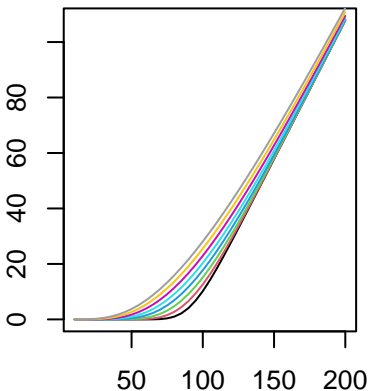
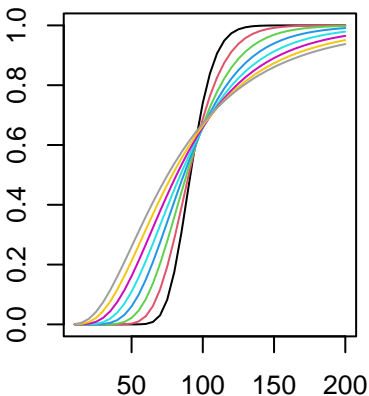


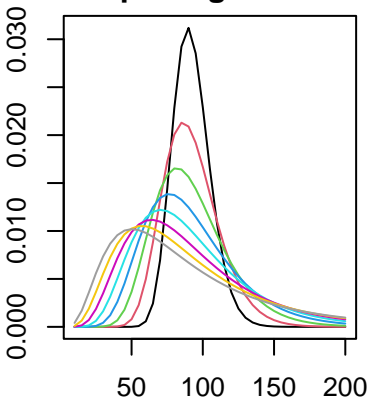
option value



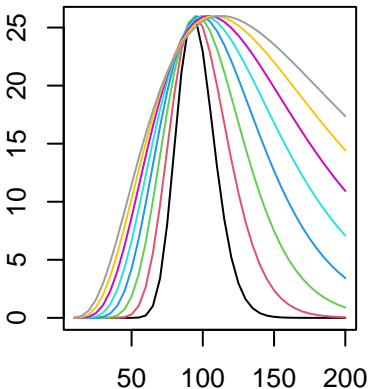
option delta



option gamma



option vega



Strike is 95, maturity is 6 months, risk free rate is 0.06
Underlying price from 10 to 200
Volatility from 0.2 to 0.9