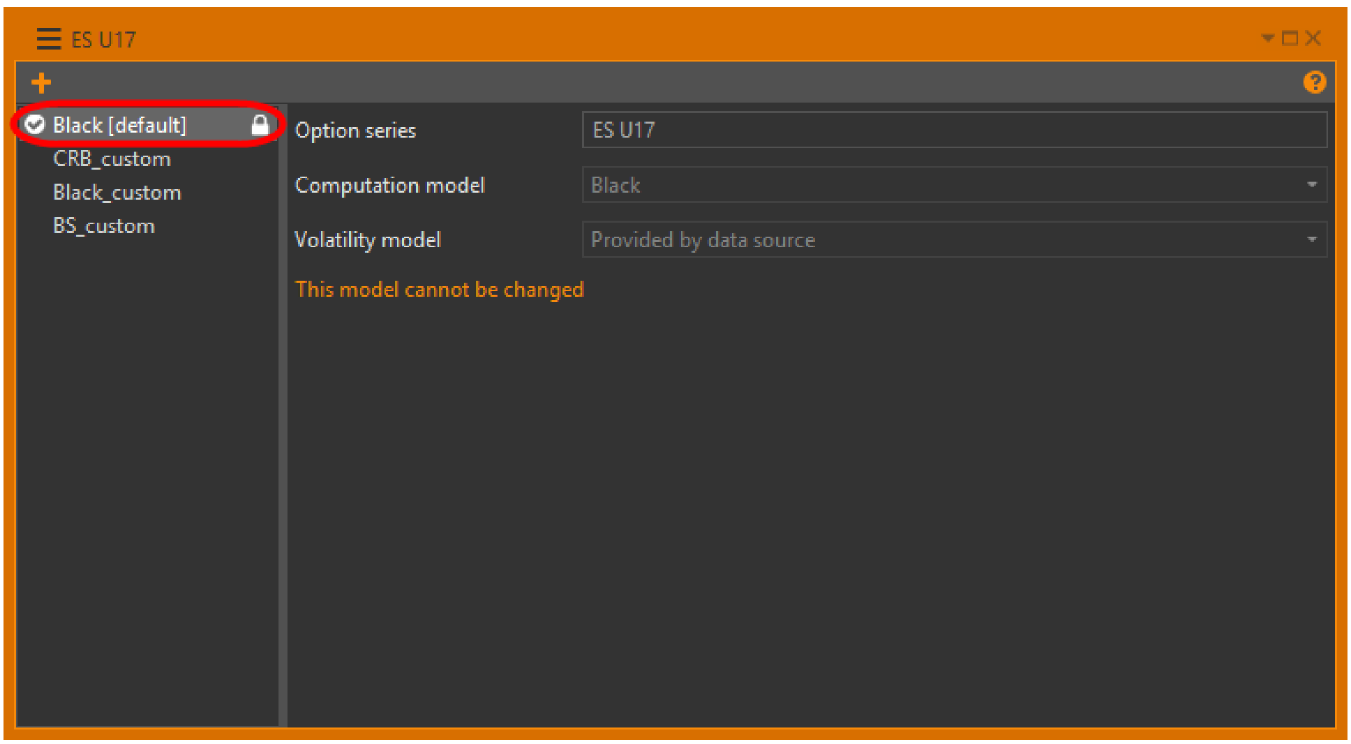
:

-
-
-
    -
    -
        - 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]**) ( ).



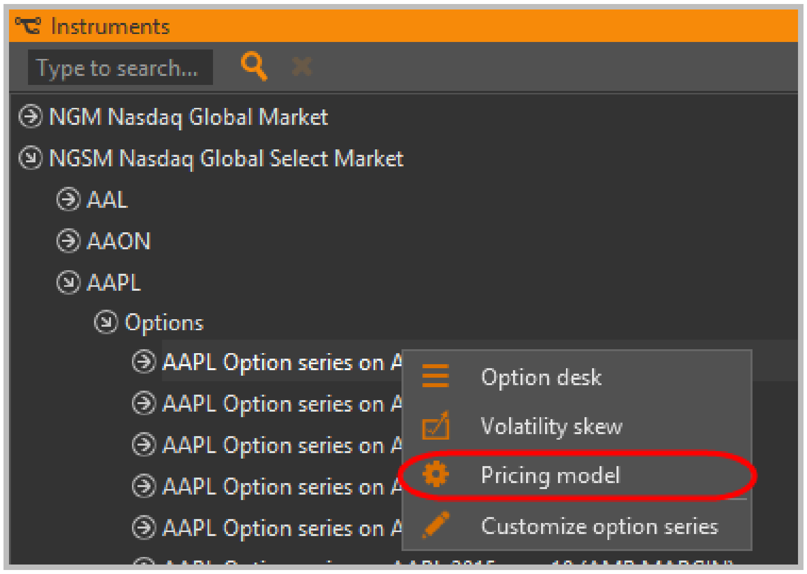
1 –

. () , , .

