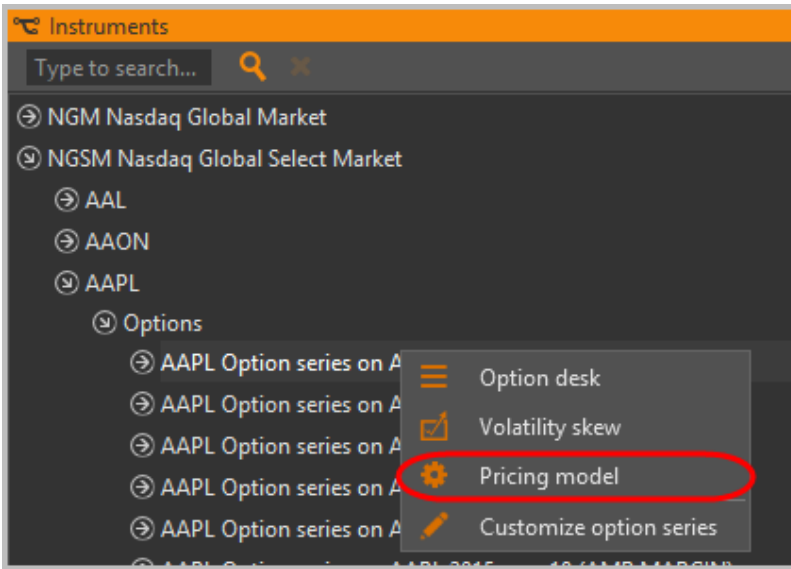
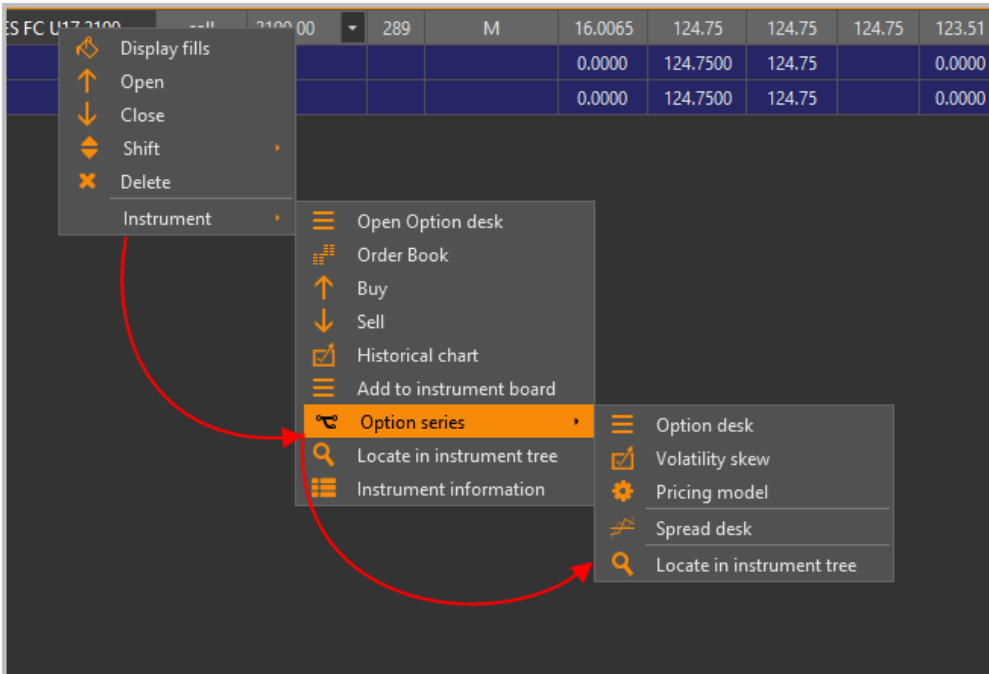


(Pricing model)

