

Stock Option Dashboard

Stock input (csv format): 

IBM,DIS

☒ Display option chains

- ☒ 210611-IBM,DIS
- ☒ 210618-IBM,DIS
- ☐ 210625-IBM,DIS
- ☐ 210702-IBM,DIS
- ☐ 210709-IBM,DIS
- ☐ 210716-IBM,DIS
- ☐ 210723-IBM,DIS
- ☐ 210820-IBM,DIS
- ☐ 210917-IBM
- ☐ 211015-IBM,DIS
- ☐ 211119-IBM
- ☐ 220121-IBM,DIS
- ☐ 220218-IBM
- ☐ 220617-IBM,DIS
- ☐ 230120-IBM,DIS

Ouput results on stocks: IBM, DIS on 2021-06-04

Pricer variable input history:

stockName	currentPrice	riskFreeRate	dividendYield
IBM	147.4199981689453	0.010518637533327997	0.044500000000000005
DIS	177.17999267578125	0.010518637533327997	0

Contract Name	Type	Put/Call	Strike	Maturity (Year)	Market Price	Implied Vol	Delta	Gamma	Vega	Rho	Theta
IBM210611C00120000	European	Call	120	0.0238	24.61						
IBM210611C00125000	European	Call	125	0.0238	18.66						
IBM210611C00131000	European	Call	131	0.0238	13.25						
IBM210611C00134000	European	Call	134	0.0238	11.44						
IBM210611C00135000	European	Call	135	0.0238	10.73						
IBM210611C00137000	European	Call	137	0.0238	6.9						
IBM210611C00138000	European	Call	138	0.0238	9.47	0.2782	0.9383	0.0192	2.7698	3.0644	-17.538
IBM210611C00139000	European	Call	139	0.0238	6.17						
IBM210611C00140000	European	Call	140	0.0238	7.46	0.2259	0.93	0.0261	3.0533	3.0833	-15.8449
IBM210611C00141000	European	Call	141	0.0238	6.6	0.2376	0.887	0.0355	4.3599	2.953	-23.0566
IBM210611C00142000	European	Call	142	0.0238	3.83						
IBM210611C00143000	European	Call	143	0.0238	5.5	0.319	0.7346	0.0452	7.457	2.4446	-51.0292
IBM210611C00144000	European	Call	144	0.0238	3.67	0.1635	0.8188	0.0708	5.9931	2.7837	-21.8068
IBM210611C00145000	European	Call	145	0.0238	2.85	0.157	0.746	0.0897	7.2887	2.548	-25.1512
IBM210611C00146000	European	Call	146	0.0238	2.75	0.2254	0.6074	0.075	8.7443	2.0641	-42.2978
IBM210611C00147000	European	Call	147	0.0238	2	0.2038	0.5322	0.0858	9.0454	1.8183	-39.5203
IBM210611C00148000	European	Call	148	0.0238	1.3	0.1789	0.4373	0.0968	8.9627	1.5024	-34.3374
IBM210611C00149000	European	Call	149	0.0238	0.87	0.1728	0.3384	0.093	8.3202	1.166	-30.7155
IBM210611C00150000	European	Call	150	0.0238	0.57	0.1708	0.2496	0.0817	7.2219	0.8615	-26.2827
IBM210611C00152500	European	Call	152.5	0.0238	0.19	0.1749	0.1017	0.0447	4.0428	0.3522	-15.0063
IBM210611C00155000	European	Call	155	0.0238	0.09	0.1974	0.0487	0.0225	2.2991	0.1688	-9.6071
IBM210611C00157500	European	Call	157.5	0.0238	0.05	0.222	0.0264	0.0121	1.3896	0.0912	-6.5187
IBM210611C00160000	European	Call	160	0.0238	0.03	0.2457	0.0153	0.0069	0.8764	0.0529	-4.5456
IBM210611C00162500	European	Call	162.5	0.0238	0.02	0.2701	0.0098	0.0042	0.5938	0.0338	-3.3834
IBM210611C00165000	European	Call	165	0.0238	0.02	0.3063	0.0087	0.0034	0.5382	0.0301	-3.4755
IBM210611C00180000	European	Call	180	0.0238	0.01	0.4695	0.0032	0.0009	0.2177	0.0108	-2.1515
IBM210611P00105000	European	Put	105	0.0238	0.01	0.7737	-0.0019	0.0003	0.1372	-0.0069	-2.2265
IBM210611P00115000	European	Put	115	0.0238	0.08	0.7408	-0.0131	0.002	0.7672	-0.0479	-11.9144
IBM210611P00120000	European	Put	120	0.0238	0.07	0.6163	-0.0138	0.0025	0.8016	-0.05	-10.3533
IBM210611P00125000	European	Put	125	0.0238	0.02	0.4312	-0.0062	0.0018	0.3982	-0.0222	-3.5955
IBM210611P00130000	European	Put	130	0.0238	0.05	0.3821	-0.0158	0.0046	0.9021	-0.0567	-7.2132
IBM210611P00131000	European	Put	131	0.0238	0.08	0.389	-0.0236	0.0063	1.2683	-0.0848	-10.3235
IBM210611P00132000	European	Put	132	0.0238	0.08	0.3676	-0.0249	0.007	1.3238	-0.0891	-10.1791
IBM210611P00133000	European	Put	133	0.0238	0.06	0.3304	-0.0212	0.0068	1.1587	-0.0759	-8.0051
IBM210611P00134000	European	Put	134	0.0238	0.04	0.2911	-0.0166	0.0062	0.9398	-0.0592	-5.7185
