

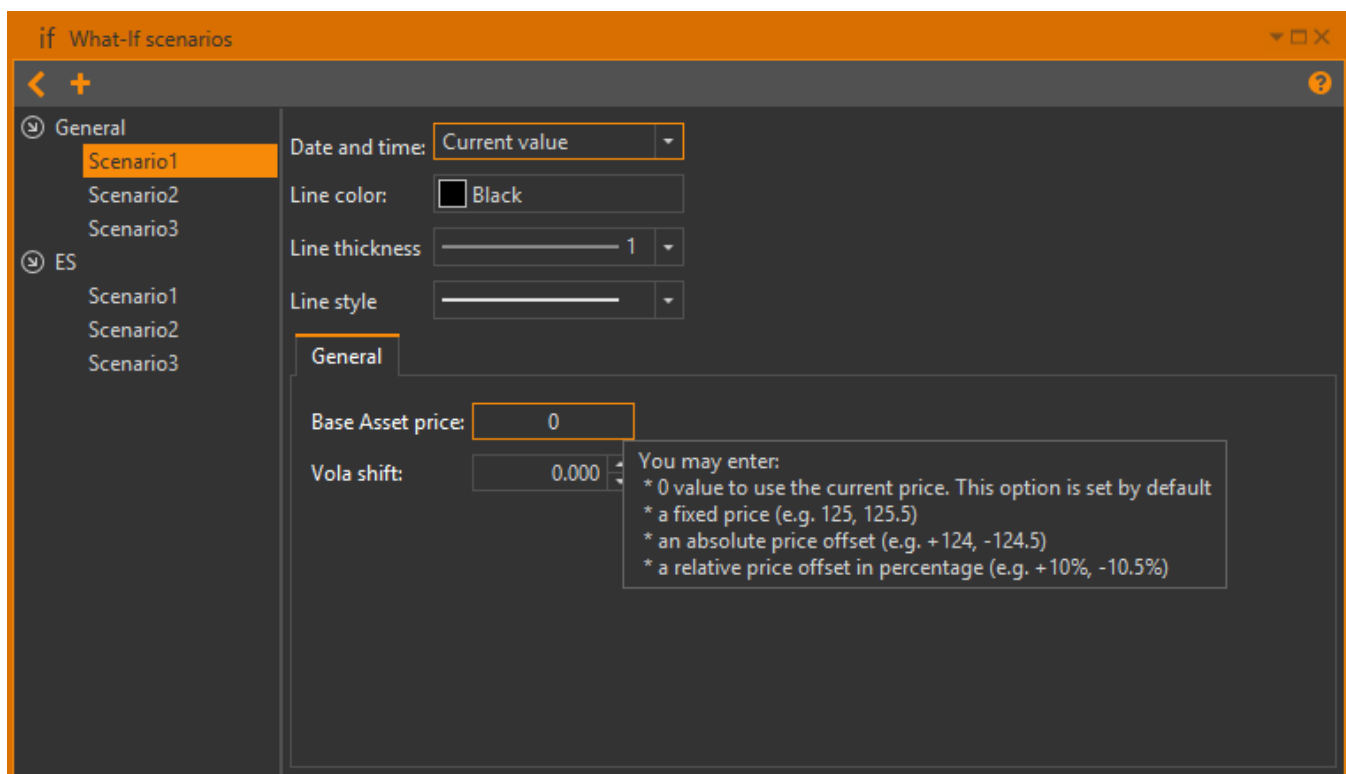
What-If

What-if . . . , .

OptionWorkshop :

- — (: , ,) ;
- — . .

What-If scenarios **if** (. 1).



1 – What-If scenarios



/

$$\vdots$$

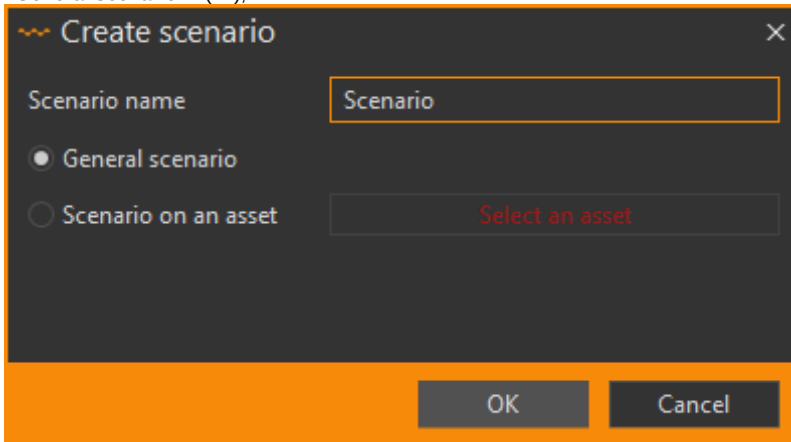
1. What-If – ;
2. .

