

0.05

-0.5

-0.4

-0.3

-0.1

log(Strike/Spot)

−**0**.2

0.0

0.1

0.2

0.3

0.05

-0.5

-0.4

-0.3

-0.1

log(Strike/Spot)

-0.2

0.0

0.1

0.2

0.3