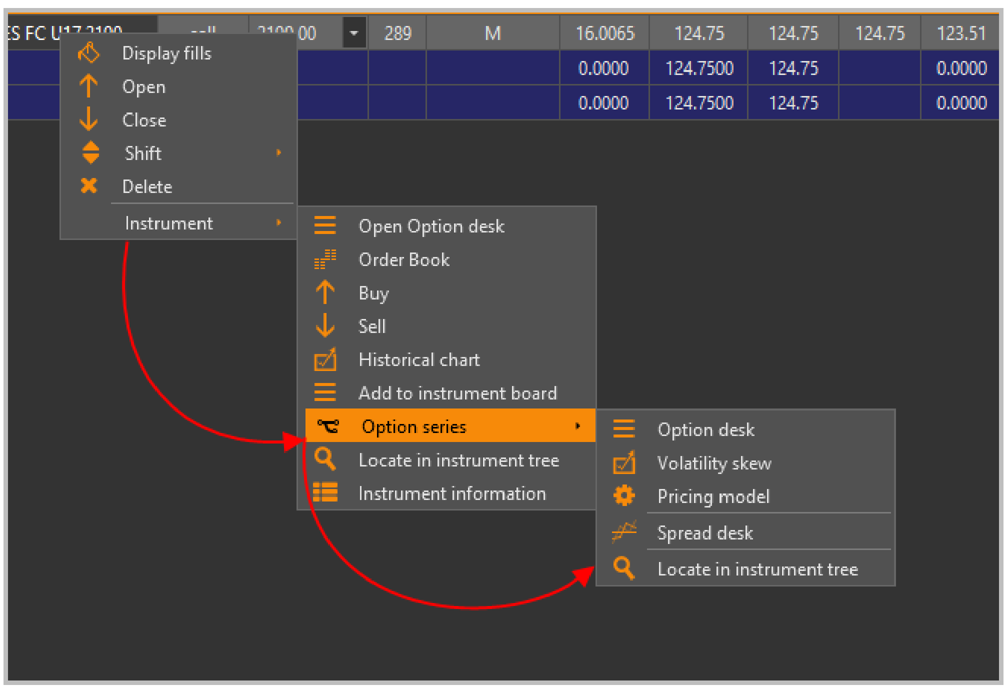
:

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

(**Pricing model**) .