$$\vdots$$

1.  What-If scenarios;

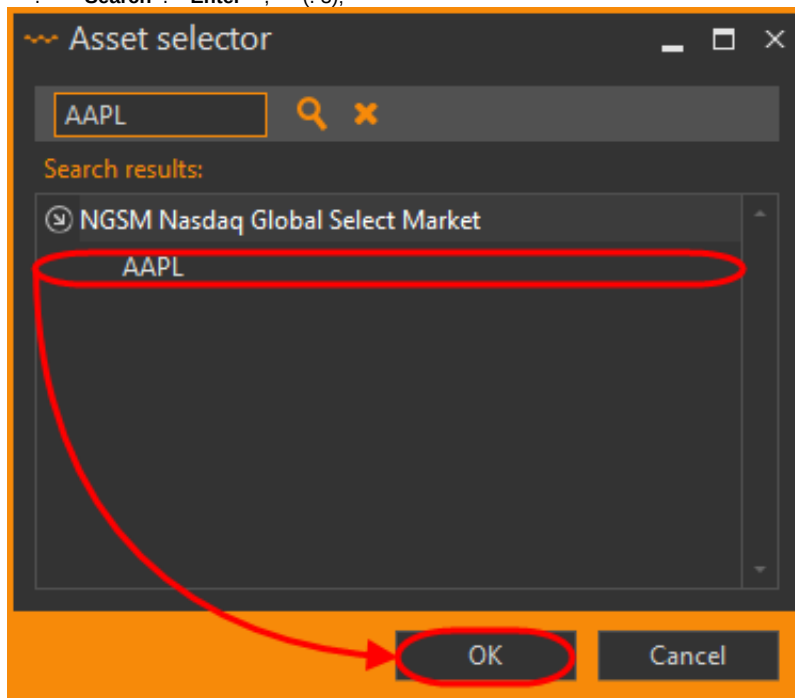
2. Scenarios name;
3. General scenario (. 2);



The 'Create scenario' dialog box has a title bar with a close button. It contains a 'Scenario name' text field with the value 'Scenario'. Below it are two radio buttons: 'General scenario' (selected) and 'Scenario on an asset'. The 'Scenario on an asset' option is disabled, showing a red 'Select an asset' message. At the bottom are 'OK' and 'Cancel' buttons.

2 –
:

- a. Scenario on an asset;
- b. Select an asset;
- c. Search . Enter , (. 3);



The 'Asset selector' dialog box has a search bar at the top containing 'AAPL' with a magnifying glass icon and a close button. Below the search bar, it says 'Search results:'. A list box shows two items: 'NGSM Nasdaq Global Select Market' and 'AAPL'. The 'AAPL' item is highlighted with a red oval. A red arrow points from this oval to the 'OK' button at the bottom, which is also circled in red. A 'Cancel' button is next to it.

- d. OK (. 3).

4. OK .

Create scenario

Scenario name

Scenario

☐ General scenario

☒ Scenario on an asset

AAPL

OK

Cancel

General, (. 5) :

if What-If scenarios

< +

General

Scenario1

Scenario2

Scenario3

ES

Scenario1

Scenario2

Scenario3

General

Date and time: Current value

Line color: Black

Line thickness: 1

Line style: Solid line

Volatile: ☒

Base Asset price: 0

Vola shift: 0.000

You may enter:

- * 0 value to use the current price. This option is set by default
- * a fixed price (e.g. 125, -125.5)
- * an absolute price offset (e.g. +124, -124.5)
- * a relative price offset in percentage (e.g. +10%, -10.5%)

- **Date, Time** – . :
 - Current value – ();

Current value
6 –
Absolute value – ;
Absolute value
Date: 03/05/2013
Time: 14:09

- **Relative value** – . «+» , «-» – .

