Evaluate	**CALL**			**Riskless**			
	DATE:	23/01/22		**rate**	5.50%		
	Stock	**Strike**	**Expiration**			**Standard**	**Annual**
Company	**price**	**price**	**date**	**t (years)**	**t (days)**	**deviation**	**dividend**
mg.a	45	45	96/12/21	-26.1068	-9529	10.00%	0
abc	574	575	96/12/21	-26.1068	-9529	10.00%	0
xyz	100	100	96/12/07	-26.1452	-9543	15.00%	0
Evaluate PUT							
	Stock	**Strike**	**Expiration**			**Standard**	**Annual**
Company	**price**	**price**	**date**	**t (years)**	**t (days)**	**deviation**	**dividend**
mg.a	26	25	96/12/21	-26.1068	-9529	10.00%	0
abc	574	575	96/12/21	-26.1068	-9529	10.00%	0
xyz	105	100	96/12/07	-26.1452	-9543	15.00%	0
This excel sheet gives the option value, delta, theta, vega and gamma for a call.							
It uses the Black and Sholes model ajusted for dividend.							
Just enter the value in the right cells as shown above.							
Don't forget to adjust the riskless rate of return in cell F2.							
Send comments to FALPHA@vm1.ulaval.ca							
to : Alain Mercier							

	Variation in the call value for a variation of one unit in the:					
	stock	*delta*	*time to*	*standard*	*riskless*	*strike*
Option	*price*		*expiration*	*deviation*	*rate*	*price*
value	**delta**	**gamma**	**théta**	**véga**	**iota**	**epsilon**
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!
	Variation in the put value for a variation of one unit in the:					
	stock	*delta*	*time to*	*standard*	*riskless*	*strike*
Option	*price*		*expiration*	*deviation*	*rate*	*price*
value	**delta**	**gamma**	**théta**	**véga**	**iota**	**epsilon**
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!	#NUM!

d1	**d2**	**N(d1)**	**N(d2)**
#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!
-d1	**-d2**	**N(-d1)**	**N(-d2)**
#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!
#NUM!	#NUM!	#NUM!	#NUM!