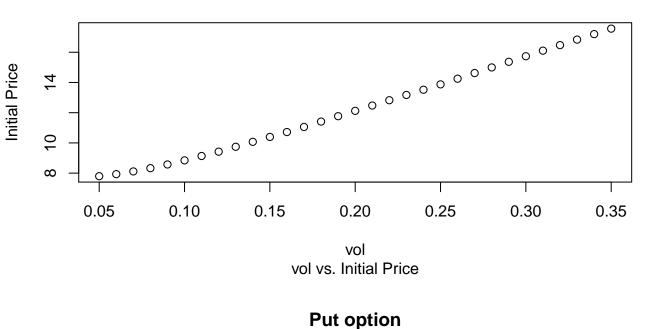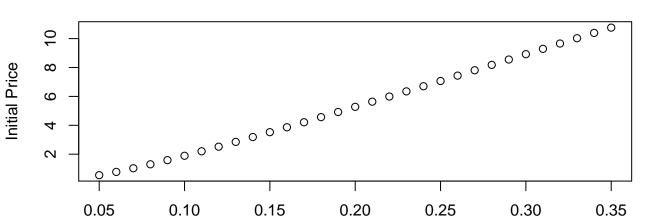# Call option

Initial Price

vol
vol vs. Initial Price

Put option

Initial Price

vol
vol vs. Initial Price