Relative value

Offset: + -

Days: 1

Hours: 0

Minutes: 0

8 –

- **Line color** – . ;
- **Line thickness** – ;
- **Line style** – (,) ;
- **Base asset price** – . :
 - «0» – () ;
 - «100500» – ;
 - «+100» – 100;
 - «-500» – 500;
 - «+10%» – 10%;
 - «-5%» – 5%.
- **Vola shift** –

, (. 9).

if What-If scenarios

< +

General

Scenario1

Scenario2

Scenario3

ES

Scenario1

Scenario2

Scenario3

Date and time: Current value

Line color: #FFF5AF01

Line thickness: 1

Line style:

CME.ES.F.M16

ES 6/17/2016

CME.ES.F.U16

ES 9/16/2016

Price: 100

9 –

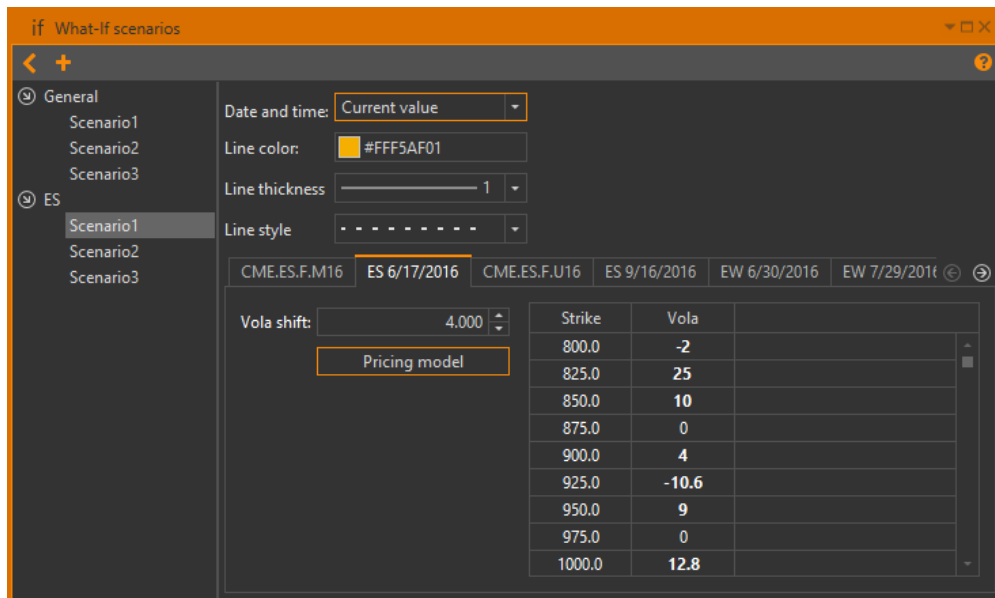
:

- **Date, Time** – (.. /).
 - **Current value** – () ;
 - **Absolute value** – ;
 - **Relative value** – .
- **Line color** – ;
- **Base asset price** – .



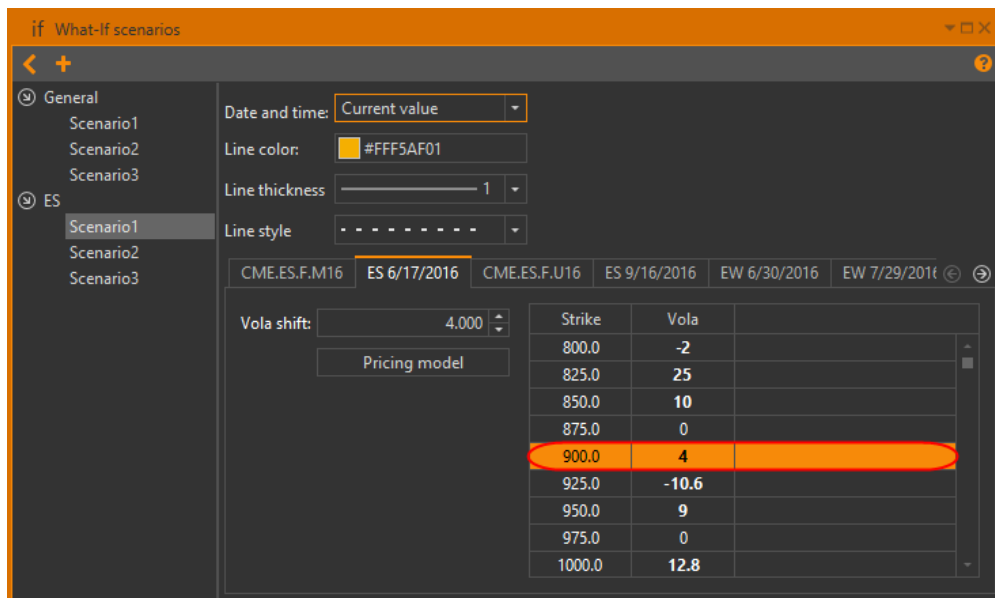
/

, , «ES 6/17/2016», «ES 9/16/2016».



