

| IV    | 理論価格   | コール終値 | 権利行使価格 | プット終値 | 理論価格    | IV    |
|-------|--------|-------|--------|-------|---------|-------|
| 0.248 | 0.09   | 0     | 28250  | 0     | 7892.51 | 0.547 |
| 0.246 | 0.12   | 0     | 28000  | 0     | 7642.55 | 0.536 |
| 0.243 | 0.15   | 0     | 27750  | 0     | 7392.6  | 0.524 |
| 0.241 | 0.2    | 0     | 27500  | 0     | 7142.66 | 0.512 |
| 0.238 | 0.25   | 0     | 27250  | 0     | 6892.74 | 0.501 |
| 0.236 | 0.33   | 0     | 27000  | 0     | 6642.83 | 0.489 |
| 0.234 | 0.43   | 0     | 26750  | 0     | 6392.94 | 0.476 |
| 0.231 | 0.56   | 0     | 26500  | 0     | 6143.09 | 0.464 |
| 0.229 | 0.74   | 0     | 26250  | 0     | 5893.28 | 0.451 |
| 0.226 | 0.97   | 0     | 26000  | 0     | 5643.53 | 0.439 |
| 0.224 | 1.28   | 0     | 25750  | 0     | 5393.86 | 0.426 |
| 0.225 | 1.95   | 1     | 25500  | 0     | 5144.1  | 0.412 |
| 0.216 | 1.97   | 0     | 25250  | 0     | 4894.39 | 0.399 |
| 0.217 | 3.86   | 2     | 25000  | 0     | 4644.86 | 0.385 |
| 0.207 | 3      | 3     | 24750  | 0     | 4395.8  | 0.371 |
| 0.210 | 4.54   | 4     | 24625  | 0     | 4271.42 | 0.368 |
| 0.205 | 4.56   | 4     | 24500  | 0     | 4147.21 | 0.357 |
| 0.205 | 5.21   | 5     | 24375  | 0     | 4023.16 | 0.354 |
| 0.205 | 7.08   | 5     | 24250  | 0     | 3899.2  | 0.350 |
| 0.200 | 7.12   | 6     | 24125  | 0     | 3775.42 | 0.339 |
| 0.205 | 10.21  | 8     | 24000  | 3310  | 3651.96 | 0.335 |
| 0.203 | 10.87  | 10    | 23875  | 0     | 3528.81 | 0.324 |
| 0.200 | 11     | 11    | 23750  | 0     | 3405.87 | 0.319 |
| 0.199 | 15.23  | 14    | 23625  | 0     | 3283.28 | 0.315 |
| 0.198 | 15     | 15    | 23500  | 0     | 3161.01 | 0.304 |
| 0.201 | 20     | 20    | 23375  | 0     | 3039.58 | 0.299 |
| 0.198 | 25.65  | 23    | 23250  | 0     | 2918.92 | 0.294 |
| 0.199 | 31.09  | 30    | 23125  | 0     | 2799.03 | 0.289 |
| 0.196 | 29.99  | 30    | 23000  | 0     | 2679.89 | 0.284 |
| 0.197 | 43.12  | 41    | 22875  | 0     | 2561.88 | 0.278 |
| 0.199 | 45     | 45    | 22750  | 0     | 2444.99 | 0.272 |
| 0.198 | 60.9   | 58    | 22625  | 0     | 2330.34 | 0.271 |
| 0.196 | 60     | 60    | 22500  | 0     | 2216.23 | 0.265 |
| 0.202 | 77.99  | 78    | 22375  | 0     | 2104.32 | 0.263 |
| 0.203 | 92.99  | 93    | 22250  | 0     | 1994.6  | 0.260 |
| 0.197 | 97     | 97    | 22125  | 0     | 1886.5  | 0.252 |
| 0.201 | 119.99 | 120   | 22000  | 1810  | 1735.6  | 0.253 |
| 0.204 | 145    | 145   | 21875  | 0     | 1681.07 | 0.253 |
| 0.208 | 174.99 | 175   | 21750  | 0     | 1580.99 | 0.253 |
| 0.210 | 205    | 205   | 21625  | 0     | 1486.2  | 0.255 |
| 0.210 | 250.9  | 240   | 21500  | 0     | 1394.01 | 0.252 |
| 0.212 | 264.99 | 265   | 21375  | 0     | 1304.4  | 0.252 |
| 0.212 | 327.93 | 300   | 21250  | 910   | 1219.98 | 0.252 |
| 0.217 | 349.99 | 350   | 21125  | 755   | 1135.85 | 0.254 |

|       |         |      |       |     |         |       |
|-------|---------|------|-------|-----|---------|-------|
| 0.210 | 369.99  | 370  | 21000 | 870 | 1062.14 | 0.248 |
| 0.218 | 471.67  | 455  | 20875 | 930 | 988.39  | 0.254 |
| 0.225 | 504.99  | 505  | 20750 | 850 | 916.3   | 0.260 |
| 0.222 | 589.38  | 0    | 20625 | 905 | 844.75  | 0.256 |
| 0.232 | 630     | 630  | 20500 | 710 | 781.27  | 0.266 |
| 0.228 | 721.94  | 0    | 20375 | 530 | 733.41  | 0.261 |
| 0.225 | 795.61  | 730  | 20250 | 740 | 674.04  | 0.259 |
| 0.229 | 871.68  | 0    | 20125 | 480 | 625.18  | 0.263 |
| 0.224 | 949.22  | 875  | 20000 | 605 | 604.99  | 0.259 |
| 0.233 | 1025.58 | 0    | 19875 | 415 | 537.08  | 0.269 |
| 0.235 | 1113.02 | 0    | 19750 | 550 | 495.36  | 0.271 |
| 0.231 | 1199.03 | 1140 | 19625 | 480 | 479.99  | 0.269 |
| 0.234 | 1287.53 | 0    | 19500 | 440 | 440     | 0.271 |
| 0.240 | 1379.92 | 0    | 19375 | 415 | 414.99  | 0.278 |
| 0.240 | 1474.68 | 0    | 19250 | 385 | 385     | 0.282 |
| 0.248 | 1571.82 | 0    | 19125 | 215 | 339.35  | 0.291 |
| 0.251 | 1673.76 | 0    | 19000 | 345 | 345     | 0.296 |
| 0.254 | 1877.46 | 0    | 18750 | 295 | 294.99  | 0.303 |
| 0.252 | 2088.22 | 0    | 18500 | 240 | 240     | 0.304 |
| 0.249 | 2303.62 | 0    | 18250 | 205 | 205     | 0.312 |
| 0.264 | 2523.68 | 0    | 18000 | 190 | 190     | 0.329 |
| 0.249 | 2750.78 | 0    | 17750 | 150 | 149.99  | 0.328 |
| 0.244 | 2980.15 | 0    | 17500 | 135 | 135     | 0.342 |
| 0.224 | 3211.8  | 0    | 17250 | 110 | 110     | 0.345 |
| 0.010 | 3447.18 | 0    | 17000 | 95  | 95      | 0.355 |
| 0.010 | 4405.1  | 0    | 16000 | 50  | 49.99   | 0.388 |
| 0.010 | 5383.17 | 0    | 15000 | 31  | 30.99   | 0.434 |
| 0.010 | 6371.27 | 0    | 14000 | 16  | 16      | 0.468 |
| 0.010 | 8361.52 | 0    | 12000 | 5   | 4.06    | 0.542 |