

## Greeks: CalendarSpread

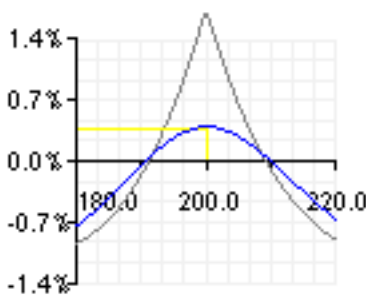
(27. Oktober 2005, 12:47)

**Portfolio:** CalendarSpre... Delta: 0.0040 TimeTillExit: 12.0  
Underlying pri...200.0 Portfolio value: 3.15

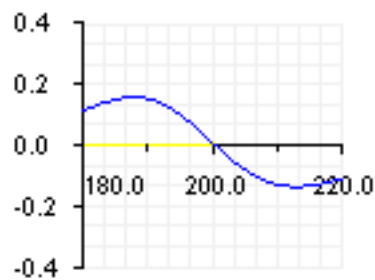
**VanillaCall:** Call Price: 7.003 Ratio: 1.0  
Q: 1.0 Yield: 0.0 Underlying: 200.0  
Strike: 200.0 Volatility: 0.25 TimeTillMatur... 42.0  
Quantity: 1.001 Delta: 0.523 InterestRate: 0.01

**VanillaCall:** Call Price: -3.858 Ratio: 1.0  
Q: 1.0 Yield: 0.0 Underlying: 200.0  
Strike: 200.0 Volatility: 0.25 TimeTillMatur... 21.0  
Quantity: -1.014 Delta: -0.52 InterestRate: 0.01

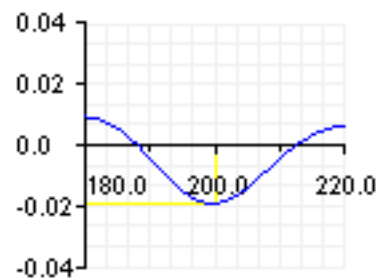
Portfolio value/ Underlying



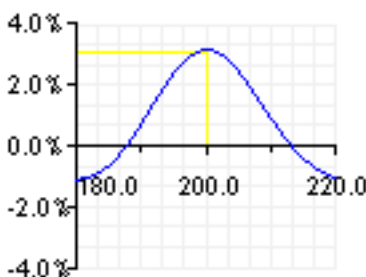
Delta/ Underlying



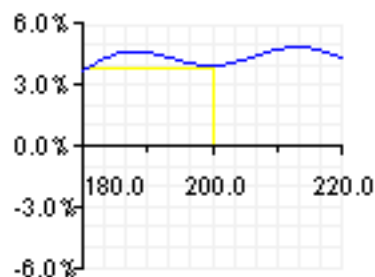
Gamma/ Underlying



Theta/ Underlying



Vega/ Underlying



Rho/ Underlying

