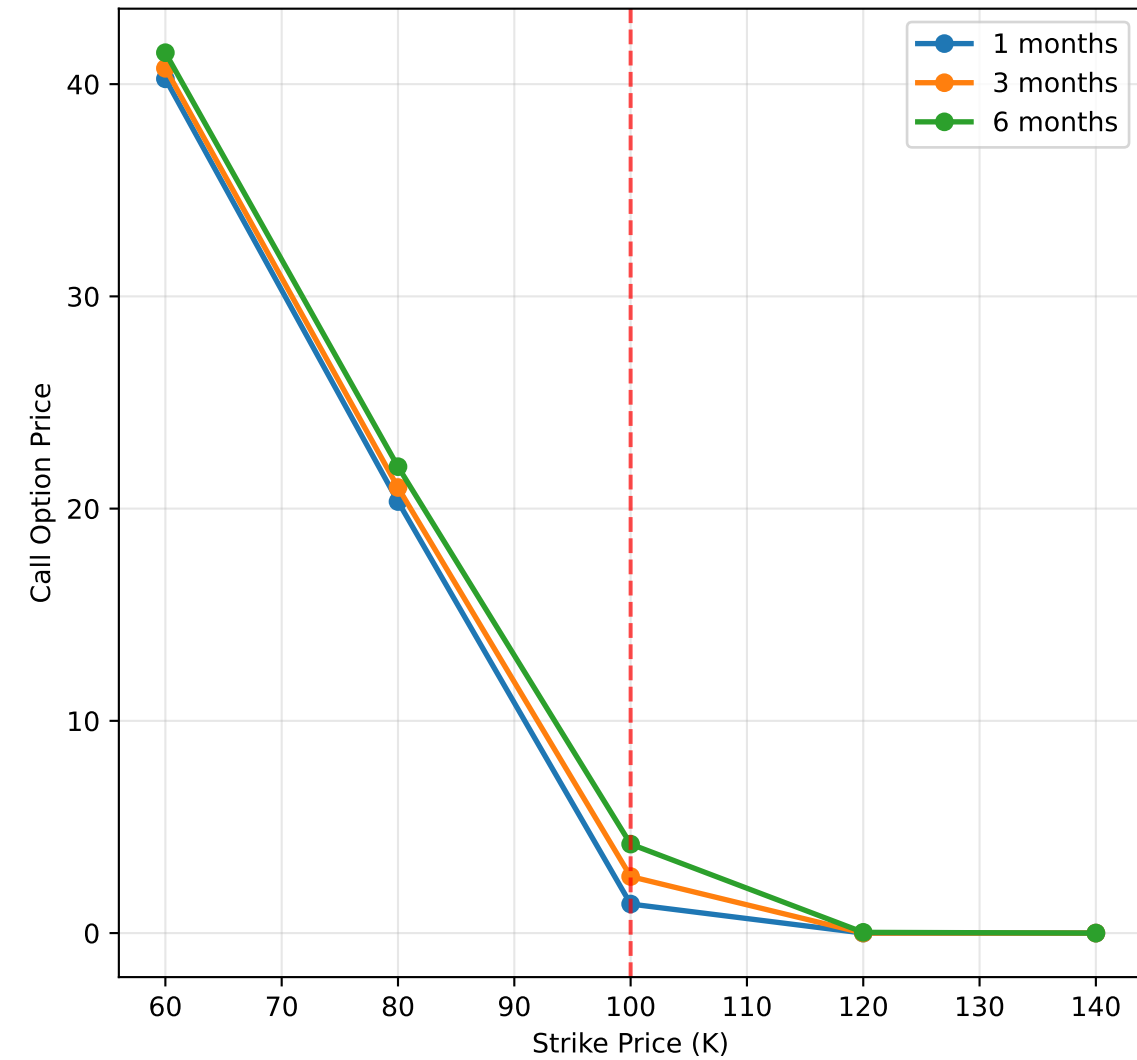
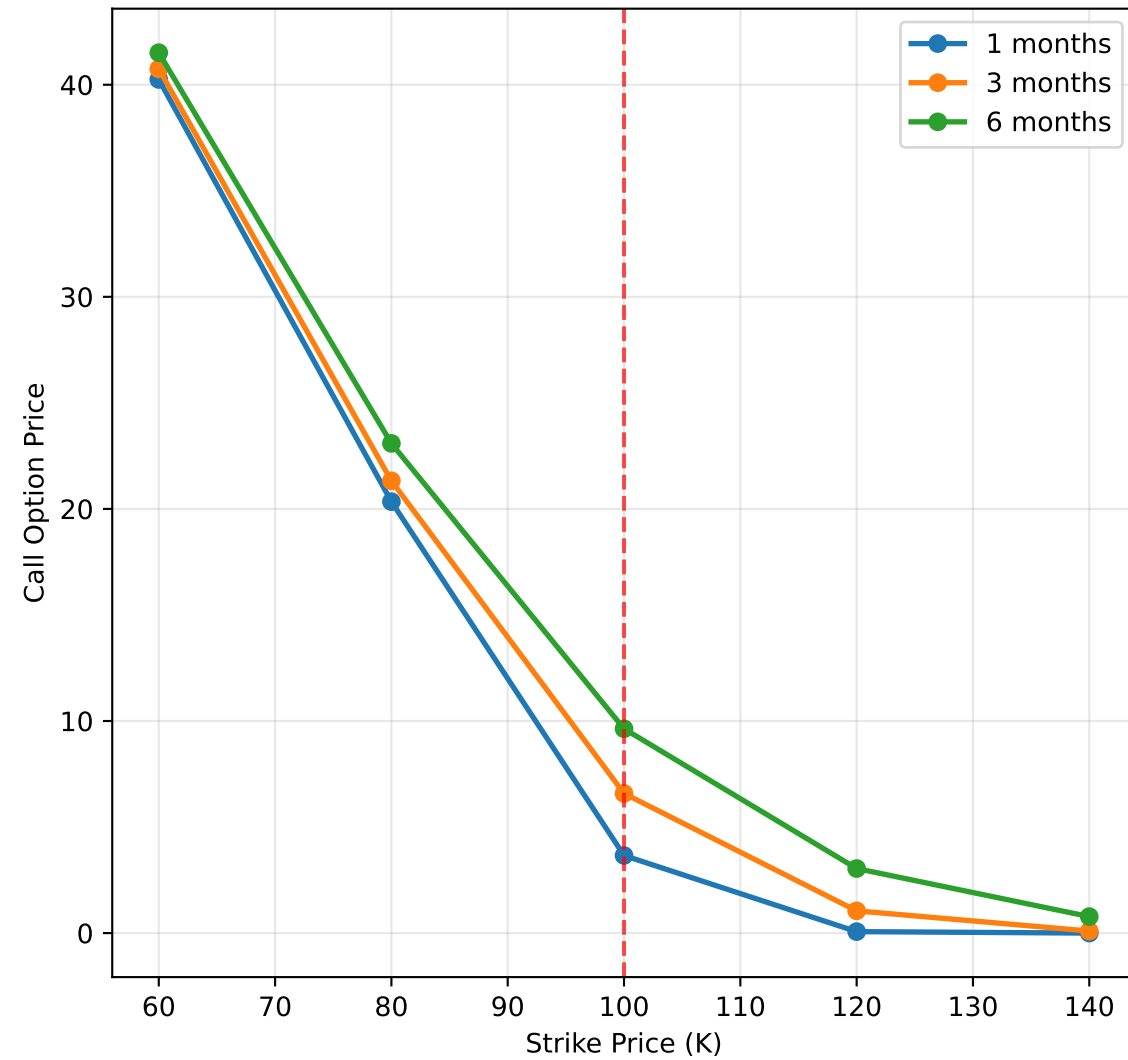


Option Prices ($\sigma = 10\%$)Option Prices ($\sigma = 30\%$)Option Prices ($\sigma = 50\%$)