IBM210611P00135000	European	Put	135	0.0238	0.04	0.2713	-0.0177	0.0071	0.9923	-0.063	-5.6257
IBM210611P00136000	European	Put	136	0.0238	0.05	0.2604	-0.0224	0.009	1.2114	-0.0797	-6.5884
IBM210611P00137000	European	Put	137	0.0238	0.07	0.254	-0.0308	0.012	1.581	-0.1096	-8.3838
IBM210611P00138000	European	Put	138	0.0238	0.05	0.2196	-0.0261	0.0121	1.3768	-0.0926	-6.3078
IBM210611P00139000	European	Put	139	0.0238	0.05	0.199	-0.0284	0.0144	1.481	-0.1009	-6.1454
IBM210611P00140000	European	Put	140	0.0238	0.07	0.1896	-0.0399	0.0199	1.9543	-0.1414	-7.7178
IBM210611P00141000	European	Put	141	0.0238	0.11	0.1842	-0.0603	0.0285	2.7206	-0.2141	-10.4302
IBM210611P00142000	European	Put	142	0.0238	0.1	0.1571	-0.0638	0.035	2.8417	-0.226	-9.2759
IBM210611P00143000	European	Put	143	0.0238	0.13	0.1422	-0.0867	0.0488	3.5913	-0.3069	-10.5872
IBM210611P00144000	European	Put	144	0.0238	0.23	0.1384	-0.1418	0.0713	5.1071	-0.5027	-14.6164
IBM210611P00145000	European	Put	145	0.0238	0.24	0.1106	-0.1758	0.1028	5.8813	-0.6222	-13.3793
IBM210611P00146000	European	Put	146	0.0238	0.39	0.099	-0.2782	0.149	7.6336	-0.9848	-15.4397
IBM210611P00147000	European	Put	147	0.0238	0.62	0.084	-0.4348	0.2059	8.9535	-1.5393	-15.1183
IBM210611P00148000	European	Put	148	0.0238	0.98	0.0619	-0.6882	0.2511	8.0452	-2.4364	-9.387
IBM210611P00149000	European	Put	149	0.0238	1.65						
IBM210611P00150000	European	Put	150	0.0238	2.07						
IBM210611P00157500	European	Put	157.5	0.0238	10.68	0.363	-0.8784	0.0244	4.5926	-3.3342	-33.5409
IBM210611P00162500	European	Put	162.5	0.0238	17.05	0.7322	-0.7918	0.0172	6.5226	-3.1822	-98.8855
IBM210618C00055000	European	Call	55	0.0437	93.4	2.9443	0.9718	0.0007	1.9907	2.1644	-67.6587



Contract Name	Type	Put/Call	Strike	Maturity (Year)	Market Price	Implied Vol	Delta	Gamma	Vega	Rho	Theta
IBM210618C00060000	European	Call	60	0.0437	88.28	2.6502	0.9711	0.0008	2.0298	2.3836	-62.1907
IBM210618C00065000	European	Call	65	0.0437	83.43	2.5043	0.9659	0.001	2.3286	2.5618	-67.4132
IBM210618C00070000	European	Call	70	0.0437	78.49	2.3267	0.9618	0.0012	2.5556	2.7512	-68.7726
IBM210618C00080000	European	Call	80	0.0437	68.65	2.0148	0.9514	0.0016	3.1028	3.1141	-72.3589
IBM210618C00085000	European	Call	85	0.0437	63.35	1.7496	0.954	0.0018	2.9707	3.3619	-60.3453
IBM210618C00090000	European	Call	90	0.0437	55.34						
IBM210618C00095000	European	Call	95	0.0437	49.9						
IBM210618C00100000	European	Call	100	0.0437	45.76						
IBM210618C00105000	European	Call	105	0.0437	43.1	1.1075	0.9425	0.0034	3.5503	4.1716	-46.0429
IBM210618C00110000	European	Call	110	0.0437	33.6						
IBM210618C00115000	European	Call	115	0.0437	28.85						
IBM210618C00120000	European	Call	120	0.0437	27.05						
IBM210618C00125000	European	Call	125	0.0437	22.37	0.4361	0.9671	0.0055	2.2613	5.2348	-12.5572
IBM210618C00130000	European	Call	130	0.0437	16.7						
IBM210618C00133000	European	Call	133	0.0437	11.75						
IBM210618C00134000	European	Call	134	0.0437	11.15						
IBM210618C00135000	European	Call	135	0.0437	12.49	0.29	0.9276	0.0154	4.2421	5.4126	-15.3955
IBM210618C00136000	European	Call	136	0.0437	9.75						
IBM210618C00137000	European	Call	137	0.0437	9.07						
IBM210618C00138000	European	Call	138	0.0437	6.11						
IBM210618C00139000	European	Call	139	0.0437	8.65	0.2402	0.8785	0.0273	6.215	5.2647	-18.3666
IBM210618C00140000	European	Call	140	0.0437	8.5	0.3249	0.7802	0.0296	9.1151	4.6398	-35.0425
IBM210618C00141000	European	Call	141	0.0437	6.75	0.2108	0.8412	0.0373	7.4571	5.108	-19.2353
IBM210618C00142000	European	Call	142	0.0437	4.75						
IBM210618C00143000	European	Call	143	0.0437	5.7	0.262	0.711	0.0423	10.5259	4.3176	-32.6347
IBM210618C00144000	European	Call	144	0.0437	4.8	0.2412	0.6778	0.0483	11.0463	4.1435	-31.5216
