

Greeks: DiagonalSpread

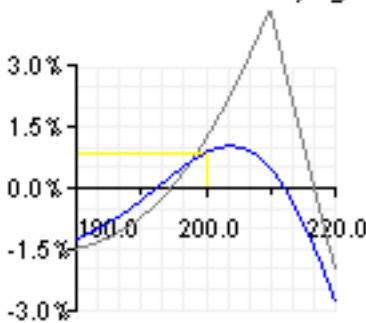
(27. Oktober 2005, 12:51)

Portfolio: DiagonalSpre... Delta: 0.156 TimeTillExit: 11.0
 Underlying pri...200.0 Portfolio value: 5.2

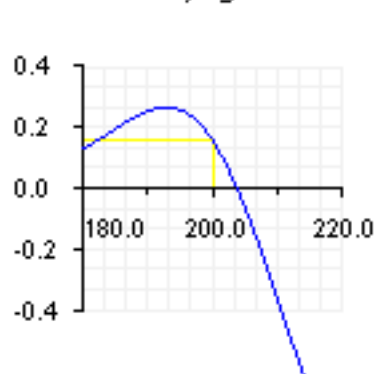
VanillaCall: Call Price: 7.113 Ratio: 1.0
 Q: 1.0 Yield: 0.0 Underlying: 200.0
 Strike: 200.0 Volatility: 0.25 TimeTillMatur... 42.0
 Quantity: 1.0 Delta: 0.523 InterestRate: 0.01

VanillaCall: Call Price: -1.915 Ratio: 1.0
 Q: 1.0 Yield: 0.0 Underlying: 200.0
 Strike: 210.0 Volatility: 0.25 TimeTillMatur... 21.0
 Quantity: -2.135 Delta: -0.367 InterestRate: 0.01

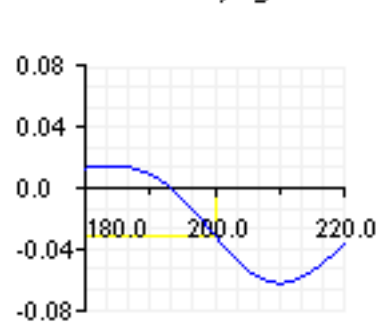
Portfolio value/ Underlying



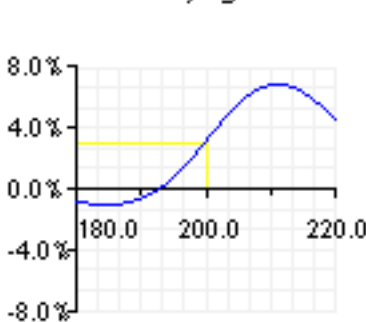
Delta/ Underlying



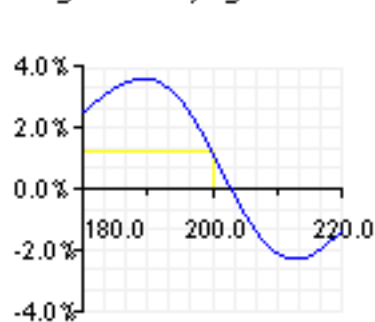
Gamma/ Underlying



Theta/ Underlying



Vega/ Underlying



Rho/ Underlying

