12 OPTION EXPOSURE File Sale 販売
One-Click Checkout

1.販売商品
12のOption GreeksのEXPOSUREをまとめました。

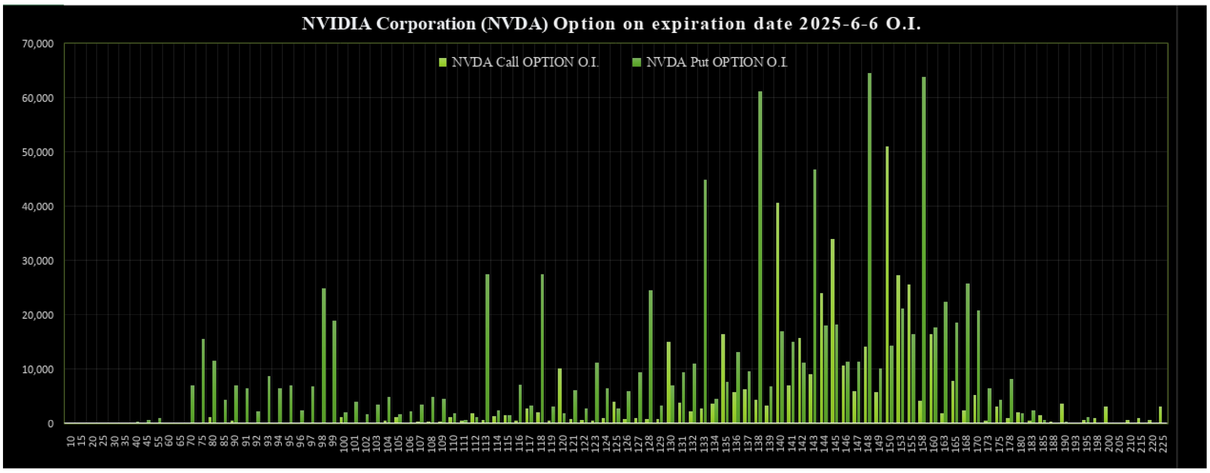
2.販売商品名
12 OPTION EXPOSURE

3.販売商品の内容
1ファイルの中に5個のチャート(All12*5=60)が入っています。
1st Order Greeks Option Exposure
1.Delta Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
2.Vega Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
3.Lambda Exposure (O.I. , Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
O.I.= Open Interest

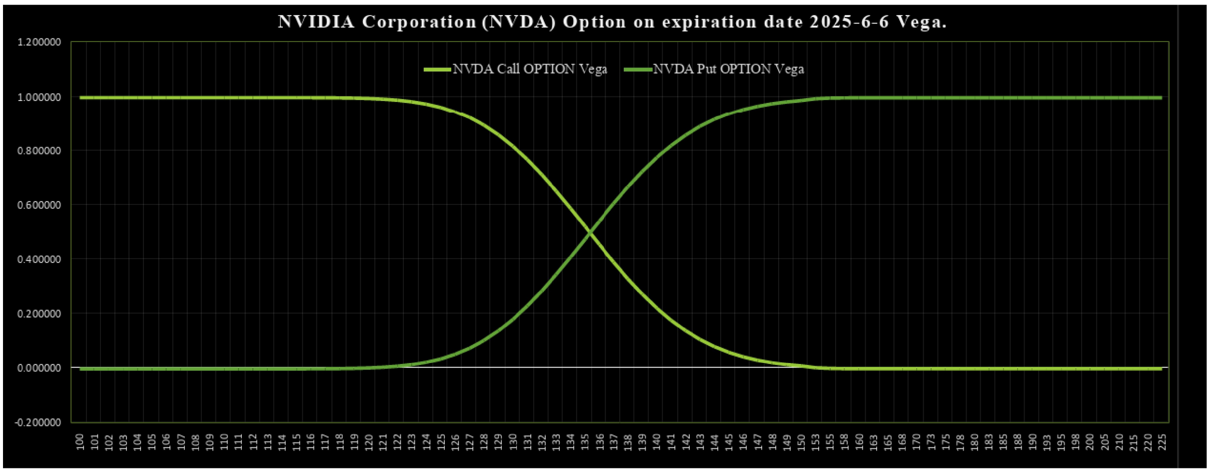
2nd Order Greeks Option Exposure
1.Gamma Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
2.Vanna Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
3.Vomma Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
4.Charm Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
5.Veta Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
O.I.= Open Interest

