

USD/JPY

ボラティリティ低下

ボラティリティ上昇

(金額単位：円)

Vol (%)		-5.00%	0.00%	+5.00%	+10.00%	+15.00%	+20.00%	+25.00%
Spot (円)								
+ 30.00	135.43	0	0	0	0	0	0	0
+ 28.00	133.43	0	0	0	0	0	0	0
+ 26.00	131.43	0	0	0	0	0	0	0
+ 24.00	129.43	0	0	0	0	0	0	0
+ 22.00	127.43	0	0	0	0	0	0	0
+ 20.00	125.43	0	0	0	0	0	0	0
+ 18.00	123.43	0	0	0	0	0	0	0
+ 16.00	121.43	0	0	0	0	0	0	0
+ 14.00	119.43	0	0	0	0	0	0	0
+ 12.00	117.43	0	0	0	0	0	0	0
+ 10.00	115.43	0	0	0	0	0	0	0
+ 8.00	113.43	38,076,202	2,914,992	-5,307,552	-9,180,563	-11,338,085	-12,679,786	-13,583,580
+ 6.00	111.43	139,656,070	5,126,072	-13,071,229	-21,065,819	-25,560,094	-28,389,476	-30,313,241
+ 4.00	109.43	131,396,823	3,764,139	-22,349,814	-33,717,992	-40,210,773	-44,376,606	-47,233,241
+ 2.00	107.43	80,093,254	-1,386,048	-32,988,600	-47,090,355	-55,268,468	-60,610,358	-64,323,684
0.00	105.43	34,462,617	-10,318,277	-44,801,922	-61,121,393	-70,721,409	-77,091,503	-81,577,225
- 2.00	103.43	1,934,852	-22,530,850	-57,689,344	-75,723,352	-86,545,430	-93,816,834	-98,995,946
- 4.00	101.43	-23,530,320	-37,413,999	-71,556,793	-90,832,789	-102,709,398	-110,776,180	-116,579,799
- 6.00	99.43	-44,094,664	-54,331,791	-86,313,081	-106,413,979	-119,183,204	-127,957,163	-134,325,084
- 8.00	97.43	-61,215,768	-72,720,072	-101,889,826	-122,447,209	-135,947,651	-145,347,729	-152,226,187
- 10.00	95.43	-80,553,723	-92,217,255	-118,253,285	-138,921,826	-152,994,238	-162,939,087	-170,277,860
- 12.00	93.43	-101,791,764	-112,547,553	-135,381,199	-155,833,579	-170,319,867	-180,726,055	-188,475,894
- 14.00	91.43	-124,209,145	-133,507,846	-153,247,290	-173,181,679	-187,924,116	-198,707,123	-206,817,677
- 16.00	89.43	-147,429,338	-154,952,384	-171,820,827	-190,965,969	-205,807,893	-216,882,689	-225,302,316
- 18.00	87.43	-170,955,434	-176,779,958	-191,065,452	-209,186,753	-223,973,116	-235,254,043	-243,930,202
- 20.00	85.43	-194,576,539	-198,925,215	-210,936,821	-227,843,789	-242,422,822	-253,823,176	-262,702,686
- 22.00	83.43	-218,230,670	-221,345,378	-231,383,435	-246,934,664	-261,160,995	-272,592,847	-281,621,766
- 24.00	81.43	-241,897,436	-243,985,712	-252,349,314	-266,453,625	-280,191,834	-291,566,638	-300,690,023
- 26.00	79.43	-265,568,647	-266,870,403	-273,776,639	-286,391,059	-299,518,970	-310,748,810	-319,910,630
- 28.00	77.43	-289,241,159	-290,011,751	-295,607,941	-306,733,488	-319,144,885	-330,143,972	-339,287,337
- 30.00	75.43	-312,913,980	-313,336,194	-317,787,854	-327,463,823	-339,070,520	-349,756,725	-358,824,373
							予想最大損失	-358,824,373