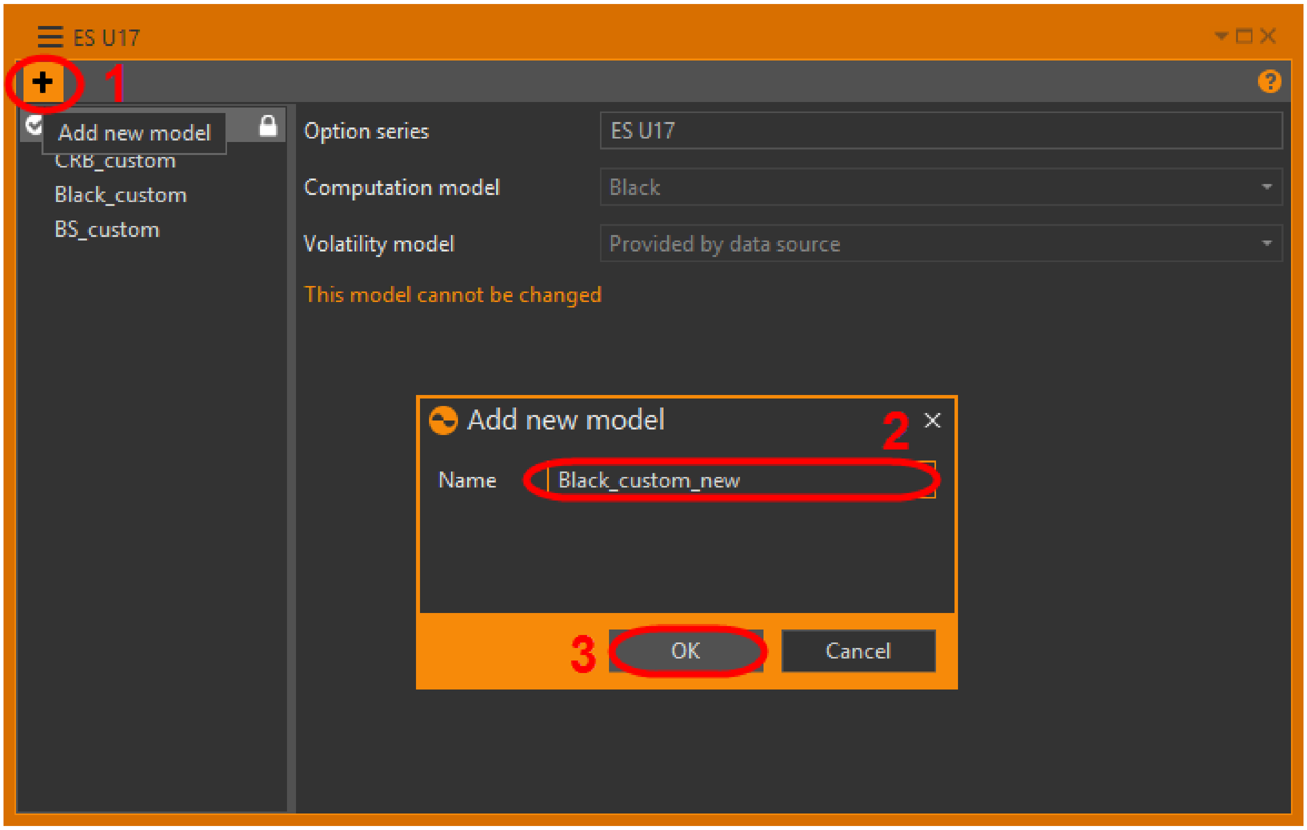


2 –



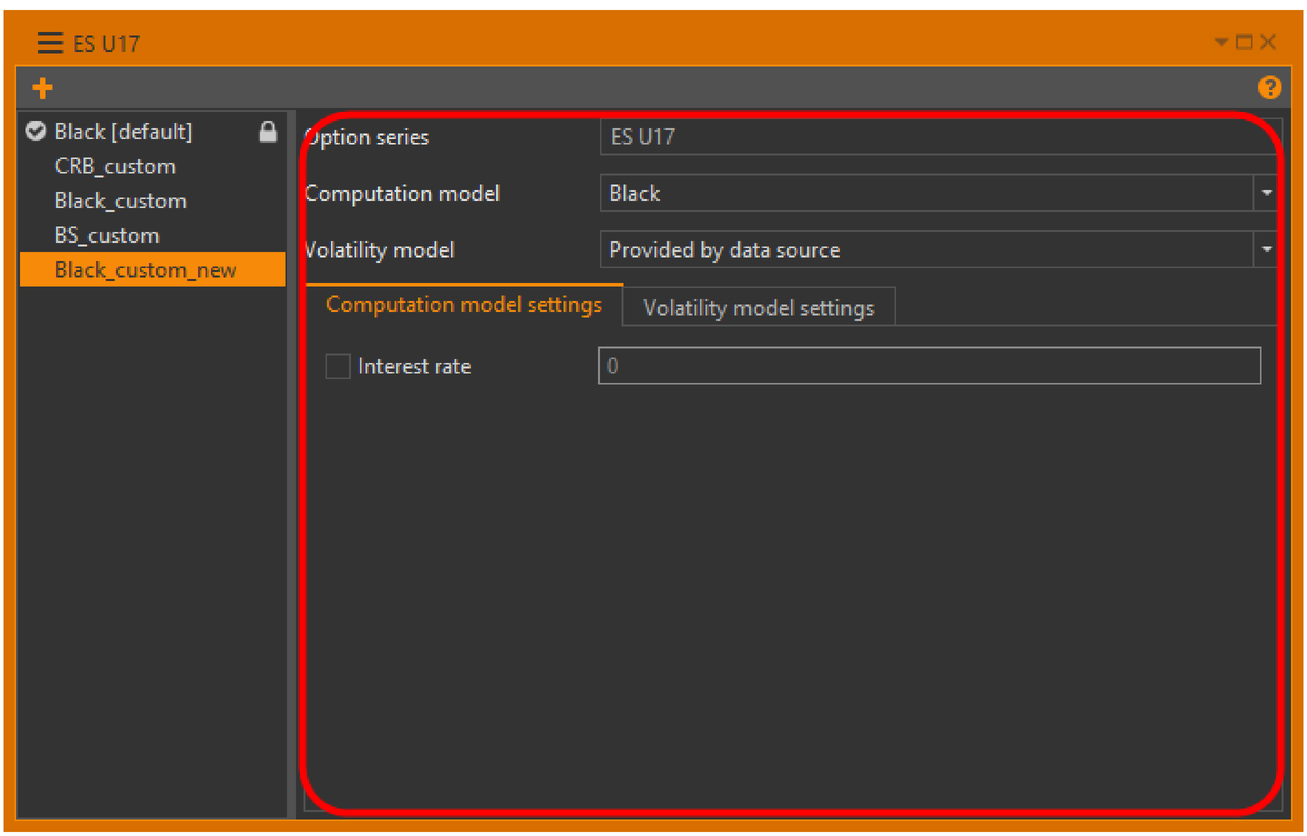
3 –

Add model .


ES U17
1
Add new model
CRB_custom
Black_custom
BS_custom
Option series
ES U17
Computation model
Black
Volatility model
Provided by data source
This model cannot be changed
Add new model
2
Name
Black_custom_new
3
OK
Cancel

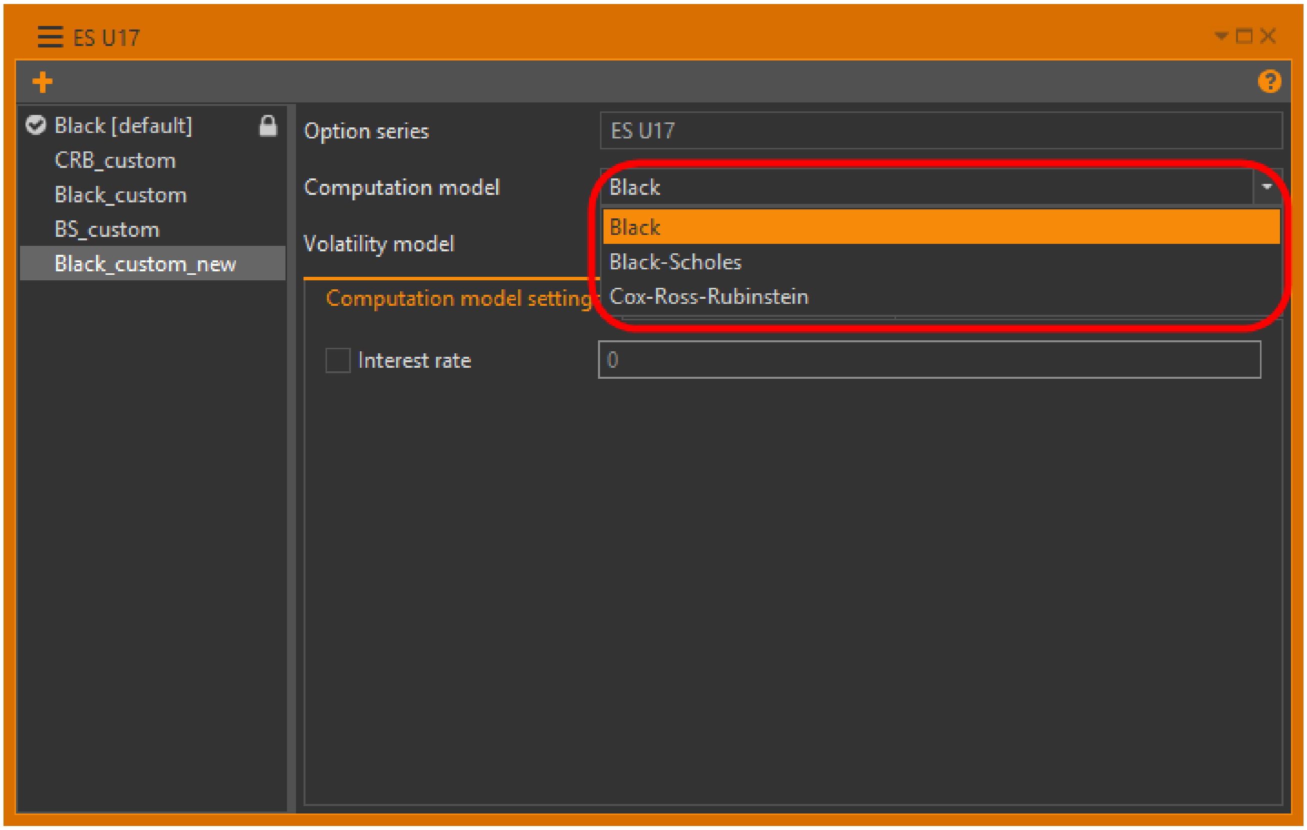
4 –

.


