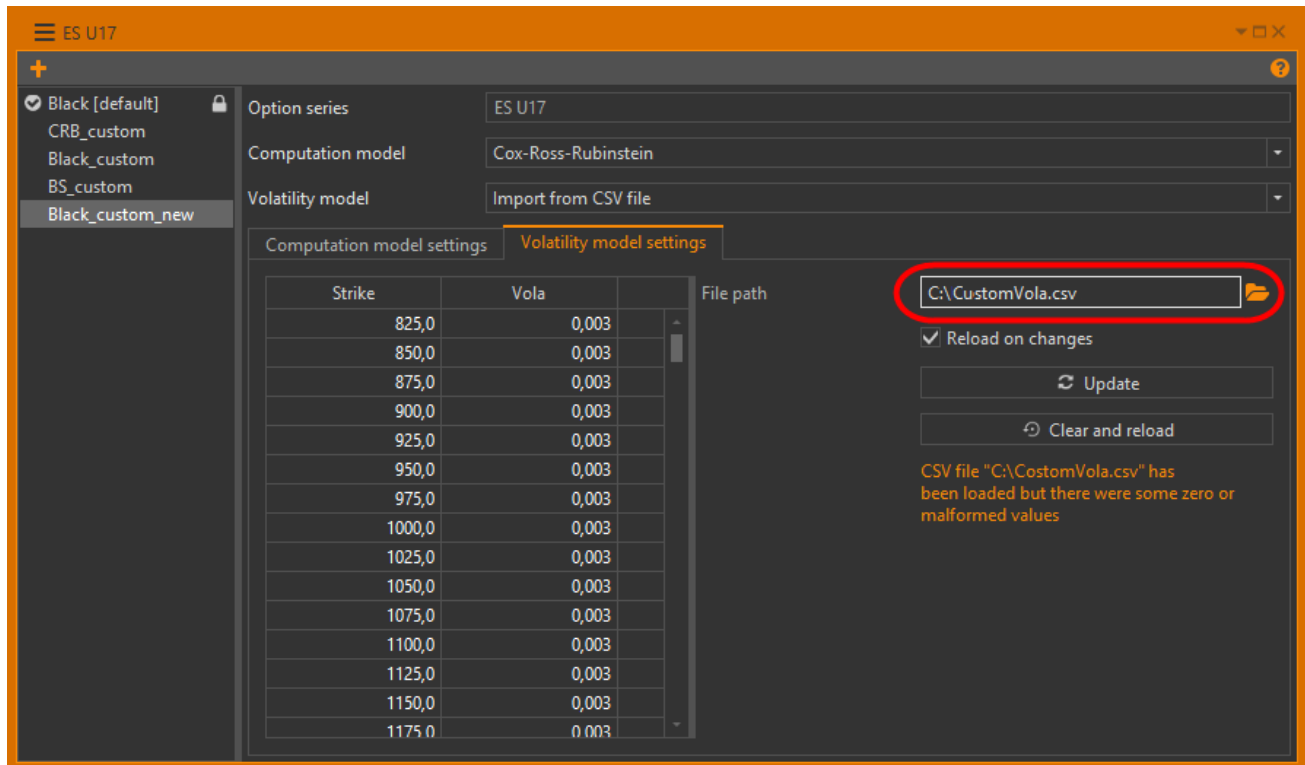
Note that some market values might be unavailable. It depends on your current active instruments.

11 –

Import from CSV file

- ✖ Reset all custom values

Import from CSV file – CSV



12 – 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"

```

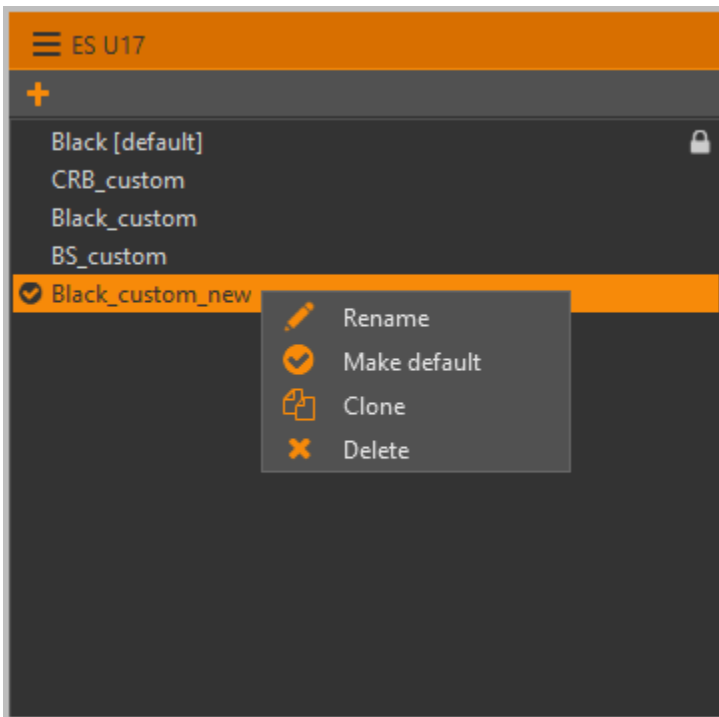
13 – CSV

:

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

:

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



14 –

()), .



15 –

What-if

ES U17

Black (default)

CRB_custom

Black_custom

BS_custom

Black_custom_new

Option series

ES U17

Computation model

Black

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	
1150,0	0,003	
1175,0	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.

if What-if scenarios

ES

Date and time: Current value

Line color: Black

Line thickness: 1

Line style:

Volatility shift

0,000

CRB_custom

CRB_custom

Black_custom

BS_custom

Black_custom_new

31.03.2017

EW 21.04.2017

EW 28.04.2017

ES 16.06.2017

CME.ES.F.U17

ES 15.09.2017

CME.E

Strike	Vola
800,0	0.00305175...
825,0	0.00305175...
850,0	0.00305175...
875,0	0.00305175...
900,0	0.00305175...
925,0	0.00305175...
950,0	0.00305175...
975,0	0.00305175...
1000,0	0.00305175...
1025,0	0.00305175...
1050,0	0.00305175...
1075,0	0.00305175...
1100,0	0.00305175...
1125,0	0.00305175...
1150,0	0.00305175...
1175,0	0.00305175...

16 –

, what-if .