Group A Answer (based on results.txt from program execution)

Chunyu

Batch 1

A.1.a) Use option functions

Batch 1: C( call option price ) = 2.13337, P( put option price ) = 5.84628

A.1.a) Use EuropeanOption class functions

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 1

A.1.b). Use put-call parity

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 1

A.1.c). Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 1

A.1.c). Compute prices for a range of underlying value.

Batch 1: S = 10, C( call option price ) = 7.792e-36, P( put option price ) = 53.7129

Batch 1: S = 11, C( call option price ) = 1.88964e-32, P( put option price ) = 52.7129

Batch 1: S = 12, C( call option price ) = 1.64204e-29, P( put option price ) = 51.7129

Batch 1: S = 13, C( call option price ) = 6.19303e-27, P( put option price ) = 50.7129

Batch 1: S = 14, C( call option price ) = 1.17207e-24, P( put option price ) = 49.7129

Batch 1: S = 15, C( call option price ) = 1.24529e-22, P( put option price ) = 48.7129

Batch 1: S = 16, C( call option price ) = 8.11387e-21, P( put option price ) = 47.7129

Batch 1: S = 17, C( call option price ) = 3.47944e-19, P( put option price ) = 46.7129

Batch 1: S = 18, C( call option price ) = 1.03991e-17, P( put option price ) = 45.7129

Batch 1: S = 19, C( call option price ) = 2.27042e-16, P( put option price ) = 44.7129

Batch 1: S = 20, C( call option price ) = 3.76503e-15, P( put option price ) = 43.7129

Batch 1: S = 21, C( call option price ) = 4.89964e-14, P( put option price ) = 42.7129

Batch 1: S = 22, C( call option price ) = 5.1436e-13, P( put option price ) = 41.7129

Batch 1: S = 23, C( call option price ) = 4.45934e-12, P( put option price ) = 40.7129

Batch 1: S = 24, C( call option price ) = 3.25772e-11, P( put option price ) = 39.7129

Batch 1: S = 25, C( call option price ) = 2.0405e-10, P( put option price ) = 38.7129

Batch 1: S = 26, C( call option price ) = 1.11246e-09, P( put option price ) = 37.7129

Batch 1: S = 27, C( call option price ) = 5.34891e-09, P( put option price ) = 36.7129

Batch 1: S = 28, C( call option price ) = 2.29454e-08, P( put option price ) = 35.7129

Batch 1: S = 29, C( call option price ) = 8.8713e-08, P( put option price ) = 34.7129

Batch 1: S = 30, C( call option price ) = 3.11926e-07, P( put option price ) = 33.7129

Batch 1: S = 31, C( call option price ) = 1.00545e-06, P( put option price ) = 32.7129

Batch 1: S = 32, C( call option price ) = 2.99241e-06, P( put option price ) = 31.7129

Batch 1: S = 33, C( call option price ) = 8.27565e-06, P( put option price ) = 30.7129

Batch 1: S = 34, C( call option price ) = 2.13896e-05, P( put option price ) = 29.7129

Batch 1: S = 35, C( call option price ) = 5.19359e-05, P( put option price ) = 28.713

Batch 1: S = 36, C( call option price ) = 0.000119024, P( put option price ) = 27.713

Batch 1: S = 37, C( call option price ) = 0.000258548, P( put option price ) = 26.7132

Batch 1: S = 38, C( call option price ) = 0.000534403, P( put option price ) = 25.7134

Batch 1: S = 39, C( call option price ) = 0.00105474, P( put option price ) = 24.714

Batch 1: S = 40, C( call option price ) = 0.00199417, P( put option price ) = 23.7149

Batch 1: S = 41, C( call option price ) = 0.00362244, P( put option price ) = 22.7165

Batch 1: S = 42, C( call option price ) = 0.00633924, P( put option price ) = 21.7193

Batch 1: S = 43, C( call option price ) = 0.010714, P( put option price ) = 20.7236

Batch 1: S = 44, C( call option price ) = 0.0175282, P( put option price ) = 19.7304

Batch 1: S = 45, C( call option price ) = 0.0278174, P( put option price ) = 18.7407

Batch 1: S = 46, C( call option price ) = 0.0429083, P( put option price ) = 17.7558

Batch 1: S = 47, C( call option price ) = 0.0644467, P( put option price ) = 16.7774

Batch 1: S = 48, C( call option price ) = 0.0944125, P( put option price ) = 15.8073

Batch 1: S = 49, C( call option price ) = 0.135117, P( put option price ) = 14.848

Batch 1: S = 50, C( call option price ) = 0.189181, P( put option price ) = 13.9021

Batch 1

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 1

A.1.d). Compute prices for a range of expiry time.

Batch 1: T = 0.1, C( call option price ) = 0.761015, P( put option price ) = 5.24309

Batch 1: T = 0.1225, C( call option price ) = 0.981529, P( put option price ) = 5.34764

Batch 1: T = 0.145, C( call option price ) = 1.197, P( put option price ) = 5.44736

Batch 1: T = 0.1675, C( call option price ) = 1.40702, P( put option price ) = 5.54183

Batch 1: T = 0.19, C( call option price ) = 1.61167, P( put option price ) = 5.63114

Batch 1: T = 0.2125, C( call option price ) = 1.81121, P( put option price ) = 5.71555

Batch 1: T = 0.235, C( call option price ) = 2.00599, P( put option price ) = 5.79541

Batch 1: T = 0.2575, C( call option price ) = 2.19635, P( put option price ) = 5.87105

Batch 1: T = 0.28, C( call option price ) = 2.3826, P( put option price ) = 5.94278

Batch 1: T = 0.3025, C( call option price ) = 2.56503, P( put option price ) = 6.01091

Batch 1: T = 0.325, C( call option price ) = 2.74393, P( put option price ) = 6.07571

Batch 1: T = 0.3475, C( call option price ) = 2.91953, P( put option price ) = 6.13742

Batch 1: T = 0.37, C( call option price ) = 3.09206, P( put option price ) = 6.19625

Batch 1: T = 0.3925, C( call option price ) = 3.2617, P( put option price ) = 6.25241

Batch 1: T = 0.415, C( call option price ) = 3.42865, P( put option price ) = 6.30608

Batch 1: T = 0.4375, C( call option price ) = 3.59305, P( put option price ) = 6.35741

Batch 1: T = 0.46, C( call option price ) = 3.75507, P( put option price ) = 6.40654

Batch 1: T = 0.4825, C( call option price ) = 3.91482, P( put option price ) = 6.45362

Batch 1: T = 0.505, C( call option price ) = 4.07243, P( put option price ) = 6.49877

Batch 1: T = 0.5275, C( call option price ) = 4.22801, P( put option price ) = 6.54208

Batch 1: T = 0.55, C( call option price ) = 4.38166, P( put option price ) = 6.58367

Batch 1: T = 0.5725, C( call option price ) = 4.53348, P( put option price ) = 6.62362

Batch 1: T = 0.595, C( call option price ) = 4.68354, P( put option price ) = 6.66202

Batch 1: T = 0.6175, C( call option price ) = 4.83193, P( put option price ) = 6.69895

Batch 1: T = 0.64, C( call option price ) = 4.97872, P( put option price ) = 6.73448

Batch 1: T = 0.6625, C( call option price ) = 5.12398, P( put option price ) = 6.76868

Batch 1: T = 0.685, C( call option price ) = 5.26776, P( put option price ) = 6.8016

Batch 1: T = 0.7075, C( call option price ) = 5.41014, P( put option price ) = 6.83332

Batch 1: T = 0.73, C( call option price ) = 5.55115, P( put option price ) = 6.86387

Batch 1: T = 0.7525, C( call option price ) = 5.69086, P( put option price ) = 6.89331

Batch 1: T = 0.775, C( call option price ) = 5.82931, P( put option price ) = 6.92169

Batch 1: T = 0.7975, C( call option price ) = 5.96654, P( put option price ) = 6.94906

Batch 1: T = 0.82, C( call option price ) = 6.10259, P( put option price ) = 6.97544

Batch 1: T = 0.8425, C( call option price ) = 6.23751, P( put option price ) = 7.00089

Batch 1: T = 0.865, C( call option price ) = 6.37134, P( put option price ) = 7.02544

Batch 1: T = 0.8875, C( call option price ) = 6.50409, P( put option price ) = 7.04911

Batch 1: T = 0.91, C( call option price ) = 6.63582, P( put option price ) = 7.07196

Batch 1: T = 0.9325, C( call option price ) = 6.76654, P( put option price ) = 7.09399

Batch 1: T = 0.955, C( call option price ) = 6.89629, P( put option price ) = 7.11526

Batch 1: T = 0.9775, C( call option price ) = 7.0251, P( put option price ) = 7.13577

Batch 1: T = 1, C( call option price ) = 7.15299, P( put option price ) = 7.15556

Batch 1

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of volatility

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 1

A.1.d). Compute prices for a range of volatility.

Batch 1: sig = 0.1, C( call option price ) = 0.173097, P( put option price ) = 3.88601

Batch 1: sig = 0.1225, C( call option price ) = 0.327441, P( put option price ) = 4.04035

Batch 1: sig = 0.145, C( call option price ) = 0.512391, P( put option price ) = 4.22531

Batch 1: sig = 0.1675, C( call option price ) = 0.718513, P( put option price ) = 4.43143

Batch 1: sig = 0.19, C( call option price ) = 0.939559, P( put option price ) = 4.65247

Batch 1: sig = 0.2125, C( call option price ) = 1.17139, P( put option price ) = 4.8843

Batch 1: sig = 0.235, C( call option price ) = 1.41121, P( put option price ) = 5.12412

Batch 1: sig = 0.2575, C( call option price ) = 1.65707, P( put option price ) = 5.36998

Batch 1: sig = 0.28, C( call option price ) = 1.90759, P( put option price ) = 5.6205

Batch 1: sig = 0.3025, C( call option price ) = 2.16177, P( put option price ) = 5.87468

Batch 1: sig = 0.325, C( call option price ) = 2.41884, P( put option price ) = 6.13176

Batch 1: sig = 0.3475, C( call option price ) = 2.67826, P( put option price ) = 6.39117

Batch 1: sig = 0.37, C( call option price ) = 2.93956, P( put option price ) = 6.65248

Batch 1: sig = 0.3925, C( call option price ) = 3.20242, P( put option price ) = 6.91533

Batch 1: sig = 0.415, C( call option price ) = 3.46655, P( put option price ) = 7.17946

Batch 1: sig = 0.4375, C( call option price ) = 3.73173, P( put option price ) = 7.44464

Batch 1: sig = 0.46, C( call option price ) = 3.99777, P( put option price ) = 7.71069

Batch 1: sig = 0.4825, C( call option price ) = 4.26454, P( put option price ) = 7.97745

Batch 1: sig = 0.505, C( call option price ) = 4.5319, P( put option price ) = 8.24481

Batch 1: sig = 0.5275, C( call option price ) = 4.79974, P( put option price ) = 8.51265

Batch 1: sig = 0.55, C( call option price ) = 5.06798, P( put option price ) = 8.78089

Batch 1: sig = 0.5725, C( call option price ) = 5.33653, P( put option price ) = 9.04944

Batch 1: sig = 0.595, C( call option price ) = 5.60533, P( put option price ) = 9.31825

Batch 1: sig = 0.6175, C( call option price ) = 5.87433, P( put option price ) = 9.58724