ES U17
Black [default]
CRB_custom
Black_custom
BS_custom
Black_custom_new
Option series
ES U17
Computation model
Black
Volatility model
Provided by data source
Computation model settings
Volatility model settings
Interest rate
0

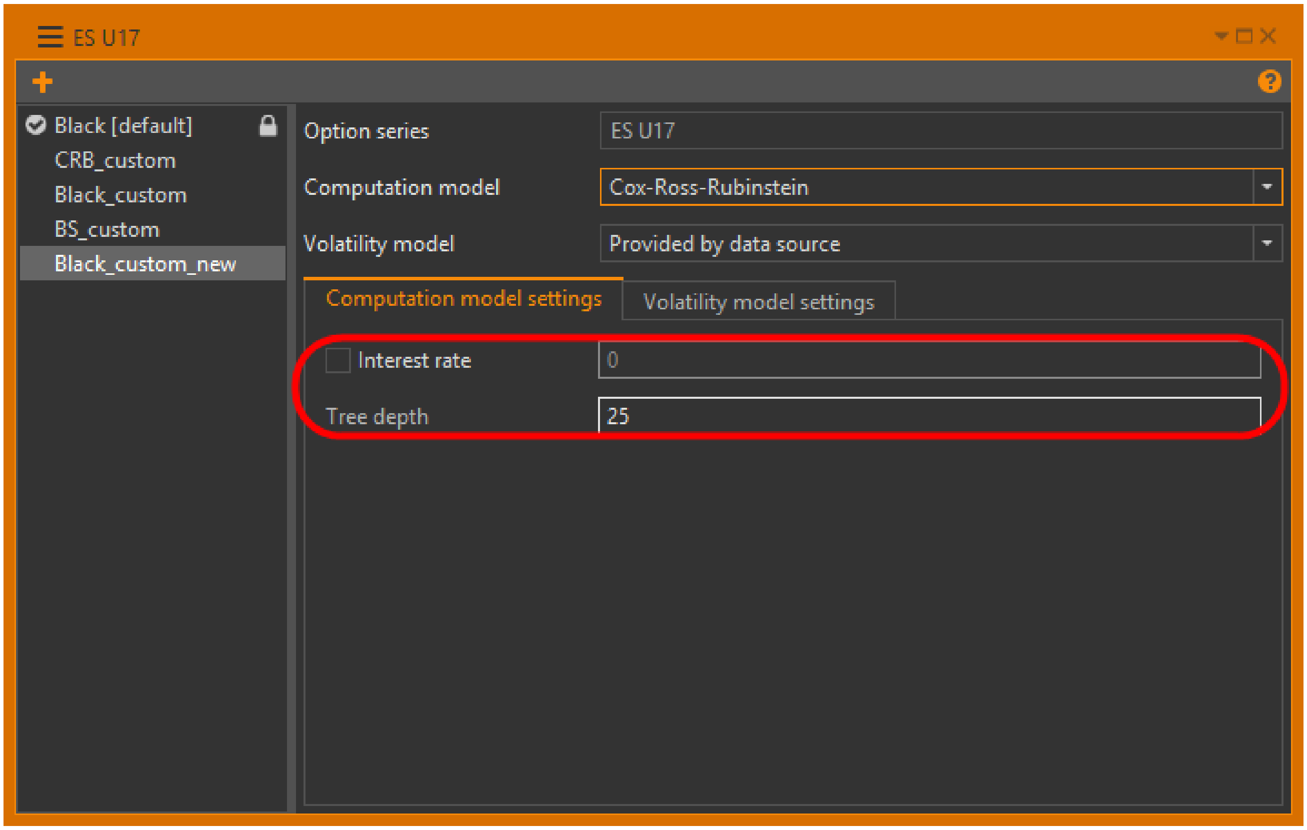
5 –

Computation model.



6 –

Computation model settings , .



7 –

1 .

1 –

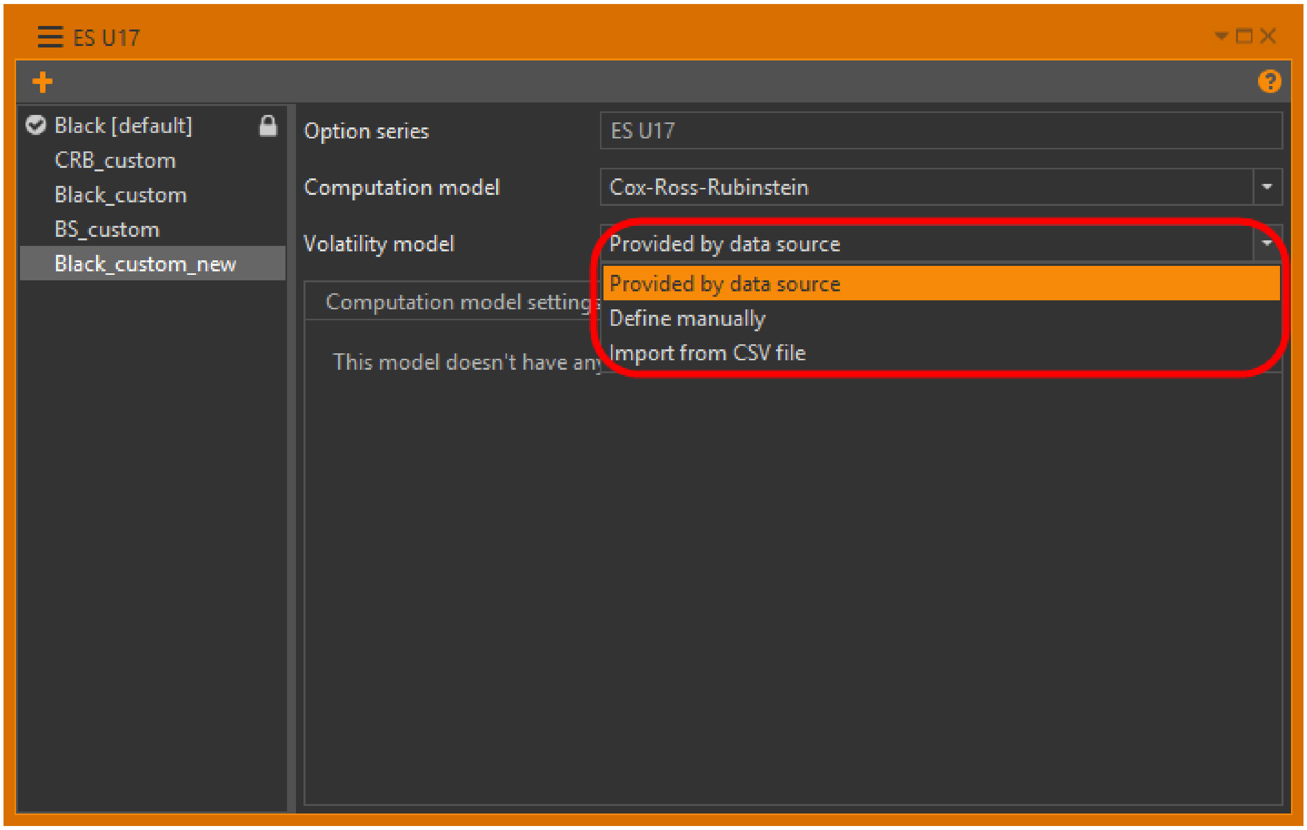
Black-Scholes	
Black	
Cox-Ross-Rubinstein	, , . , **Interest rate**, .

