Standard deviation delta with bump-and-revalue method (fixed seed, regular put) N = 1.0e + 3N = 1.0e + 4N = 1.0e + 5..... N = 1.0e+6N = 1.0e + 70.0 0.1 0.2 0.3 0.4 0.5

**Epsilons** 

 $10^{-2}$ 

Standard deviation

10<sup>-3</sup>