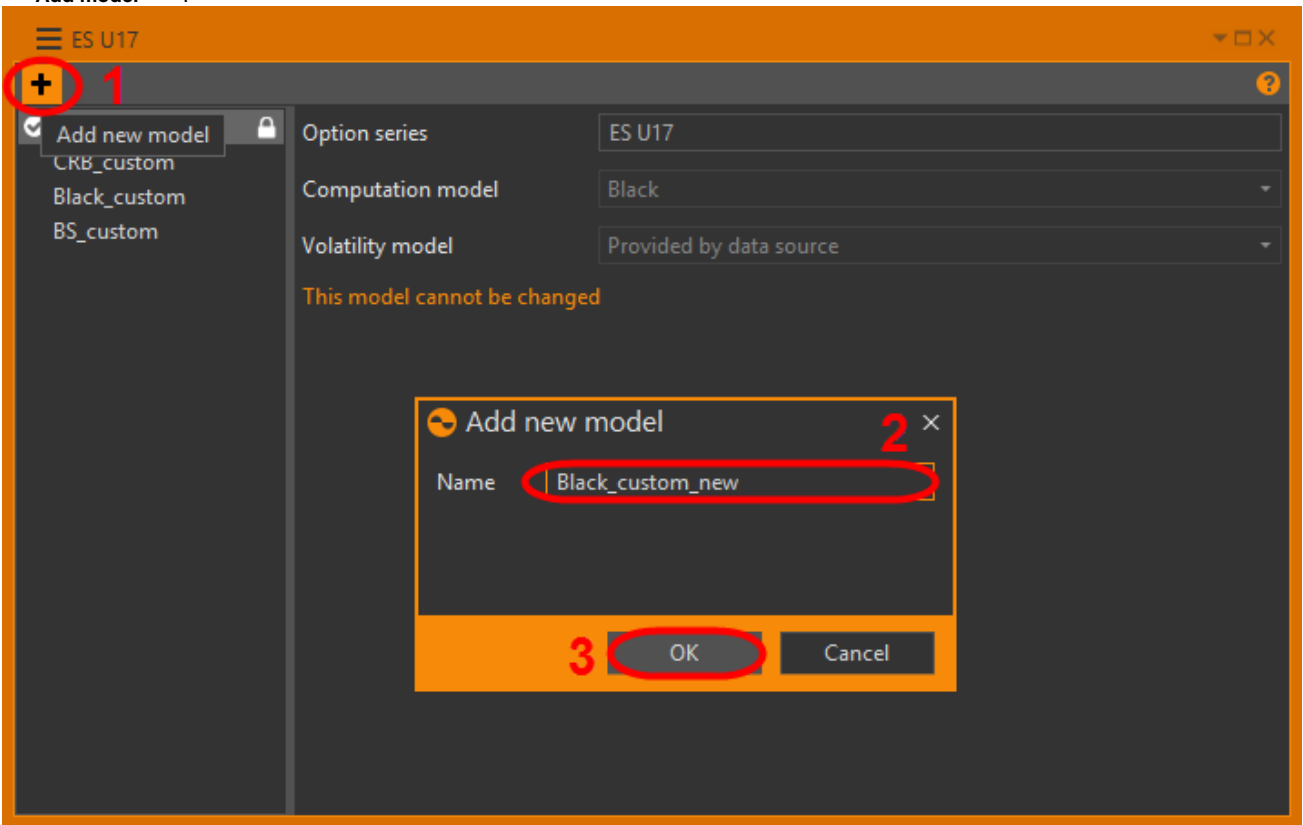


2 -

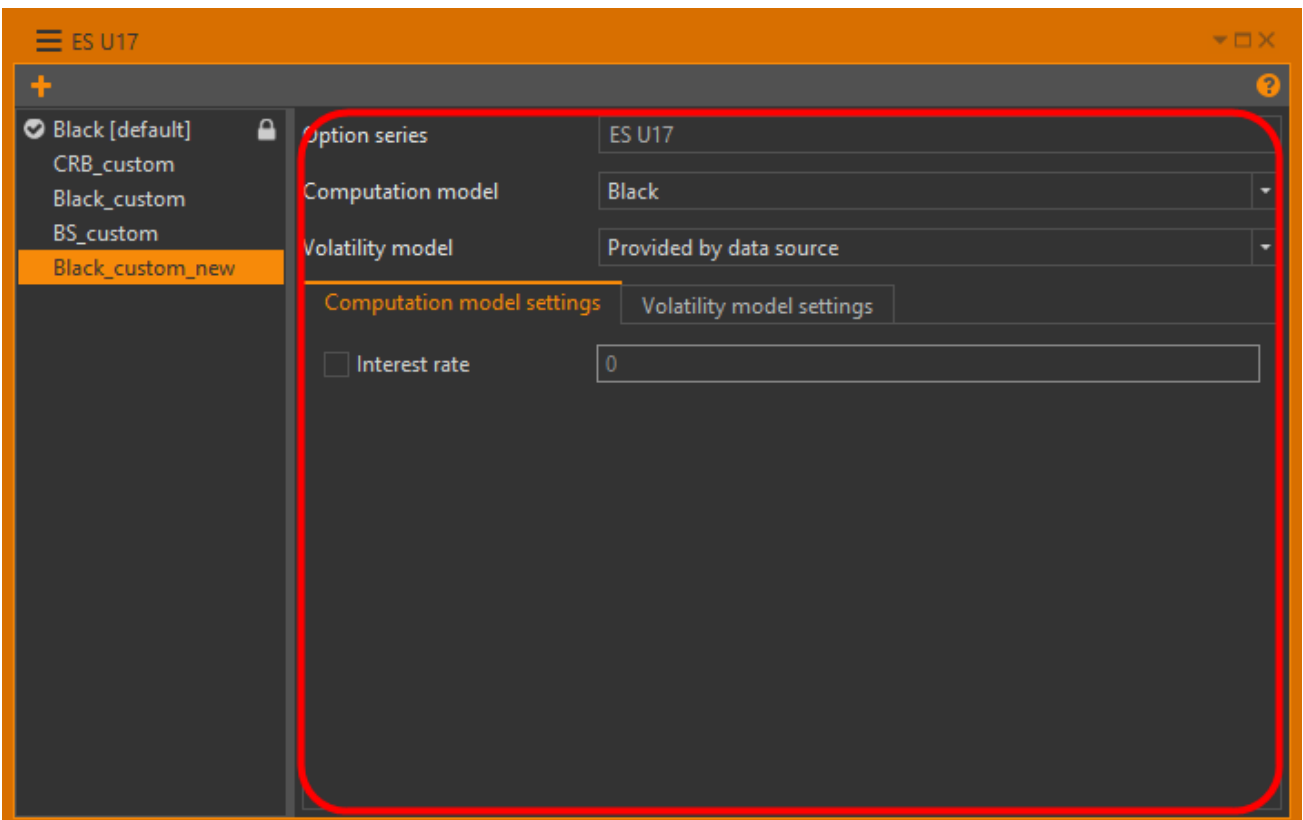


3 -