IBM210618C00145000	European	Call	145	0.0437	4	0.2269	0.6337	0.0539	11.5911	3.8951	-31.063
IBM210618C00146000	European	Call	146	0.0437	3.3	0.2175	0.5805	0.0583	12.0367	3.584	-30.8541
IBM210618C00147000	European	Call	147	0.0437	2.45	0.1916	0.5216	0.0675	12.2694	3.2432	-27.7088
IBM210618C00148000	European	Call	148	0.0437	1.9	0.1852	0.452	0.0694	12.1986	2.8203	-26.553
IBM210618C00149000	European	Call	149	0.0437	1.37	0.1743	0.3763	0.0707	11.6917	2.3568	-23.9095
IBM210618C00150000	European	Call	150	0.0437	1.06	0.176	0.3107	0.0651	10.8775	1.9495	-22.4009
IBM210618C00152500	European	Call	152.5	0.0437	0.47	0.173	0.1685	0.0472	7.7495	1.0616	-15.6146
IBM210618C00155000	European	Call	155	0.0437	0.21	0.1777	0.0851	0.0284	4.7962	0.5373	-9.8935
IBM210618C00157500	European	Call	157.5	0.0437	0.14	0.1996	0.0547	0.018	3.4105	0.3451	-7.879
IBM210618C00160000	European	Call	160	0.0437	0.08	0.2126	0.0318	0.0109	2.2013	0.201	-5.4098
IBM210618C00162500	European	Call	162.5	0.0437	0.11	0.2584	0.0356	0.0098	2.4122	0.2237	-7.1938
IBM210618C00165000	European	Call	165	0.0437	0.06	0.2637	0.0205	0.0061	1.5211	0.1289	-4.6258
IBM210618C00167500	European	Call	167.5	0.0437	0.04	0.2766	0.0137	0.0041	1.0763	0.086	-3.4302
IBM210618C00170000	European	Call	170	0.0437	0.02	0.2786	0.0073	0.0023	0.6191	0.0457	-1.987
IBM210618C00175000	European	Call	175	0.0437	0.06	0.375	0.015	0.0033	1.1696	0.094	-5.0464
IBM210618C00180000	European	Call	180	0.0437	0.07	0.4354	0.0152	0.0029	1.1775	0.0943	-5.8956
IBM210618C00185000	European	Call	185	0.0437	0.03	0.4372	0.007	0.0015	0.6018	0.0438	-3.0247
IBM210618C00190000	European	Call	190	0.0437	0.04	0.4976	0.0081	0.0015	0.6853	0.0505	-3.9184
IBM210618C00195000	European	Call	195	0.0437	0.08	0.5894	0.0131	0.0019	1.0409	0.0809	-7.0466
IBM210618C00200000	European	Call	200	0.0437	0.02	0.5417	0.004	0.0007	0.3653	0.0248	-2.2725
IBM210618P00055000	European	Put	55	0.0437	0.03	1.7219	-0.0018	0.0001	0.1748	-0.0127	-3.444
IBM210618P00060000	European	Put	60	0.0437	0.01	1.4243	-0.0008	0.0001	0.0822	-0.0054	-1.339
IBM210618P00065000	European	Put	65	0.0437	0.05	1.5239	-0.0032	0.0002	0.2986	-0.0227	-5.2074
IBM210618P00070000	European	Put	70	0.0437	0.03	1.3205	-0.0023	0.0002	0.2227	-0.0162	-3.3645
IBM210618P00075000	European	Put	75	0.0437	0.05	1.2736	-0.0038	0.0003	0.3506	-0.0267	-5.108
IBM210618P00080000	European	Put	80	0.0437	0.03	1.0978	-0.0028	0.0003	0.2626	-0.0191	-3.2972
IBM210618P00085000	European	Put	85	0.0437	0.02	0.9558	-0.0022	0.0002	0.2118	-0.0149	-2.3158
IBM210618P00090000	European	Put	90	0.0437	0.01	0.8082	-0.0014	0.0002	0.1372	-0.0092	-1.2679
IBM210618P00095000	European	Put	95	0.0437	0.01	0.7252	-0.0015	0.0002	0.151	-0.0101	-1.2517
IBM210618P00100000	European	Put	100	0.0437	0.03	0.7219	-0.0042	0.0006	0.3779	-0.028	-3.1186
IBM210618P00105000	European	Put	105	0.0437	0.04	0.6601	-0.0059	0.0008	0.515	-0.0396	-3.8844
IBM210618P00110000	European	Put	110	0.0437	0.03	0.5585	-0.0053	0.0009	0.4697	-0.0354	-2.996
IBM210618P00115000	European	Put	115	0.0437	0.03	0.4812	-0.0061	0.0012	0.5319	-0.0405	-2.9217
IBM210618P00120000	European	Put	120	0.0437	0.03	0.4063	-0.0072	0.0016	0.6116	-0.0472	-2.8348
IBM210618P00125000	European	Put	125	0.0437	0.04	0.3459	-0.0108	0.0027	0.8753	-0.0709	-3.4507
IBM210618P00130000	European	Put	130	0.0437	0.06	0.2886	-0.0183	0.005	1.3801	-0.1199	-4.5332
IBM210618P00133000	European	Put	133	0.0437	0.14	0.2809	-0.0394	0.0098	2.6215	-0.2591	-8.3739
IBM210618P00134000	European	Put	134	0.0437	0.12	0.2562	-0.0374	0.0103	2.512	-0.2454	-7.3141
IBM210618P00135000	European	Put	135	0.0437	0.09	0.2272	-0.0324	0.0104	2.2321	-0.2119	-5.7567
IBM210618P00136000	European	Put	136	0.0437	0.13	0.2262	-0.0447	0.0135	2.9056	-0.293	-7.4588