3rd Order Greeks Option Exposure
1.Color Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
2.Speed Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
3.Ultima Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
4.Zomma Exposure (O.I., Curve, Net Exposure, Call Exposure, Put Exposure, 5 chart)
O.I.= Open Interest

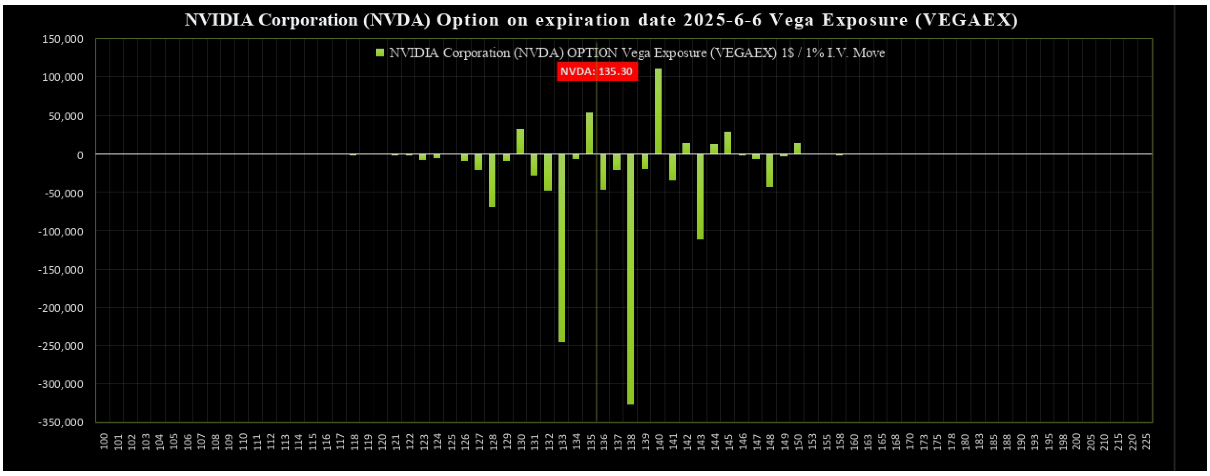
2025/06/06 Call Put Open interest



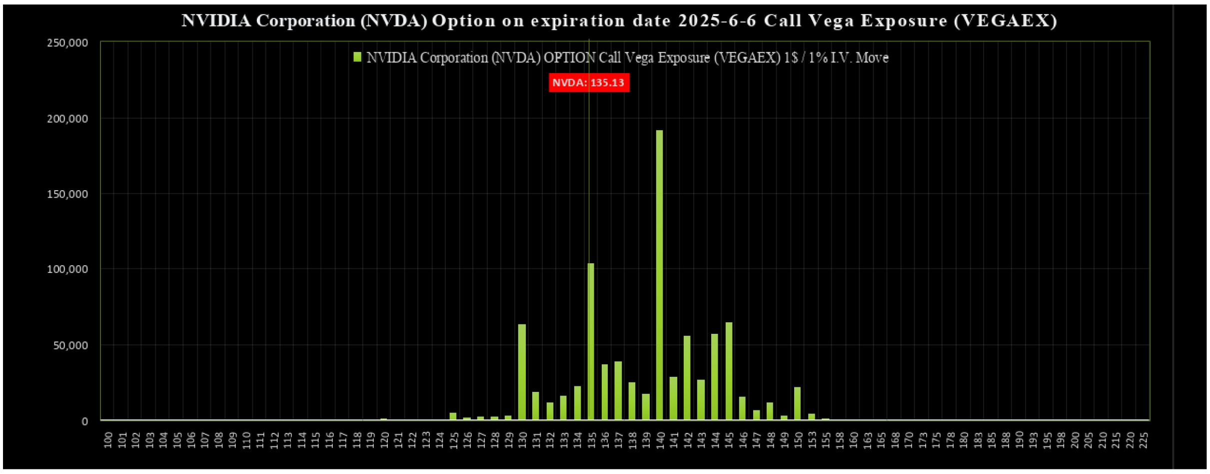
Vega curve



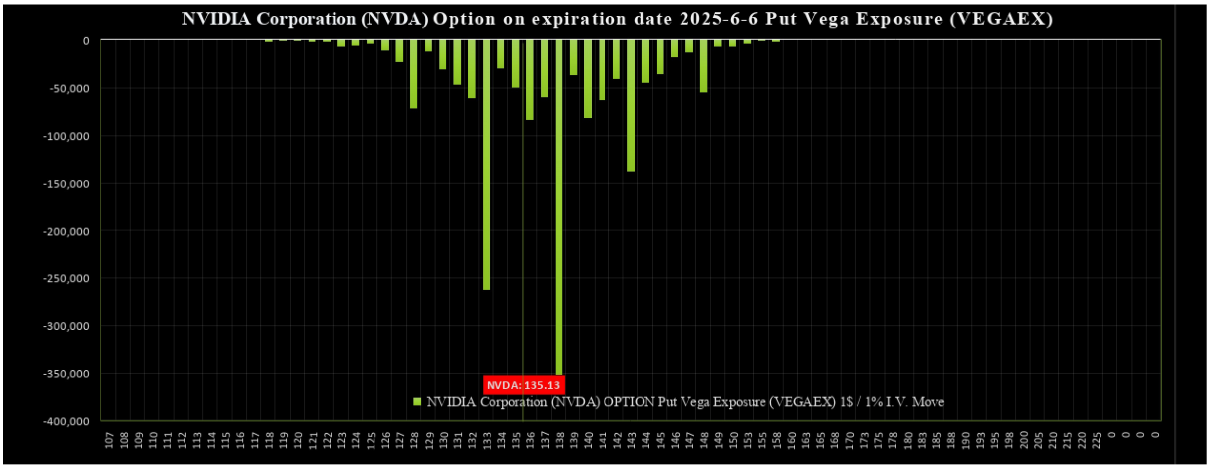
Net Vega Exposure



Vega Call Exposure



Vega Put Exposure



4.販売商品の値段

5,000円/50$

5.販売商品のファイル形式

File:ONLYOFFICE (free)
Download
https://www.onlyoffice.com/

6.12のGreeksの公式

Option Greeks Fomulaは下記の公式を使っています。
参考資料:https://support.nag.com/doc/techrep/pdf/tr2_10.pdf

Greeksの値の確認Web:https://perfiliev.com/black-scholes-calculator/

Greek	Formula
Δ_c	$e^{-qT}\Phi(d_1)$
Δ_p	$-e^{-qT}\Phi(-d_1)$