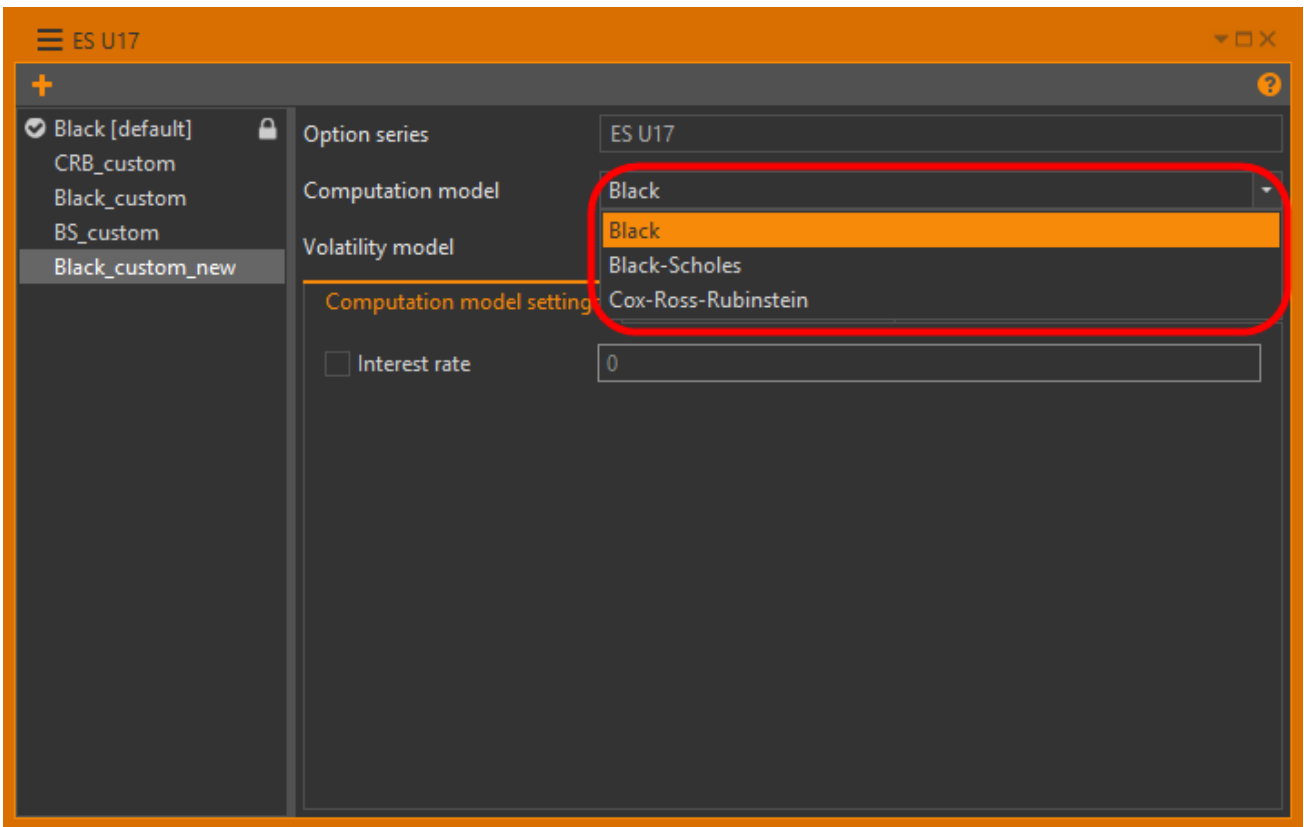
Add model



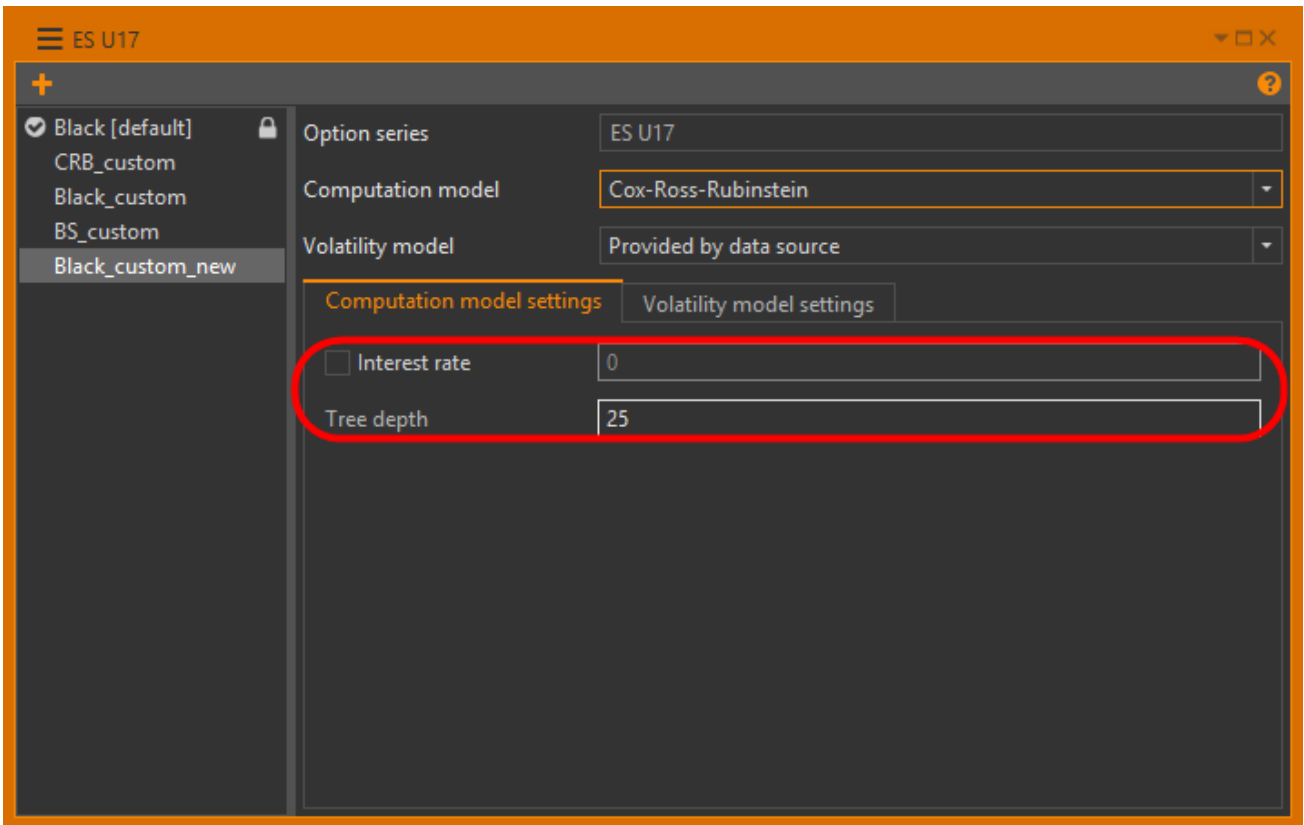
