

-
-
-
-
-
- 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

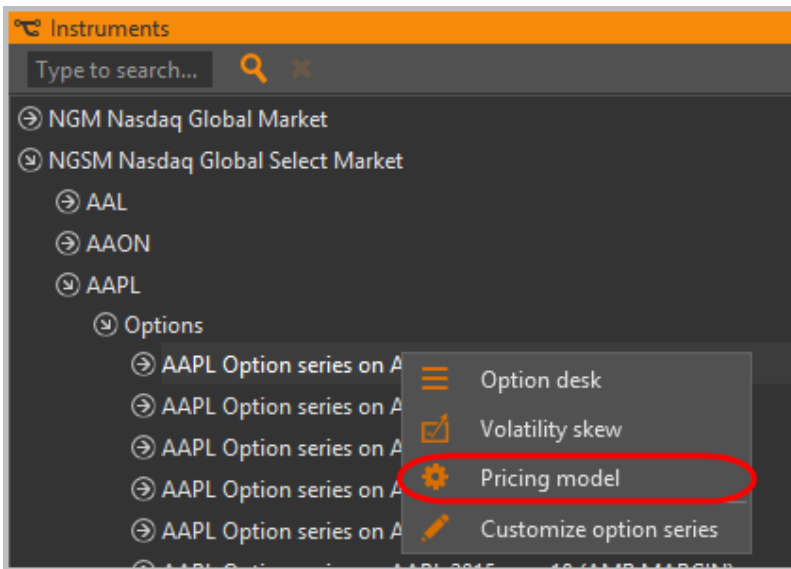
1-

• 0, , 

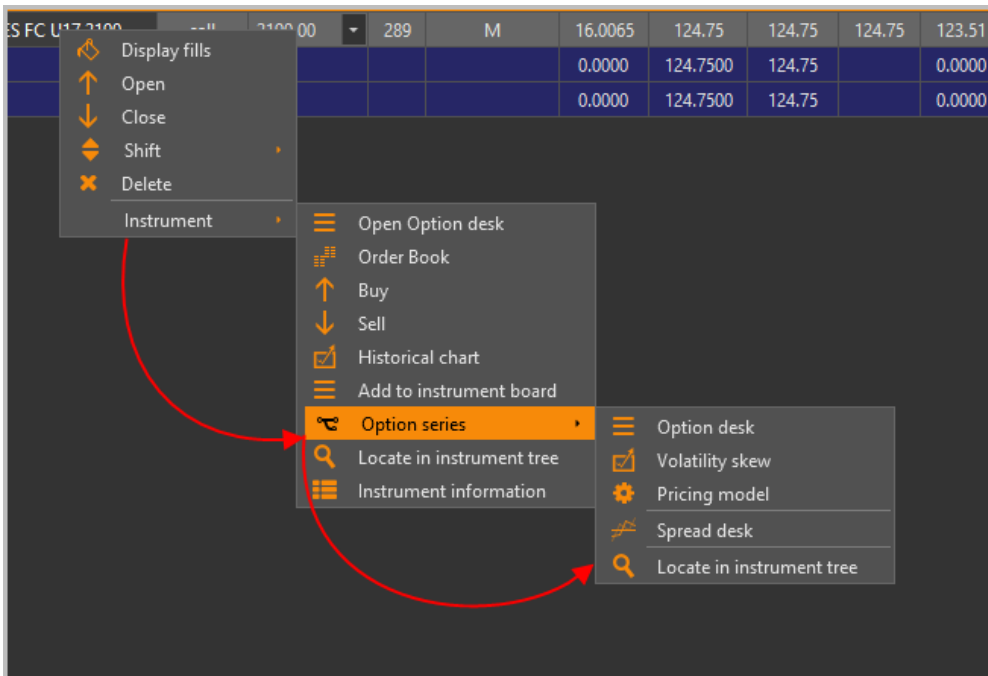
-  :