Γ	$\frac{\Phi'(d_1)e^{-qT}}{S\sigma\sqrt{T}}$
ν	$Se^{-qT}\Phi'(d_1)\sqrt{T}$
Θ_c	$-\frac{Se^{-qT}\Phi'(d_1)\sigma}{2\sqrt{T}} + qSe^{-qT}\Phi(d_1) - rXe^{-rT}\Phi(d_2)$
Θ_p	$-\frac{Se^{-qT}\Phi'(d_1)\sigma}{2\sqrt{T}} - qSe^{-qT}\Phi(-d_1) + rXe^{-rT}\Phi(-d_2)$
ρ_c	$TXe^{-rT}\Phi(d_2)$
ρ_p	$-TXe^{-rT}\Phi(-d_2)$
$Crho_c$	$TSe^{-qT}\Phi(d_1)$
$Crho_p$	$-TSe^{-qT}\Phi(-d_1)$
$Vanna$	$\frac{-e^{-qT}d_2}{\sigma}\Phi'(d_1)$
$Charm_c$	$-e^{-qT}\left[\Phi'(d_1)\left(\frac{r-q}{\sigma\sqrt{T}} - \frac{d_2}{2T}\right) - q\Phi(d_1)\right]$
$Charm_p$	$-e^{-qT}\left[\Phi'(d_1)\left(\frac{r-q}{\sigma\sqrt{T}} - \frac{d_2}{2T}\right) + q\Phi(-d_1)\right]$
$Speed$	$\frac{\Gamma\cdot\left(1+\frac{d_1}{\sigma\sqrt{T}}\right)}{S}$
$Colour$	$\Gamma\cdot\left(q + \frac{(r-q)d_1}{\sigma\sqrt{T}} + \frac{1-d_1d_2}{2T}\right)$
$Zomma$	$\Gamma\cdot\left(\frac{d_1d_2-1}{\sigma}\right)$
$Vomma$	$\nu\cdot\left(\frac{d_1d_2}{\sigma}\right)$