Volatility model:

- **Provided by data source** – . ;

> ⓘ : quik cgate. OptionWorkshop.

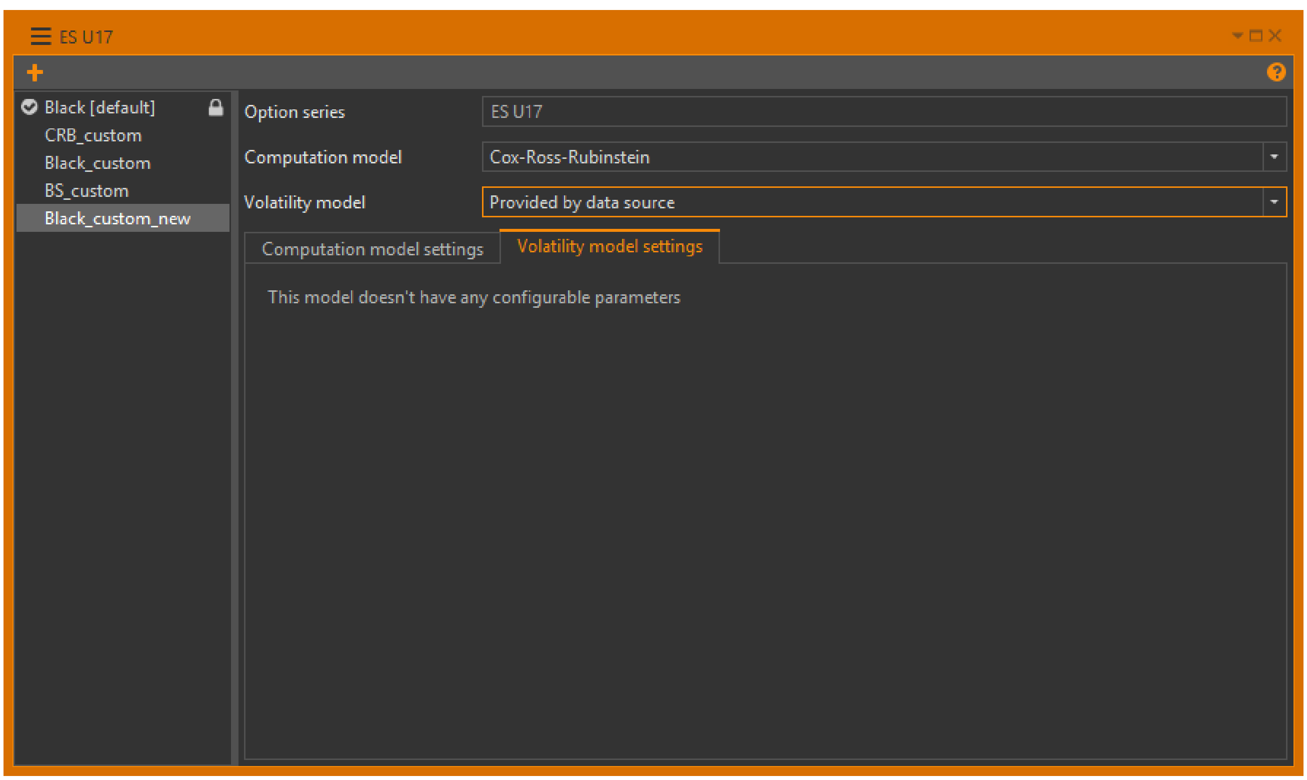
- **Define manually** – ;
- **Import from CSV file** – , CSV .