Batch 1: sig = 0.64, C( call option price ) = 6.14346, P( put option price ) = 9.85637

Batch 1: sig = 0.6625, C( call option price ) = 6.41268, P( put option price ) = 10.1256

Batch 1: sig = 0.685, C( call option price ) = 6.68195, P( put option price ) = 10.3949

Batch 1: sig = 0.7075, C( call option price ) = 6.95123, P( put option price ) = 10.6641

Batch 1: sig = 0.73, C( call option price ) = 7.2205, P( put option price ) = 10.9334

Batch 1: sig = 0.7525, C( call option price ) = 7.48971, P( put option price ) = 11.2026

Batch 1: sig = 0.775, C( call option price ) = 7.75884, P( put option price ) = 11.4718

Batch 1: sig = 0.7975, C( call option price ) = 8.02787, P( put option price ) = 11.7408

Batch 1: sig = 0.82, C( call option price ) = 8.29676, P( put option price ) = 12.0097

Batch 1: sig = 0.8425, C( call option price ) = 8.56551, P( put option price ) = 12.2784

Batch 1: sig = 0.865, C( call option price ) = 8.83408, P( put option price ) = 12.547

Batch 1: sig = 0.8875, C( call option price ) = 9.10246, P( put option price ) = 12.8154

Batch 1: sig = 0.91, C( call option price ) = 9.37063, P( put option price ) = 13.0835

Batch 1: sig = 0.9325, C( call option price ) = 9.63858, P( put option price ) = 13.3515

Batch 1: sig = 0.955, C( call option price ) = 9.90628, P( put option price ) = 13.6192

Batch 1: sig = 0.9775, C( call option price ) = 10.1737, P( put option price ) = 13.8866

Batch 1: sig = 1, C( call option price ) = 10.4409, P( put option price ) = 14.1538

Batch 1

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of using any parameters

Batch 1:

C( call option price ) = 2.13337

P( put option price ) = 5.84628

Batch 2

A.1.a) Use option functions

Batch 2: C( call option price ) = 7.96557, P( put option price ) = 7.96557

A.1.a) Use EuropeanOption class functions

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 2

A.1.b). Use put-call parity

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 2

A.1.c). Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 2

A.1.c). Compute prices for a range of underlying value.

Batch 2: S = 10, C( call option price ) = 3.05867e-31, P( put option price ) = 90

Batch 2: S = 11, C( call option price ) = 7.50875e-29, P( put option price ) = 89

Batch 2: S = 12, C( call option price ) = 9.39062e-27, P( put option price ) = 88

Batch 2: S = 13, C( call option price ) = 6.76817e-25, P( put option price ) = 87

Batch 2: S = 14, C( call option price ) = 3.08735e-23, P( put option price ) = 86

Batch 2: S = 15, C( call option price ) = 9.58525e-22, P( put option price ) = 85

Batch 2: S = 16, C( call option price ) = 2.14514e-20, P( put option price ) = 84

Batch 2: S = 17, C( call option price ) = 3.62362e-19, P( put option price ) = 83

Batch 2: S = 18, C( call option price ) = 4.79653e-18, P( put option price ) = 82

Batch 2: S = 19, C( call option price ) = 5.13087e-17, P( put option price ) = 81

Batch 2: S = 20, C( call option price ) = 4.55058e-16, P( put option price ) = 80

Batch 2: S = 21, C( call option price ) = 3.41899e-15, P( put option price ) = 79

Batch 2: S = 22, C( call option price ) = 2.21616e-14, P( put option price ) = 78

Batch 2: S = 23, C( call option price ) = 1.25872e-13, P( put option price ) = 77

Batch 2: S = 24, C( call option price ) = 6.34869e-13, P( put option price ) = 76

Batch 2: S = 25, C( call option price ) = 2.87668e-12, P( put option price ) = 75

Batch 2: S = 26, C( call option price ) = 1.18282e-11, P( put option price ) = 74

Batch 2: S = 27, C( call option price ) = 4.45231e-11, P( put option price ) = 73

Batch 2: S = 28, C( call option price ) = 1.54615e-10, P( put option price ) = 72

Batch 2: S = 29, C( call option price ) = 4.98755e-10, P( put option price ) = 71

Batch 2: S = 30, C( call option price ) = 1.50356e-09, P( put option price ) = 70

Batch 2: S = 31, C( call option price ) = 4.25893e-09, P( put option price ) = 69

Batch 2: S = 32, C( call option price ) = 1.13899e-08, P( put option price ) = 68

Batch 2: S = 33, C( call option price ) = 2.8884e-08, P( put option price ) = 67

Batch 2: S = 34, C( call option price ) = 6.97279e-08, P( put option price ) = 66

Batch 2: S = 35, C( call option price ) = 1.60803e-07, P( put option price ) = 65

Batch 2: S = 36, C( call option price ) = 3.5539e-07, P( put option price ) = 64

Batch 2: S = 37, C( call option price ) = 7.54907e-07, P( put option price ) = 63

Batch 2: S = 38, C( call option price ) = 1.54526e-06, P( put option price ) = 62

Batch 2: S = 39, C( call option price ) = 3.05545e-06, P( put option price ) = 61

Batch 2: S = 40, C( call option price ) = 5.84877e-06, P( put option price ) = 60

Batch 2: S = 41, C( call option price ) = 1.08604e-05, P( put option price ) = 59

Batch 2: S = 42, C( call option price ) = 1.95985e-05, P( put option price ) = 58

Batch 2: S = 43, C( call option price ) = 3.44297e-05, P( put option price ) = 57

Batch 2: S = 44, C( call option price ) = 5.89738e-05, P( put option price ) = 56.0001

Batch 2: S = 45, C( call option price ) = 9.8635e-05, P( put option price ) = 55.0001

Batch 2: S = 46, C( call option price ) = 0.000161299, P( put option price ) = 54.0002

Batch 2: S = 47, C( call option price ) = 0.000258226, P( put option price ) = 53.0003

Batch 2: S = 48, C( call option price ) = 0.000405172, P( put option price ) = 52.0004

Batch 2: S = 49, C( call option price ) = 0.000623757, P( put option price ) = 51.0006

Batch 2: S = 50, C( call option price ) = 0.000943109, P( put option price ) = 50.0009

Batch 2

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 2

A.1.d). Compute prices for a range of expiry time.

Batch 2: T = 0.1, C( call option price ) = 2.52271, P( put option price ) = 2.52271

Batch 2: T = 0.1225, C( call option price ) = 2.79203, P( put option price ) = 2.79203

Batch 2: T = 0.145, C( call option price ) = 3.03752, P( put option price ) = 3.03752

Batch 2: T = 0.1675, C( call option price ) = 3.26457, P( put option price ) = 3.26457

Batch 2: T = 0.19, C( call option price ) = 3.4768, P( put option price ) = 3.4768

Batch 2: T = 0.2125, C( call option price ) = 3.67676, P( put option price ) = 3.67676

Batch 2: T = 0.235, C( call option price ) = 3.86637, P( put option price ) = 3.86637

Batch 2: T = 0.2575, C( call option price ) = 4.04708, P( put option price ) = 4.04708

Batch 2: T = 0.28, C( call option price ) = 4.22004, P( put option price ) = 4.22004

Batch 2: T = 0.3025, C( call option price ) = 4.38615, P( put option price ) = 4.38615

Batch 2: T = 0.325, C( call option price ) = 4.54618, P( put option price ) = 4.54618

Batch 2: T = 0.3475, C( call option price ) = 4.70074, P( put option price ) = 4.70074

Batch 2: T = 0.37, C( call option price ) = 4.85035, P( put option price ) = 4.85035

Batch 2: T = 0.3925, C( call option price ) = 4.99546, P( put option price ) = 4.99546

Batch 2: T = 0.415, C( call option price ) = 5.13646, P( put option price ) = 5.13646

Batch 2: T = 0.4375, C( call option price ) = 5.27366, P( put option price ) = 5.27366

Batch 2: T = 0.46, C( call option price ) = 5.40737, P( put option price ) = 5.40737

Batch 2: T = 0.4825, C( call option price ) = 5.53783, P( put option price ) = 5.53783

Batch 2: T = 0.505, C( call option price ) = 5.66527, P( put option price ) = 5.66527

Batch 2: T = 0.5275, C( call option price ) = 5.78988, P( put option price ) = 5.78988

Batch 2: T = 0.55, C( call option price ) = 5.91185, P( put option price ) = 5.91185

Batch 2: T = 0.5725, C( call option price ) = 6.03134, P( put option price ) = 6.03134

Batch 2: T = 0.595, C( call option price ) = 6.14848, P( put option price ) = 6.14848

Batch 2: T = 0.6175, C( call option price ) = 6.26342, P( put option price ) = 6.26342

Batch 2: T = 0.64, C( call option price ) = 6.37627, P( put option price ) = 6.37627

Batch 2: T = 0.6625, C( call option price ) = 6.48715, P( put option price ) = 6.48715

Batch 2: T = 0.685, C( call option price ) = 6.59614, P( put option price ) = 6.59614

Batch 2: T = 0.7075, C( call option price ) = 6.70334, P( put option price ) = 6.70334

Batch 2: T = 0.73, C( call option price ) = 6.80884, P( put option price ) = 6.80884

Batch 2: T = 0.7525, C( call option price ) = 6.91272, P( put option price ) = 6.91272

Batch 2: T = 0.775, C( call option price ) = 7.01504, P( put option price ) = 7.01504

Batch 2: T = 0.7975, C( call option price ) = 7.11588, P( put option price ) = 7.11588

Batch 2: T = 0.82, C( call option price ) = 7.21529, P( put option price ) = 7.21529

Batch 2: T = 0.8425, C( call option price ) = 7.31334, P( put option price ) = 7.31334

Batch 2: T = 0.865, C( call option price ) = 7.41007, P( put option price ) = 7.41007

Batch 2: T = 0.8875, C( call option price ) = 7.50554, P( put option price ) = 7.50554

Batch 2: T = 0.91, C( call option price ) = 7.59981, P( put option price ) = 7.59981

Batch 2: T = 0.9325, C( call option price ) = 7.6929, P( put option price ) = 7.6929

Batch 2: T = 0.955, C( call option price ) = 7.78486, P( put option price ) = 7.78486

Batch 2: T = 0.9775, C( call option price ) = 7.87574, P( put option price ) = 7.87574

Batch 2: T = 1, C( call option price ) = 7.96557, P( put option price ) = 7.96557

Batch 2

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of volatility

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 2

A.1.d). Compute prices for a range of volatility.

