

Input Description

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Location: ~\Risk_Project\Inputs\InputX.csv

Format: see the table below

InputX.csv		
Title	Description	Example
DATE	-	DATE
S_CLOSE	Stock S Closed Price	IBM_CLOSE AAPL_CLOSE GE_CLOSE TMT_CLOSE
S_O_PRICE_T	Option O Price	IBM_PUT_PRICE_12 AAPL_CALL_PRICE_12 GE_PUT_PRICE_6 TMT_CALL_PRICE_6
S_O_IMPVOL_T	Option O Implied Volatility	IBM_PUT_IMPVOL_12 AAPL_CALL_IMPVOL_12 GE_PUT_IMPVOL_6 TMT_CALL_IMPVOL_6
S_SHARE	Stock S Share In The Portfolio	IBM_SHARE AAPL_SHARE GE_SHARE TMT_SHARE
S_O_SHARE	Option O Share In The Portfolio	IBM_PUT_SHARE AAPL_CALL_SHARE GE_PUT_SHARE TMT_CALL_SHARE