4 -



Computation model.



Computation model settings , .



7 -

1 .

1 -

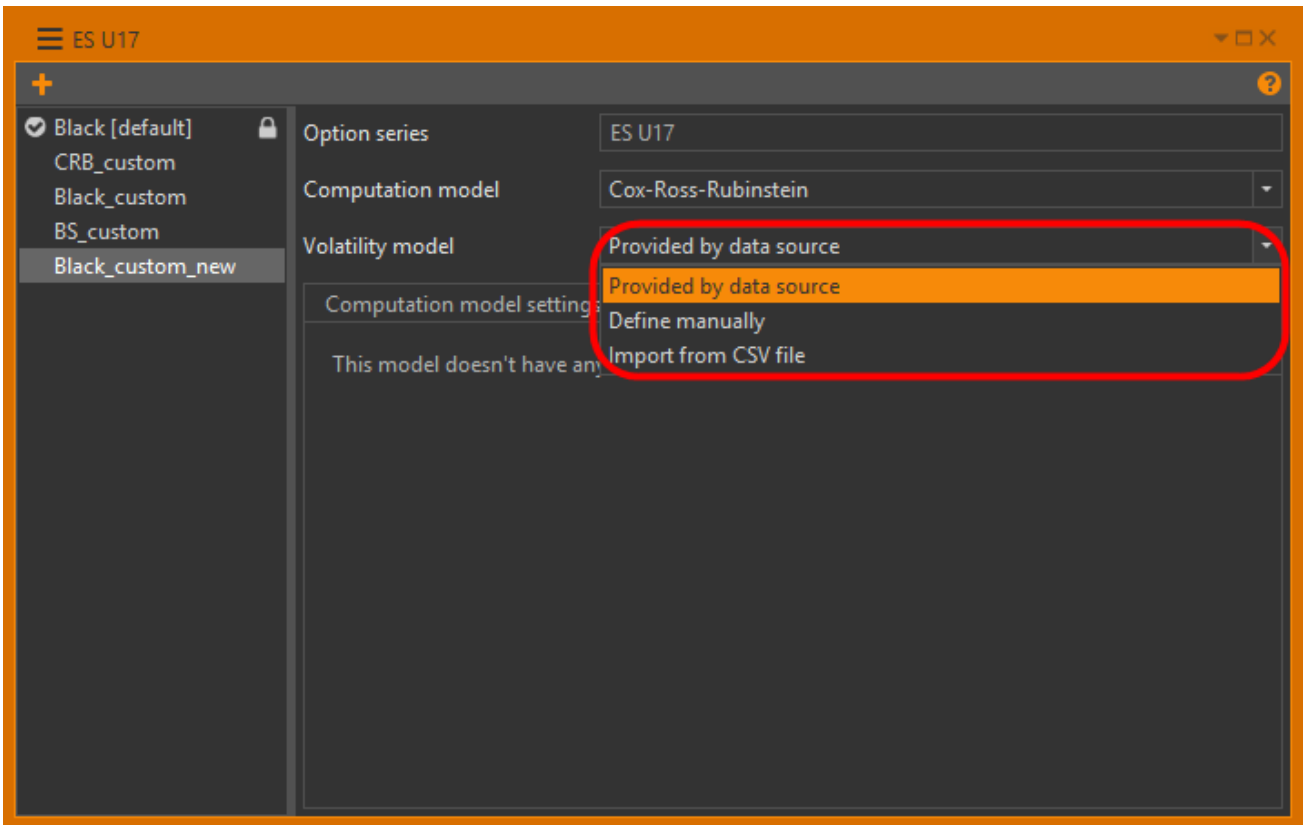
Black-Scholes	
Black	
Cox-Ross-Rubinstein	, , . , Interest rate , .