Batch 2: sig = 0.1, C( call option price ) = 3.98776, P( put option price ) = 3.98776

Batch 2: sig = 0.1225, C( call option price ) = 4.88399, P( put option price ) = 4.88399

Batch 2: sig = 0.145, C( call option price ) = 5.7796, P( put option price ) = 5.7796

Batch 2: sig = 0.1675, C( call option price ) = 6.67448, P( put option price ) = 6.67448

Batch 2: sig = 0.19, C( call option price ) = 7.56852, P( put option price ) = 7.56852

Batch 2: sig = 0.2125, C( call option price ) = 8.4616, P( put option price ) = 8.4616

Batch 2: sig = 0.235, C( call option price ) = 9.35362, P( put option price ) = 9.35362

Batch 2: sig = 0.2575, C( call option price ) = 10.2445, P( put option price ) = 10.2445

Batch 2: sig = 0.28, C( call option price ) = 11.134, P( put option price ) = 11.134

Batch 2: sig = 0.3025, C( call option price ) = 12.0221, P( put option price ) = 12.0221

Batch 2: sig = 0.325, C( call option price ) = 12.9088, P( put option price ) = 12.9088

Batch 2: sig = 0.3475, C( call option price ) = 13.7938, P( put option price ) = 13.7938

Batch 2: sig = 0.37, C( call option price ) = 14.6771, P( put option price ) = 14.6771

Batch 2: sig = 0.3925, C( call option price ) = 15.5586, P( put option price ) = 15.5586

Batch 2: sig = 0.415, C( call option price ) = 16.4381, P( put option price ) = 16.4381

Batch 2: sig = 0.4375, C( call option price ) = 17.3155, P( put option price ) = 17.3155

Batch 2: sig = 0.46, C( call option price ) = 18.1908, P( put option price ) = 18.1908

Batch 2: sig = 0.4825, C( call option price ) = 19.0639, P( put option price ) = 19.0639

Batch 2: sig = 0.505, C( call option price ) = 19.9345, P( put option price ) = 19.9345

Batch 2: sig = 0.5275, C( call option price ) = 20.8027, P( put option price ) = 20.8027

Batch 2: sig = 0.55, C( call option price ) = 21.6684, P( put option price ) = 21.6684

Batch 2: sig = 0.5725, C( call option price ) = 22.5313, P( put option price ) = 22.5313

Batch 2: sig = 0.595, C( call option price ) = 23.3915, P( put option price ) = 23.3915

Batch 2: sig = 0.6175, C( call option price ) = 24.2488, P( put option price ) = 24.2488

Batch 2: sig = 0.64, C( call option price ) = 25.1032, P( put option price ) = 25.1032

Batch 2: sig = 0.6625, C( call option price ) = 25.9544, P( put option price ) = 25.9544

Batch 2: sig = 0.685, C( call option price ) = 26.8025, P( put option price ) = 26.8025

Batch 2: sig = 0.7075, C( call option price ) = 27.6474, P( put option price ) = 27.6474

Batch 2: sig = 0.73, C( call option price ) = 28.4889, P( put option price ) = 28.4889

Batch 2: sig = 0.7525, C( call option price ) = 29.3269, P( put option price ) = 29.3269

Batch 2: sig = 0.775, C( call option price ) = 30.1614, P( put option price ) = 30.1614

Batch 2: sig = 0.7975, C( call option price ) = 30.9923, P( put option price ) = 30.9923

Batch 2: sig = 0.82, C( call option price ) = 31.8194, P( put option price ) = 31.8194

Batch 2: sig = 0.8425, C( call option price ) = 32.6427, P( put option price ) = 32.6427

Batch 2: sig = 0.865, C( call option price ) = 33.4622, P( put option price ) = 33.4622

Batch 2: sig = 0.8875, C( call option price ) = 34.2777, P( put option price ) = 34.2777

Batch 2: sig = 0.91, C( call option price ) = 35.0891, P( put option price ) = 35.0891

Batch 2: sig = 0.9325, C( call option price ) = 35.8963, P( put option price ) = 35.8963

Batch 2: sig = 0.955, C( call option price ) = 36.6994, P( put option price ) = 36.6994

Batch 2: sig = 0.9775, C( call option price ) = 37.4981, P( put option price ) = 37.4981

Batch 2: sig = 1, C( call option price ) = 38.2925, P( put option price ) = 38.2925

Batch 2

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of using any parameters

Batch 2:

C( call option price ) = 7.96557

P( put option price ) = 7.96557

Batch 3

A.1.a) Use option functions

Batch 3: C( call option price ) = 0.204058, P( put option price ) = 4.07326

A.1.a) Use EuropeanOption class functions

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 3

A.1.b). Use put-call parity

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 3

A.1.c). Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 3

A.1.c). Compute prices for a range of underlying value.

Batch 3: S = 10, C( call option price ) = 2.48011, P( put option price ) = 1.34932

Batch 3: S = 11, C( call option price ) = 3.20115, P( put option price ) = 1.07036

Batch 3: S = 12, C( call option price ) = 3.97989, P( put option price ) = 0.849091

Batch 3: S = 13, C( call option price ) = 4.80493, P( put option price ) = 0.674134

Batch 3: S = 14, C( call option price ) = 5.6668, P( put option price ) = 0.536003

Batch 3: S = 15, C( call option price ) = 6.55778, P( put option price ) = 0.426982

Batch 3: S = 16, C( call option price ) = 7.47169, P( put option price ) = 0.340889

Batch 3: S = 17, C( call option price ) = 8.40362, P( put option price ) = 0.272821

Batch 3: S = 18, C( call option price ) = 9.34971, P( put option price ) = 0.218913

Batch 3: S = 19, C( call option price ) = 10.3069, P( put option price ) = 0.176132

Batch 3: S = 20, C( call option price ) = 11.2729, P( put option price ) = 0.142104

Batch 3: S = 21, C( call option price ) = 12.2458, P( put option price ) = 0.114972

Batch 3: S = 22, C( call option price ) = 13.2241, P( put option price ) = 0.0932814

Batch 3: S = 23, C( call option price ) = 14.2067, P( put option price ) = 0.0758952

Batch 3: S = 24, C( call option price ) = 15.1927, P( put option price ) = 0.0619213

Batch 3: S = 25, C( call option price ) = 16.1815, P( put option price ) = 0.050659

Batch 3: S = 26, C( call option price ) = 17.1724, P( put option price ) = 0.0415573

Batch 3: S = 27, C( call option price ) = 18.165, P( put option price ) = 0.0341815

Batch 3: S = 28, C( call option price ) = 19.159, P( put option price ) = 0.0281882

Batch 3: S = 29, C( call option price ) = 20.1541, P( put option price ) = 0.0233052

Batch 3: S = 30, C( call option price ) = 21.1501, P( put option price ) = 0.0193162

Batch 3: S = 31, C( call option price ) = 22.1468, P( put option price ) = 0.0160492

Batch 3: S = 32, C( call option price ) = 23.1442, P( put option price ) = 0.0133667

Batch 3: S = 33, C( call option price ) = 24.142, P( put option price ) = 0.0111585

Batch 3: S = 34, C( call option price ) = 25.1401, P( put option price ) = 0.00933635

Batch 3: S = 35, C( call option price ) = 26.1386, P( put option price ) = 0.00782914

Batch 3: S = 36, C( call option price ) = 27.1374, P( put option price ) = 0.0065795

Batch 3: S = 37, C( call option price ) = 28.1363, P( put option price ) = 0.00554104

Batch 3: S = 38, C( call option price ) = 29.1355, P( put option price ) = 0.00467613

Batch 3: S = 39, C( call option price ) = 30.1347, P( put option price ) = 0.00395419

Batch 3: S = 40, C( call option price ) = 31.1341, P( put option price ) = 0.00335029

Batch 3: S = 41, C( call option price ) = 32.1336, P( put option price ) = 0.00284408

Batch 3: S = 42, C( call option price ) = 33.1332, P( put option price ) = 0.00241887

Batch 3: S = 43, C( call option price ) = 34.1329, P( put option price ) = 0.00206101

Batch 3: S = 44, C( call option price ) = 35.1326, P( put option price ) = 0.00175922

Batch 3: S = 45, C( call option price ) = 36.1323, P( put option price ) = 0.00150425

Batch 3: S = 46, C( call option price ) = 37.1321, P( put option price ) = 0.00128842

Batch 3: S = 47, C( call option price ) = 38.1319, P( put option price ) = 0.00110539

Batch 3: S = 48, C( call option price ) = 39.1317, P( put option price ) = 0.000949906

Batch 3: S = 49, C( call option price ) = 40.1316, P( put option price ) = 0.000817588

Batch 3: S = 50, C( call option price ) = 41.1315, P( put option price ) = 0.000704793

Batch 3

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 3

A.1.d). Compute prices for a range of expiry time.

Batch 3: T = 0.1, C( call option price ) = 1.93583e-06, P( put option price ) = 4.88072

Batch 3: T = 0.1225, C( call option price ) = 1.49937e-05, P( put option price ) = 4.85409

Batch 3: T = 0.145, C( call option price ) = 6.38485e-05, P( put option price ) = 4.82757

Batch 3: T = 0.1675, C( call option price ) = 0.000189186, P( put option price ) = 4.8012

Batch 3: T = 0.19, C( call option price ) = 0.00044213, P( put option price ) = 4.77502

Batch 3: T = 0.2125, C( call option price ) = 0.000876699, P( put option price ) = 4.7491

Batch 3: T = 0.235, C( call option price ) = 0.0015437, P( put option price ) = 4.72348

Batch 3: T = 0.2575, C( call option price ) = 0.00248703, P( put option price ) = 4.69821

Batch 3: T = 0.28, C( call option price ) = 0.00374207, P( put option price ) = 4.67332

Batch 3: T = 0.3025, C( call option price ) = 0.00533551, P( put option price ) = 4.64884

Batch 3: T = 0.325, C( call option price ) = 0.00728593, P( put option price ) = 4.62479

Batch 3: T = 0.3475, C( call option price ) = 0.00960485, P( put option price ) = 4.60118

Batch 3: T = 0.37, C( call option price ) = 0.0122979, P( put option price ) = 4.57801

Batch 3: T = 0.3925, C( call option price ) = 0.0153657, P( put option price ) = 4.55529

Batch 3: T = 0.415, C( call option price ) = 0.0188053, P( put option price ) = 4.533

Batch 3: T = 0.4375, C( call option price ) = 0.0226105, P( put option price ) = 4.51115

Batch 3: T = 0.46, C( call option price ) = 0.0267731, P( put option price ) = 4.48973

Batch 3: T = 0.4825, C( call option price ) = 0.0312831, P( put option price ) = 4.46873

Batch 3: T = 0.505, C( call option price ) = 0.0361292, P( put option price ) = 4.44813

Batch 3: T = 0.5275, C( call option price ) = 0.0412995, P( put option price ) = 4.42792

Batch 3: T = 0.55, C( call option price ) = 0.0467817, P( put option price ) = 4.40809

Batch 3: T = 0.5725, C( call option price ) = 0.052563, P( put option price ) = 4.38863

Batch 3: T = 0.595, C( call option price ) = 0.0586308, P( put option price ) = 4.36952

Batch 3: T = 0.6175, C( call option price ) = 0.0649725, P( put option price ) = 4.35076

Batch 3: T = 0.64, C( call option price ) = 0.0715755, P( put option price ) = 4.33233

Batch 3: T = 0.6625, C( call option price ) = 0.0784278, P( put option price ) = 4.31421

Batch 3: T = 0.685, C( call option price ) = 0.0855176, P( put option price ) = 4.29639

Batch 3: T = 0.7075, C( call option price ) = 0.0928334, P( put option price ) = 4.27887

Batch 3: T = 0.73, C( call option price ) = 0.100364, P( put option price ) = 4.26164

Batch 3: T = 0.7525, C( call option price ) = 0.1081, P( put option price ) = 4.24467

Batch 3: T = 0.775, C( call option price ) = 0.116029, P( put option price ) = 4.22796

Batch 3: T = 0.7975, C( call option price ) = 0.124143, P( put option price ) = 4.21151

Batch 3: T = 0.82, C( call option price ) = 0.132432, P( put option price ) = 4.19529

Batch 3: T = 0.8425, C( call option price ) = 0.140887, P( put option price ) = 4.17931

Batch 3: T = 0.865, C( call option price ) = 0.1495, P( put option price ) = 4.16356

Batch 3: T = 0.8875, C( call option price ) = 0.158262, P( put option price ) = 4.14801

Batch 3: T = 0.91, C( call option price ) = 0.167166, P( put option price ) = 4.13268

Batch 3: T = 0.9325, C( call option price ) = 0.176205, P( put option price ) = 4.11754

Batch 3: T = 0.955, C( call option price ) = 0.185371, P( put option price ) = 4.1026

Batch 3: T = 0.9775, C( call option price ) = 0.194657, P( put option price ) = 4.08784

Batch 3: T = 1, C( call option price ) = 0.204058, P( put option price ) = 4.07326

Batch 3

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of volatility

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 3

A.1.d). Compute prices for a range of volatility.

