## Black Scholes vs Vibrato MC premium delta gamma 0.020 0.00100 BS BS BS + Vibrato Anti Vibrato Anti Vibrato Anti 0.00075 0.015 0.00050 0.6 0.00025 0.010 0.4 0.00000 -0.000250.005 0.2 -0.000500.000 -0.0007525 50 75 100 125 150 175 200 25 50 75 100 125 150 175 200 100 125 25 50 75 150 175 200 price price price theta rho vega 1.0 0.15 1.5 BS BS - BS Vibrato Anti Vibrato Anti Vibrato Anti 0.10 0.5 1.0 0.05 0.0 0.5 0.00 -0.50.0 -0.05 -0.5-1.0 -0.10**−**0.15 <del>[</del>--1.575 100 125 150 175 200 100 125 150 175 200 25 50 25 50 75 25 50 75 100 125 150 175 price price price volga vanna 0.075 ├ 10 BS 0.050 Vibrato Anti 5 0.025 0.000 0 | -0.025-5 -0.050**−**0.075 E BS -10 F

100

price

25

50

75

125

150 175

Vibrato Anti

25

50

75

100

price

125

150

175