Volatility model:

- **Provided by data source** – . ;

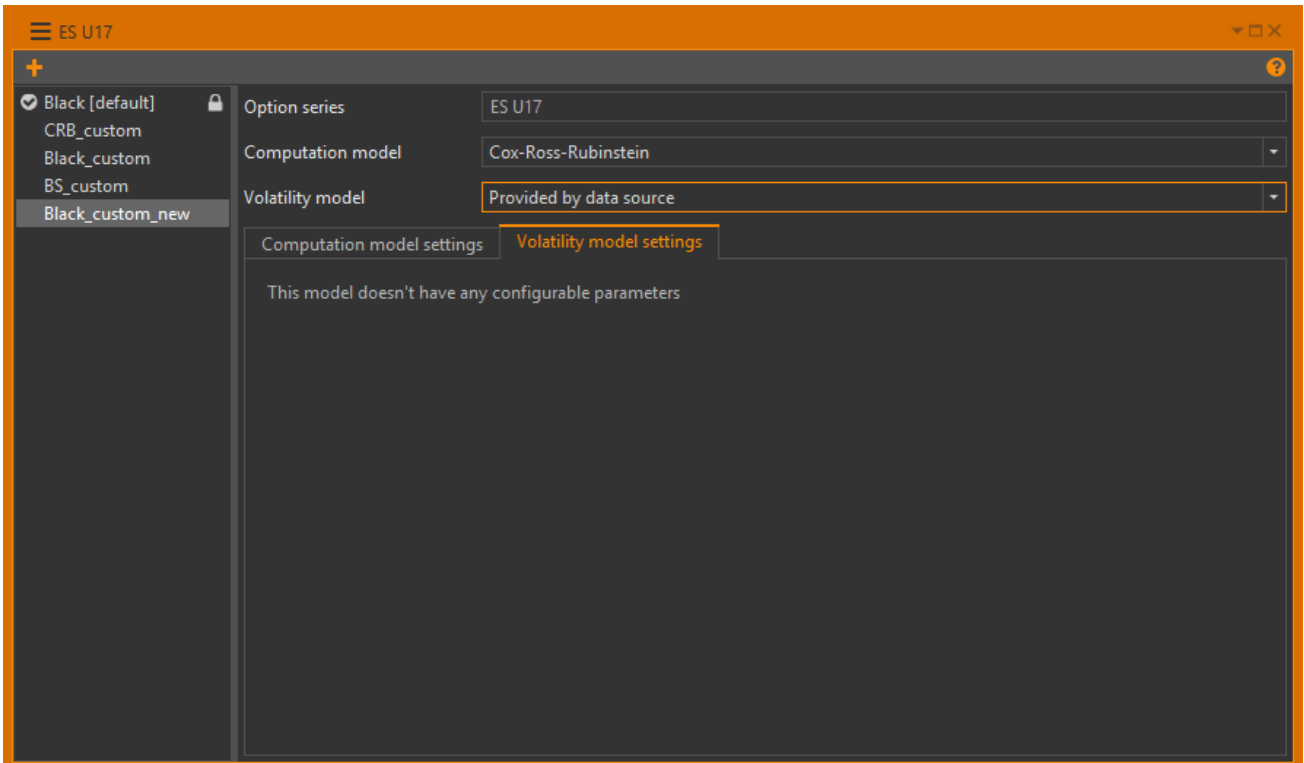
 : quik cgate. OptionWorkshop.