Batch 3: sig = 0.1, C( call option price ) = 5.46951e-10, P( put option price ) = 3.8692

Batch 3: sig = 0.1225, C( call option price ) = 2.32214e-07, P( put option price ) = 3.8692

Batch 3: sig = 0.145, C( call option price ) = 8.47831e-06, P( put option price ) = 3.86921

Batch 3: sig = 0.1675, C( call option price ) = 8.85216e-05, P( put option price ) = 3.86929

Batch 3: sig = 0.19, C( call option price ) = 0.000454212, P( put option price ) = 3.86966

Batch 3: sig = 0.2125, C( call option price ) = 0.00150691, P( put option price ) = 3.87071

Batch 3: sig = 0.235, C( call option price ) = 0.00376216, P( put option price ) = 3.87297

Batch 3: sig = 0.2575, C( call option price ) = 0.00773252, P( put option price ) = 3.87694

Batch 3: sig = 0.28, C( call option price ) = 0.0138398, P( put option price ) = 3.88304

Batch 3: sig = 0.3025, C( call option price ) = 0.0223775, P( put option price ) = 3.89158

Batch 3: sig = 0.325, C( call option price ) = 0.0335109, P( put option price ) = 3.90272

Batch 3: sig = 0.3475, C( call option price ) = 0.0472971, P( put option price ) = 3.9165

Batch 3: sig = 0.37, C( call option price ) = 0.0637102, P( put option price ) = 3.93291

Batch 3: sig = 0.3925, C( call option price ) = 0.0826665, P( put option price ) = 3.95187

Batch 3: sig = 0.415, C( call option price ) = 0.104044, P( put option price ) = 3.97325

Batch 3: sig = 0.4375, C( call option price ) = 0.1277, P( put option price ) = 3.9969

Batch 3: sig = 0.46, C( call option price ) = 0.153478, P( put option price ) = 4.02268

Batch 3: sig = 0.4825, C( call option price ) = 0.181221, P( put option price ) = 4.05043

Batch 3: sig = 0.505, C( call option price ) = 0.210774, P( put option price ) = 4.07998

Batch 3: sig = 0.5275, C( call option price ) = 0.241986, P( put option price ) = 4.11119

Batch 3: sig = 0.55, C( call option price ) = 0.274714, P( put option price ) = 4.14392

Batch 3: sig = 0.5725, C( call option price ) = 0.308826, P( put option price ) = 4.17803

Batch 3: sig = 0.595, C( call option price ) = 0.344196, P( put option price ) = 4.2134

Batch 3: sig = 0.6175, C( call option price ) = 0.380707, P( put option price ) = 4.24991

Batch 3: sig = 0.64, C( call option price ) = 0.418254, P( put option price ) = 4.28746

Batch 3: sig = 0.6625, C( call option price ) = 0.456737, P( put option price ) = 4.32594

Batch 3: sig = 0.685, C( call option price ) = 0.496064, P( put option price ) = 4.36527

Batch 3: sig = 0.7075, C( call option price ) = 0.536153, P( put option price ) = 4.40536

Batch 3: sig = 0.73, C( call option price ) = 0.576925, P( put option price ) = 4.44613

Batch 3: sig = 0.7525, C( call option price ) = 0.61831, P( put option price ) = 4.48751

Batch 3: sig = 0.775, C( call option price ) = 0.660241, P( put option price ) = 4.52945

Batch 3: sig = 0.7975, C( call option price ) = 0.702659, P( put option price ) = 4.57186

Batch 3: sig = 0.82, C( call option price ) = 0.745507, P( put option price ) = 4.61471

Batch 3: sig = 0.8425, C( call option price ) = 0.788734, P( put option price ) = 4.65794

Batch 3: sig = 0.865, C( call option price ) = 0.832292, P( put option price ) = 4.7015

Batch 3: sig = 0.8875, C( call option price ) = 0.876137, P( put option price ) = 4.74534

Batch 3: sig = 0.91, C( call option price ) = 0.920227, P( put option price ) = 4.78943

Batch 3: sig = 0.9325, C( call option price ) = 0.964525, P( put option price ) = 4.83373

Batch 3: sig = 0.955, C( call option price ) = 1.00899, P( put option price ) = 4.8782

Batch 3: sig = 0.9775, C( call option price ) = 1.0536, P( put option price ) = 4.92281

Batch 3: sig = 1, C( call option price ) = 1.09832, P( put option price ) = 4.96752

Batch 3

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of using any parameters

Batch 3:

C( call option price ) = 0.204058

P( put option price ) = 4.07326

Batch 4

A.1.a) Use option functions

Batch 4: C( call option price ) = 92.1757, P( put option price ) = 1.2475

A.1.a) Use EuropeanOption class functions

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

Batch 4

A.1.b). Use put-call parity

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

Batch 4

A.1.c). Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

Batch 4

A.1.c). Compute prices for a range of underlying value.

Batch 4: S = 10, C( call option price ) = 6.08558, P( put option price ) = 5.15738

Batch 4: S = 11, C( call option price ) = 6.90422, P( put option price ) = 4.97602

Batch 4: S = 12, C( call option price ) = 7.73711, P( put option price ) = 4.8089

Batch 4: S = 13, C( call option price ) = 8.58239, P( put option price ) = 4.65419

Batch 4: S = 14, C( call option price ) = 9.43856, P( put option price ) = 4.51036

Batch 4: S = 15, C( call option price ) = 10.3044, P( put option price ) = 4.37617

Batch 4: S = 16, C( call option price ) = 11.1788, P( put option price ) = 4.25056

Batch 4: S = 17, C( call option price ) = 12.0608, P( put option price ) = 4.13264

Batch 4: S = 18, C( call option price ) = 12.9499, P( put option price ) = 4.02165

Batch 4: S = 19, C( call option price ) = 13.8451, P( put option price ) = 3.91694

Batch 4: S = 20, C( call option price ) = 14.7461, P( put option price ) = 3.81792

Batch 4: S = 21, C( call option price ) = 15.6523, P( put option price ) = 3.72411

Batch 4: S = 22, C( call option price ) = 16.5633, P( put option price ) = 3.63506

Batch 4: S = 23, C( call option price ) = 17.4786, P( put option price ) = 3.55038

Batch 4: S = 24, C( call option price ) = 18.3979, P( put option price ) = 3.46974

Batch 4: S = 25, C( call option price ) = 19.321, P( put option price ) = 3.39282

Batch 4: S = 26, C( call option price ) = 20.2476, P( put option price ) = 3.31936

Batch 4: S = 27, C( call option price ) = 21.1773, P( put option price ) = 3.24911

Batch 4: S = 28, C( call option price ) = 22.11, P( put option price ) = 3.18184

Batch 4: S = 29, C( call option price ) = 23.0456, P( put option price ) = 3.11735

Batch 4: S = 30, C( call option price ) = 23.9837, P( put option price ) = 3.05547

Batch 4: S = 31, C( call option price ) = 24.9242, P( put option price ) = 2.99603

Batch 4: S = 32, C( call option price ) = 25.8671, P( put option price ) = 2.93888

Batch 4: S = 33, C( call option price ) = 26.8121, P( put option price ) = 2.88387

Batch 4: S = 34, C( call option price ) = 27.7591, P( put option price ) = 2.83088

Batch 4: S = 35, C( call option price ) = 28.708, P( put option price ) = 2.7798

Batch 4: S = 36, C( call option price ) = 29.6587, P( put option price ) = 2.73052

Batch 4: S = 37, C( call option price ) = 30.6111, P( put option price ) = 2.68294

Batch 4: S = 38, C( call option price ) = 31.5652, P( put option price ) = 2.63697

Batch 4: S = 39, C( call option price ) = 32.5207, P( put option price ) = 2.59252

Batch 4: S = 40, C( call option price ) = 33.4777, P( put option price ) = 2.54952

Batch 4: S = 41, C( call option price ) = 34.4361, P( put option price ) = 2.50789

Batch 4: S = 42, C( call option price ) = 35.3958, P( put option price ) = 2.46756

Batch 4: S = 43, C( call option price ) = 36.3567, P( put option price ) = 2.42848

Batch 4: S = 44, C( call option price ) = 37.3188, P( put option price ) = 2.39057

Batch 4: S = 45, C( call option price ) = 38.282, P( put option price ) = 2.3538

Batch 4: S = 46, C( call option price ) = 39.2463, P( put option price ) = 2.3181

Batch 4: S = 47, C( call option price ) = 40.2116, P( put option price ) = 2.28342

Batch 4: S = 48, C( call option price ) = 41.1779, P( put option price ) = 2.24973

Batch 4: S = 49, C( call option price ) = 42.1452, P( put option price ) = 2.21698

Batch 4: S = 50, C( call option price ) = 43.1133, P( put option price ) = 2.18512

Batch 4

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

Batch 4

A.1.d). Compute prices for a range of expiry time.