8 –

Provided by data source –

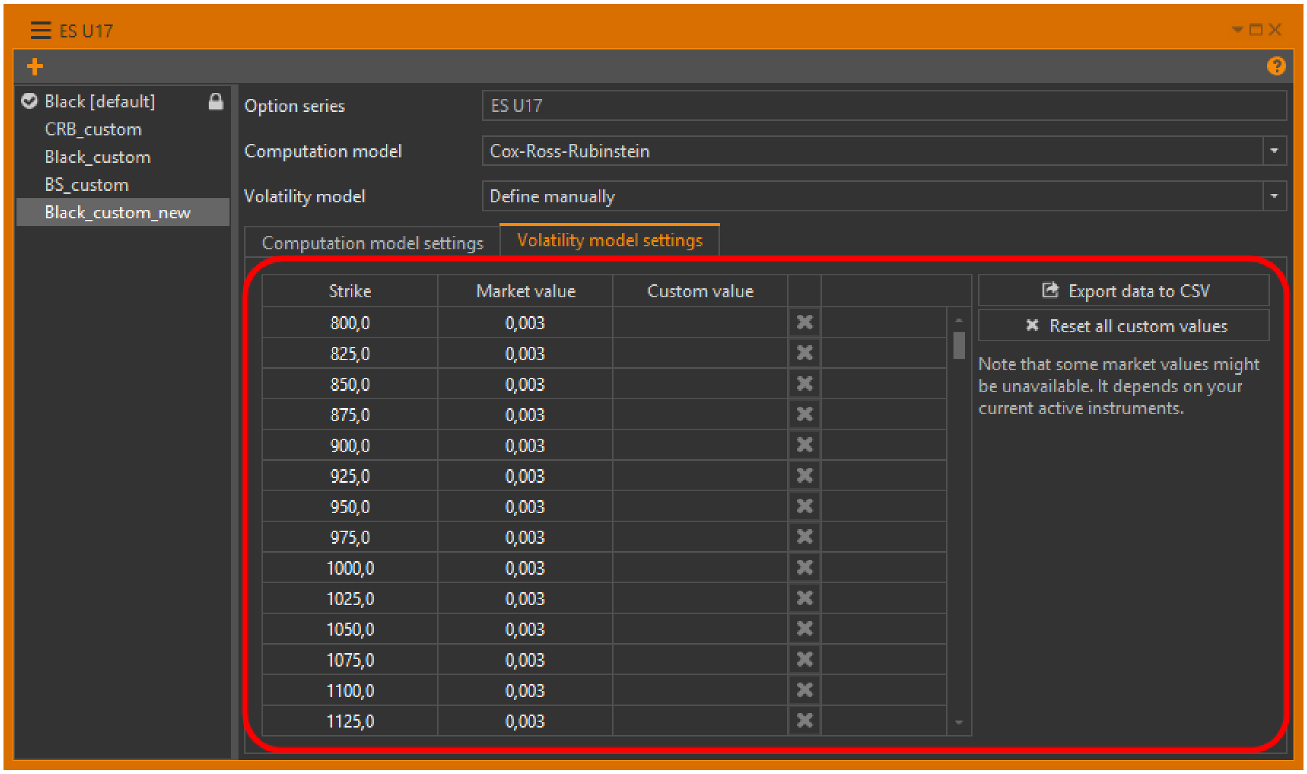
. .



9 –

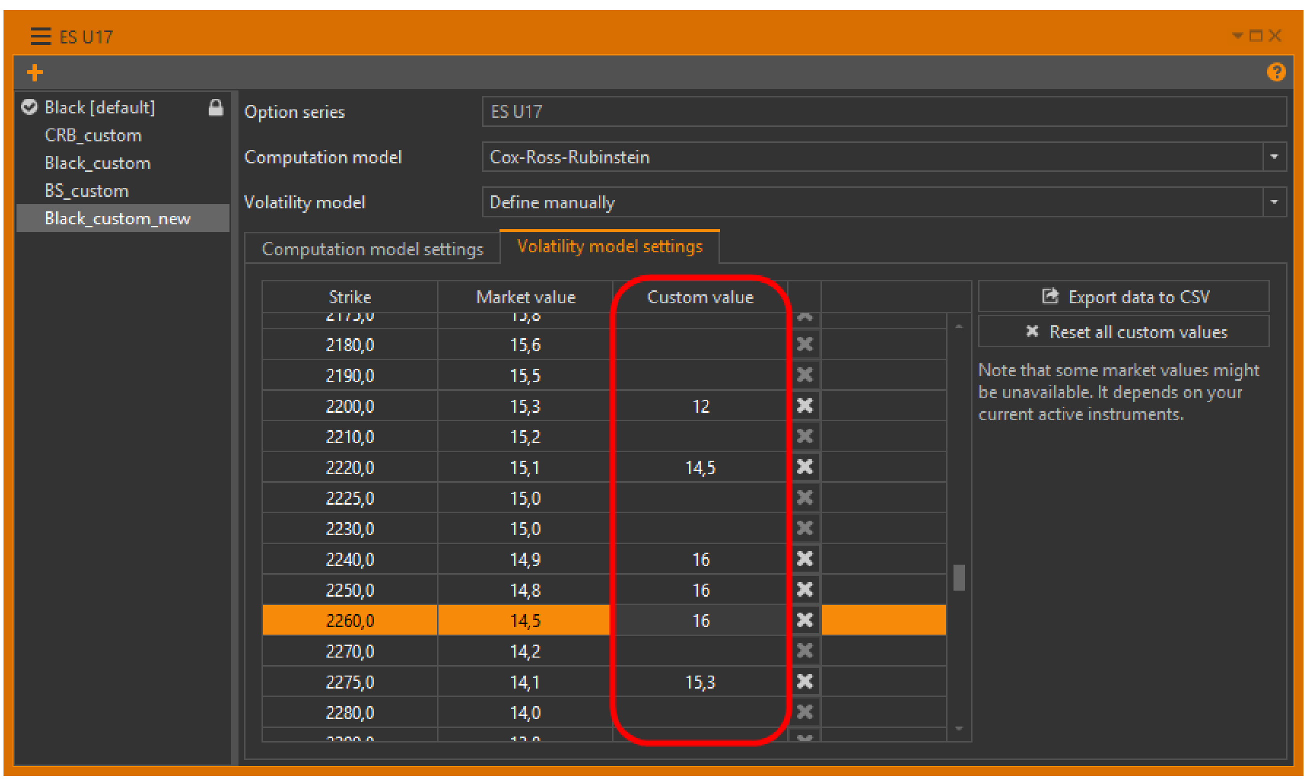
Define manually –

Define manually **Volatility model setting** , .



10 –

Custom value . .