10 –

(, «0», «20», «-8.5»). . , Enter .



11 –

- .
- :
- «50» – ;
 - «+10» – 10;
 - «-5» – 5. .

$$V_{\text{final}} = V_{\text{market}} + V_{\text{offset}} + V_{\text{shift}}$$

- «+10%» – 10%;
- «-5%» – 5%. .

$$V_{\text{final}} = V_{\text{market}} * (1 + V_{\text{offset}} \% / 100\%) + V_{\text{shift}}$$

«0». . . - .



. . .

Futures price (. 12) :

if What-If scenarios

< + ?

General

Scenario1

Scenario2

Scenario3

ES

Scenario1

Scenario2

Scenario3

Date and time: Current value

Line color: #FFF5AF01

Line thickness: 1

Line style: - - - - -

CME.ES.F.M16 ES 6/17/2016 CME.ES.F.U16 ES 9/16/2016

Price: 100

12 –

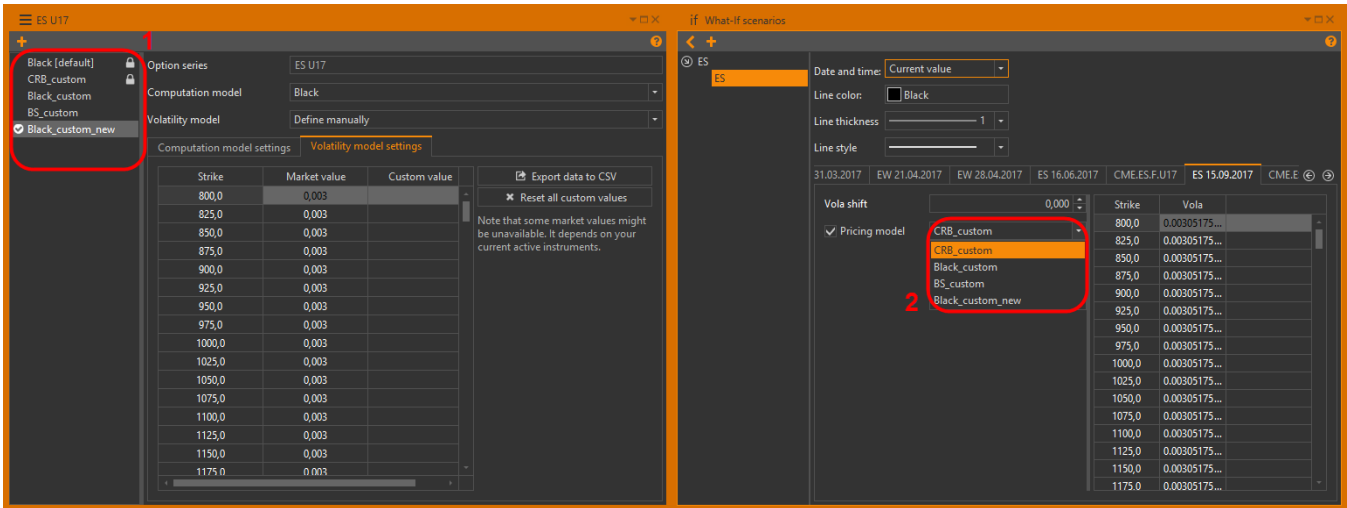
- – 0 . . ;
- – . . , 125.5, 125.0, 125;
- – (,), . . , +124.5, -124.5, +124, -124. . ;

$$P_{\text{final}} = P_{\text{market}} + P_{\text{offset}}$$

- – () , . . , +10.5%, -10.5%, +10%, -10%. .

