Option Parameters

Underlying Price (S)

100,00 − +

Strike Price (K)

105,00 − +

Time to Maturity (T in years)

1,50 − +

Risk-Free Rate (r)

0,05 − +

Dividend Yield (d)

0,25 − +

Volatility (sigma)

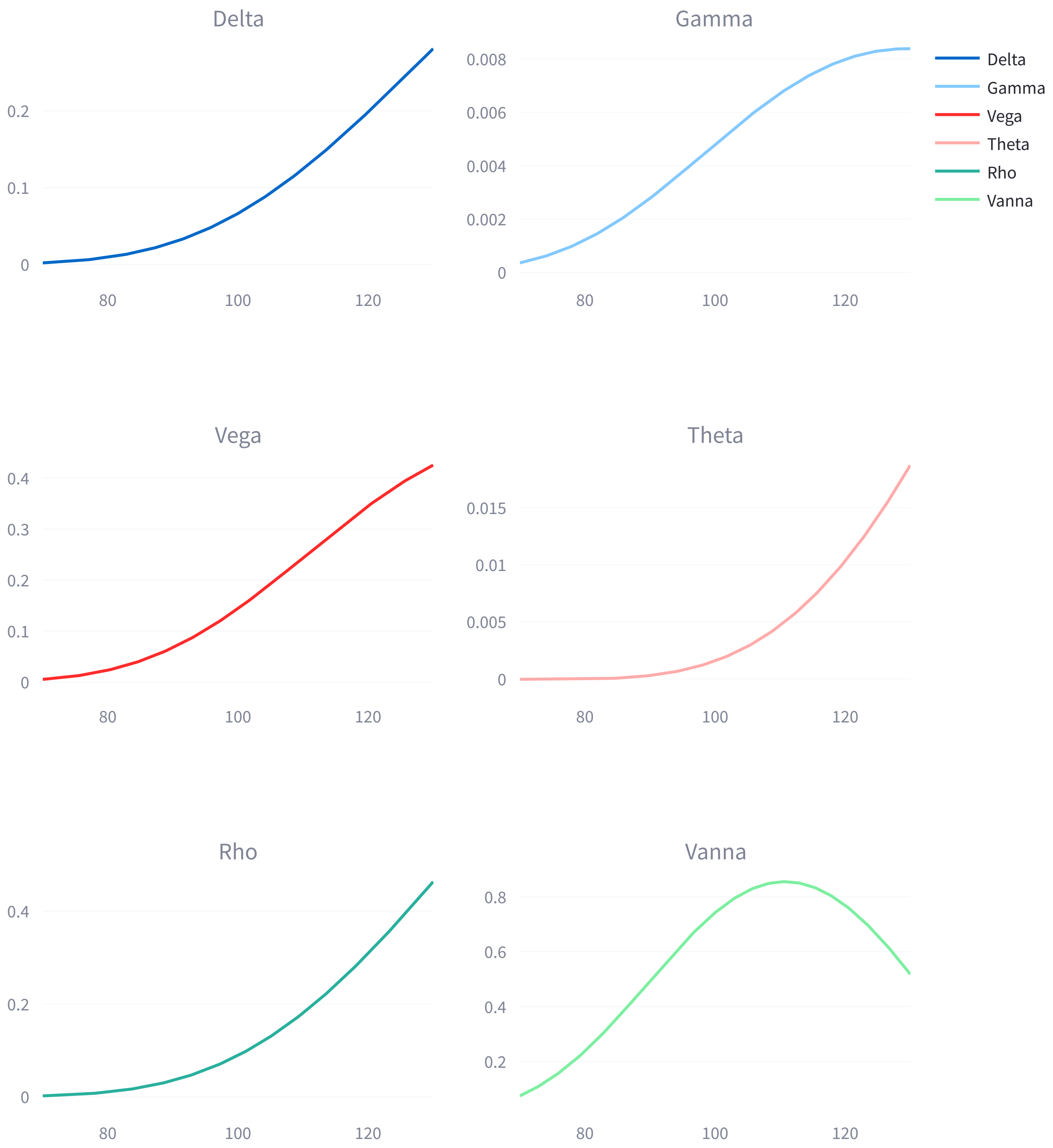
0,20 − +

Enhanced Option Greeks Visualizer

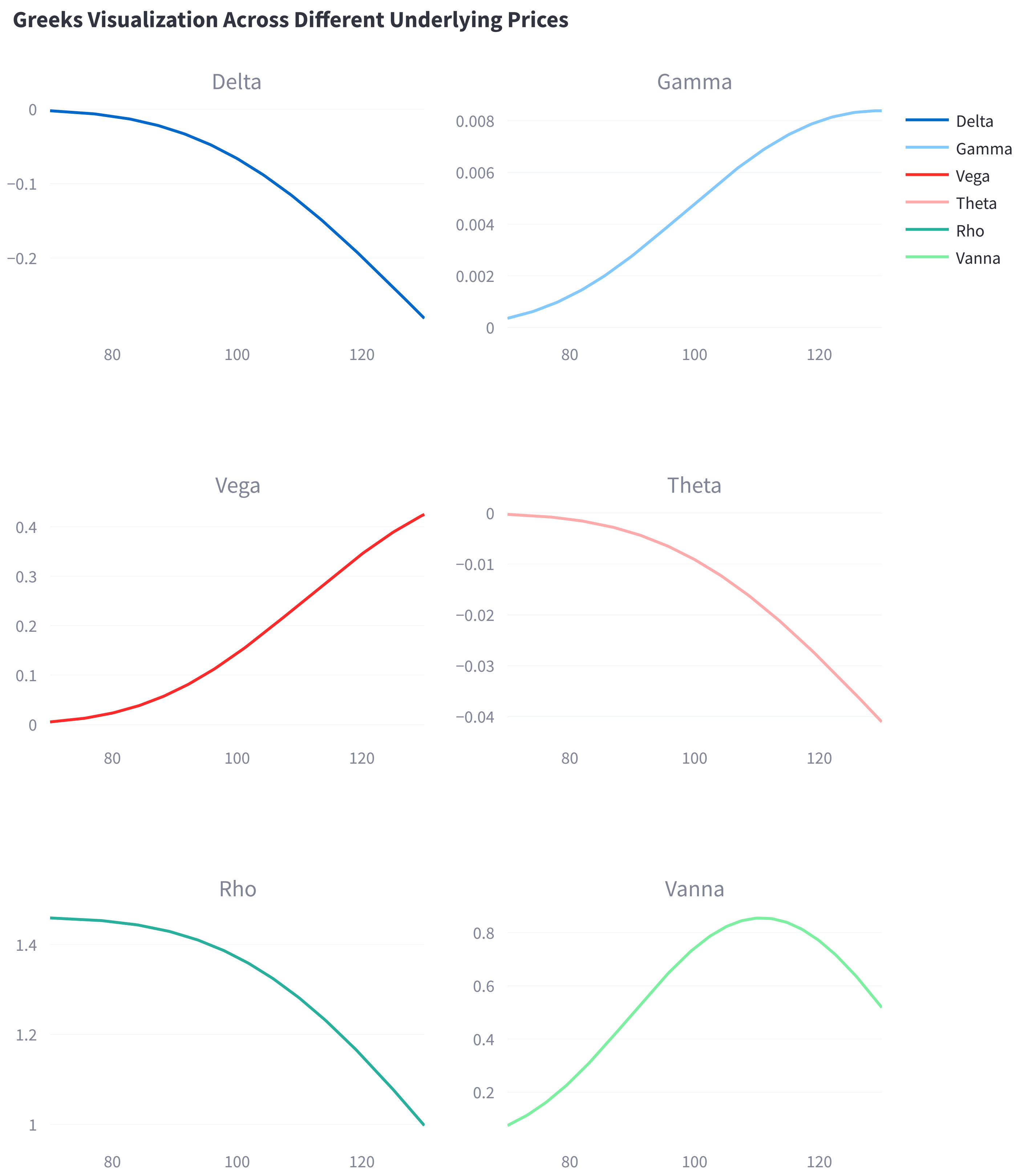
Calculate Greeks & Payoffs

Call Price	Delta	Gamma	Vega	Theta	Rho
0.69	0.066	0.005	0.144	0.002	0.089

Greeks Visualization Across Different Underlying Prices



Put Price	Delta	Gamma	Vega	Theta	Rho
-0.69	-0.066	0.005	0.144	-0.009	1.372


Greeks Visualization Across Different Underlying Prices
Delta
Gamma
Vega
Theta
Rho
Vanna
Delta
Gamma
Vega
Theta
Rho
Vanna
0
−0.1
−0.2
0.008
0.006
0.004
0.002
0
0.4
0.3
0.2
0.1
0
0
−0.01
−0.02
−0.03
−0.04
1.4
1.2
1
0.8
0.6
0.4
0.2
80
100
120

Option Payoff Diagrams