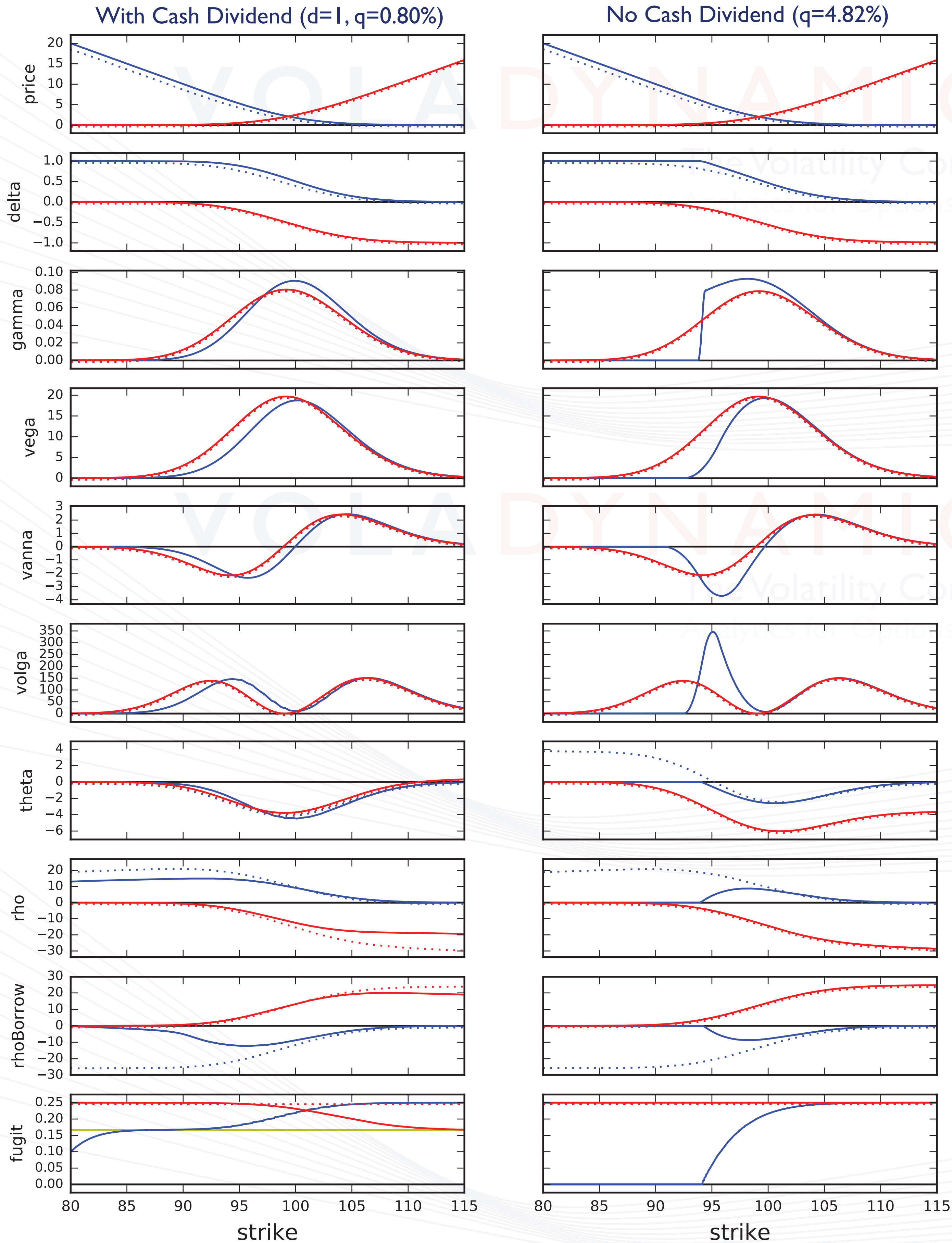
VOLADYNAMICS
The Volatility Company

Greeks as Function of Strike



Greeks as a function of strike for spot=100, r=1.00%, σ=10%, T=3 months with forward F_T=99.05. On the left there is a cash dividend of d=1 at t_d=2 months with a borrow of q=0.80%. On the right the same forward is achieved by d=0, q=4.82%. Calls and puts are shown in blue resp. red. American (European) options are shown in solid(dotted) lines. The yellow line shows the dividend time.

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