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Mastering Financial Markets

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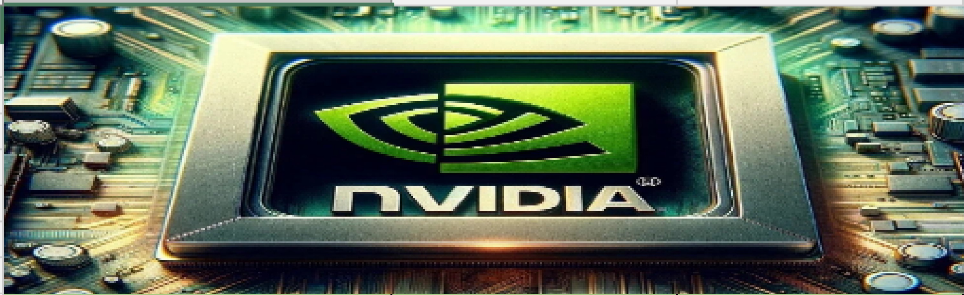
Black-Scholes Online Options Calculator

This options calculator uses the Black-Scholes pricing model and allows you to calculate prices and Greeks for European vanilla options. You can also run the scenario analysis and plot the results against the underlying moves. The calculator makes all the same assumptions as the Black-Scholes model and uses only inputs obtained from the user.

Inputs:		Outputs:	
Pricing Date	2025/06/01	Price	4.9195
Direction	Buy	Total Price	491.95
Option Type	Call	Price (%)	4.92
Contract Size	100	Delta	0.5184
Spot	100	Gamma	0.0316
Strike	100	Vega	19.9005

7.12のFileの入力情報と取得先



	A	B	C	D
1				
2				
3				
4				
5				
6				
7				
8				
9	-772,769	869,883	-1,642,651	
10		**Long Call**	**Short Put**	
11	Nvidia price	135.13	135.13	
12	Option Strike	135	135	
13	Volatility	37.95	38.01	
14	Expiration month	6-25	6-25	
15	Expiration date	2025/06/06	2025/06/06	
16	Option pricing date	2025/06/01	2025/06/01	
17	Time until expiration	0.01370	0.01370	
18	Dividend Yield	0.00000	0.00000	
19	LN (F/X)	0.000962	0.000962	
20	sigma^2*T/2	0.001596	0.001599	LN (F/X)
21	sigma*sqrt(T)	0.0444193	0.0444896	2.603652
22	d1	0.057588	0.057564	2.198187
23	d2	0.013168	0.013074	1.910505

Input Data:
A11-Nvidia price
B11-Call 135.13

C-11Put 135.13

NVIDIA Corporation (NVDA) Stock Price, News, Quote & History - Yahoo Finance

NasdaqGS - Nasdaq Real Time Price • USD

NVIDIA Corporation (NVDA) ☆ Follow + Add holdings

135.13 -4.06 (-2.92%) **134.52** -0.61 (-0.45%)