Batch 4: T = 0.1, C( call option price ) = 4.17999, P( put option price ) = 3.38318

Batch 4: T = 0.1225, C( call option price ) = 4.67228, P( put option price ) = 3.69707

Batch 4: T = 0.145, C( call option price ) = 5.12859, P( put option price ) = 3.97529

Batch 4: T = 0.1675, C( call option price ) = 5.557, P( put option price ) = 4.22593

Batch 4: T = 0.19, C( call option price ) = 5.96293, P( put option price ) = 4.45442

Batch 4: T = 0.2125, C( call option price ) = 6.35024, P( put option price ) = 4.66461

Batch 4: T = 0.235, C( call option price ) = 6.72179, P( put option price ) = 4.85936

Batch 4: T = 0.2575, C( call option price ) = 7.07977, P( put option price ) = 5.04085

Batch 4: T = 0.28, C( call option price ) = 7.4259, P( put option price ) = 5.2108

Batch 4: T = 0.3025, C( call option price ) = 7.76155, P( put option price ) = 5.37059

Batch 4: T = 0.325, C( call option price ) = 8.08785, P( put option price ) = 5.52135

Batch 4: T = 0.3475, C( call option price ) = 8.40573, P( put option price ) = 5.66402

Batch 4: T = 0.37, C( call option price ) = 8.71599, P( put option price ) = 5.79937

Batch 4: T = 0.3925, C( call option price ) = 9.01928, P( put option price ) = 5.92807

Batch 4: T = 0.415, C( call option price ) = 9.31619, P( put option price ) = 6.0507

Batch 4: T = 0.4375, C( call option price ) = 9.60721, P( put option price ) = 6.16776

Batch 4: T = 0.46, C( call option price ) = 9.89278, P( put option price ) = 6.27967

Batch 4: T = 0.4825, C( call option price ) = 10.1733, P( put option price ) = 6.38682

Batch 4: T = 0.505, C( call option price ) = 10.449, P( put option price ) = 6.48955

Batch 4: T = 0.5275, C( call option price ) = 10.7203, P( put option price ) = 6.58815

Batch 4: T = 0.55, C( call option price ) = 10.9875, P( put option price ) = 6.6829

Batch 4: T = 0.5725, C( call option price ) = 11.2507, P( put option price ) = 6.77403

Batch 4: T = 0.595, C( call option price ) = 11.5102, P( put option price ) = 6.86176

Batch 4: T = 0.6175, C( call option price ) = 11.7663, P( put option price ) = 6.9463

Batch 4: T = 0.64, C( call option price ) = 12.0189, P( put option price ) = 7.02781

Batch 4: T = 0.6625, C( call option price ) = 12.2685, P( put option price ) = 7.10647

Batch 4: T = 0.685, C( call option price ) = 12.515, P( put option price ) = 7.18242

Batch 4: T = 0.7075, C( call option price ) = 12.7586, P( put option price ) = 7.2558

Batch 4: T = 0.73, C( call option price ) = 12.9995, P( put option price ) = 7.32674

Batch 4: T = 0.7525, C( call option price ) = 13.2377, P( put option price ) = 7.39535

Batch 4: T = 0.775, C( call option price ) = 13.4735, P( put option price ) = 7.46175

Batch 4: T = 0.7975, C( call option price ) = 13.7068, P( put option price ) = 7.52603

Batch 4: T = 0.82, C( call option price ) = 13.9378, P( put option price ) = 7.58829

Batch 4: T = 0.8425, C( call option price ) = 14.1665, P( put option price ) = 7.64861

Batch 4: T = 0.865, C( call option price ) = 14.3931, P( put option price ) = 7.70709

Batch 4: T = 0.8875, C( call option price ) = 14.6176, P( put option price ) = 7.76378

Batch 4: T = 0.91, C( call option price ) = 14.8401, P( put option price ) = 7.81877

Batch 4: T = 0.9325, C( call option price ) = 15.0607, P( put option price ) = 7.87212

Batch 4: T = 0.955, C( call option price ) = 15.2793, P( put option price ) = 7.92389

Batch 4: T = 0.9775, C( call option price ) = 15.4962, P( put option price ) = 7.97415

Batch 4: T = 1, C( call option price ) = 15.7113, P( put option price ) = 8.02295

Batch 4

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of volatility

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

Batch 4

A.1.d). Compute prices for a range of volatility.

Batch 4: sig = 0.1, C( call option price ) = 90.9282, P( put option price ) = 1.96045e-05

Batch 4: sig = 0.1225, C( call option price ) = 90.929, P( put option price ) = 0.000825262

Batch 4: sig = 0.145, C( call option price ) = 90.9361, P( put option price ) = 0.00790005

Batch 4: sig = 0.1675, C( call option price ) = 90.9634, P( put option price ) = 0.0351878

Batch 4: sig = 0.19, C( call option price ) = 91.0291, P( put option price ) = 0.100935

Batch 4: sig = 0.2125, C( call option price ) = 91.1483, P( put option price ) = 0.220143

Batch 4: sig = 0.235, C( call option price ) = 91.3287, P( put option price ) = 0.40053

Batch 4: sig = 0.2575, C( call option price ) = 91.5707, P( put option price ) = 0.642524

Batch 4: sig = 0.28, C( call option price ) = 91.8693, P( put option price ) = 0.941143

Batch 4: sig = 0.3025, C( call option price ) = 92.2164, P( put option price ) = 1.28815

Batch 4: sig = 0.325, C( call option price ) = 92.602, P( put option price ) = 1.67378

Batch 4: sig = 0.3475, C( call option price ) = 93.0162, P( put option price ) = 2.08796

Batch 4: sig = 0.37, C( call option price ) = 93.4493, P( put option price ) = 2.52105

Batch 4: sig = 0.3925, C( call option price ) = 93.8925, P( put option price ) = 2.96428

Batch 4: sig = 0.415, C( call option price ) = 94.3381, P( put option price ) = 3.40993

Batch 4: sig = 0.4375, C( call option price ) = 94.7796, P( put option price ) = 3.8514

Batch 4: sig = 0.46, C( call option price ) = 95.2114, P( put option price ) = 4.28323

Batch 4: sig = 0.4825, C( call option price ) = 95.6292, P( put option price ) = 4.701

Batch 4: sig = 0.505, C( call option price ) = 96.0295, P( put option price ) = 5.10125

Batch 4: sig = 0.5275, C( call option price ) = 96.4096, P( put option price ) = 5.48138

Batch 4: sig = 0.55, C( call option price ) = 96.7678, P( put option price ) = 5.83956

Batch 4: sig = 0.5725, C( call option price ) = 97.1028, P( put option price ) = 6.1746

Batch 4: sig = 0.595, C( call option price ) = 97.4141, P( put option price ) = 6.48589

Batch 4: sig = 0.6175, C( call option price ) = 97.7015, P( put option price ) = 6.77331

Batch 4: sig = 0.64, C( call option price ) = 97.9653, P( put option price ) = 7.03709

Batch 4: sig = 0.6625, C( call option price ) = 98.206, P( put option price ) = 7.27782

Batch 4: sig = 0.685, C( call option price ) = 98.4245, P( put option price ) = 7.49632

Batch 4: sig = 0.7075, C( call option price ) = 98.6218, P( put option price ) = 7.69361

Batch 4: sig = 0.73, C( call option price ) = 98.7991, P( put option price ) = 7.87086

Batch 4: sig = 0.7525, C( call option price ) = 98.9575, P( put option price ) = 8.02932

Batch 4: sig = 0.775, C( call option price ) = 99.0985, P( put option price ) = 8.17032

Batch 4: sig = 0.7975, C( call option price ) = 99.2234, P( put option price ) = 8.29519

Batch 4: sig = 0.82, C( call option price ) = 99.3335, P( put option price ) = 8.40528

Batch 4: sig = 0.8425, C( call option price ) = 99.4301, P( put option price ) = 8.5019

Batch 4: sig = 0.865, C( call option price ) = 99.5145, P( put option price ) = 8.58633

Batch 4: sig = 0.8875, C( call option price ) = 99.588, P( put option price ) = 8.65979

Batch 4: sig = 0.91, C( call option price ) = 99.6516, P( put option price ) = 8.72342

Batch 4: sig = 0.9325, C( call option price ) = 99.7065, P( put option price ) = 8.77831

Batch 4: sig = 0.955, C( call option price ) = 99.7537, P( put option price ) = 8.82546

Batch 4: sig = 0.9775, C( call option price ) = 99.794, P( put option price ) = 8.8658

Batch 4: sig = 1, C( call option price ) = 99.8284, P( put option price ) = 8.90016

Batch 4

A.1.d). Use constructor with EuropeanOptionData and calculate option price as a function of using any parameters

Batch 4:

C( call option price ) = 92.1757

P( put option price ) = 1.2475

A.2.a).

Delta of Call = 0.594629, Delta of Put = -0.356601

Gamma of Call = 0.0134936, Gamma of Put = 0.0134936

Delta of Call = 0.594629

Gamma of Call = 0.0134936

Delta of Put = -0.356601

Gamma of Put = 0.0134936

A.2.b). Compute Delta for a range of underlying values.

S = 10, Delta of Call = 2.25551e-19, Delta of Put = -0.951229

S = 11, Delta of Call = 6.18174e-18, Delta of Put = -0.951229

S = 12, Delta of Call = 1.12536e-16, Delta of Put = -0.951229

S = 13, Delta of Call = 1.46673e-15, Delta of Put = -0.951229

S = 14, Delta of Call = 1.44882e-14, Delta of Put = -0.951229

S = 15, Delta of Call = 1.1336e-13, Delta of Put = -0.951229

S = 16, Delta of Call = 7.27491e-13, Delta of Put = -0.951229

S = 17, Delta of Call = 3.93787e-12, Delta of Put = -0.951229

S = 18, Delta of Call = 1.83921e-11, Delta of Put = -0.951229

S = 19, Delta of Call = 7.55191e-11, Delta of Put = -0.951229

S = 20, Delta of Call = 2.76878e-10, Delta of Put = -0.951229

S = 21, Delta of Call = 9.18317e-10, Delta of Put = -0.951229

S = 22, Delta of Call = 2.78591e-09, Delta of Put = -0.951229

S = 23, Delta of Call = 7.80377e-09, Delta of Put = -0.951229

S = 24, Delta of Call = 2.0348e-08, Delta of Put = -0.951229

S = 25, Delta of Call = 4.97346e-08, Delta of Put = -0.951229

S = 26, Delta of Call = 1.14647e-07, Delta of Put = -0.951229

S = 27, Delta of Call = 2.50577e-07, Delta of Put = -0.951229

S = 28, Delta of Call = 5.21714e-07, Delta of Put = -0.951229

S = 29, Delta of Call = 1.03903e-06, Delta of Put = -0.951228

S = 30, Delta of Call = 1.98667e-06, Delta of Put = -0.951227

S = 31, Delta of Call = 3.65877e-06, Delta of Put = -0.951226

S = 32, Delta of Call = 6.5092e-06, Delta of Put = -0.951223

S = 33, Delta of Call = 1.1216e-05, Delta of Put = -0.951218

S = 34, Delta of Call = 1.87624e-05, Delta of Put = -0.951211

S = 35, Delta of Call = 3.05351e-05, Delta of Put = -0.951199

S = 36, Delta of Call = 4.84406e-05, Delta of Put = -0.951181

S = 37, Delta of Call = 7.50367e-05, Delta of Put = -0.951154

S = 38, Delta of Call = 0.00011368, Delta of Put = -0.951116

S = 39, Delta of Call = 0.000168682, Delta of Put = -0.951061

S = 40, Delta of Call = 0.000245471, Delta of Put = -0.950984

S = 41, Delta of Call = 0.000350761, Delta of Put = -0.950879

S = 42, Delta of Call = 0.000492699, Delta of Put = -0.950737

S = 43, Delta of Call = 0.000681019, Delta of Put = -0.950548

S = 44, Delta of Call = 0.000927157, Delta of Put = -0.950302

S = 45, Delta of Call = 0.00124435, Delta of Put = -0.949985

S = 46, Delta of Call = 0.00164771, Delta of Put = -0.949582

S = 47, Delta of Call = 0.00215423, Delta of Put = -0.949075

S = 48, Delta of Call = 0.00278276, Delta of Put = -0.948447

S = 49, Delta of Call = 0.00355398, Delta of Put = -0.947675

S = 50, Delta of Call = 0.00449025, Delta of Put = -0.946739

A.2.c). Use divided differences for A.2.a)

