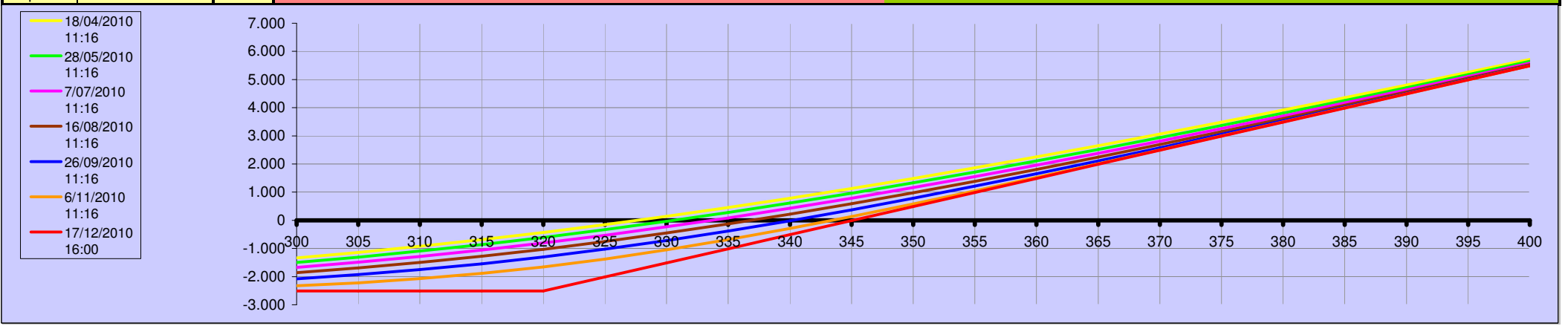
OPTIE-SIMULATOR V1.01				CALL			Open	Sluit	Kosten	Optie	Optie	Impl.	Impl.	PER OPTIE				Totaal	Ongere-	Gerealis	TOTALE POSITIE			
	Dec	10		CALL	Strike	Aantal	Koers	Koers		Premie	Premie	Vol.	Vol.	Delta	Gamma	Theta	Vega	Opening	aliseerd		Delta	Gamma	Theta	Vega
	Dec	10		PUT	200					1,50	1,50		39,9%	-3	0,06	-1,60	20,18							
	Dec	10		PUT	240						1,88	30,0%	30,0%	-5	0,12	-1,76	29,70							
	Dec	10		PUT	280					8,22	8,22		31,0%	-16	0,27	-4,38	69,41							
	Dec	10		PUT	320						19,79	30,0%	30,0%	-31	0,41	-6,25	101,36							
	Dec	10		PUT	360						0,00													
	Dec	10		PUT	400						0,00													
Jaar	Dec	10		PUT	440						0,00													
10	Dec	10		PUT	480						0,00													
Maand	Dec	10		CALL	200						0,00													
Dec	Dec	10		CALL	240						0,00													
Interest	Dec	10		CALL	280						0,00													
	Dec	10		CALL	320	1	25,00		12,00	40,00	40,00		20,0%	74	0,57	-3,85	94,10	-2512	1488		74	0,57	-3,85	94,10
Dividend	Dec	10		CALL	360						0,00													
	Dec	10		CALL	400						0,00													
Expiratie	Dec	10		CALL	440						1,88	19,0%	19,0%	8	0,28	-1,67	45,31							
	Dec	10		CALL	480						0,00													
									12,00								Totaal	-2512	1488	0	74	0,57	-3,85	94,10

Jaar tot expiratie		Dagen	Koers onderliggende waarde						350,00		TabelCenter		350	SimulatieInterval		5	Huidige stand :		1488				
ACTUALISEER	0,6663	tot exp	300	305	310	315	320	325	330	335	340	345	350	355	360	365	370	375	380	385	390	395	400
Begin	18/04/2010 11:16	243	-1.339	-1.141	-923	-686	-429	-153	141	453	782	1.127	1.488	1.863	2.251	2.651	3.063	3.485	3.916	4.356	4.804	5.258	5.718
1	28/05/2010 11:16	203	-1.498	-1.307	-1.095	-862	-608	-333	-37	278	611	962	1.329	1.712	2.108	2.517	2.938	3.369	3.810	4.259	4.715	5.178	5.646
2	7/07/2010 11:16	163	-1.670	-1.489	-1.285	-1.057	-805	-530	-233	86	425	784	1.160	1.553	1.960	2.381	2.813	3.256	3.707	4.167	4.633	5.105	5.583
3	16/08/2010 11:16	123	-1.860	-1.692	-1.498	-1.277	-1.029	-754	-453	-128	221	590	980	1.386	1.808	2.244	2.691	3.147	3.613	4.085	4.563	5.045	5.532
4	26/09/2010 11:16	82	-2.077	-1.931	-1.753	-1.543	-1.300	-1.025	-717	-380	-16	372	782	1.210	1.654	2.111	2.578	3.053	3.534	4.021	4.511	5.004	5.499
5	6/11/2010 11:16	41	-2.325	-2.219	-2.075	-1.887	-1.654	-1.374	-1.051	-688	-290	136	583	1.048	1.525	2.010	2.501	2.995	3.492	3.990	4.489	4.989	5.488
Expiratie	17/12/2010 16:00		-2.512	-2.512	-2.512	-2.512	-2.512	-2.012	-1.512	-1.012	-512	-12	488	988	1.488	1.988	2.488	2.988	3.488	3.988	4.488	4.988	5.488