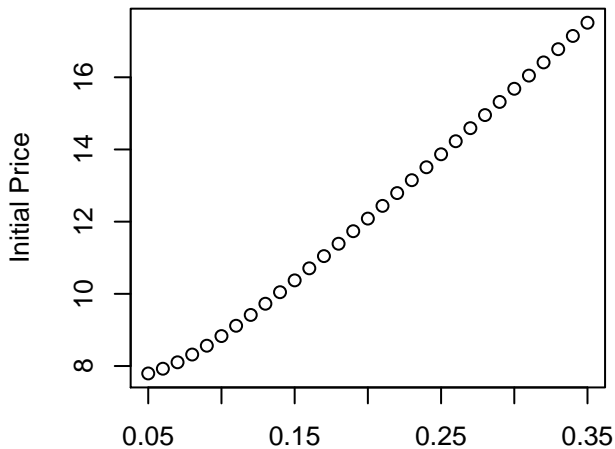
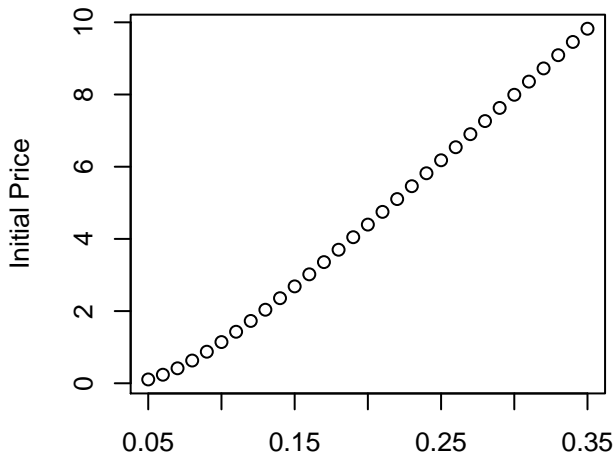


Call option for Set1



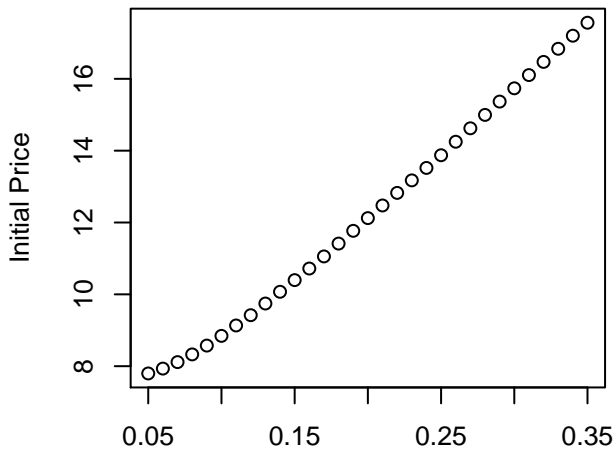
vol
vol vs. Initial Price

Put option for Set1



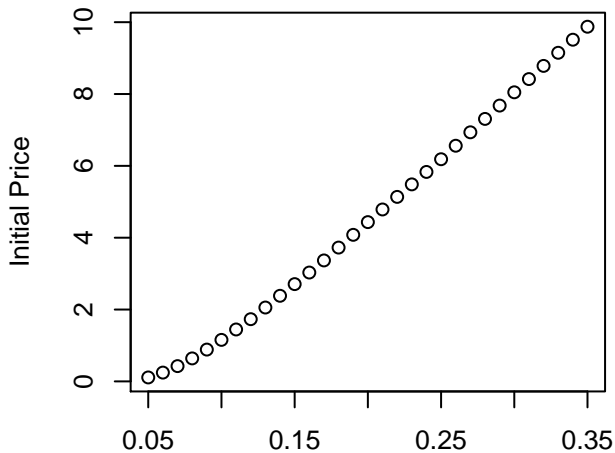
vol
vol vs. Initial Price

Call option for Set2



vol
vol vs. Initial Price

Put option for Set2



vol
vol vs. Initial Price