11 –

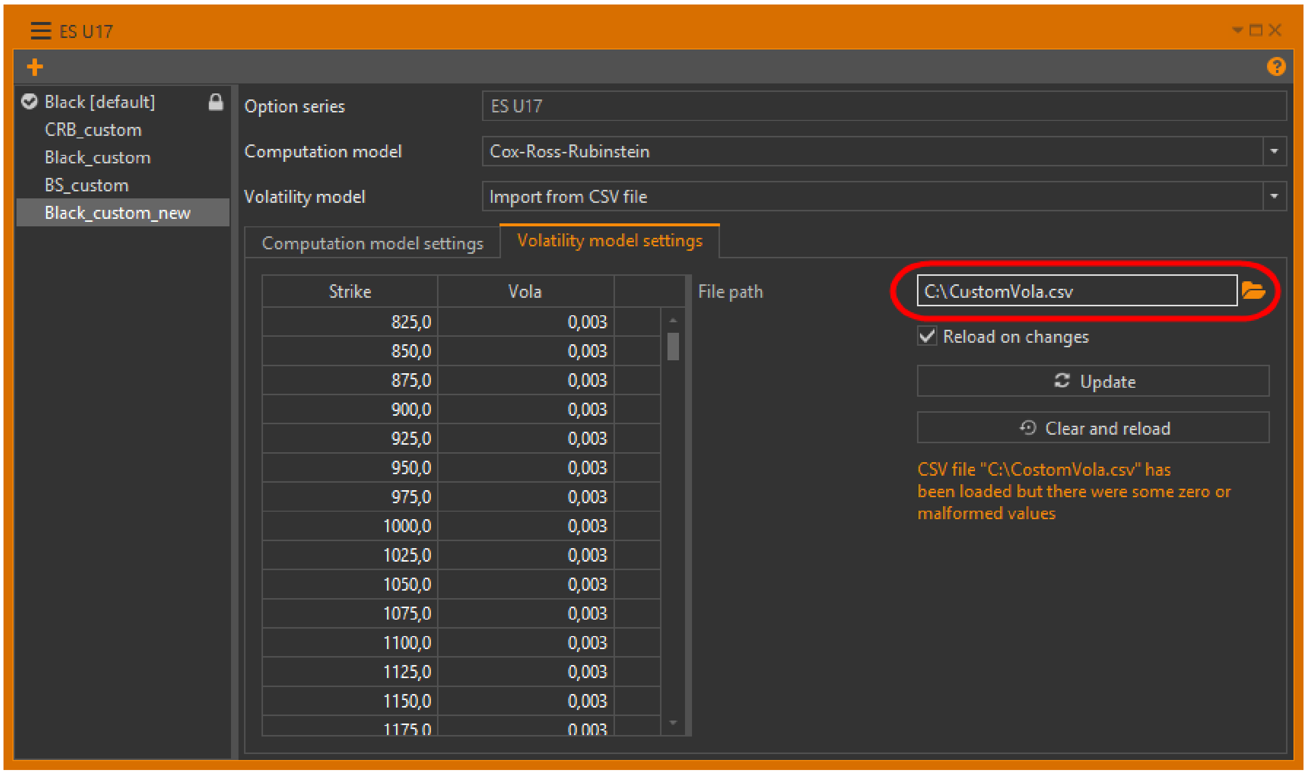
.

