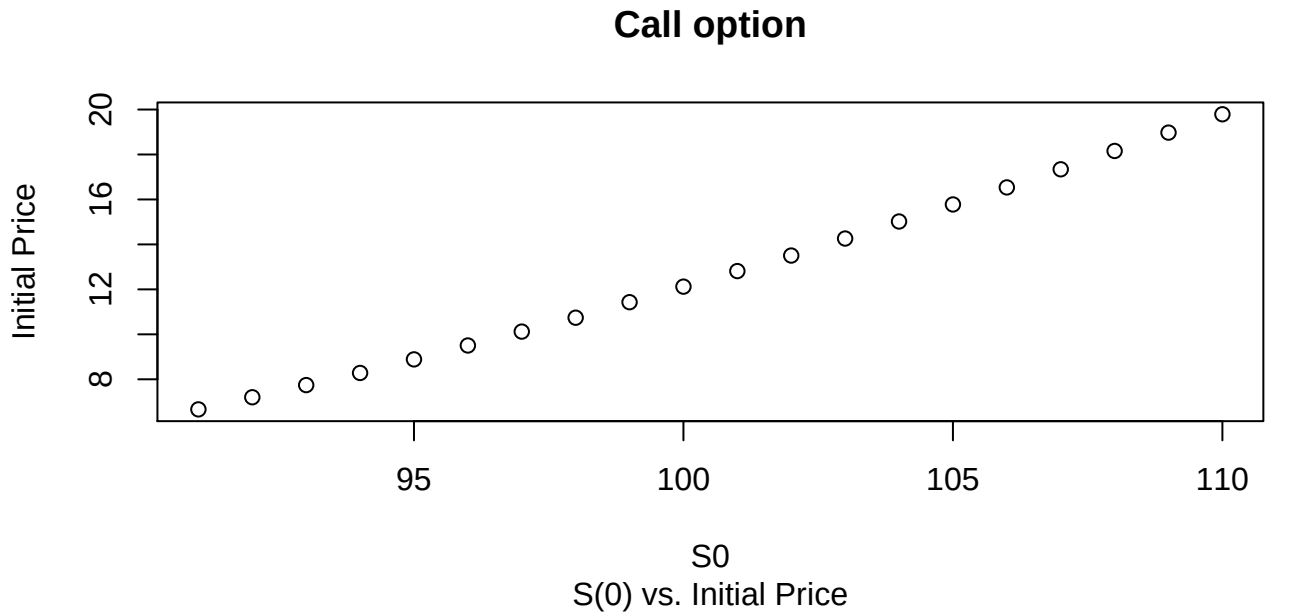
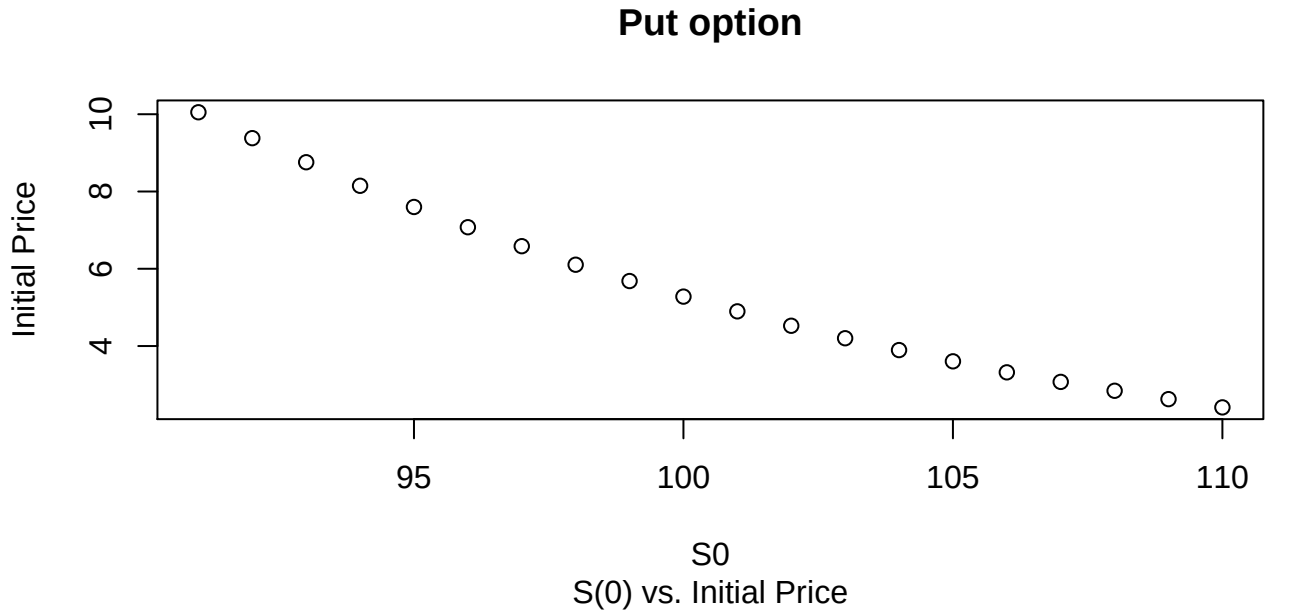

Call option
Initial Price
8
12
16
20
95
100
105
110
S0
S(0) vs. Initial Price


Put option
Initial Price
4
6
8
10
95
100
105
110
S0
S(0) vs. Initial Price