At close: May 30 at 4:00:00 PM EDT After hours: May 30 at 7:59:59 PM EDT

A12-Option Strike

B12-Call 135

C12-Put 135

https://www.cboe.com/delayed_quotes/nvda/quote_table/

Options Chain Total Records: 24

Calls Fri Jun 06 2025 Puts

Last	Net	Bid	Ask	Vol	IV	Delta	Gamma	Int	Strike	Last	Net	Bid	Ask	Vol	IV	Delta	Gamma	Int
4.69	-3.285	4.6	4.7	4,349	0.39	0.6734	0.0486	2289	NVDA 132.000	1.66	+0.535	1.65	1.67	19,709	0.39	-0.3288	0.049	10136
4.05	-3.125	3.9	4.05	7,784	0.39	0.6239	0.0518	2851	NVDA 133.000	2.01	+0.67	1.98	2.03	13,706	0.39	-0.3787	0.0522	3389
3.4	-3.025	3.35	3.45	23,637	0.38	0.5713	0.0542	3702	NVDA 134.000	2.4	+0.8	2.37	2.41	22,234	0.38	-0.4318	0.0547	4973
2.85	-2.875	2.81	2.86	52,944	0.38	0.5164	0.0558	16501	NVDA 135.000	2.85	+0.96	2.85	2.86	52,299	0.38	-0.4872	0.0562	14149
2.35	-2.725	2.3	2.34	43,260	0.38	0.4603	0.0562	5913	NVDA 136.000	3.25	+1.03	3.3	3.4	14,734	0.37	-0.5438	0.0567	2523
1.9	-2.525	1.87	1.91	51,751	0.37	0.4044	0.0554	6441	NVDA 137.000	3.85	+1.255	3.9	4	12,971	0.37	-0.6004	0.0559	3663

A13-Volatility

B13-Call IV 0.3795135=37.95

NVDA250606C00135000 Last: 2.85 Change: -2.875 (-50.2183%)

Chart

Price Data Table

2025-05-30 15:59:58 ET (Delayed)

Last Sale	2.85	Tick	no_change
Time of Last Sale	2025-05-30 15:59:58	Symbol	NVDA250606C00135000
Net Change	-2.875	Percent Change	-50.2183
Previous Close	5.725	Open	5.6
High	6.13	Low	2.23
Bid	2.81	Ask	2.86
Bid Size	4	Ask Size	1
Volume	52,944	Security Type	option
Open Interest	16501	Expiration Date	Fri Jun 06 2025
Strike Price	135	IV	0.3795
Theta	-0.2097	Theo	2.891
Rho	0.0128	Delta	0.5164
Vega	0.0746	Gamma	0.0558

C13-Put 135 IV 0.3801=38.01

NVDA250606P00135000 Last: **2.85** Change: **+0.96 (+50.7937%)**

Chart

Price Data Table
2025-05-30 15:59:59 ET (Delayed)

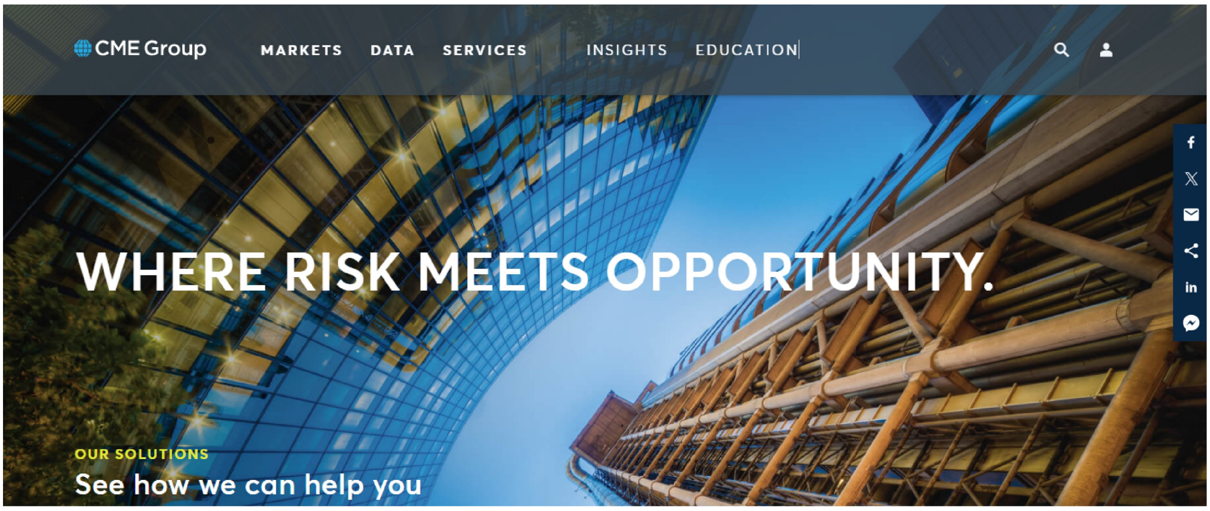
Last Sale	2.85	Tick	no_change
Time of Last Sale	2025-05-30 15:59:59	Symbol	NVDA250606P00135000
Net Change	+0.96	Percent Change	+50.7937
Previous Close	1.89	Open	1.77
High	4.17	Low	1.47
Bid	2.85	Ask	2.86
Bid Size	1	Ask Size	1
Volume	52,299	Security Type	option
Open Interest	14149	Expiration Date	Fri Jun 06 2025
Strike Price	135	IV	0.3801
Theta	-0.2116	Theo	2.8066
Rho	-0.0091	Delta	-0.4872
Vega	0.0746	Gamma	0.0562

