

$$\sigma = 0.38; d_2/d_1 = 0.75$$

$$\frac{\sigma_x}{T}$$

$$0.25$$

$$0$$

$$0.5$$

$$1$$

$$x$$

- \bullet $a/d_1 = 2.2$
- \blacksquare $a/d_1 = 2.5$
- \blacktriangle $a/d_1 = 2.8$