IBM210618P00137000	European	Put	137	0.0437	0.31	0.2549	-0.0845	0.0197	4.7727	-0.5564	-13.8011
IBM210618P00138000	European	Put	138	0.0437	0.14	0.195	-0.0543	0.0183	3.3915	-0.3548	-7.4907
IBM210618P00139000	European	Put	139	0.0437	0.2	0.1927	-0.0743	0.0237	4.3298	-0.4861	-9.4383
IBM210618P00140000	European	Put	140	0.0437	0.19	0.1718	-0.0785	0.0277	4.514	-0.5125	-8.7607
IBM210618P00141000	European	Put	141	0.0437	0.24	0.1628	-0.0999	0.035	5.4004	-0.6519	-9.9153
IBM210618P00142000	European	Put	142	0.0437	0.28	0.1496	-0.1217	0.0438	6.2226	-0.7938	-10.4726
IBM210618P00143000	European	Put	143	0.0437	0.37	0.1413	-0.1597	0.0558	7.4863	-1.0421	-11.8677
IBM210618P00144000	European	Put	144	0.0437	0.49	0.1326	-0.2097	0.0705	8.8684	-1.368	-13.1405
IBM210618P00145000	European	Put	145	0.0437	0.63	0.1213	-0.2719	0.0888	10.2194	-1.7737	-13.7751
IBM210618P00146000	European	Put	146	0.0437	0.84	0.1111	-0.3577	0.1091	11.4968	-2.3337	-14.067
IBM210618P00147000	European	Put	147	0.0437	1.24	0.1092	-0.4715	0.1183	12.2562	-3.0825	-14.5881
IBM210618P00148000	European	Put	148	0.0437	1.57	0.0916	-0.6076	0.1362	11.8375	-3.9711	-11.4615
IBM210618P00149000	European	Put	149	0.0437	3.5	0.2026	-0.6048	0.0617	11.861	-4.0371	-26.5462
IBM210618P00150000	European	Put	150	0.0437	2.66						
IBM210618P00152500	European	Put	152.5	0.0437	9.46	0.5186	-0.6073	0.0241	11.8405	-4.3132	-69.2904
IBM210618P00155000	European	Put	155	0.0437	7.71						
IBM210618P00160000	European	Put	160	0.0437	14.3	0.4528	-0.7978	0.0202	8.6789	-5.7483	-43.6331
IBM210618P00165000	European	Put	165	0.0437	19.27	0.5463	-0.8272	0.0152	7.8772	-6.1536	-47.8102
IBM210618P00170000	European	Put	170	0.0437	30.45	1.2645	-0.6602	0.0094	11.2832	-5.5692	-162.087
IBM210618P00175000	European	Put	175	0.0437	35.05	1.335	-0.6846	0.0086	10.9466	-5.9271	-165.963
IBM210618P00180000	European	Put	180	0.0437	33.65	0.6898	-0.9072	0.0078	5.1173	-7.2952	-38.6787
IBM210618P00185000	European	Put	185	0.0437	41.03	1.1084	-0.8082	0.008	8.4075	-6.9814	-105.06
IBM210618P00190000	European	Put	190	0.0437	49.7	1.5823	-0.728	0.0068	10.2219	-6.8449	-183.622
IBM210618P00195000	European	Put	195	0.0437	76.25	3.5146	-0.5063	0.0037	12.2859	-6.5801	-493.018
Contract Name	Type	Put/Call	Strike	Maturity (Year)	Market Price	Implied Vol	Delta	Gamma	Vega	Rho	Theta
DIS210611C00100000	European	Call	100	0.0238	75.7						
DIS210611C001150000	European	Call	115	0.0238	61.41						
DIS210611C001250000	European	Call	125	0.0238	50.6						



Contract Name	Type	Put/Call	Strike	Maturity (Year)	Market Price	Implied Vol	Delta	Gamma	Vega	Rho	Theta
DIS210611C00130000	European	Call	130	0.0238	42						
DIS210611C00135000	European	Call	135	0.0238	43.05	1.181	0.9435	0.0035	3.1085	2.955	-78.4011
DIS210611C00145000	European	Call	145	0.0238	33.97	1.1351	0.8913	0.006	5.0978	2.9511	-122.821
DIS210611C00150000	European	Call	150	0.0238	27.28	0.4938	0.987	0.0025	0.9134	3.5143	-11.024
DIS210611C00155000	European	Call	155	0.0238	23	0.6689	0.9114	0.0088	4.3864	3.2974	-63.0769
DIS210611C00157500	European	Call	157.5	0.0238	18.75						
DIS210611C00160000	European	Call	160	0.0238	17.32	0.3487	0.973	0.0065	1.7025	3.6924	-14.0968
DIS210611C00162500	European	Call	162.5	0.0238	14.36						
DIS210611C00165000	European	Call	165	0.0238	13.05	0.4325	0.8653	0.0183	5.9278	3.3395	-55.3162
DIS210611C00167500	European	Call	167.5	0.0238	9.95	0.2544	0.9275	0.0198	3.7721	3.6757	-21.7761
DIS210611C00170000	European	Call	170	0.0238	7.6	0.2322	0.8809	0.0313	5.4414	3.535	-28.0993
DIS210611C00172500	European	Call	172.5	0.0238	5.2	0.1875	0.8286	0.0496	6.9552	3.3716	-28.8688
DIS210611C00175000	European	Call	175	0.0238	3.05	0.1581	0.7019	0.0802	9.4778	2.8885	-32.7417
