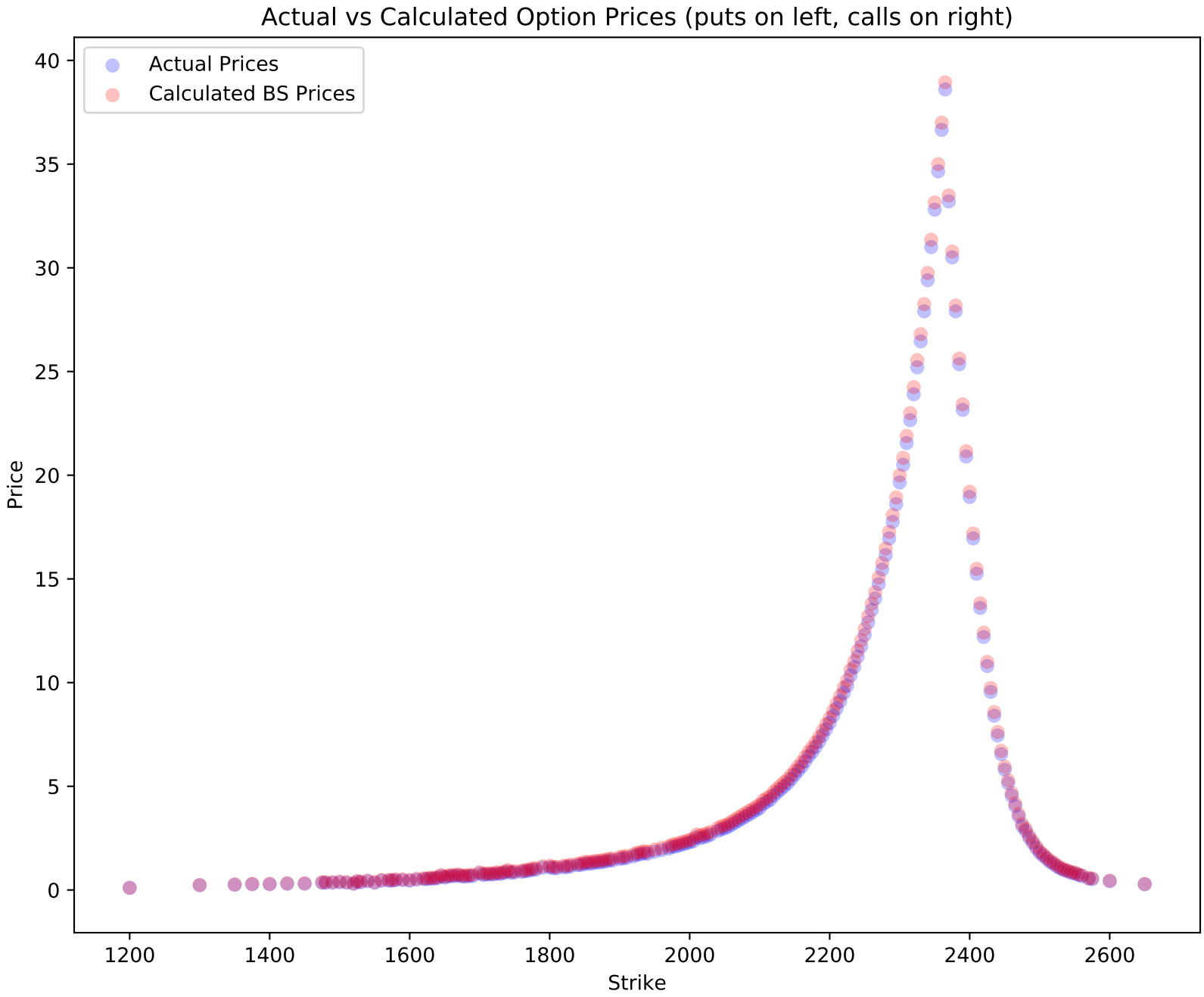
Actual vs Calculated Option Prices (puts on left, calls on right)
Actual Prices
Calculated BS Prices
Price
Strike
40
35
30
25
20
15
10
5
0
1200
1400
1600
1800
2000
2200
2400
2600