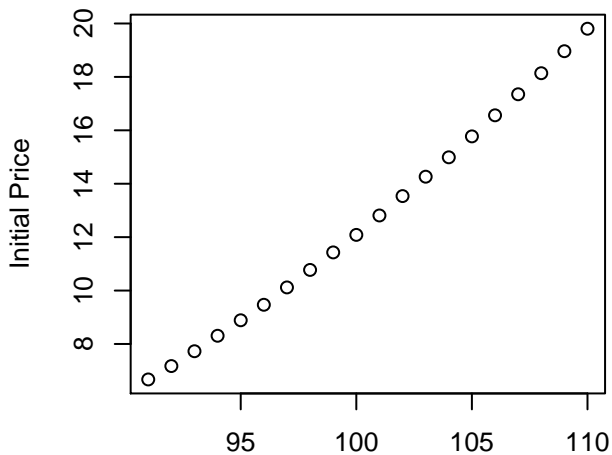
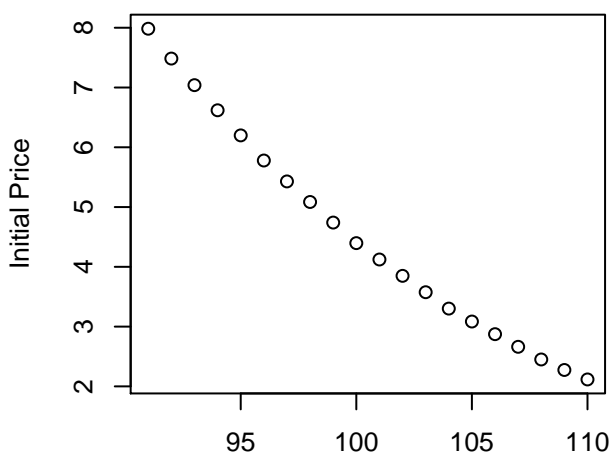


Call option for Set1



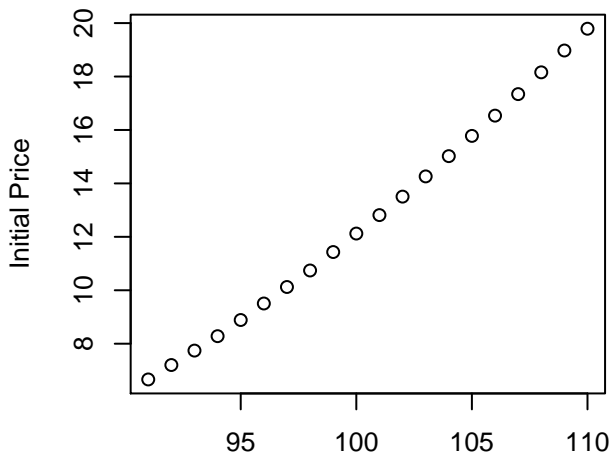
S_0
S(0) vs. Initial Price

Put option for Set1



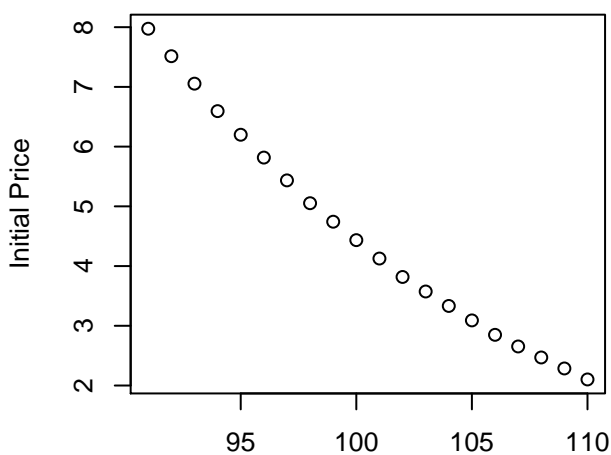
S_0
S(0) vs. Initial Price

Call option for Set2



S_0
S(0) vs. Initial Price

Put option for Set2



S_0
S(0) vs. Initial Price