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

(Pricing model)

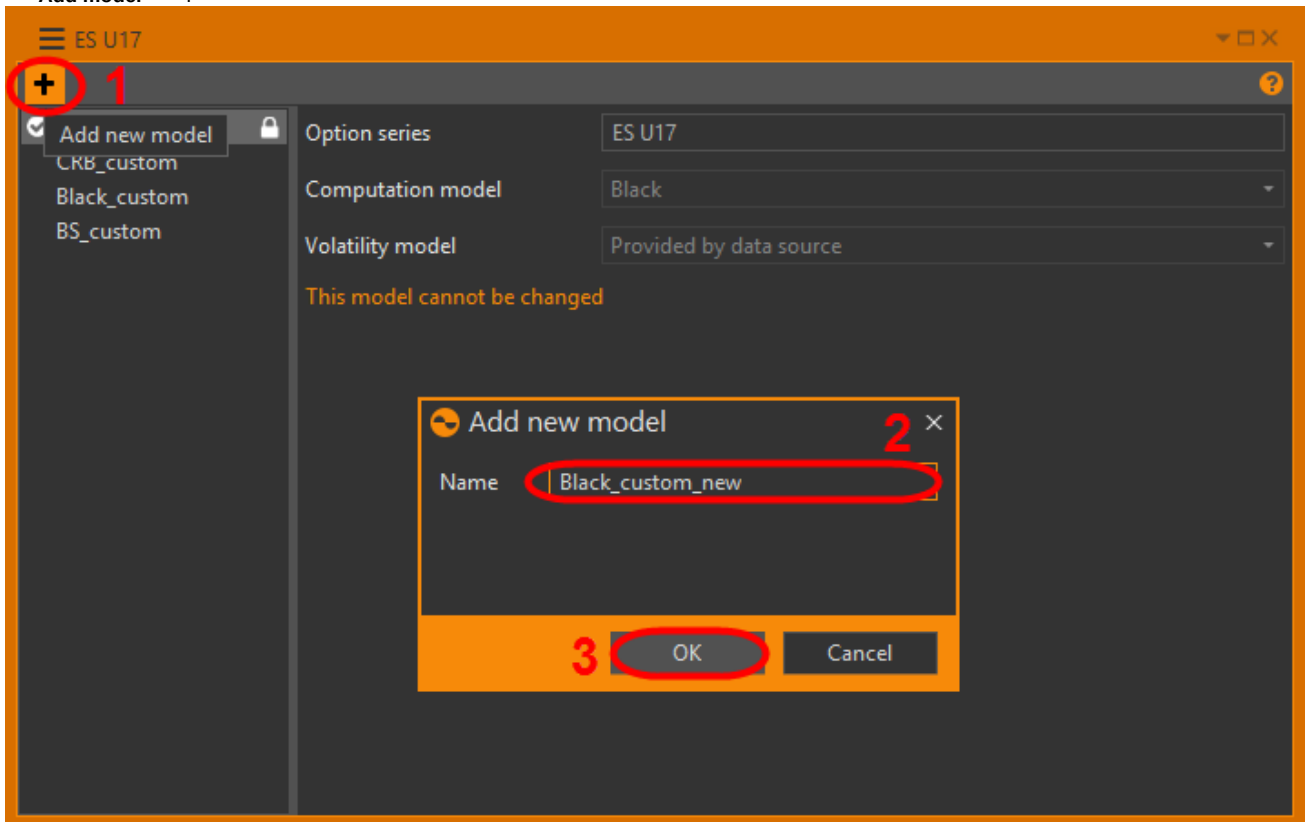


2 –

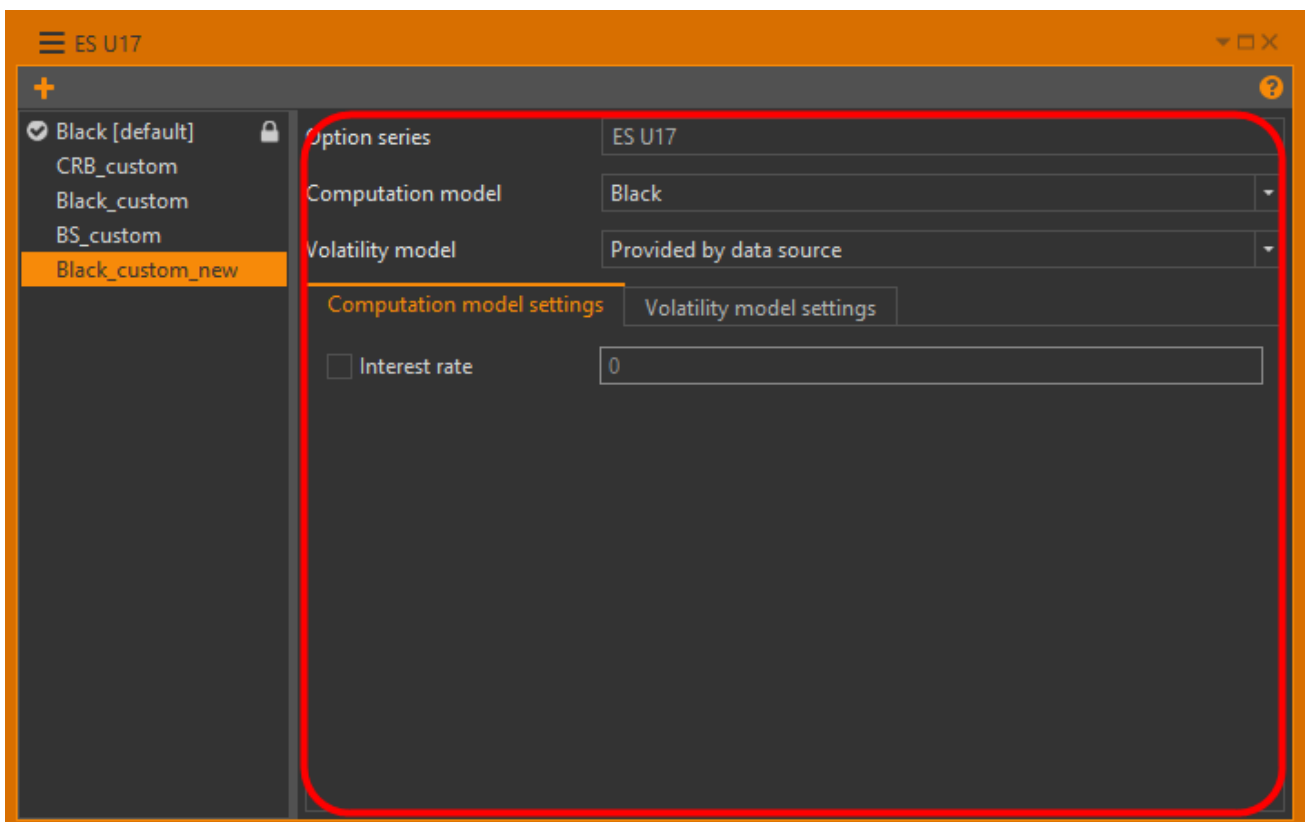