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



8 -

Provided by data source -



9 -

Define manually –

Define manually Volatility model setting

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

Option series: ES U17
Computation model: Cox-Ross-Rubinstein
Volatility model: Define manually

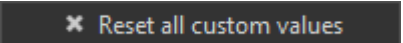
Computation model settings: Volatility model settings

Strike	Market value	Custom value
2170,0	13,6	
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	

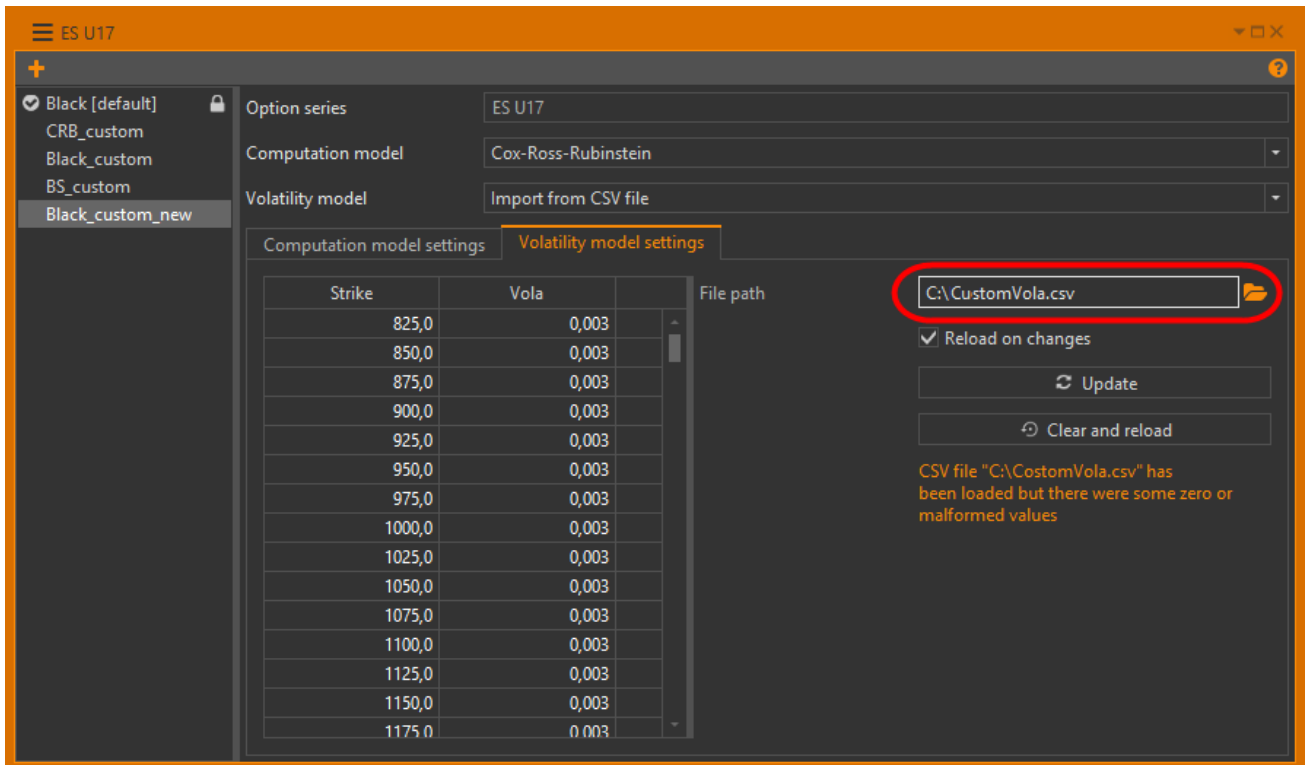
Export data to CSV
Reset all custom values