S = 105, h = 0.001, Delta of Call = 0.594629

S = 105, h = 0.001, Delta of Put = -0.356601

S = 105, h = 0.025975, Delta of Call = 0.594629

S = 105, h = 0.025975, Delta of Put = -0.356601

S = 105, h = 0.05095, Delta of Call = 0.594629

S = 105, h = 0.05095, Delta of Put = -0.356601

S = 105, h = 0.075925, Delta of Call = 0.594628

S = 105, h = 0.075925, Delta of Put = -0.356601

S = 105, h = 0.1009, Delta of Call = 0.594628

S = 105, h = 0.1009, Delta of Put = -0.356601

S = 105, h = 0.125875, Delta of Call = 0.594628

S = 105, h = 0.125875, Delta of Put = -0.356602

S = 105, h = 0.15085, Delta of Call = 0.594628

S = 105, h = 0.15085, Delta of Put = -0.356602

S = 105, h = 0.175825, Delta of Call = 0.594627

S = 105, h = 0.175825, Delta of Put = -0.356602

S = 105, h = 0.2008, Delta of Call = 0.594627

S = 105, h = 0.2008, Delta of Put = -0.356603

S = 105, h = 0.225775, Delta of Call = 0.594626

S = 105, h = 0.225775, Delta of Put = -0.356603

S = 105, h = 0.25075, Delta of Call = 0.594626

S = 105, h = 0.25075, Delta of Put = -0.356604

S = 105, h = 0.275725, Delta of Call = 0.594625

S = 105, h = 0.275725, Delta of Put = -0.356604

S = 105, h = 0.3007, Delta of Call = 0.594624

S = 105, h = 0.3007, Delta of Put = -0.356605

S = 105, h = 0.325675, Delta of Call = 0.594624

S = 105, h = 0.325675, Delta of Put = -0.356606

S = 105, h = 0.35065, Delta of Call = 0.594623

S = 105, h = 0.35065, Delta of Put = -0.356607

S = 105, h = 0.375625, Delta of Call = 0.594622

S = 105, h = 0.375625, Delta of Put = -0.356608

S = 105, h = 0.4006, Delta of Call = 0.594621

S = 105, h = 0.4006, Delta of Put = -0.356609

S = 105, h = 0.425575, Delta of Call = 0.59462

S = 105, h = 0.425575, Delta of Put = -0.35661

S = 105, h = 0.45055, Delta of Call = 0.594619

S = 105, h = 0.45055, Delta of Put = -0.356611

S = 105, h = 0.475525, Delta of Call = 0.594618

S = 105, h = 0.475525, Delta of Put = -0.356612

S = 105, h = 0.5005, Delta of Call = 0.594617

S = 105, h = 0.5005, Delta of Put = -0.356613

S = 105, h = 0.525475, Delta of Call = 0.594615

S = 105, h = 0.525475, Delta of Put = -0.356614

S = 105, h = 0.55045, Delta of Call = 0.594614

S = 105, h = 0.55045, Delta of Put = -0.356615

S = 105, h = 0.575425, Delta of Call = 0.594613

S = 105, h = 0.575425, Delta of Put = -0.356617

S = 105, h = 0.6004, Delta of Call = 0.594611

S = 105, h = 0.6004, Delta of Put = -0.356618

S = 105, h = 0.625375, Delta of Call = 0.59461

S = 105, h = 0.625375, Delta of Put = -0.35662

S = 105, h = 0.65035, Delta of Call = 0.594608

S = 105, h = 0.65035, Delta of Put = -0.356621

S = 105, h = 0.675325, Delta of Call = 0.594607

S = 105, h = 0.675325, Delta of Put = -0.356623

S = 105, h = 0.7003, Delta of Call = 0.594605

S = 105, h = 0.7003, Delta of Put = -0.356624

S = 105, h = 0.725275, Delta of Call = 0.594603

S = 105, h = 0.725275, Delta of Put = -0.356626

S = 105, h = 0.75025, Delta of Call = 0.594602

S = 105, h = 0.75025, Delta of Put = -0.356628

S = 105, h = 0.775225, Delta of Call = 0.5946

S = 105, h = 0.775225, Delta of Put = -0.35663

S = 105, h = 0.8002, Delta of Call = 0.594598

S = 105, h = 0.8002, Delta of Put = -0.356632

S = 105, h = 0.825175, Delta of Call = 0.594596

S = 105, h = 0.825175, Delta of Put = -0.356634

S = 105, h = 0.85015, Delta of Call = 0.594594

S = 105, h = 0.85015, Delta of Put = -0.356636

S = 105, h = 0.875125, Delta of Call = 0.594592

S = 105, h = 0.875125, Delta of Put = -0.356638

S = 105, h = 0.9001, Delta of Call = 0.59459

S = 105, h = 0.9001, Delta of Put = -0.35664

S = 105, h = 0.925075, Delta of Call = 0.594587

S = 105, h = 0.925075, Delta of Put = -0.356642

S = 105, h = 0.95005, Delta of Call = 0.594585

S = 105, h = 0.95005, Delta of Put = -0.356644

S = 105, h = 0.975025, Delta of Call = 0.594583

S = 105, h = 0.975025, Delta of Put = -0.356647

S = 105, h = 1, Delta of Call = 0.59458

S = 105, h = 1, Delta of Put = -0.356649

S = 105, h = 0.001, Gamma of Call = 0.0134936

S = 105, h = 0.001, Gamma of Put = 0.0134936

S = 105, h = 0.025975, Gamma of Call = 0.0134936

S = 105, h = 0.025975, Gamma of Put = 0.0134936

S = 105, h = 0.05095, Gamma of Call = 0.0134936

S = 105, h = 0.05095, Gamma of Put = 0.0134936

S = 105, h = 0.075925, Gamma of Call = 0.0134936

S = 105, h = 0.075925, Gamma of Put = 0.0134936

S = 105, h = 0.1009, Gamma of Call = 0.0134936

S = 105, h = 0.1009, Gamma of Put = 0.0134936

S = 105, h = 0.125875, Gamma of Call = 0.0134936

S = 105, h = 0.125875, Gamma of Put = 0.0134936

S = 105, h = 0.15085, Gamma of Call = 0.0134936

S = 105, h = 0.15085, Gamma of Put = 0.0134936

S = 105, h = 0.175825, Gamma of Call = 0.0134936

S = 105, h = 0.175825, Gamma of Put = 0.0134936

S = 105, h = 0.2008, Gamma of Call = 0.0134936

S = 105, h = 0.2008, Gamma of Put = 0.0134936

S = 105, h = 0.225775, Gamma of Call = 0.0134936

S = 105, h = 0.225775, Gamma of Put = 0.0134936

S = 105, h = 0.25075, Gamma of Call = 0.0134936

S = 105, h = 0.25075, Gamma of Put = 0.0134936

S = 105, h = 0.275725, Gamma of Call = 0.0134936

S = 105, h = 0.275725, Gamma of Put = 0.0134936

S = 105, h = 0.3007, Gamma of Call = 0.0134936

S = 105, h = 0.3007, Gamma of Put = 0.0134936

S = 105, h = 0.325675, Gamma of Call = 0.0134935

S = 105, h = 0.325675, Gamma of Put = 0.0134935

S = 105, h = 0.35065, Gamma of Call = 0.0134935

S = 105, h = 0.35065, Gamma of Put = 0.0134935

S = 105, h = 0.375625, Gamma of Call = 0.0134935

S = 105, h = 0.375625, Gamma of Put = 0.0134935

S = 105, h = 0.4006, Gamma of Call = 0.0134935

S = 105, h = 0.4006, Gamma of Put = 0.0134935

S = 105, h = 0.425575, Gamma of Call = 0.0134935

S = 105, h = 0.425575, Gamma of Put = 0.0134935

S = 105, h = 0.45055, Gamma of Call = 0.0134935

S = 105, h = 0.45055, Gamma of Put = 0.0134935

S = 105, h = 0.475525, Gamma of Call = 0.0134935

S = 105, h = 0.475525, Gamma of Put = 0.0134935

S = 105, h = 0.5005, Gamma of Call = 0.0134934

S = 105, h = 0.5005, Gamma of Put = 0.0134934

S = 105, h = 0.525475, Gamma of Call = 0.0134934

S = 105, h = 0.525475, Gamma of Put = 0.0134934

S = 105, h = 0.55045, Gamma of Call = 0.0134934

S = 105, h = 0.55045, Gamma of Put = 0.0134934

S = 105, h = 0.575425, Gamma of Call = 0.0134934

S = 105, h = 0.575425, Gamma of Put = 0.0134934

S = 105, h = 0.6004, Gamma of Call = 0.0134933

S = 105, h = 0.6004, Gamma of Put = 0.0134933

S = 105, h = 0.625375, Gamma of Call = 0.0134933

S = 105, h = 0.625375, Gamma of Put = 0.0134933

S = 105, h = 0.65035, Gamma of Call = 0.0134933

S = 105, h = 0.65035, Gamma of Put = 0.0134933

S = 105, h = 0.675325, Gamma of Call = 0.0134933

S = 105, h = 0.675325, Gamma of Put = 0.0134933

S = 105, h = 0.7003, Gamma of Call = 0.0134932

S = 105, h = 0.7003, Gamma of Put = 0.0134932

S = 105, h = 0.725275, Gamma of Call = 0.0134932

S = 105, h = 0.725275, Gamma of Put = 0.0134932

S = 105, h = 0.75025, Gamma of Call = 0.0134932

S = 105, h = 0.75025, Gamma of Put = 0.0134932

S = 105, h = 0.775225, Gamma of Call = 0.0134931

S = 105, h = 0.775225, Gamma of Put = 0.0134931

S = 105, h = 0.8002, Gamma of Call = 0.0134931

S = 105, h = 0.8002, Gamma of Put = 0.0134931

S = 105, h = 0.825175, Gamma of Call = 0.0134931

S = 105, h = 0.825175, Gamma of Put = 0.0134931

S = 105, h = 0.85015, Gamma of Call = 0.013493

S = 105, h = 0.85015, Gamma of Put = 0.013493

S = 105, h = 0.875125, Gamma of Call = 0.013493

S = 105, h = 0.875125, Gamma of Put = 0.013493

S = 105, h = 0.9001, Gamma of Call = 0.013493

S = 105, h = 0.9001, Gamma of Put = 0.013493

S = 105, h = 0.925075, Gamma of Call = 0.0134929

S = 105, h = 0.925075, Gamma of Put = 0.0134929

S = 105, h = 0.95005, Gamma of Call = 0.0134929

S = 105, h = 0.95005, Gamma of Put = 0.0134929

S = 105, h = 0.975025, Gamma of Call = 0.0134929

S = 105, h = 0.975025, Gamma of Put = 0.0134929

S = 105, h = 1, Gamma of Call = 0.0134928

S = 105, h = 1, Gamma of Put = 0.0134928

A.2.c). Use divided differences for A.2.b)

S = 10, h = 0.001, Delta of Call = 2.25551e-19, Delta of Put = -0.951229

S = 10, h = 0.025975, Delta of Call = 2.25857e-19, Delta of Put = -0.951229

S = 10, h = 0.05095, Delta of Call = 2.2673e-19, Delta of Put = -0.951229

S = 10, h = 0.075925, Delta of Call = 2.28174e-19, Delta of Put = -0.951229

S = 10, h = 0.1009, Delta of Call = 2.30194e-19, Delta of Put = -0.951229

S = 10, h = 0.125875, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 10, h = 0.15085, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 10, h = 0.175825, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 10, h = 0.2008, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 10, h = 0.225775, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 10, h = 0.25075, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 10, h = 0.275725, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 10, h = 0.3007, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 10, h = 0.325675, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 10, h = 0.35065, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 10, h = 0.375625, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 10, h = 0.4006, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 10, h = 0.425575, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 10, h = 0.45055, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 10, h = 0.475525, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 10, h = 0.5005, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 10, h = 0.525475, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 10, h = 0.55045, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 10, h = 0.575425, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 10, h = 0.6004, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 10, h = 0.625375, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 10, h = 0.65035, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 10, h = 0.675325, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 10, h = 0.7003, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 10, h = 0.725275, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 10, h = 0.75025, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 10, h = 0.775225, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 10, h = 0.8002, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 10, h = 0.825175, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 10, h = 0.85015, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 10, h = 0.875125, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 10, h = 0.9001, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 10, h = 0.925075, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 10, h = 0.95005, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 10, h = 0.975025, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 10, h = 1, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 11, h = 0.001, Delta of Call = 2.25857e-19, Delta of Put = -0.951229