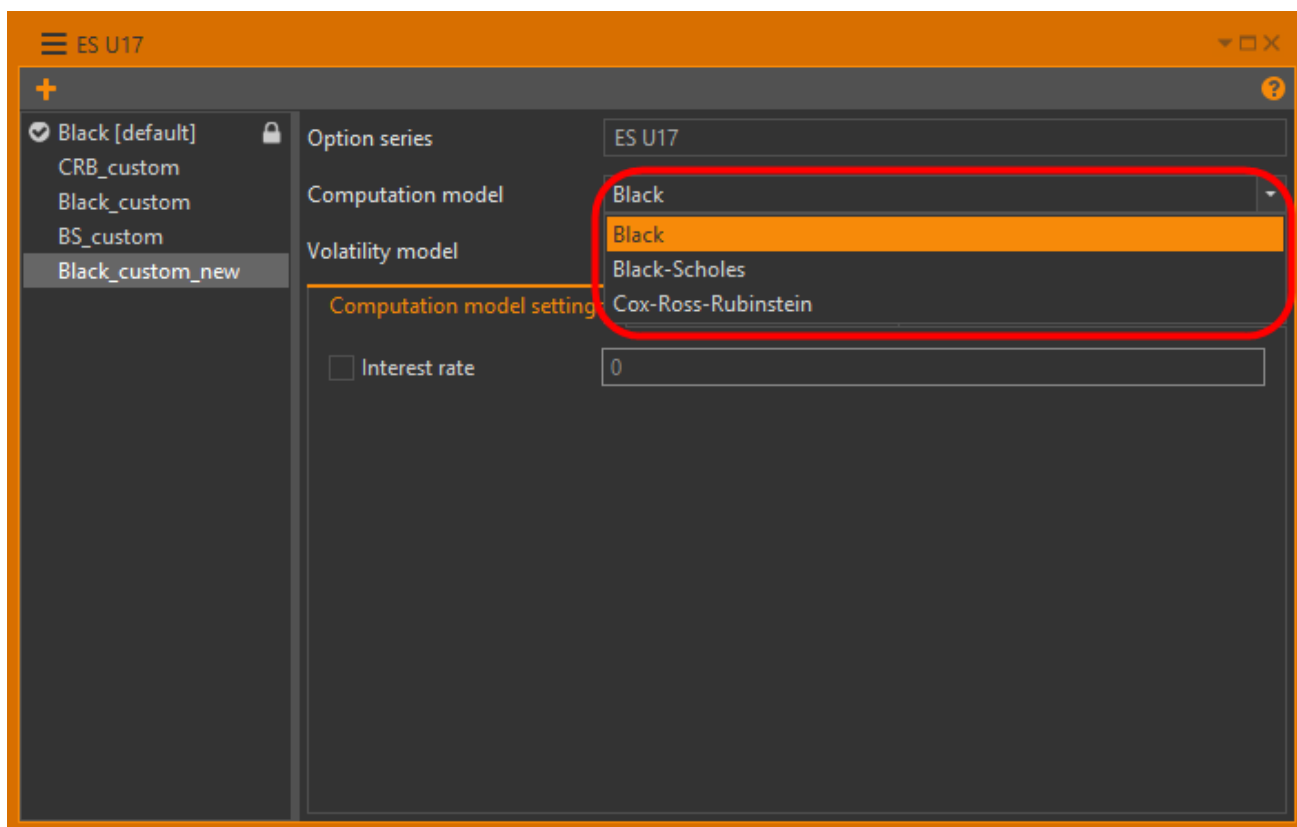
3 –

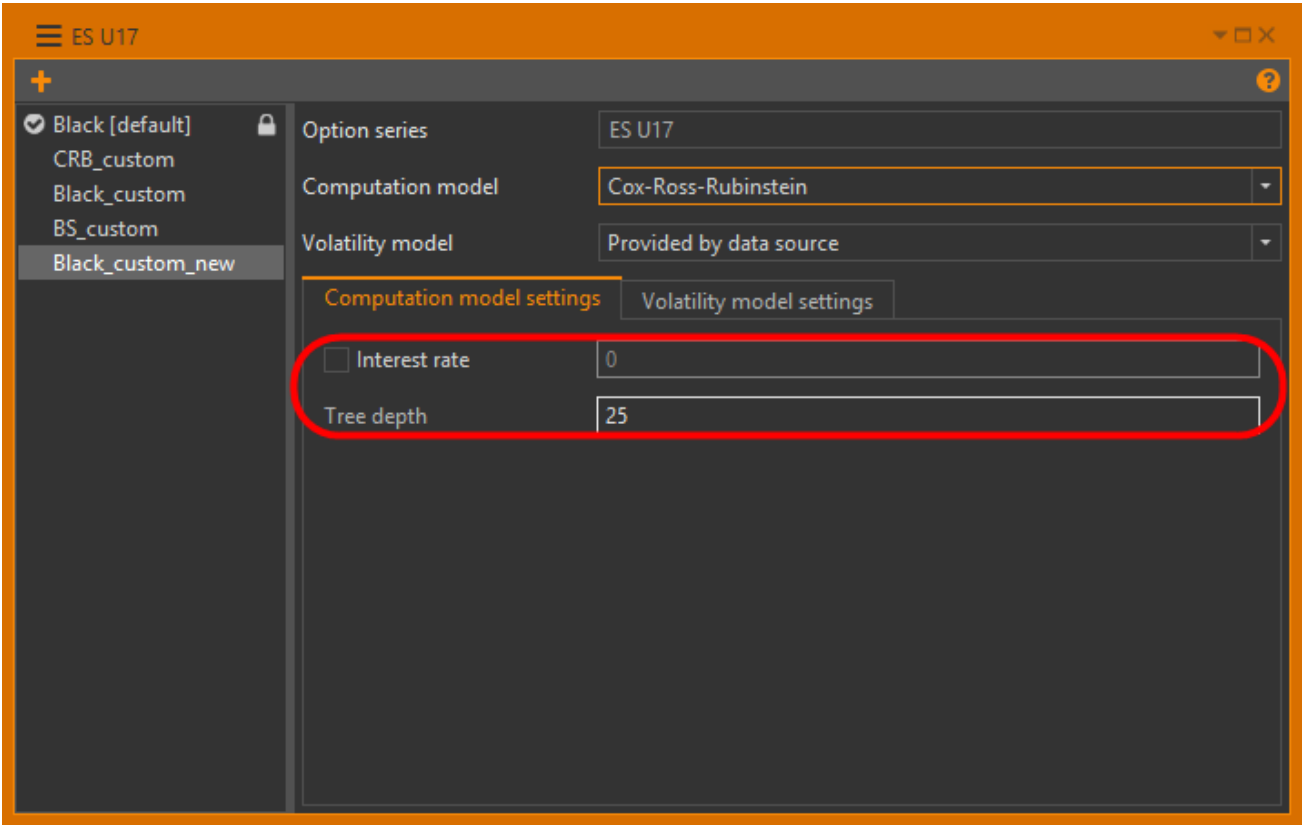
Add model



4 –



Computation model.**Computation model settings**



7 –

1 .