DIS210611C00177500	European	Call	177.5	0.0238	1.43	0.1433	0.4764	0.1017	10.8877	1.9756	-33.6327
DIS210611C00180000	European	Call	180	0.0238	0.62	0.15	0.2547	0.0782	8.7744	1.0599	-28.116
DIS210611C00182500	European	Call	182.5	0.0238	0.3	0.1679	0.1316	0.0465	5.8316	0.5479	-20.8086
DIS210611C00185000	European	Call	185	0.0238	0.17	0.1904	0.074	0.0269	3.829	0.308	-15.4451
DIS210611C00187500	European	Call	187.5	0.0238	0.11	0.2147	0.046	0.0164	2.6378	0.1915	-11.9766
DIS210611C00190000	European	Call	190	0.0238	0.06	0.2292	0.0256	0.0095	1.6284	0.1064	-7.8856
DIS210611C00192500	European	Call	192.5	0.0238	0.05	0.2575	0.0196	0.0088	1.3038	0.0817	-7.0861
DIS210611C00195000	European	Call	195	0.0238	0.04	0.2821	0.0148	0.0049	1.0264	0.0617	-6.1081
DIS210611C00197500	European	Call	197.5	0.0238	0.05	0.3238	0.0161	0.0045	1.0978	0.0666	-7.4942
DIS210611C00200000	European	Call	200	0.0238	0.03	0.3326	0.0099	0.0029	0.7224	0.0411	-5.0641
DIS210611C00202500	European	Call	202.5	0.0238	0.02	0.3452	0.0066	0.002	0.5078	0.0275	-3.6926
DIS210611C00205000	European	Call	205	0.0238	0.02	0.3729	0.0062	0.0017	0.4775	0.0256	-3.7511
DIS210611C00207500	European	Call	207.5	0.0238	0.02	0.4001	0.0058	0.0015	0.4515	0.024	-3.8047
DIS210611C00210000	European	Call	210	0.0238	0.03	0.4468	0.0076	0.0017	0.5737	0.0314	-5.3969
DIS210611C00215000	European	Call	215	0.0238	0.02	0.4786	0.0049	0.0011	0.3915	0.0204	-3.9434
DIS210611C00220000	European	Call	220	0.0238	0.02	0.5286	0.0045	0.0009	0.3616	0.0186	-4.0219
DIS210611C00225000	European	Call	225	0.0238	0.03	0.6023	0.0058	0.001	0.4536	0.0239	-5.7476
DIS210611C00230000	European	Call	230	0.0238	0.06	0.7045	0.0096	0.0013	0.7	0.0389	-10.3731
DIS210611C00235000	European	Call	235	0.0238	0.02	0.6691	0.0037	0.0006	0.2994	0.015	-4.213
DIS210611C00240000	European	Call	240	0.0238	0.06	0.8028	0.0085	0.0011	0.6332	0.0345	-10.691
DIS210611C00245000	European	Call	245	0.0238	0.04	0.8119	0.0058	0.0007	0.453	0.0236	-7.7341
DIS210611C00250000	European	Call	250	0.0238	0.03	0.8305	0.0044	0.0006	0.3519	0.0178	-6.145
DIS210611C00255000	European	Call	255	0.0238	0.03	0.8724	0.0042	0.0005	0.3384	0.017	-6.2081
DIS210611C00270000	European	Call	270	0.0238	0.09	1.1172	0.0092	0.0008	0.68	0.0368	-15.9696
DIS210611C00275000	European	Call	275	0.0238	0.01	0.9324	0.0014	0.0002	0.1279	0.0058	-2.5074
DIS210611P00090000	European	Put	90	0.0238	0.06	1.7316	-0.0038	0.0002	0.3092	-0.0174	-11.2344
DIS210611P00095000	European	Put	95	0.0238	0.01	1.3441	-0.0009	0.0001	0.0865	-0.0042	-2.4402
DIS210611P00100000	European	Put	100	0.0238	0.01	1.2399	-0.001	0.0001	0.093	-0.0045	-2.4205
DIS210611P00115000	European	Put	115	0.0238	0.01	0.9544	-0.0013	0.0002	0.1174	-0.0057	-2.3508
DIS210611P00120000	European	Put	120	0.0238	0.02	0.9258	-0.0025	0.0003	0.2159	-0.0112	-4.1918
DIS210611P00125000	European	Put	125	0.0238	0.01	0.7824	-0.0016	0.0002	0.1398	-0.0069	-2.2936
DIS210611P00130000	European	Put	130	0.0238	0.03	0.7831	-0.0043	0.0006	0.348	-0.019	-5.7148
DIS210611P00135000	European	Put	135	0.0238	0.01	0.6219	-0.002	0.0004	0.1706	-0.0085	-2.2237
DIS210611P00140000	European	Put	140	0.0238	0.02	0.585	-0.0039	0.0007	0.3194	-0.0171	-3.9165
DIS210611P00142000	European	Put	142	0.0238	0.02	0.553	-0.0042	0.0008	0.3349	-0.018	-3.8813
DIS210611P00145000	European	Put	145	0.0238	0.03	0.5295	-0.0063	0.0012	0.4826	-0.0271	-5.3543
DIS210611P00146000	European	Put	146	0.0238	0.04	0.5314	-0.0081	0.0015	0.6057	-0.0351	-6.7444
DIS210611P00149000	European	Put	149	0.0238	0.05	0.4958	-0.0106	0.0021	0.7642	-0.0457	-7.9369
DIS210611P00150000	European	Put	150	0.0238	0.05	0.479	-0.0109	0.0022	0.7857	-0.0472	-7.8821
DIS210611P00152500	European	Put	152.5	0.0238	0.05	0.4371	-0.0119	0.0026	0.8453	-0.0512	-7.7361
