Spot price

100

75   125

Risk-free rate

0.040

0.001   0.100

Volatility

0.40

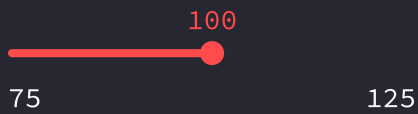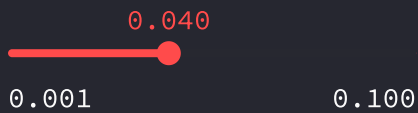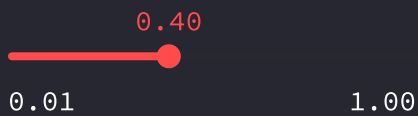0.01   1.00

Option Type

Call ⌄

Select Mode

◯ Single Option

◉ Heatmap

Plotting variable

Option Price ⌄

Black-Scholes Model Heatmap