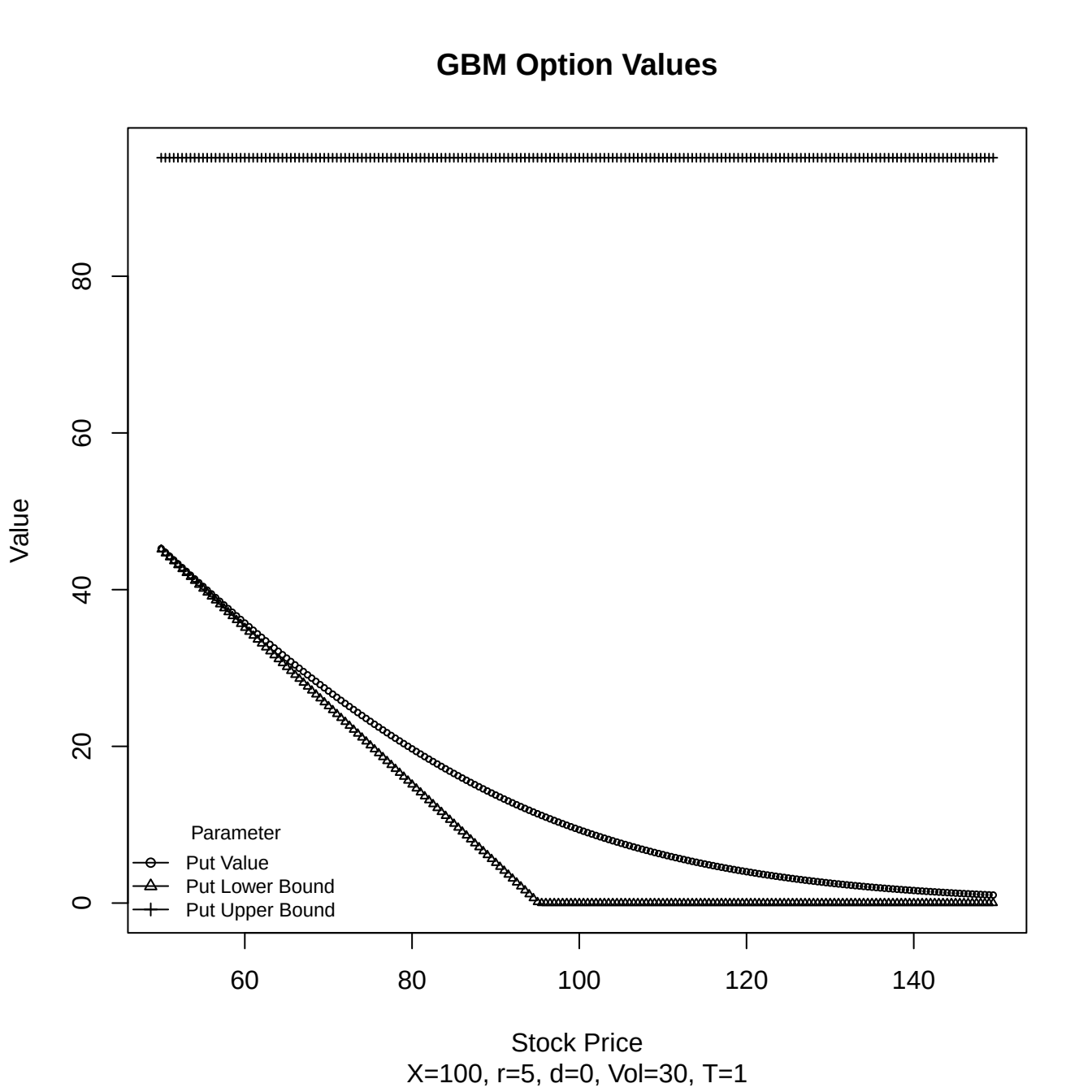
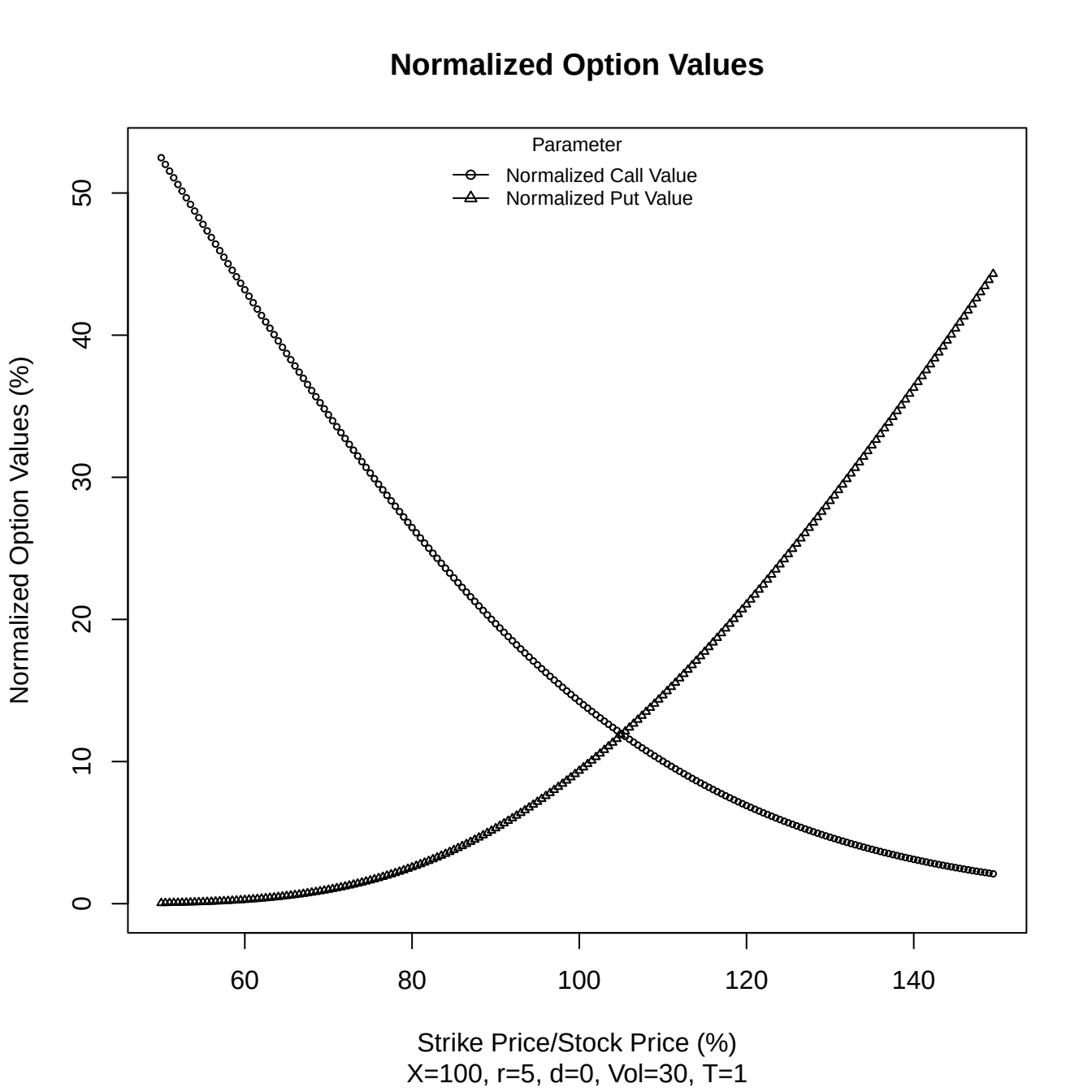
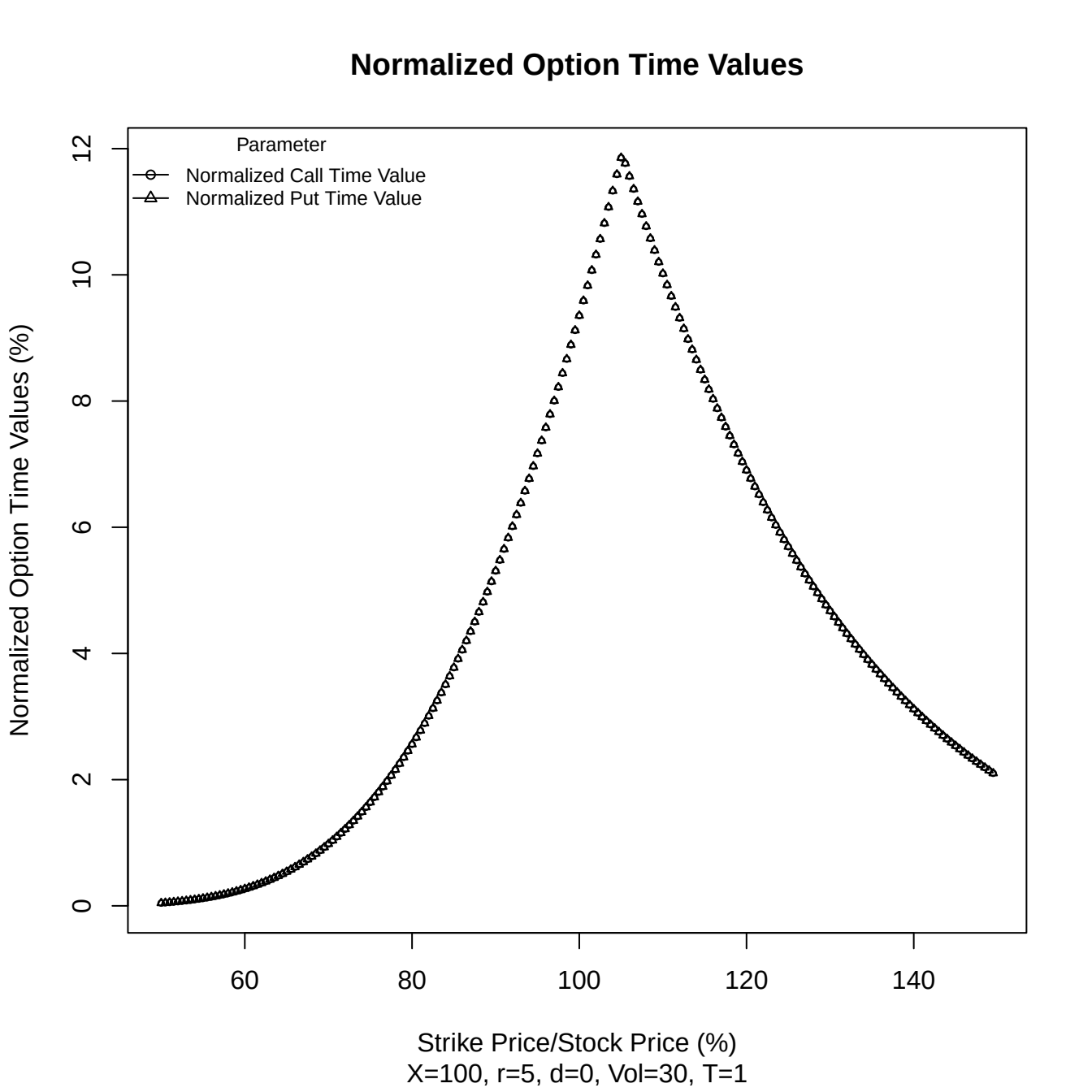
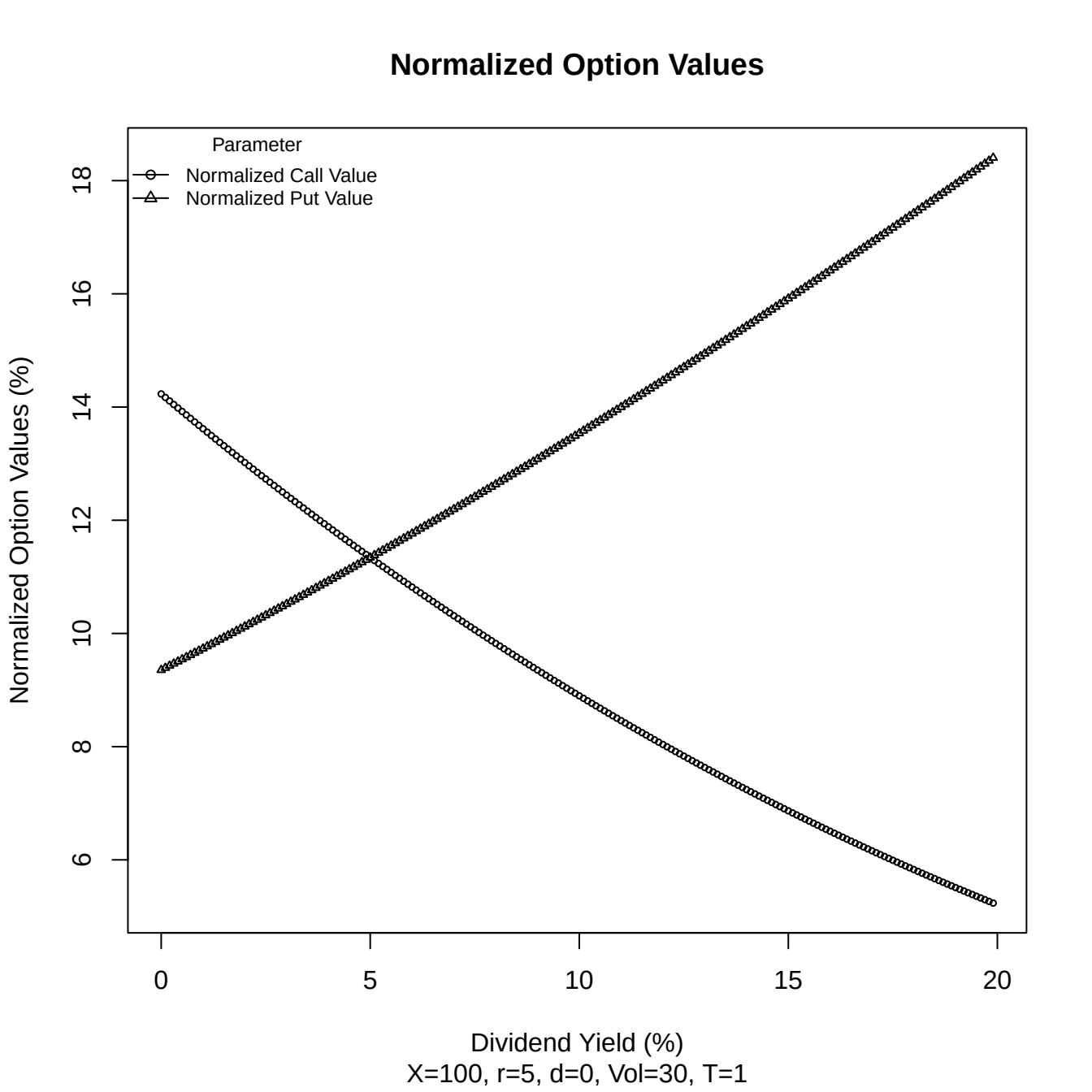
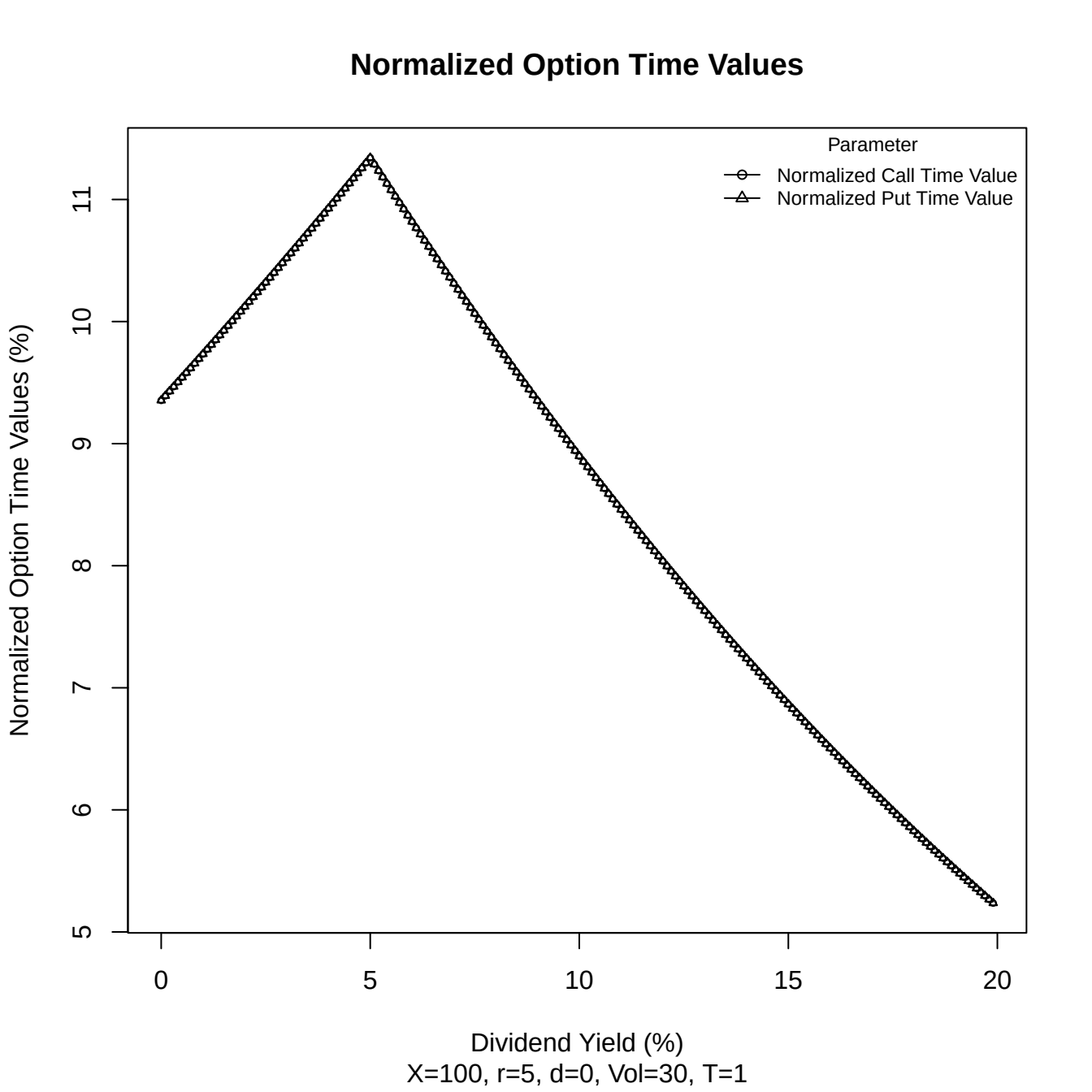

GBM Option Values
Value
0
20
40
60
80
60
80
100
120
140
Stock Price
X=100, r=5, d=0, Vol=30, T=1
Parameter
Put Value
Put Lower Bound
Put Upper Bound


Normalized Option Values
Parameter
Normalized Call Value
Normalized Put Value
Normalized Option Values (%)
0
10
20
30
40
50
60
80
100
120
140
Strike Price/Stock Price (%)
X=100, r=5, d=0, Vol=30, T=1


Normalized Option Time Values
Parameter
Normalized Call Time Value
Normalized Put Time Value
Normalized Option Time Values (%)
0
2
4
6
8
10
12
60
80
100
120
140
Strike Price/Stock Price (%)
X=100, r=5, d=0, Vol=30, T=1


Normalized Option Values
Parameter
Normalized Call Value
Normalized Put Value
Normalized Option Values (%)
6
8
10
12
14
16
18
0
5
10
15
20
Dividend Yield (%)
X=100, r=5, d=0, Vol=30, T=1


Normalized Option Time Values
Parameter
Normalized Call Time Value
Normalized Put Time Value
Normalized Option Time Values (%)
5
6
7
8
9
10
11
0
5
10
15
20
Dividend Yield (%)
X=100, r=5, d=0, Vol=30, T=1