DIS210611P00155000	European	Put	155	0.0238	0.05	0.3955	-0.013	0.0031	0.9151	-0.056	-7.5754
DIS210611P00157500	European	Put	157.5	0.0238	0.07	0.372	-0.0186	0.0045	1.2424	-0.08	-9.6694
DIS210611P00160000	European	Put	160	0.0238	0.07	0.3291	-0.0207	0.0055	1.3648	-0.0891	-9.3928
DIS210611P00162500	European	Put	162.5	0.0238	0.09	0.2984	-0.0283	0.0079	1.7703	-0.1214	-11.039
DIS210611P00165000	European	Put	165	0.0238	0.11	0.2634	-0.0376	0.0114	2.2416	-0.1614	-12.3273
DIS210611P00167500	European	Put	167.5	0.0238	0.12	0.2211	-0.0473	0.0163	2.6984	-0.2025	-12.438
DIS210611P00170000	European	Put	170	0.0238	0.2	0.1953	-0.0814	0.0282	4.1169	-0.348	-16.7333
DIS210611P00172500	European	Put	172.5	0.0238	0.36	0.1699	-0.1483	0.0498	6.326	-0.6342	-22.2898
DIS210611P00175000	European	Put	175	0.0238	0.84	0.1595	-0.2997	0.0797	9.501	-1.2842	-31.266
DIS210611P00177500	European	Put	177.5	0.0238	1.83	0.1547	-0.5212	0.0942	10.8915	-2.2423	-34.3941
DIS210611P00180000	European	Put	180	0.0238	3.62	0.1749	-0.7131	0.0712	9.3115	-3.0943	-32.8304
DIS210611P00182500	European	Put	182.5	0.0238	5.57	0.1672	-0.8695	0.0464	5.7985	-3.8007	-18.6803
DIS210611P00185000	European	Put	185	0.0238	8.04	0.2128	-0.9017	0.0298	4.7392	-3.9952	-19.4157
DIS210611P00187500	European	Put	187.5	0.0238	10.57	0.2674	-0.9107	0.0221	4.4125	-4.0937	-22.9705
DIS210611P00190000	European	Put	190	0.0238	12.72						
DIS210611P00192500	European	Put	192.5	0.0238	16.15	0.475	-0.8624	0.0169	6.013	-4.0227	-58.2083
DIS210611P00195000	European	Put	195	0.0238	15.93						
DIS210611P00197500	European	Put	197.5	0.0238	18.41						
DIS210611P00200000	European	Put	200	0.0238	23.25	0.5316	-0.924	0.0098	3.9074	-4.4517	-41.6553
DIS210611P00202500	European	Put	202.5	0.0238	25.55	0.5116	-0.9505	0.0073	2.799	-4.6179	-28.0327
DIS210611P00205000	European	Put	205	0.0238	25.57						
DIS210611P00207500	European	Put	207.5	0.0238	27.5						
DIS210618C00045000	European	Call	45	0.0437	134.2	4.2712	0.9763	0.0004	2.0696	1.6928	-101.661
DIS210618C00050000	European	Call	50	0.0437	126.2						
DIS210618C00055000	European	Call	55	0.0437	115.5						
DIS210618C00060000	European	Call	60	0.0437	109.95						
DIS210618C00065000	European	Call	65	0.0437	111.4						
DIS210618C00070000	European	Call	70	0.0437	111	3.5052	0.949	0.0008	3.8808	2.4941	-156.42
DIS210618C00075000	European	Call	75	0.0437	104.58	2.8979	0.9576	0.0008	3.345	2.841	-111.722
DIS210618C00080000	European	Call	80	0.0437	99.01	2.5354	0.9614	0.0009	3.1009	3.1134	-90.8051
DIS210618C00085000	European	Call	85	0.0437	91.6						
DIS210618C00090000	European	Call	90	0.0437	88.2	1.9373	0.9697	0.001	2.5366	3.65	-57.1679
DIS210618C00095000	European	Call	95	0.0437	74.66						
DIS210618C00100000	European	Call	100	0.0437	76.99						
DIS210618C00105000	European	Call	105	0.0437	71.76						
DIS210618C00110000	European	Call	110	0.0437	66.93						
DIS210618C00115000	European	Call	115	0.0437	64.51	1.6196	0.9262	0.0023	5.1769	4.3472	-97.0865
DIS210618C00120000	European	Call	120	0.0437	57.02						
DIS210618C00125000	European	Call	125	0.0437	52.82	0.9921	0.9632	0.0022	2.9817	5.1436	-35.1246
DIS210618C00130000	European	Call	130	0.0437	47.35	0.6799	0.9879	0.0013	1.1647	5.5736	-10.4139
DIS210618C00135000	European	Call	135	0.0437	41.56						



Contract Name	Type	Put/Call	Strike	Maturity (Year)	Market Price	Implied Vol	Delta	Gamma	Vega	Rho	Theta
DIS210618C00140000	European	Call	140	0.0437	37.07						
DIS210618C00145000	European	Call	145	0.0437	32.88	0.6422	0.9411	0.0049	4.345	5.8434	-33.3725
DIS210618C00150000	European	Call	150	0.0437	27.37	0.4027	0.9787	0.0034	1.8931	6.3743	-10.2678
DIS210618C00155000	European	Call	155	0.0437	22.44	0.3613	0.9653	0.0057	2.8422	6.4859	-13.3262
