

Mathematics Behind the Options Calculator

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1 European Call

1.1 Delta

1.2 Gamma

1.3 Vega

1.4 Theta

1.5 Rho

2 European Put

2.1 Delta

2.2 Gamma

2.3 Vega

2.4 Theta

2.5 Rho

3 Binary Call

3.1 Delta

3.2 Gamma

3.3 Vega

3.4 Theta

3.5 Rho

4 Binary Put

4.1 Delta

4.2 Gamma

4.3 Vega

4.4 Theta

4.5 Rho