

AAPL at 160C

Black-Scholes Derivative Pricing Calculator

Contract Price	240	82.38	82.36	82.34	82.33	82.32	82.31	82.31	82.31	82.31	82.31	82.31	82.31
		81.39	81.36	81.34	81.33	81.32	81.31	81.31	81.31	81.31	81.31	81.31	81.31
		80.39	80.36	80.34	80.33	80.32	80.31	80.31	80.31	80.31	80.31	80.31	80.31
		79.40	79.37	79.35	79.33	79.32	79.31	79.31	79.31	79.31	79.31	79.31	79.31
		78.41	78.37	78.35	78.33	78.32	78.31	78.31	78.31	78.31	78.31	78.31	78.31
		77.41	77.38	77.35	77.33	77.32	77.31	77.31	77.31	77.31	77.31	77.31	77.31
		76.42	76.38	76.36	76.34	76.32	76.32	76.31	76.31	76.31	76.31	76.31	76.31
		75.43	75.39	75.36	75.34	75.32	75.32	75.31	75.31	75.31	75.31	75.31	75.31
		74.44	74.40	74.37	74.34	74.33	74.32	74.31	74.31	74.31	74.31	74.31	74.31
		73.45	73.40	73.37	73.35	73.33	73.32	73.31	73.31	73.31	73.31	73.31	73.31
230	72.46	72.41	72.38	72.35	72.33	72.32	72.31	72.31	72.31	72.31	72.31	72.31	
	71.47	71.42	71.38	71.35	71.33	71.32	71.31	71.31	71.31	71.31	71.31	71.31	
	70.48	70.43	70.39	70.36	70.34	70.32	70.31	70.31	70.31	70.31	70.31	70.31	
	69.49	69.44	69.40	69.36	69.34	69.32	69.31	69.31	69.31	69.31	69.31	69.31	
	68.51	68.45	68.40	68.37	68.34	68.32	68.31	68.31	68.31	68.31	68.31	68.31	
	67.52	67.46	67.41	67.37	67.34	67.33	67.32	67.31	67.31	67.31	67.31	67.31	
	66.53	66.47	66.42	66.38	66.35	66.33	66.32	66.31	66.31	66.31	66.31	66.31	
	65.55	65.48	65.43	65.39	65.35	65.33	65.32	65.31	65.31	65.31	65.31	65.31	
	64.57	64.50	64.44	64.39	64.36	64.33	64.32	64.31	64.31	64.31	64.31	64.31	
	63.59	63.51	63.45	63.40	63.36	63.34	63.32	63.31	63.31	63.31	63.31	63.31	
220	62.61	62.53	62.46	62.41	62.37	62.34	62.32	62.31	62.31	62.31	62.31	62.31	
	61.63	61.55	61.48	61.42	61.37	61.34	61.32	61.31	61.31	61.31	61.31	61.31	
	60.65	60.56	60.49	60.43	60.38	60.35	60.32	60.31	60.31	60.31	60.31	60.31	
	59.67	59.58	59.50	59.44	59.39	59.35	59.33	59.31	59.31	59.31	59.31	59.31	
	58.70	58.60	58.52	58.45	58.40	58.35	58.33	58.32	58.31	58.31	58.31	58.31	
	57.73	57.63	57.54	57.46	57.40	57.36	57.33	57.32	57.31	57.31	57.31	57.31	
	56.76	56.65	56.56	56.48	56.41	56.37	56.33	56.32	56.31	56.31	56.31	56.31	
	55.79	55.68	55.58	55.49	55.42	55.37	55.34	55.32	55.31	55.31	55.31	55.31	
	54.82	54.70	54.60	54.51	54.44	54.38	54.34	54.32	54.31	54.31	54.31	54.31	
	53.85	53.73	53.62	53.53	53.45	53.39	53.35	53.32	53.31	53.31	53.31	53.31	
210	52.89	52.76	52.65	52.55	52.46	52.40	52.35	52.32	52.31	52.31	52.31	52.31	
	51.93	51.80	51.67	51.57	51.48	51.41	51.36	51.33	51.31	51.31	51.31	51.31	
	50.97	50.83	50.70	50.59	50.49	50.42	50.36	50.33	50.31	50.31	50.31	50.31	
	50.02	49.87	49.73	49.61	49.51	49.43	49.37	49.33	49.31	49.31	49.31	49.31	
	49.06	48.91	48.77	48.64	48.53	48.44	48.38	48.34	48.32	48.31	48.31	48.31	
	48.12	47.95	47.80	47.67	47.55	47.46	47.39	47.34	47.32	47.31	47.31	47.31	
	47.17	47.00	46.84	46.70	46.58	46.48	46.40	46.35	46.32	46.31	46.31	46.31	
	46.22	46.05	45.88	45.73	45.60	45.49	45.41	45.35	45.32	45.31	45.31	45.31	
	45.28	45.10	44.93	44.77	44.63	44.51	44.42	44.36	44.32	44.31	44.31	44.31	
	0	2	4	6	8	10							
Days to Expiration													

