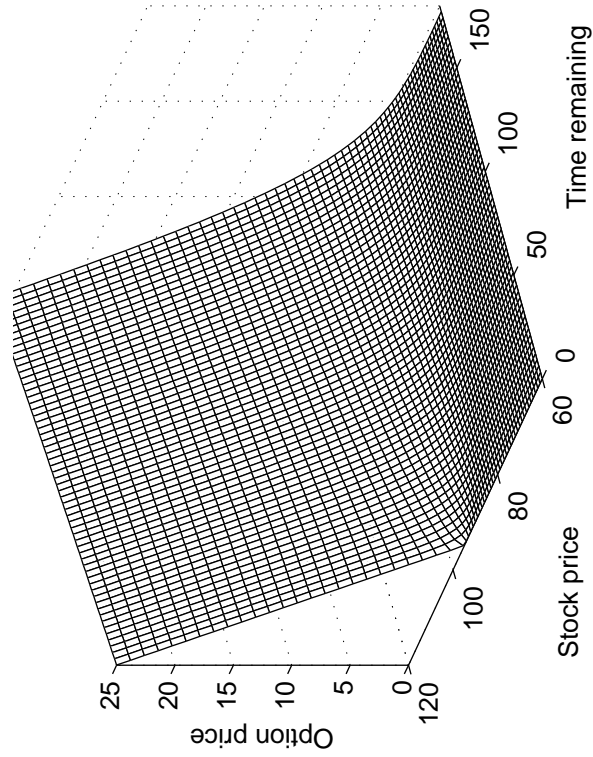
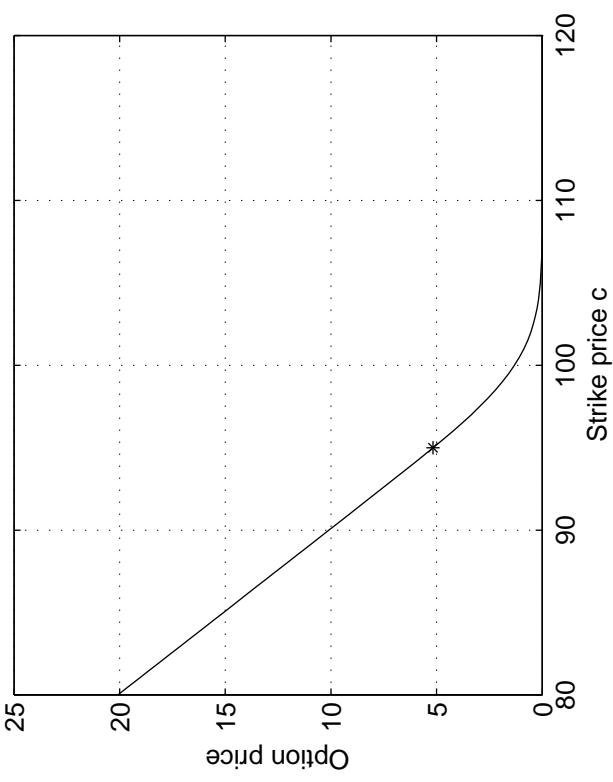


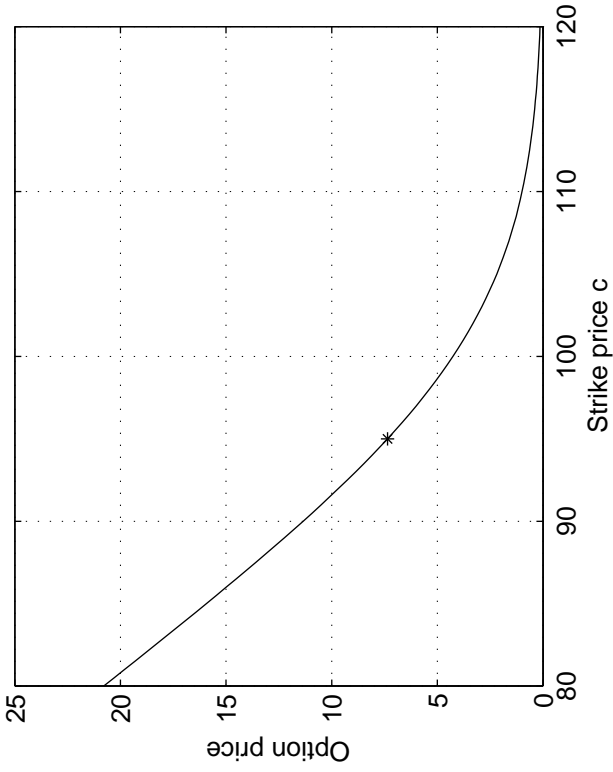
Option price function  $u$  for strike price  $c = 95$



Option price with  $T = 10$ . Initial price = 100.



Option price with  $T = 90$ . Initial price = 100.



Option price with  $T = 180$ . Initial price = 100.