DIS210618C00160000	European	Call	160	0.0437	17.25						
DIS210618C00162500	European	Call	162.5	0.0437	15.1	0.2894	0.929	0.0127	5.0252	6.5257	-18.23
DIS210618C00165000	European	Call	165	0.0437	12.45	0.2184	0.9445	0.0139	4.1489	6.7612	-12.0098
DIS210618C00167500	European	Call	167.5	0.0437	10.02	0.195	0.9208	0.0204	5.4626	6.684	-13.8148
DIS210618C00170000	European	Call	170	0.0437	8.23	0.2388	0.806	0.0311	10.1739	5.8745	-29.2446
DIS210618C00172500	European	Call	172.5	0.0437	6.21	0.2264	0.7255	0.0398	12.3413	5.3398	-33.2972
DIS210618C00175000	European	Call	175	0.0437	3.95	0.1819	0.6394	0.0556	13.857	4.7727	-30.0222
DIS210618C00177500	European	Call	177.5	0.0437	2.44	0.1731	0.4924	0.0623	14.7653	3.7015	-30.1637
DIS210618C00180000	European	Call	180	0.0437	1.5	0.1778	0.3468	0.0561	13.6649	2.6165	-28.4678
DIS210618C00182500	European	Call	182.5	0.0437	0.91	0.1854	0.2319	0.0445	11.2917	1.7537	-24.3986
DIS210618C00185000	European	Call	185	0.0437	0.52	0.1904	0.1459	0.0325	8.4728	1.1058	-18.7477
DIS210618C00187500	European	Call	187.5	0.0437	0.39	0.2115	0.1059	0.0234	6.7731	0.8021	-16.6031
DIS210618C00190000	European	Call	190	0.0437	0.2	0.2111	0.0604	0.0153	4.4317	0.4583	-10.8258
DIS210618C00192500	European	Call	192.5	0.0437	0.16	0.2312	0.0461	0.0113	3.5797	0.3498	-9.5624
DIS210618C00195000	European	Call	195	0.0437	0.12	0.2466	0.034	0.0083	2.7909	0.2575	-7.9455
DIS210618C00197500	European	Call	197.5	0.0437	0.09	0.2607	0.0251	0.0061	2.1728	0.1904	-6.5342
DIS210618C00200000	European	Call	200	0.0437	0.07	0.2751	0.0192	0.0046	1.7297	0.1453	-5.4858
DIS210618C00202500	European	Call	202.5	0.0437	0.1	0.3152	0.0234	0.0047	2.0461	0.1766	-7.4306
DIS210618C00205000	European	Call	205	0.0437	0.06	0.3152	0.0148	0.0032	1.3882	0.1121	-5.0396
DIS210618C00210000	European	Call	210	0.0437	0.05	0.3509	0.0115	0.0023	1.1103	0.0864	-4.4837
DIS210618C00215000	European	Call	215	0.0437	0.04	0.3819	0.0087	0.0017	0.8719	0.0654	-3.8305
DIS210618C00220000	European	Call	220	0.0437	0.02	0.39	0.0045	0.0009	0.4899	0.0341	-2.1971
DIS210618C00230000	European	Call	230	0.0437	0.03	0.4802	0.0055	0.0009	0.5781	0.0409	-3.1901
DIS210618C00240000	European	Call	240	0.0437	0.01	0.4933	0.0019	0.0003	0.2277	0.0145	-1.2898
DIS210618C00250000	European	Call	250	0.0437	0.01	0.5525	0.0017	0.0003	0.2074	0.0131	-1.3161
DIS210618C00260000	European	Call	260	0.0437	0.01	0.6088	0.0016	0.0002	0.1916	0.0119	-1.339
DIS210618C00270000	European	Call	270	0.0437	0.01	0.6624	0.0015	0.0002	0.1788	0.011	-1.3594
DIS210618C00280000	European	Call	280	0.0437	0.02	0.7582	0.0025	0.0003	0.2875	0.0185	-2.5016
DIS210618C00290000	European	Call	290	0.0437	0.01	0.7626	0.0013	0.0002	0.1593	0.0097	-1.3942
DIS210618P00045000	European	Put	45	0.0437	0.01	2.1111	-0.0004	0	0.058	-0.0038	-1.4009
DIS210618P00050000	European	Put	50	0.0437	0.03	2.1522	-0.0012	0	0.1456	-0.0105	-3.5874
DIS210618P00055000	European	Put	55	0.0437	0.04	2.0525	-0.0016	0.0001	0.1941	-0.0143	-4.5596
DIS210618P00060000	European	Put	60	0.0437	0.01	1.6796	-0.0006	0	0.0721	-0.0047	-1.3868
DIS210618P00065000	European	Put	65	0.0437	0.01	1.56	-0.0006	0	0.0773	-0.005	-1.3806
DIS210618P00070000	European	Put	70	0.0437	0.02	1.5399	-0.0011	0.0001	0.1415	-0.0098	-2.4942
DIS210618P00075000	European	Put	75	0.0437	0.03	1.4872	-0.0017	0.0001	0.2057	-0.0147	-3.5012
DIS210618P00080000	European	Put	80	0.0437	0.01	1.25	-0.0007	0.0001	0.095	-0.0062	-1.3584
DIS210618P00085000	European	Put	85	0.0437	0.03	1.2824	-0.002	0.0001	0.2354	-0.0168	-3.4531
DIS210618P00090000	European	Put	90	0.0437	0.01	1.074	-0.0009	0.0001	0.1091	-0.0071	-1.3403
DIS210618P00095000	European	Put	95	0.0437	0.02	1.0571	-0.0017	0.0001	0.1992	-0.0138	-2.4092