NVDA at 100C

Black-Scholes Derivative Pricing Calculator

Contract Price	135	35.98	35.96	35.95	35.94	35.94	35.93	35.93	35.93	35.93	35.93	35.93
		34.98	34.97	34.95	34.94	34.94	34.93	34.93	34.93	34.93	34.93	34.93
		33.99	33.97	33.96	33.95	33.94	33.93	33.93	33.93	33.93	33.93	33.93
		33.00	32.98	32.96	32.95	32.94	32.93	32.93	32.93	32.93	32.93	32.93
		32.02	31.99	31.97	31.96	31.94	31.94	31.93	31.93	31.93	31.93	31.93
	130	31.03	31.00	30.98	30.96	30.95	30.94	30.93	30.93	30.93	30.93	30.93
		30.05	30.02	29.99	29.97	29.95	29.94	29.93	29.93	29.93	29.93	29.93
		29.07	29.03	29.00	28.98	28.96	28.94	28.94	28.93	28.93	28.93	28.93
		28.09	28.05	28.02	27.99	27.96	27.95	27.94	27.93	27.93	27.93	27.93
		27.12	27.07	27.03	27.00	26.97	26.95	26.94	26.93	26.93	26.93	26.93
	125	26.15	26.10	26.05	26.01	25.98	25.96	25.94	25.93	25.93	25.93	25.93
		25.18	25.13	25.08	25.03	24.99	24.97	24.95	24.94	24.93	24.93	24.93
		24.22	24.16	24.10	24.05	24.01	23.98	23.95	23.94	23.93	23.93	23.93
		23.27	23.20	23.14	23.08	23.03	22.99	22.96	22.94	22.93	22.93	22.93
		22.32	22.24	22.17	22.11	22.05	22.00	21.97	21.95	21.93	21.93	21.93
	120	21.38	21.30	21.22	21.14	21.08	21.02	20.98	20.95	20.94	20.93	20.93
		20.45	20.35	20.27	20.18	20.11	20.05	20.00	19.96	19.94	19.93	19.93
		19.52	19.42	19.32	19.23	19.15	19.08	19.01	18.97	18.94	18.93	18.93
		18.61	18.50	18.39	18.29	18.19	18.11	18.04	17.98	17.95	17.93	17.93
		17.71	17.58	17.47	17.35	17.25	17.15	17.07	17.00	16.96	16.93	16.93
115	16.81	16.68	16.55	16.43	16.31	16.20	16.11	16.03	15.97	15.94	15.93	
	15.93	15.79	15.65	15.52	15.39	15.26	15.15	15.06	14.98	14.94	14.93	
	15.07	14.92	14.77	14.62	14.48	14.34	14.21	14.10	14.00	13.95	13.93	
	14.22	14.06	13.90	13.74	13.58	13.42	13.28	13.14	13.03	12.96	12.93	
	13.39	13.22	13.04	12.87	12.70	12.53	12.36	12.21	12.07	11.97	11.93	
110	12.57	12.39	12.21	12.02	11.83	11.65	11.46	11.28	11.12	11.00	10.94	
	11.77	11.58	11.39	11.19	10.99	10.78	10.58	10.38	10.19	10.03	9.94	
	11.00	10.80	10.59	10.38	10.17	9.95	9.72	9.50	9.28	9.08	8.95	
	10.24	10.03	9.82	9.60	9.37	9.13	8.89	8.64	8.39	8.15	7.97	
	9.51	9.30	9.07	8.84	8.60	8.35	8.08	7.81	7.53	7.24	7.00	
105	8.80	8.58	8.35	8.11	7.85	7.59	7.31	7.01	6.70	6.37	6.06	
	8.12	7.89	7.65	7.40	7.14	6.86	6.57	6.25	5.90	5.53	5.14	
	7.47	7.23	6.99	6.73	6.46	6.17	5.86	5.52	5.15	4.74	4.27	
	6.84	6.60	6.35	6.09	5.81	5.52	5.19	4.84	4.45	4.00	3.46	
	6.24	6.00	5.75	5.48	5.20	4.90	4.57	4.21	3.80	3.32	2.72	
100	5.67	5.43	5.18	4.91	4.63	4.32	3.99	3.62	3.20	2.71	2.08	
	5.13	4.89	4.64	4.37	4.09	3.78	3.45	3.08	2.67	2.17	1.52	
	4.63	4.39	4.14	3.87	3.59	3.29	2.96	2.60	2.19	1.70	1.07	
	4.15	3.91	3.67	3.41	3.13	2.83	2.51	2.16	1.76	1.30	0.72	
		0	2	4	6	8	10					
Days to Expiration												