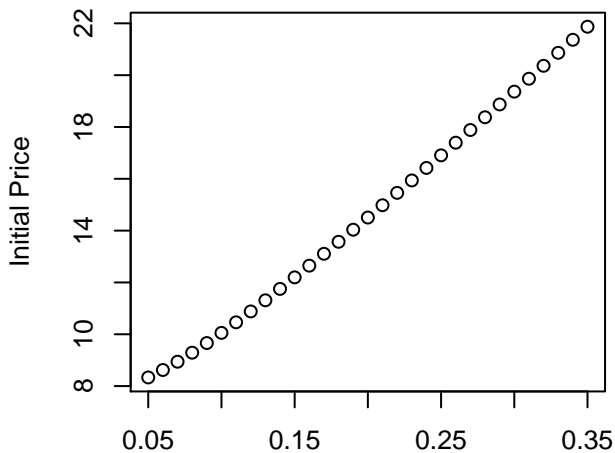
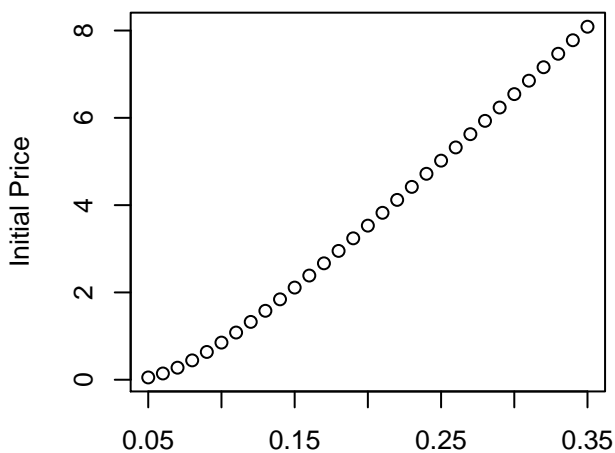


**Call option for Set1**



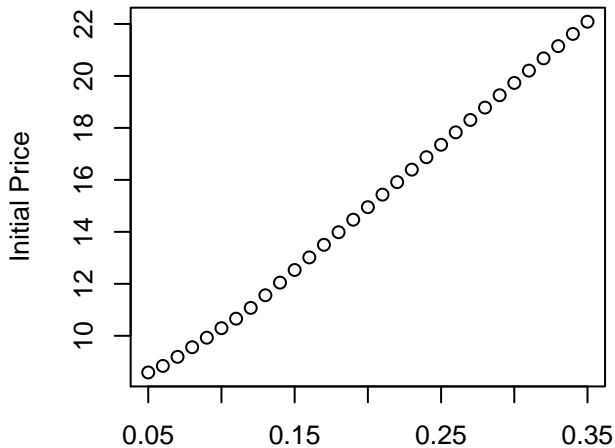
vol  
vol vs. Initial Price

**Put option for Set1**



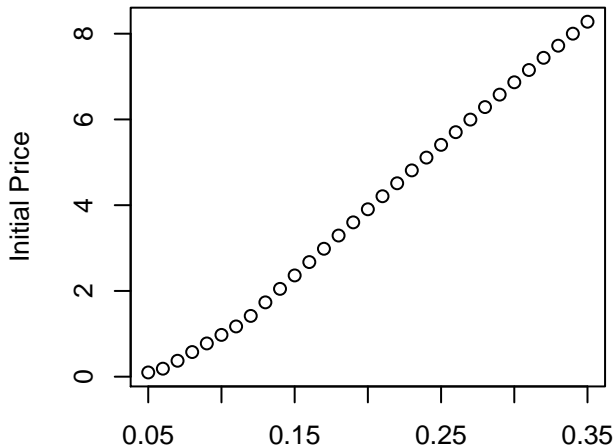
vol  
vol vs. Initial Price

**Call option for Set2**



vol  
vol vs. Initial Price

**Put option for Set2**



vol  
vol vs. Initial Price