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

11 –

CSV,  , , Import from CSV file


Import from CSV file – CSV



ES U17

Option series: ES U17

Computation model: Cox-Ross-Rubinstein

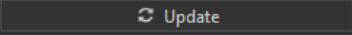
Volatility model: Import from CSV file

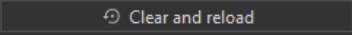
Computation model settings | **Volatility model settings**

Strike	Vola
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

File path: **C:\CustomVola.csv**

Reload on changes

 Update

 Clear and reload

CSV file "C:\CustomVola.csv" has been loaded but there were some zero or malformed values

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"
```

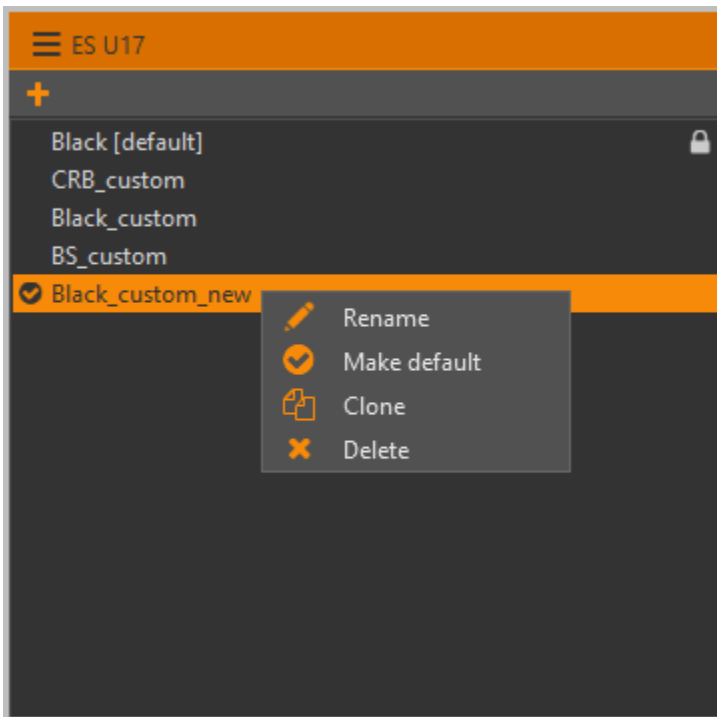
13 – CSV

:

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

:

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



14 –

(), .



15 -

What-if

The left screenshot shows the 'Option series' panel for 'ES U17'. The 'Option series' dropdown is set to 'ES U17'. The 'Computation model' is 'Black'. The 'Volatility model' is 'Define manually'. The 'Volatility model settings' tab is active, showing a table with columns for 'Strike', 'Market value', and 'Custom value'. The 'Market value' column contains the value 0.003 for all strikes. A red box highlights the 'Black_custom_new' option in the 'Option series' list.

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	

The right screenshot shows the 'What-if scenarios' panel for 'ES'. The 'Date and time' is set to 'Current value'. The 'Line color' is 'Black', 'Line thickness' is '1', and 'Line style' is 'Solid'. The 'Vola shift' is set to '0,000'. The 'Pricing model' dropdown is set to 'Black_custom_new', which is highlighted with a red box and a '2'. The table below shows columns for 'Strike' and 'Vola'.

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 .