DIS210618P00100000	European	Put	100	0.0437	0.01	0.916	-0.001	0.0001	0.1259	-0.0083	-1.3194
DIS210618P00105000	European	Put	105	0.0437	0.01	0.8426	-0.0011	0.0001	0.1357	-0.0089	-1.3076
DIS210618P00110000	European	Put	110	0.0437	0.02	0.8238	-0.0021	0.0002	0.2485	-0.0173	-2.3404
DIS210618P00115000	European	Put	115	0.0437	0.02	0.7526	-0.0023	0.0003	0.2689	-0.0188	-2.3136
DIS210618P00120000	European	Put	120	0.0437	0.03	0.7134	-0.0036	0.0004	0.3941	-0.0288	-3.213
DIS210618P00125000	European	Put	125	0.0437	0.02	0.6181	-0.0028	0.0004	0.3189	-0.0226	-2.2523
DIS210618P00130000	European	Put	130	0.0437	0.03	0.5787	-0.0043	0.0006	0.471	-0.0348	-3.1136
DIS210618P00135000	European	Put	135	0.0437	0.05	0.5463	-0.0073	0.001	0.7468	-0.0585	-4.659
DIS210618P00140000	European	Put	140	0.0437	0.06	0.4921	-0.0095	0.0014	0.9404	-0.0758	-5.2822
DIS210618P00145000	European	Put	145	0.0437	0.08	0.444	-0.0135	0.0021	1.2789	-0.1078	-6.4781
DIS210618P00150000	European	Put	150	0.0437	0.1	0.3908	-0.0185	0.0031	1.677	-0.1474	-7.4719
DIS210618P00152500	European	Put	152.5	0.0437	0.11	0.3628	-0.0215	0.0038	1.9083	-0.1714	-7.8886
DIS210618P00155000	European	Put	155	0.0437	0.11	0.3291	-0.0235	0.0046	2.0556	-0.1867	-7.7049
DIS210618P00157500	European	Put	157.5	0.0437	0.21	0.3321	-0.0411	0.0072	3.26	-0.3269	-12.3223
DIS210618P00160000	European	Put	160	0.0437	0.17	0.2837	-0.0393	0.0081	3.1474	-0.3117	-10.1514
DIS210618P00162500	European	Put	162.5	0.0437	0.23	0.264	-0.0544	0.0113	4.0819	-0.4307	-12.2418
DIS210618P00165000	European	Put	165	0.0437	0.29	0.2391	-0.0722	0.0155	5.0899	-0.5711	-13.8053
DIS210618P00167500	European	Put	167.5	0.0437	0.47	0.2279	-0.1125	0.0226	7.0737	-0.8906	-18.2523
DIS210618P00170000	European	Put	170	0.0437	0.64	0.2042	-0.1582	0.032	8.9416	-1.2517	-20.6126
DIS210618P00172500	European	Put	172.5	0.0437	1.04	0.1922	-0.2425	0.044	11.5729	-1.9209	-25.0099
DIS210618P00175000	European	Put	175	0.0437	1.73	0.1848	-0.3625	0.0548	13.8816	-2.879	-28.6917
DIS210618P00177500	European	Put	177.5	0.0437	2.84	0.184	-0.5063	0.0586	14.7661	-4.0397	-30.1494
DIS210618P00180000	European	Put	180	0.0437	4.33	0.1846	-0.6474	0.0543	13.7485	-5.1958	-27.8198
DIS210618P00182500	European	Put	182.5	0.0437	6.05	0.1767	-0.7794	0.0453	10.9768	-6.2923	-20.7053
DIS210618P00185000	European	Put	185	0.0437	8.35	0.2013	-0.8401	0.0326	9.0014	-6.8622	-19.1
DIS210618P00187500	European	Put	187.5	0.0437	10.7	0.2223	-0.8821	0.024	7.312	-7.2895	-16.864
DIS210618P00190000	European	Put	190	0.0437	12.79	0.1675	-0.9753	0.0093	2.1419	-8.1013	-2.1583
DIS210618P00192500	European	Put	192.5	0.0437	15.62	0.2802	-0.9162	0.0149	5.7009	-7.7675	-16.4224
DIS210618P00195000	European	Put	195	0.0437	19.44	0.4808	-0.8157	0.015	9.8569	-7.1575	-52.5609
DIS210618P00197500	European	Put	197.5	0.0437	20.25	0.213	-0.992	0.0028	0.8151	-8.5558	0.0728
DIS210618P00200000	European	Put	200	0.0437	24.34	0.5476	-0.8408	0.012	8.977	-7.5653	-54.4814
DIS210618P00210000	European	Put	210	0.0437	34.16	0.6644	-0.8752	0.0084	7.6105	-8.2602	-55.9324
DIS210618P00220000	European	Put	220	0.0437	43.22	0.6189	-0.9458	0.0048	4.0678	-9.2018	-26.6199
DIS210618P00230000	European	Put	230	0.0437	56.2	1.1572	-0.8306	0.0059	9.3479	-8.8767	-121.772
DIS210618P00240000	European	Put	240	0.0437	62.7						
DIS210618P00250000	European	Put	250	0.0437	73.95	1.0675	-0.9237	0.0036	5.3112	-10.3716	-62.4443
DIS210618P00260000	European	Put	260	0.0437	88.95	1.7841	-0.7999	0.0042	10.3663	-10.0693	-209.415
DIS210618P00270000	European	Put	270	0.0437	93.4	1.1127	-0.9549	0.0023	3.5177	-11.4619	-42.072
DIS210618P00280000	European	Put	280	0.0437	92.15						
DIS210618P00290000	European	Put	290	0.0437	113.4	1.2616	-0.9587	0.0019	3.274	-12.3646	-44.3339



Implied vol surface plots:

