

## Position Analysis in Excel (gbosmis@yahoo.com)

[illegible]

Interest	3,00%
Div Yield	0,00%
Price Min	80
Price Max	120

Time offset	0
-------------	---

Calc

Center of Graph

Delta 1,23893

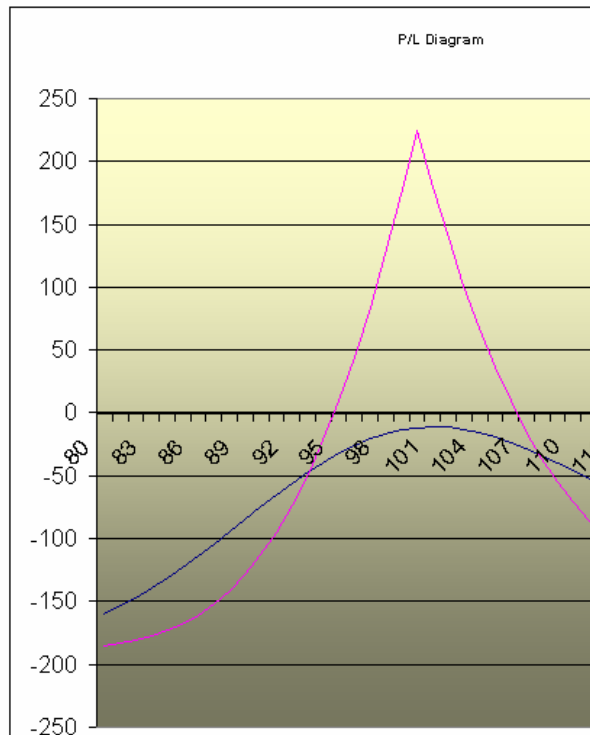
Gamma -1,1578

Vega	4,71085
Theta	0,00047

Theta	2,82917
1st Expiry	31

1st Expiry      21 days

Price	P/L + T	P/L 1st Ex	Delta	Gamma	Vega	Theta
80	-.169.53	-.185.39	5.63486	0.70306	3.57198	-1.1441
81	-.153.54	-.183.47	6.34082	0.7056	3.93603	-1.1818
82	-.146.85	-.180.9	7.03899	0.6879	4.28147	-1.1869
83	-.139.48	-.177.52	7.70805	0.64506	4.59667	-1.1535
84	-.131.45	-.173.14	8.32523	0.58505	4.87883	-1.077
85	-.122.85	-.167.66	8.86728	0.4989	5.11456	-0.9547



## Inputs

**Action:** Buy or Sell.

Quantity

**Type:** Call, Put or Future.

## Strike

**Time:** Trading days until expiry (assumes 252 trading days per year and can be changed by changing the value of trd variable in the VBA editor).

**Price:** Price paid/received for each unit bought/sold.

**Vol:** The implied volatility that the model will use to value the current price of the derivative.

**Interest:** The risk free interest rate.

**Div. Yield:** The annualized dividend yield paid by the instrument during its life.

**Price Min:** The minimum price in the graph

**Price Max:** The maximum price in the graph

**Time Offset:** What your P/L graph will look like n-trading days in the future.

Calc Button → Recalculate with the new inputs.

Arrow Buttons → Change time offset and recalculate.

## OutPuts

P/L graph (current and at the first expiry), Greek's graph.

Disclaimer: NO WARRANTY. USE THIS AT YOUR OWN RISK.