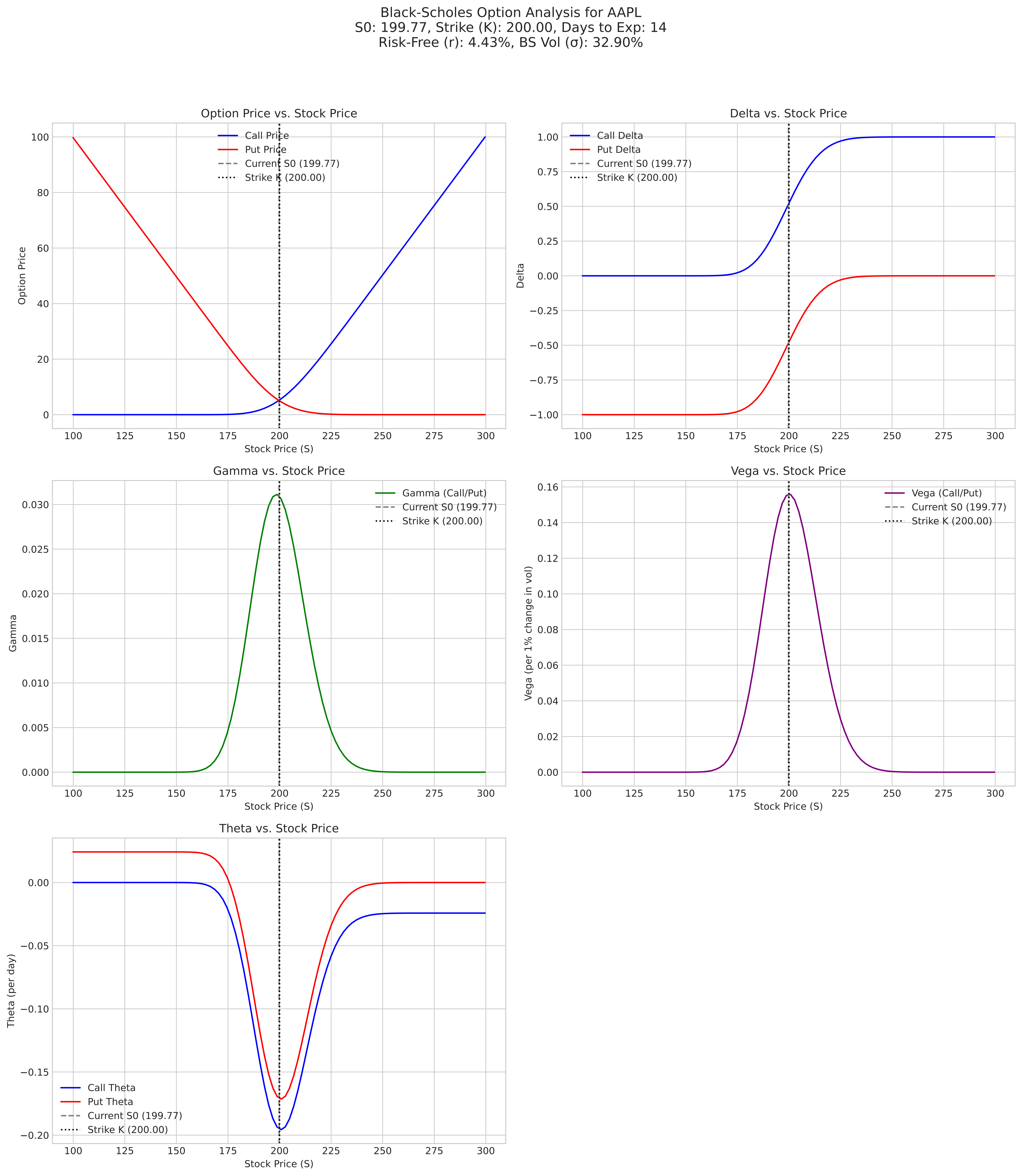
Black-Scholes Option Analysis for AAPL
S0: 199.77, Strike (K): 200.00, Days to Exp: 14
Risk-Free (r): 4.43%, BS Vol (σ): 32.90%
Option Price vs. Stock Price
Call Price
Put Price
Current S0 (199.77)
Strike K (200.00)
Option Price
Stock Price (S)
Delta vs. Stock Price
Call Delta
Put Delta
Current S0 (199.77)
Strike K (200.00)
Delta
Stock Price (S)
Gamma vs. Stock Price
Gamma (Call/Put)
Current S0 (199.77)
Strike K (200.00)
Gamma
Stock Price (S)
Vega vs. Stock Price
Vega (Call/Put)
Current S0 (199.77)
Strike K (200.00)
Vega (per 1% change in vol)
Stock Price (S)
Theta vs. Stock Price
Call Theta
Put Theta
Current S0 (199.77)
Strike K (200.00)
Theta (per day)
Stock Price (S)