https://www.cboe.com/delayed_quotes/nvda/quote_table/

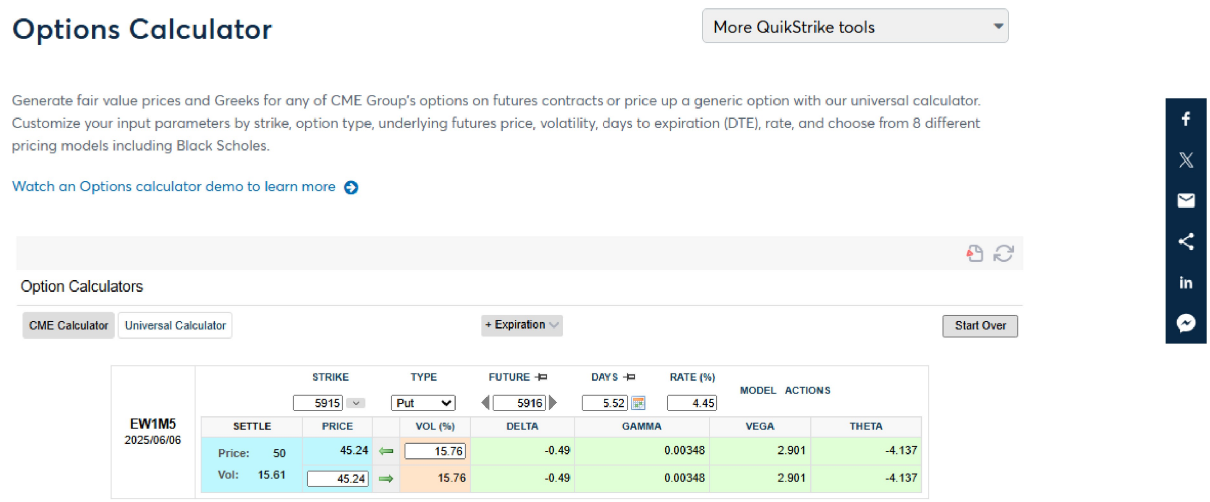
A14-Expiration month (オプション満期日)
B14-Call 2025/06/06
C14-Put 2025/06/06

A18-Dividend Yield (オプション満期時にある配当利回り)
配当がない満期では0.00%とします。
配当が有れば0.030%と入力で良いです。
https://www.google.com/search?q=nvda+%E9%85%8D%E5%BD%93%E5%88%A9%E5%9B%9E%E3%82%8A&oq=nvda+%E9%85%8D%E5%BD%93%E5%88%A9%E5%9B%9E%E3%82%8A&gs_lcrp=EgRlZGdlKgYIABBFGDkyBggAEEUYOdIBCTIzMzA1ajBqMagCALACAA&sourceid=chrome&ie=UTF-8

A30-Interest Rate (オプション満期時にある金利)
金利情報を得るために会員登録 (free) を行ってください。
https://www.cmegroup.com/



会員登録後
https://www.cmegroup.com/tools-information/quikstrike/options-calculator.html
オプションが該当する満期日をクリックしてください。
RATE (%)2025/06/06満期日の金利情報です。
4.45%を0.0445と変換して
B30-Call 0.0445
C30-Put 0.0445



8.オプションの入力情報と取得先

https://www.cboe.com/delayed_quotes/nvda/quote_table/
Search for "nvda"
-> set **Expiration TypeOptions** = **All**
-> set **Options Range** = **All**
-> set **Expiration** = **All2025 6**
-> click **View Chain**
To download the entire options chain, scroll all the way down, and click on **Download CSV**.