CSV , Export data to CSV . , , **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"
```

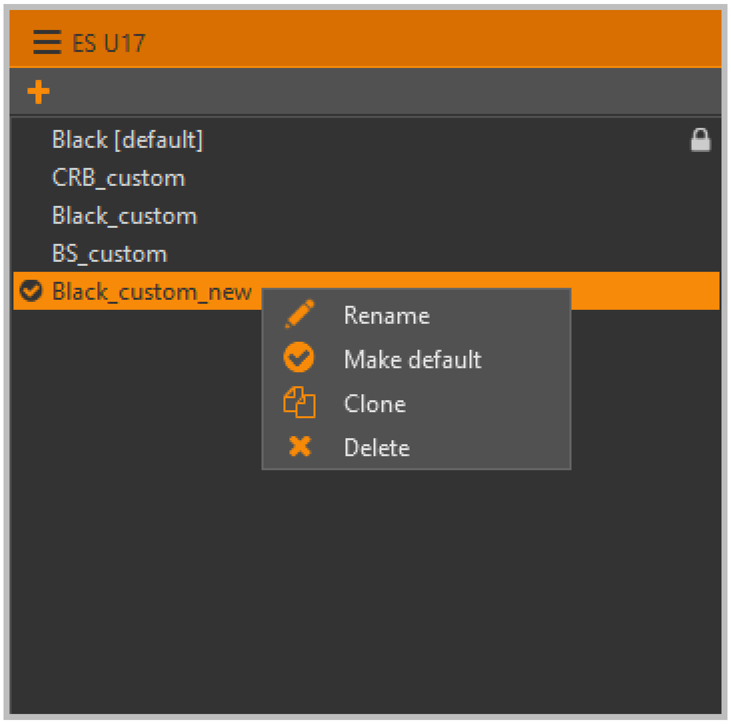
13 – CSV

:

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

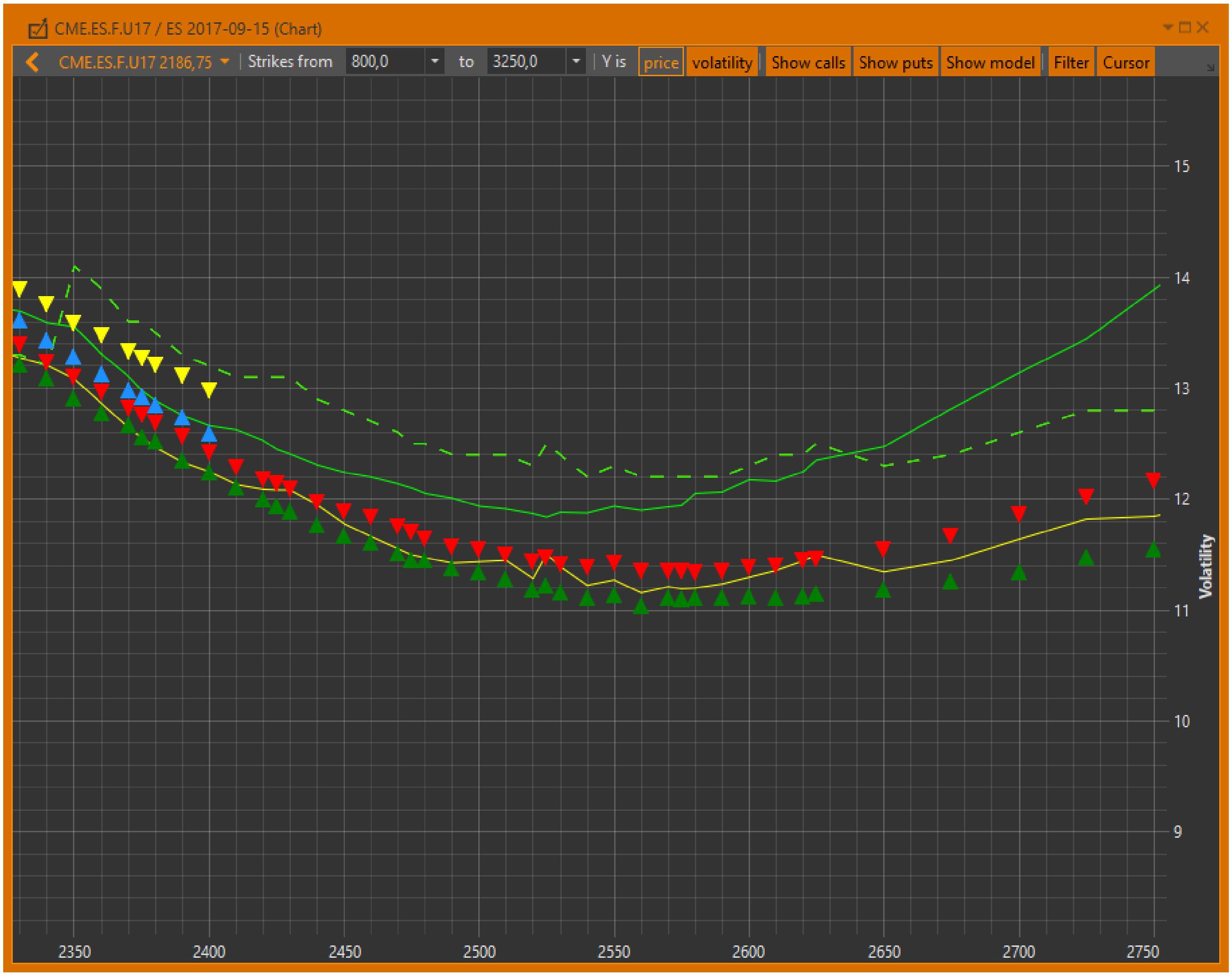
:

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


ES U17
Black [default]
CRB_custom
Black_custom
BS_custom
Black_custom_new
Rename
Make default
Clone
Delete

14 –

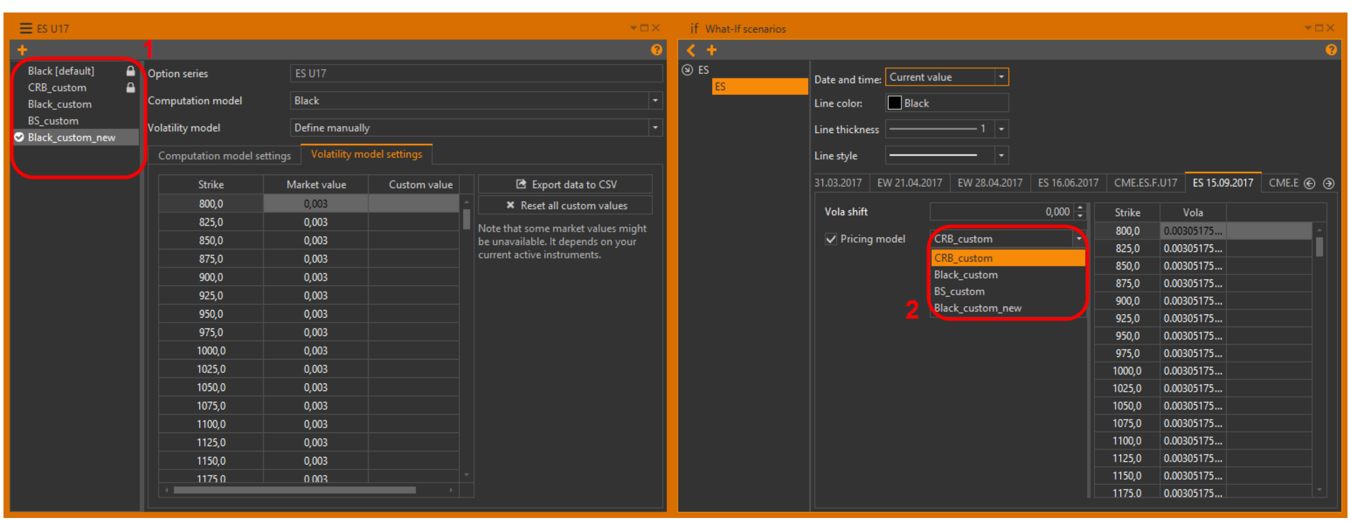
( ), .


CME.ES.F.U17 / ES 2017-09-15 (Chart)
CME.ES.F.U17 2186,75
Strikes from
800,0
to
3250,0
Y is
price
volatility
Show calls
Show puts
Show model
Filter
Cursor
15
14
13
12
11
10
9
Volatility
2350
2400
2450
2500
2550
2600
2650
2700
2750

15 –

What-if

, .


ES U17
1
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
825,0
850,0
875,0
900,0
925,0
950,0
975,0
1000,0
1025,0
1050,0
1075,0
1100,0
1125,0
1150,0
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.
What-If scenarios
ES
Date and time:
Current value
Line color:
Black
Line thickness
1
Line style
31.03.2017
EW 21.04.2017
EW 28.04.2017
ES 16.06.2017
CME.ES.F.U17
ES 15.09.2017
Vola shift
0,000
Pricing model
CRB_custom
CRB_custom
Black_custom
BS_custom
Black_custom_new
2
Strike
Vola
0.00305175...

, what-if .