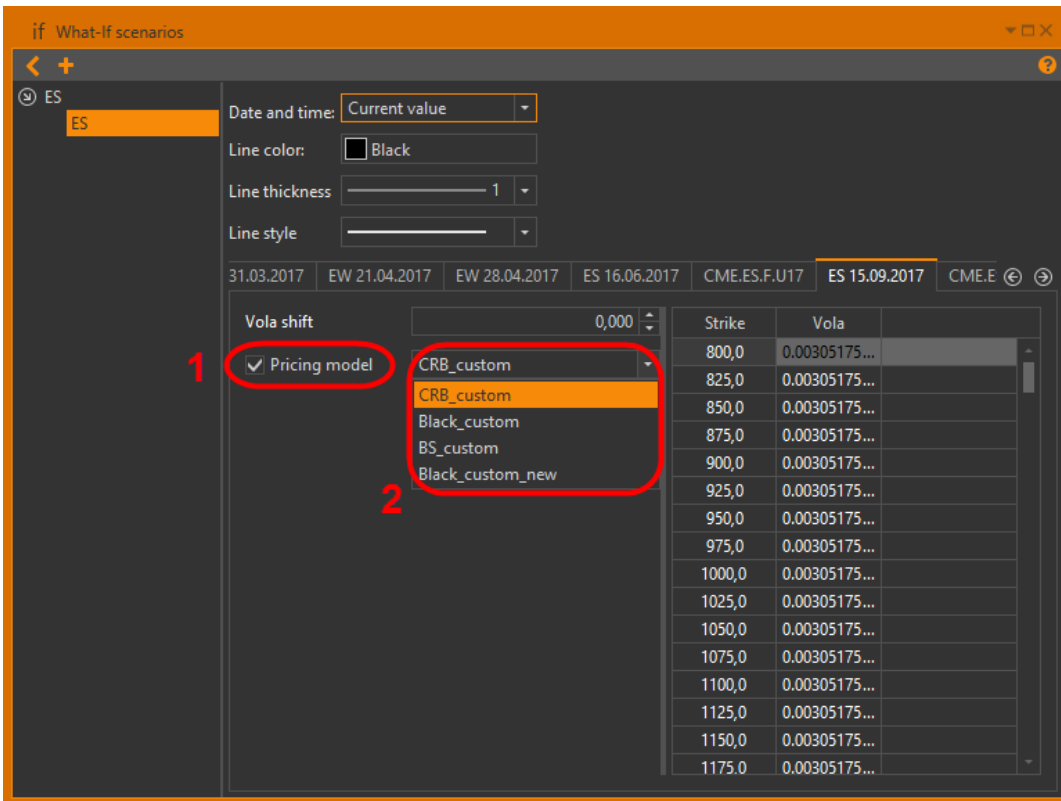
$$P_{\text{final}} = P_{\text{market}} * (1 + P_{\text{offset}}\% / 100\%)$$

. . .



13 –

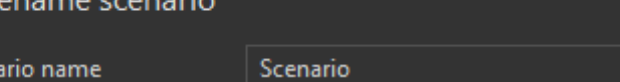
Pricing model



14 –

, what-if .

Rename , .



Rename scenario

Scenario name

Scenario

OK Cancel

15 –

OK.

$$\vdots$$

- Delete , OK ,
- Delete , OK .



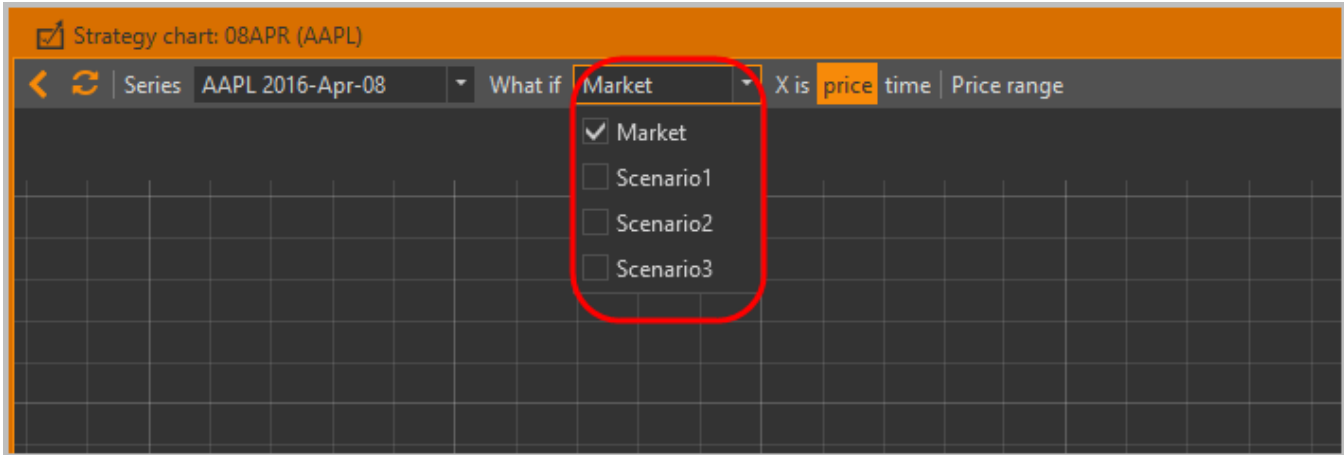
(. 14).