S = 11, h = 0.025975, Delta of Call = 2.2673e-19, Delta of Put = -0.951229

S = 11, h = 0.05095, Delta of Call = 2.28174e-19, Delta of Put = -0.951229

S = 11, h = 0.075925, Delta of Call = 2.30194e-19, Delta of Put = -0.951229

S = 11, h = 0.1009, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 11, h = 0.125875, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 11, h = 0.15085, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 11, h = 0.175825, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 11, h = 0.2008, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 11, h = 0.225775, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 11, h = 0.25075, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 11, h = 0.275725, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 11, h = 0.3007, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 11, h = 0.325675, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 11, h = 0.35065, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 11, h = 0.375625, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 11, h = 0.4006, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 11, h = 0.425575, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 11, h = 0.45055, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 11, h = 0.475525, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 11, h = 0.5005, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 11, h = 0.525475, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 11, h = 0.55045, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 11, h = 0.575425, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 11, h = 0.6004, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 11, h = 0.625375, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 11, h = 0.65035, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 11, h = 0.675325, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 11, h = 0.7003, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 11, h = 0.725275, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 11, h = 0.75025, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 11, h = 0.775225, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 11, h = 0.8002, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 11, h = 0.825175, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 11, h = 0.85015, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 11, h = 0.875125, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 11, h = 0.9001, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 11, h = 0.925075, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 11, h = 0.95005, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 11, h = 0.975025, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 11, h = 1, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 12, h = 0.001, Delta of Call = 2.2673e-19, Delta of Put = -0.951229

S = 12, h = 0.025975, Delta of Call = 2.28174e-19, Delta of Put = -0.951229

S = 12, h = 0.05095, Delta of Call = 2.30194e-19, Delta of Put = -0.951229

S = 12, h = 0.075925, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 12, h = 0.1009, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 12, h = 0.125875, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 12, h = 0.15085, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 12, h = 0.175825, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 12, h = 0.2008, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 12, h = 0.225775, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 12, h = 0.25075, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 12, h = 0.275725, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 12, h = 0.3007, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 12, h = 0.325675, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 12, h = 0.35065, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 12, h = 0.375625, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 12, h = 0.4006, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 12, h = 0.425575, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 12, h = 0.45055, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 12, h = 0.475525, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 12, h = 0.5005, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 12, h = 0.525475, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 12, h = 0.55045, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 12, h = 0.575425, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 12, h = 0.6004, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 12, h = 0.625375, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 12, h = 0.65035, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 12, h = 0.675325, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 12, h = 0.7003, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 12, h = 0.725275, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 12, h = 0.75025, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 12, h = 0.775225, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 12, h = 0.8002, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 12, h = 0.825175, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 12, h = 0.85015, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 12, h = 0.875125, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 12, h = 0.9001, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 12, h = 0.925075, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 12, h = 0.95005, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 12, h = 0.975025, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 12, h = 1, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 13, h = 0.001, Delta of Call = 2.28174e-19, Delta of Put = -0.951229

S = 13, h = 0.025975, Delta of Call = 2.30194e-19, Delta of Put = -0.951229

S = 13, h = 0.05095, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 13, h = 0.075925, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 13, h = 0.1009, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 13, h = 0.125875, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 13, h = 0.15085, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 13, h = 0.175825, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 13, h = 0.2008, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 13, h = 0.225775, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 13, h = 0.25075, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 13, h = 0.275725, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 13, h = 0.3007, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 13, h = 0.325675, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 13, h = 0.35065, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 13, h = 0.375625, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 13, h = 0.4006, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 13, h = 0.425575, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 13, h = 0.45055, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 13, h = 0.475525, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 13, h = 0.5005, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 13, h = 0.525475, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 13, h = 0.55045, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 13, h = 0.575425, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 13, h = 0.6004, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 13, h = 0.625375, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 13, h = 0.65035, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 13, h = 0.675325, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 13, h = 0.7003, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 13, h = 0.725275, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 13, h = 0.75025, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 13, h = 0.775225, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 13, h = 0.8002, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 13, h = 0.825175, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 13, h = 0.85015, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 13, h = 0.875125, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 13, h = 0.9001, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 13, h = 0.925075, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 13, h = 0.95005, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 13, h = 0.975025, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 13, h = 1, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 14, h = 0.001, Delta of Call = 2.30194e-19, Delta of Put = -0.951229

S = 14, h = 0.025975, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 14, h = 0.05095, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 14, h = 0.075925, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 14, h = 0.1009, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 14, h = 0.125875, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 14, h = 0.15085, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 14, h = 0.175825, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 14, h = 0.2008, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 14, h = 0.225775, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 14, h = 0.25075, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 14, h = 0.275725, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 14, h = 0.3007, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 14, h = 0.325675, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 14, h = 0.35065, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 14, h = 0.375625, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 14, h = 0.4006, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 14, h = 0.425575, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 14, h = 0.45055, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 14, h = 0.475525, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 14, h = 0.5005, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 14, h = 0.525475, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 14, h = 0.55045, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 14, h = 0.575425, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 14, h = 0.6004, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 14, h = 0.625375, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 14, h = 0.65035, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 14, h = 0.675325, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 14, h = 0.7003, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 14, h = 0.725275, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 14, h = 0.75025, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 14, h = 0.775225, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 14, h = 0.8002, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 14, h = 0.825175, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 14, h = 0.85015, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 14, h = 0.875125, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 14, h = 0.9001, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 14, h = 0.925075, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 14, h = 0.95005, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 14, h = 0.975025, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 14, h = 1, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 15, h = 0.001, Delta of Call = 2.32798e-19, Delta of Put = -0.951229

S = 15, h = 0.025975, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 15, h = 0.05095, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 15, h = 0.075925, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 15, h = 0.1009, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 15, h = 0.125875, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 15, h = 0.15085, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 15, h = 0.175825, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 15, h = 0.2008, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 15, h = 0.225775, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 15, h = 0.25075, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 15, h = 0.275725, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 15, h = 0.3007, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 15, h = 0.325675, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 15, h = 0.35065, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 15, h = 0.375625, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 15, h = 0.4006, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 15, h = 0.425575, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 15, h = 0.45055, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 15, h = 0.475525, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 15, h = 0.5005, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 15, h = 0.525475, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 15, h = 0.55045, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 15, h = 0.575425, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 15, h = 0.6004, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 15, h = 0.625375, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 15, h = 0.65035, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 15, h = 0.675325, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 15, h = 0.7003, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 15, h = 0.725275, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 15, h = 0.75025, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 15, h = 0.775225, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 15, h = 0.8002, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 15, h = 0.825175, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 15, h = 0.85015, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 15, h = 0.875125, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 15, h = 0.9001, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 15, h = 0.925075, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 15, h = 0.95005, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 15, h = 0.975025, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 15, h = 1, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 16, h = 0.001, Delta of Call = 2.35995e-19, Delta of Put = -0.951229

S = 16, h = 0.025975, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 16, h = 0.05095, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 16, h = 0.075925, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 16, h = 0.1009, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 16, h = 0.125875, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 16, h = 0.15085, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 16, h = 0.175825, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 16, h = 0.2008, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 16, h = 0.225775, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 16, h = 0.25075, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 16, h = 0.275725, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 16, h = 0.3007, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 16, h = 0.325675, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 16, h = 0.35065, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 16, h = 0.375625, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 16, h = 0.4006, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 16, h = 0.425575, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 16, h = 0.45055, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 16, h = 0.475525, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 16, h = 0.5005, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 16, h = 0.525475, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 16, h = 0.55045, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 16, h = 0.575425, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 16, h = 0.6004, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 16, h = 0.625375, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 16, h = 0.65035, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 16, h = 0.675325, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 16, h = 0.7003, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 16, h = 0.725275, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 16, h = 0.75025, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 16, h = 0.775225, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 16, h = 0.8002, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 16, h = 0.825175, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 16, h = 0.85015, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 16, h = 0.875125, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 16, h = 0.9001, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 16, h = 0.925075, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 16, h = 0.95005, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 16, h = 0.975025, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 16, h = 1, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 17, h = 0.001, Delta of Call = 2.39799e-19, Delta of Put = -0.951229

S = 17, h = 0.025975, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 17, h = 0.05095, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 17, h = 0.075925, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 17, h = 0.1009, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 17, h = 0.125875, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 17, h = 0.15085, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 17, h = 0.175825, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 17, h = 0.2008, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 17, h = 0.225775, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 17, h = 0.25075, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 17, h = 0.275725, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 17, h = 0.3007, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 17, h = 0.325675, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 17, h = 0.35065, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 17, h = 0.375625, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 17, h = 0.4006, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 17, h = 0.425575, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 17, h = 0.45055, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 17, h = 0.475525, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 17, h = 0.5005, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 17, h = 0.525475, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 17, h = 0.55045, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 17, h = 0.575425, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 17, h = 0.6004, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 17, h = 0.625375, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 17, h = 0.65035, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 17, h = 0.675325, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 17, h = 0.7003, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 17, h = 0.725275, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 17, h = 0.75025, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 17, h = 0.775225, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 17, h = 0.8002, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 17, h = 0.825175, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 17, h = 0.85015, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 17, h = 0.875125, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 17, h = 0.9001, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 17, h = 0.925075, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 17, h = 0.95005, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 17, h = 0.975025, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 17, h = 1, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 18, h = 0.001, Delta of Call = 2.44222e-19, Delta of Put = -0.951229

S = 18, h = 0.025975, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 18, h = 0.05095, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 18, h = 0.075925, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 18, h = 0.1009, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 18, h = 0.125875, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 18, h = 0.15085, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 18, h = 0.175825, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 18, h = 0.2008, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 18, h = 0.225775, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 18, h = 0.25075, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 18, h = 0.275725, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 18, h = 0.3007, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 18, h = 0.325675, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 18, h = 0.35065, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 18, h = 0.375625, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 18, h = 0.4006, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 18, h = 0.425575, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 18, h = 0.45055, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 18, h = 0.475525, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 18, h = 0.5005, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 18, h = 0.525475, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 18, h = 0.55045, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 18, h = 0.575425, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 18, h = 0.6004, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 18, h = 0.625375, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 18, h = 0.65035, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 18, h = 0.675325, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 18, h = 0.7003, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 18, h = 0.725275, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 18, h = 0.75025, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 18, h = 0.775225, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 18, h = 0.8002, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 18, h = 0.825175, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 18, h = 0.85015, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 18, h = 0.875125, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 18, h = 0.9001, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 18, h = 0.925075, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 18, h = 0.95005, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 18, h = 0.975025, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 18, h = 1, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 19, h = 0.001, Delta of Call = 2.49282e-19, Delta of Put = -0.951229