1 –

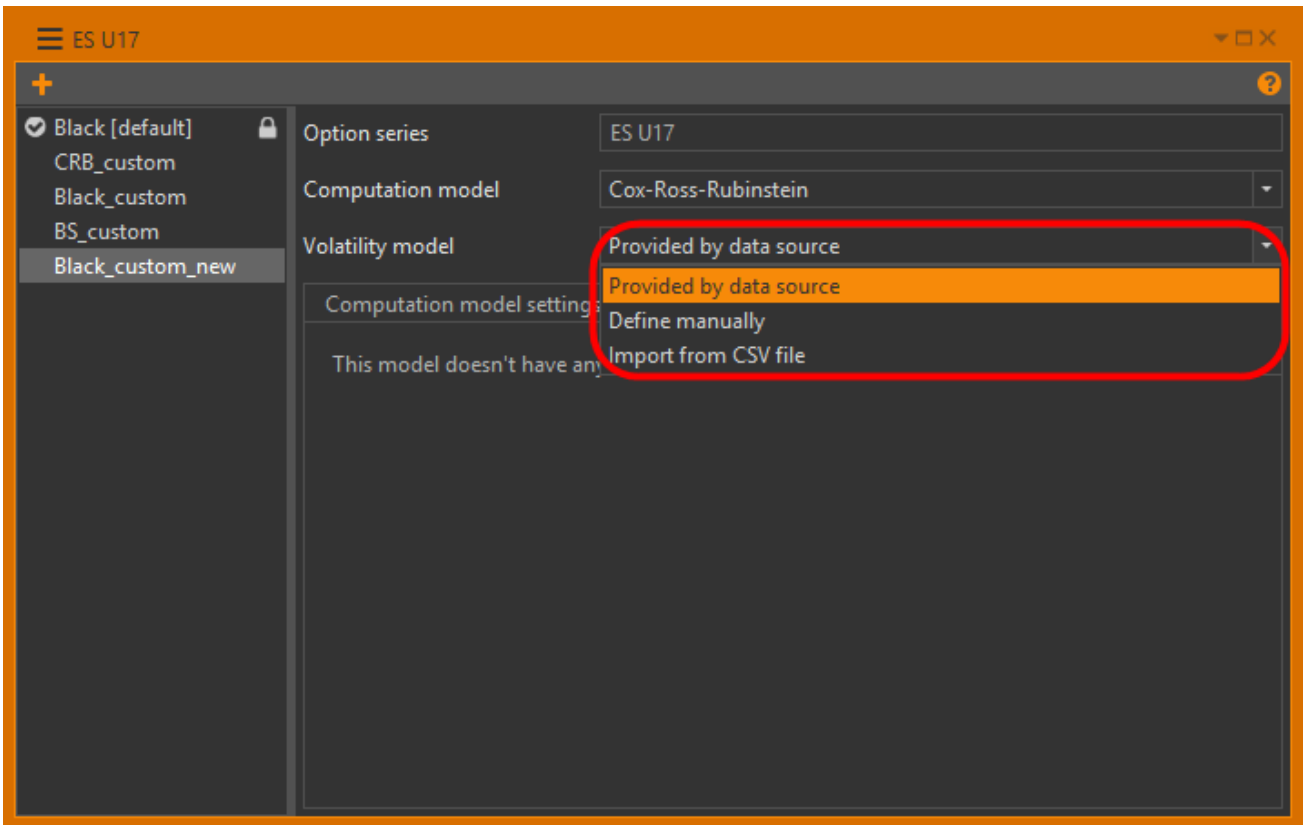
Black-Scholes	
Black	
Cox-Ross-Rubinstein	, , , , Interest rate, .

Volatility model:

- **Provided by data source** – . ;