The screenshot shows the 'What-if' dropdown menu in the software interface. The menu is open, displaying a list of options: 'Market' (which is selected and highlighted with a red circle), 'Scenario1', 'Scenario2', 'Scenario3', 'Scenario1', 'Scenario2', and 'Scenario3'. The background shows the 'Accounts' and 'Strategies' panels, with 'AAPL' and 'GOOG' listed under 'Accounts' and 'Strategies1' and 'Strategies2' listed under 'Strategies'.

16 -

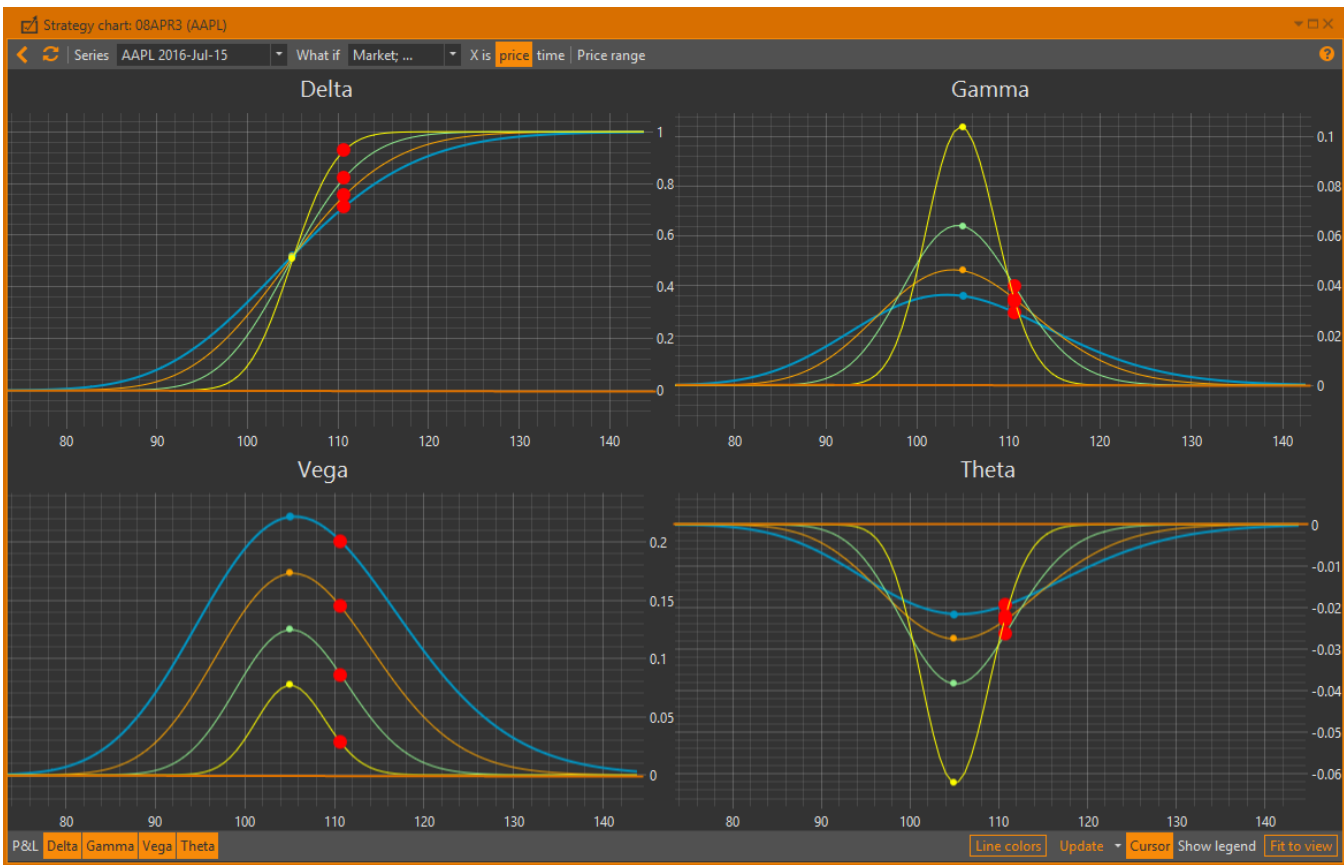
Market

(. 15).



17 –

Refresh () Click to apply changes. 16



18 –

Market. .