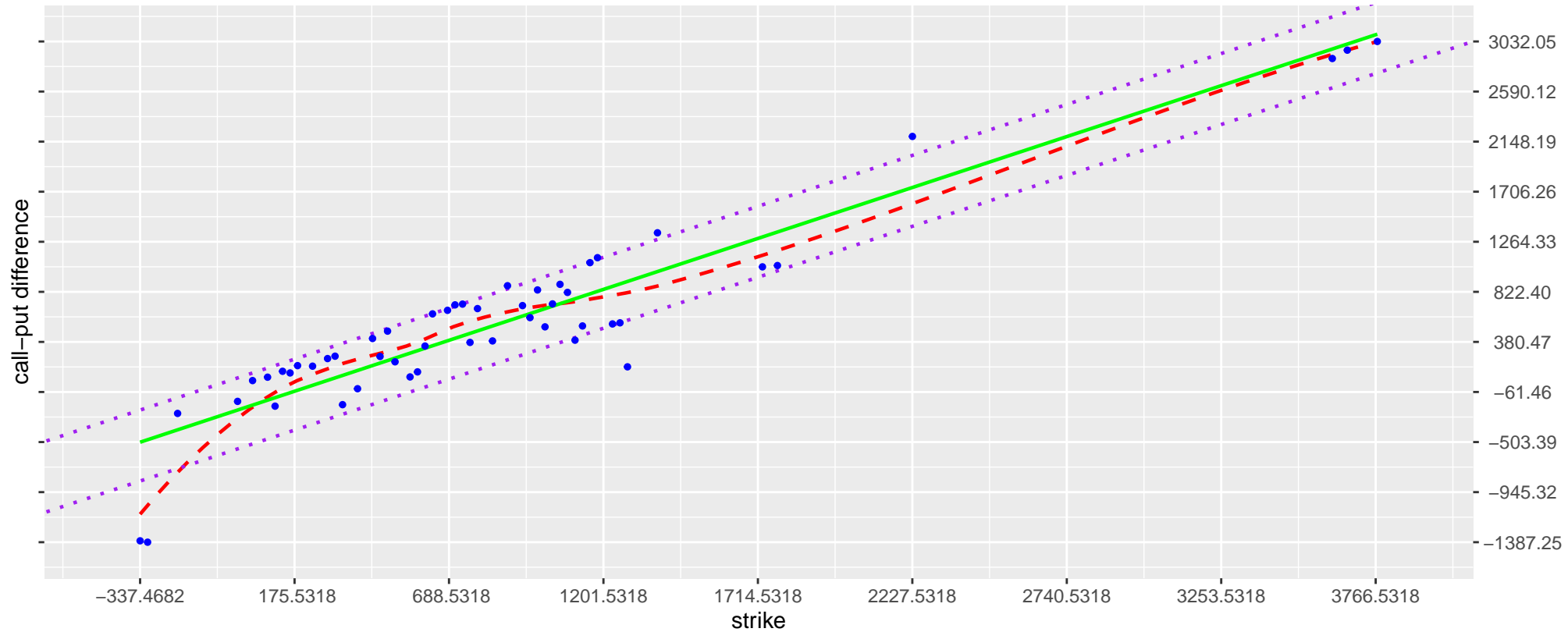


Scatter Plot of the Call–Put Difference Against the Strike Price for  $\Delta\text{NDX}$ 

Data set size 51 sample points; Evaluation Date 2024–11–27; Maturity Date 2024–11–27



Legend

- data set sample points
- regression line
- - LOESS curve