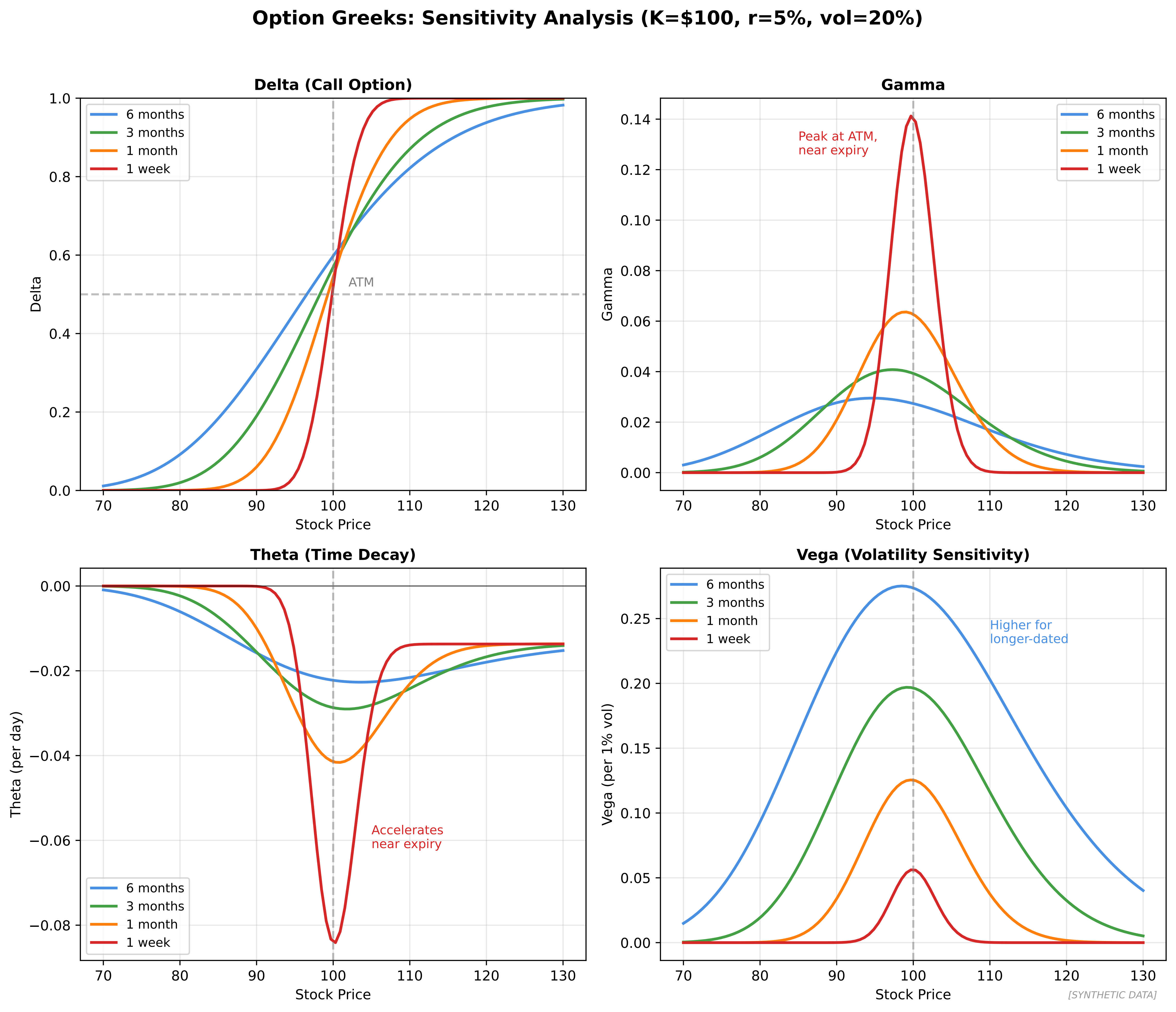

Option Greeks: Sensitivity Analysis (K=$100, r=5%, vol=20%)
Delta (Call Option)
Delta
6 months
3 months
1 month
1 week
ATM
Stock Price
Gamma
Peak at ATM,
near expiry
Theta (Time Decay)
Theta (per day)
Accelerates
near expiry
Vega (Volatility Sensitivity)
Vega (per 1% vol)
Higher for
longer-dated
[SYNTHETIC DATA]