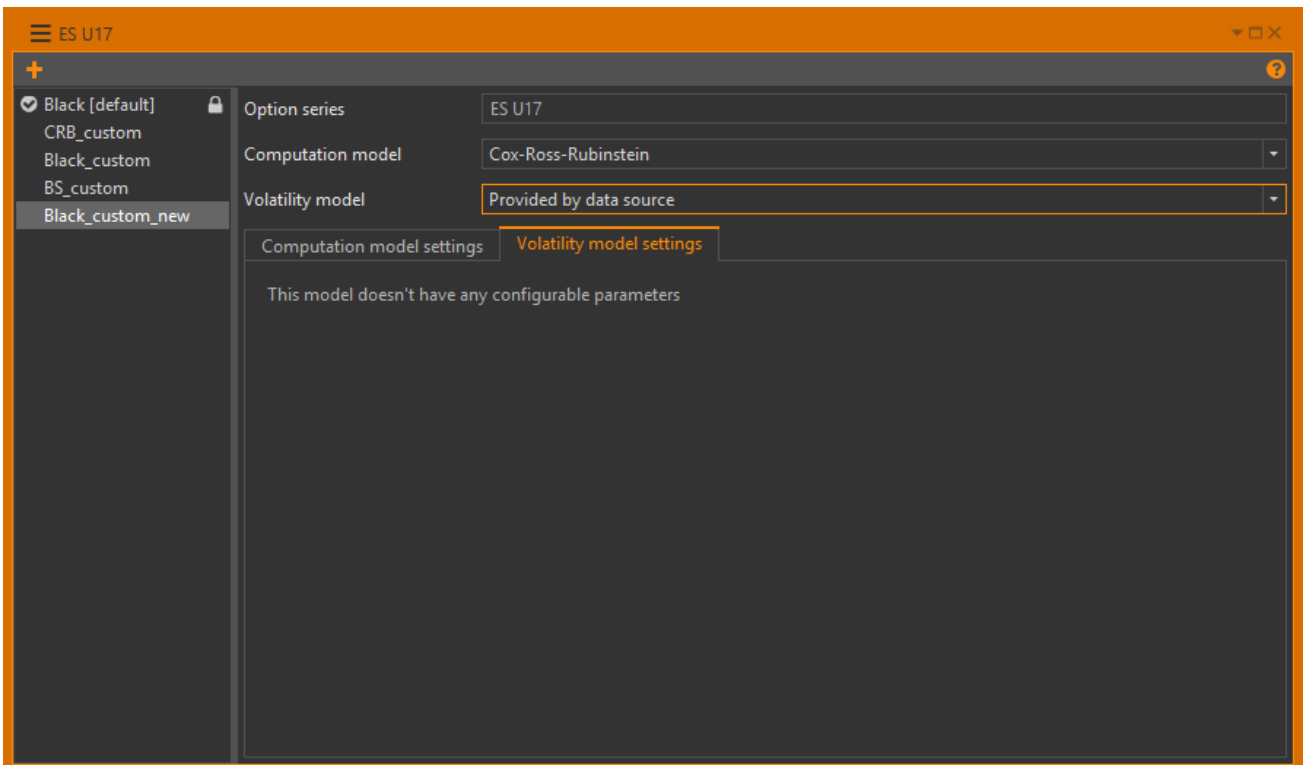
 : quik cgate. OptionWorkshop.

- **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	13,8		✕

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

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"

```

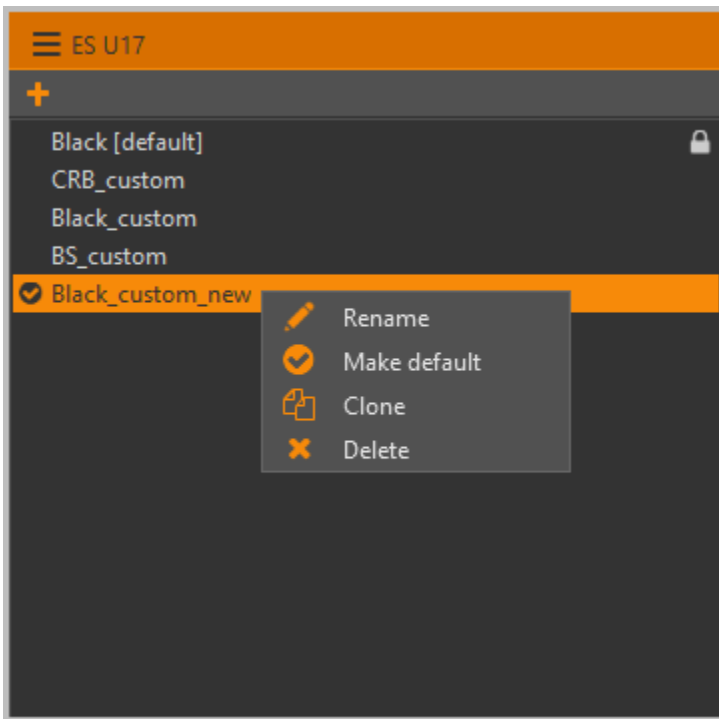
13 – CSV

:

- 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:

Vola shift: 0,000

CRB_custom

CRB_custom

Black_custom

BS_custom

Black_custom_new

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 .