nvda

Search

Options analytics provided by Datashop

NVIDIA Corporation (nvda)

2025-05-30 15:59:59 ET (Delayed) Bid: **134.51** Ask: **134.55** Vol: **333,170,851** Last: **134.51** Change: **-4.06 (+-3.0045%)**

Filters By:

Volume: All | Expiration Type: All | Options Range: Near the Money | Size: 3 | Expiration: 2025 6 | View Chain

Options Chain

Total Records: 24

Calls — **Fri Jun 06 2025** — Puts

Last	Net	Bid	Ask	Vol	IV	Delta	Gamma	Int	Strike	Last	Net	Bid	Ask	Vol	IV	Delta	Gamma	Int
4.69	-3.285	4.6	4.7	4,349	0.39	0.6734	0.0486	2289	NVDA 132.000	1.66	+0.535	1.65	1.67	19,709	0.39	-0.3288	0.049	10136
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3.4	-3.025	3.35	3.45	23,637	0.38	0.5713	0.0542	3702	NVDA 134.000	2.4	+0.8	2.37	2.41	22,234	0.38	-0.4318	0.0547	4973

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T
1																				
2	NVIDIA Co	Last: 134.5	Change: -	Last: 134.5	Change: -4.06															
3	Date: 2025	Bid: 134.51	Ask: 134.5	Size: 2*2	"Volume: 3	170	851"	170	851"											
4	Expiration	Calls	Last Sale	Net	Bid	Ask	Volume	IV	Delta	Gamma	Open Inte	Strike	Puts	Last Sale	Net	Bid	Ask	Volume	IV	Delta
5	Fri Jun 06	NVDA2506	131.4	0	124.6	125.3	0	0	1	0	10	10	NVDA2506	0.01	0.005	0	0.01	2	5.8917	0
6	Fri Jun 06	NVDA2506	119.97	0	119.6	120.3	0	0	1	0	1	15	NVDA2506	0.01	0.005	0	0.01	1	4.9534	0
7	Fri Jun 06	NVDA2506	116.9	-1.825	114.6	115.3	1	0	1	0	1	20	NVDA2506	0	0	0	0.01	0	4.2997	0
8	Fri Jun 06	NVDA2506	108.86	-4.865	109.6	110.35	1	0	1	0	30	25	NVDA2506	0.01	0	0	0.01	0	3.7986	0
9	Fri Jun 06	NVDA2506	110.51	0	104.6	105.35	0	0	1	0	28	30	NVDA2506	0.01	0.005	0	0.01	23	3.3925	0
10	Fri Jun 06	NVDA2506	104.15	0	99.6	100.35	0	0	1	0	10	35	NVDA2506	0.01	0	0	0.01	0	3.051	0
11	Fri Jun 06	NVDA2506	93.88	-4.87	94.6	95.35	2	0	1	0	5	40	NVDA2506	0.01	0.005	0	0.01	3	2.7565	-0.0001
12	Fri Jun 06	NVDA2506	93.95	0	89.6	93	0	0	0.9999	0	55	45	NVDA2506	0.01	0	0	0.01	0	2.4974	-0.0001
13	Fri Jun 06	NVDA2506	84.23	0	79.6	80.35	0	0	0.9997	0	110	55	NVDA2506	0.03	0	0	0.01	0	2.0569	-0.0004
14	Fri Jun 06	NVDA2506	76.5	-2.275	73.25	75.35	2	2.0323	0.9996	0	21	60	NVDA2506	0.01	0	0	0.01	0	1.866	-0.0005
15	Fri Jun 06	NVDA2506	68.35	0	69.65	70.35	0	0	0.9994	0.0001	2	65	NVDA2506	0.01	0	0	0.01	0	1.6903	-0.0007
16	Fri Jun 06	NVDA2506	64.8	-4	64.65	65.35	30	0	0.9992	0.0001	19	70	NVDA2506	0.01	0.005	0	0.01	6637	1.5274	-0.0009
17	Fri Jun 06	NVDA2506	59.85	-3.95	59.65	60.35	2	0	0.9989	0.0001	27	75	NVDA2506	0.01	-0.005	0	0.01	4840	1.3754	-0.0012