S = 19, h = 0.025975, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 19, h = 0.05095, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 19, h = 0.075925, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 19, h = 0.1009, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 19, h = 0.125875, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 19, h = 0.15085, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 19, h = 0.175825, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 19, h = 0.2008, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 19, h = 0.225775, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 19, h = 0.25075, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 19, h = 0.275725, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 19, h = 0.3007, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 19, h = 0.325675, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 19, h = 0.35065, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 19, h = 0.375625, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 19, h = 0.4006, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 19, h = 0.425575, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 19, h = 0.45055, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 19, h = 0.475525, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 19, h = 0.5005, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 19, h = 0.525475, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 19, h = 0.55045, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 19, h = 0.575425, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 19, h = 0.6004, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 19, h = 0.625375, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 19, h = 0.65035, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 19, h = 0.675325, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 19, h = 0.7003, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 19, h = 0.725275, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 19, h = 0.75025, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 19, h = 0.775225, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 19, h = 0.8002, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 19, h = 0.825175, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 19, h = 0.85015, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 19, h = 0.875125, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 19, h = 0.9001, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 19, h = 0.925075, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 19, h = 0.95005, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 19, h = 0.975025, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 19, h = 1, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 20, h = 0.001, Delta of Call = 2.54999e-19, Delta of Put = -0.951229

S = 20, h = 0.025975, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 20, h = 0.05095, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 20, h = 0.075925, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 20, h = 0.1009, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 20, h = 0.125875, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 20, h = 0.15085, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 20, h = 0.175825, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 20, h = 0.2008, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 20, h = 0.225775, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 20, h = 0.25075, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 20, h = 0.275725, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 20, h = 0.3007, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 20, h = 0.325675, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 20, h = 0.35065, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 20, h = 0.375625, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 20, h = 0.4006, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 20, h = 0.425575, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 20, h = 0.45055, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 20, h = 0.475525, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 20, h = 0.5005, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 20, h = 0.525475, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 20, h = 0.55045, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 20, h = 0.575425, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 20, h = 0.6004, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 20, h = 0.625375, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 20, h = 0.65035, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 20, h = 0.675325, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 20, h = 0.7003, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 20, h = 0.725275, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 20, h = 0.75025, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 20, h = 0.775225, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 20, h = 0.8002, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 20, h = 0.825175, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 20, h = 0.85015, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 20, h = 0.875125, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 20, h = 0.9001, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 20, h = 0.925075, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 20, h = 0.95005, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 20, h = 0.975025, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 20, h = 1, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 21, h = 0.001, Delta of Call = 2.61393e-19, Delta of Put = -0.951229

S = 21, h = 0.025975, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 21, h = 0.05095, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 21, h = 0.075925, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 21, h = 0.1009, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 21, h = 0.125875, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 21, h = 0.15085, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 21, h = 0.175825, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 21, h = 0.2008, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 21, h = 0.225775, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 21, h = 0.25075, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 21, h = 0.275725, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 21, h = 0.3007, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 21, h = 0.325675, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 21, h = 0.35065, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 21, h = 0.375625, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 21, h = 0.4006, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 21, h = 0.425575, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 21, h = 0.45055, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 21, h = 0.475525, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 21, h = 0.5005, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 21, h = 0.525475, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 21, h = 0.55045, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 21, h = 0.575425, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 21, h = 0.6004, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 21, h = 0.625375, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 21, h = 0.65035, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 21, h = 0.675325, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 21, h = 0.7003, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 21, h = 0.725275, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 21, h = 0.75025, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 21, h = 0.775225, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 21, h = 0.8002, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 21, h = 0.825175, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 21, h = 0.85015, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 21, h = 0.875125, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 21, h = 0.9001, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 21, h = 0.925075, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 21, h = 0.95005, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 21, h = 0.975025, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 21, h = 1, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 22, h = 0.001, Delta of Call = 2.6849e-19, Delta of Put = -0.951229

S = 22, h = 0.025975, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 22, h = 0.05095, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 22, h = 0.075925, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 22, h = 0.1009, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 22, h = 0.125875, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 22, h = 0.15085, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 22, h = 0.175825, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 22, h = 0.2008, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 22, h = 0.225775, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 22, h = 0.25075, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 22, h = 0.275725, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 22, h = 0.3007, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 22, h = 0.325675, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 22, h = 0.35065, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 22, h = 0.375625, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 22, h = 0.4006, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 22, h = 0.425575, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 22, h = 0.45055, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 22, h = 0.475525, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 22, h = 0.5005, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 22, h = 0.525475, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 22, h = 0.55045, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 22, h = 0.575425, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 22, h = 0.6004, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 22, h = 0.625375, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 22, h = 0.65035, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 22, h = 0.675325, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 22, h = 0.7003, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 22, h = 0.725275, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 22, h = 0.75025, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 22, h = 0.775225, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 22, h = 0.8002, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 22, h = 0.825175, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 22, h = 0.85015, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 22, h = 0.875125, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 22, h = 0.9001, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 22, h = 0.925075, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 22, h = 0.95005, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 22, h = 0.975025, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 22, h = 1, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 23, h = 0.001, Delta of Call = 2.76315e-19, Delta of Put = -0.951229

S = 23, h = 0.025975, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 23, h = 0.05095, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 23, h = 0.075925, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 23, h = 0.1009, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 23, h = 0.125875, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 23, h = 0.15085, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 23, h = 0.175825, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 23, h = 0.2008, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 23, h = 0.225775, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 23, h = 0.25075, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 23, h = 0.275725, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 23, h = 0.3007, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 23, h = 0.325675, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 23, h = 0.35065, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 23, h = 0.375625, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 23, h = 0.4006, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 23, h = 0.425575, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 23, h = 0.45055, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 23, h = 0.475525, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 23, h = 0.5005, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 23, h = 0.525475, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 23, h = 0.55045, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 23, h = 0.575425, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 23, h = 0.6004, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 23, h = 0.625375, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 23, h = 0.65035, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 23, h = 0.675325, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 23, h = 0.7003, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 23, h = 0.725275, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 23, h = 0.75025, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 23, h = 0.775225, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 23, h = 0.8002, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 23, h = 0.825175, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 23, h = 0.85015, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 23, h = 0.875125, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 23, h = 0.9001, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 23, h = 0.925075, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 23, h = 0.95005, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 23, h = 0.975025, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 23, h = 1, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 24, h = 0.001, Delta of Call = 2.84899e-19, Delta of Put = -0.951229

S = 24, h = 0.025975, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 24, h = 0.05095, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 24, h = 0.075925, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 24, h = 0.1009, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 24, h = 0.125875, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 24, h = 0.15085, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 24, h = 0.175825, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 24, h = 0.2008, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 24, h = 0.225775, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 24, h = 0.25075, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 24, h = 0.275725, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 24, h = 0.3007, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 24, h = 0.325675, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 24, h = 0.35065, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 24, h = 0.375625, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 24, h = 0.4006, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 24, h = 0.425575, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 24, h = 0.45055, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 24, h = 0.475525, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 24, h = 0.5005, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 24, h = 0.525475, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 24, h = 0.55045, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 24, h = 0.575425, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 24, h = 0.6004, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 24, h = 0.625375, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 24, h = 0.65035, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 24, h = 0.675325, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 24, h = 0.7003, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 24, h = 0.725275, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 24, h = 0.75025, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 24, h = 0.775225, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 24, h = 0.8002, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 24, h = 0.825175, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 24, h = 0.85015, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 24, h = 0.875125, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 24, h = 0.9001, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 24, h = 0.925075, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 24, h = 0.95005, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 24, h = 0.975025, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 24, h = 1, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 25, h = 0.001, Delta of Call = 2.94274e-19, Delta of Put = -0.951229

S = 25, h = 0.025975, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 25, h = 0.05095, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 25, h = 0.075925, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 25, h = 0.1009, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 25, h = 0.125875, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 25, h = 0.15085, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 25, h = 0.175825, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 25, h = 0.2008, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 25, h = 0.225775, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 25, h = 0.25075, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 25, h = 0.275725, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 25, h = 0.3007, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 25, h = 0.325675, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 25, h = 0.35065, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 25, h = 0.375625, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 25, h = 0.4006, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 25, h = 0.425575, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 25, h = 0.45055, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 25, h = 0.475525, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 25, h = 0.5005, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 25, h = 0.525475, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 25, h = 0.55045, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 25, h = 0.575425, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 25, h = 0.6004, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 25, h = 0.625375, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 25, h = 0.65035, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 25, h = 0.675325, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 25, h = 0.7003, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 25, h = 0.725275, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 25, h = 0.75025, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 25, h = 0.775225, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 25, h = 0.8002, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 25, h = 0.825175, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 25, h = 0.85015, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 25, h = 0.875125, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 25, h = 0.9001, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 25, h = 0.925075, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 25, h = 0.95005, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 25, h = 0.975025, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 25, h = 1, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 26, h = 0.001, Delta of Call = 3.04475e-19, Delta of Put = -0.951229

S = 26, h = 0.025975, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 26, h = 0.05095, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 26, h = 0.075925, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 26, h = 0.1009, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 26, h = 0.125875, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 26, h = 0.15085, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 26, h = 0.175825, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 26, h = 0.2008, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 26, h = 0.225775, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 26, h = 0.25075, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 26, h = 0.275725, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 26, h = 0.3007, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 26, h = 0.325675, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 26, h = 0.35065, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 26, h = 0.375625, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 26, h = 0.4006, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 26, h = 0.425575, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 26, h = 0.45055, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 26, h = 0.475525, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 26, h = 0.5005, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 26, h = 0.525475, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 26, h = 0.55045, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 26, h = 0.575425, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 26, h = 0.6004, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 26, h = 0.625375, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 26, h = 0.65035, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 26, h = 0.675325, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 26, h = 0.7003, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 26, h = 0.725275, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 26, h = 0.75025, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 26, h = 0.775225, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 26, h = 0.8002, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 26, h = 0.825175, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 26, h = 0.85015, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 26, h = 0.875125, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 26, h = 0.9001, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 26, h = 0.925075, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 26, h = 0.95005, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 26, h = 0.975025, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 26, h = 1, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 27, h = 0.001, Delta of Call = 3.15541e-19, Delta of Put = -0.951229

S = 27, h = 0.025975, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 27, h = 0.05095, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 27, h = 0.075925, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 27, h = 0.1009, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 27, h = 0.125875, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 27, h = 0.15085, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 27, h = 0.175825, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 27, h = 0.2008, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 27, h = 0.225775, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 27, h = 0.25075, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 27, h = 0.275725, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 27, h = 0.3007, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 27, h = 0.325675, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 27, h = 0.35065, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 27, h = 0.375625, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 27, h = 0.4006, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 27, h = 0.425575, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 27, h = 0.45055, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 27, h = 0.475525, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 27, h = 0.5005, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 27, h = 0.525475, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 27, h = 0.55045, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 27, h = 0.575425, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 27, h = 0.6004, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 27, h = 0.625375, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 27, h = 0.65035, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 27, h = 0.675325, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 27, h = 0.7003, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 27, h = 0.725275, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 27, h = 0.75025, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 27, h = 0.775225, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 27, h = 0.8002, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 27, h = 0.825175, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 27, h = 0.85015, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 27, h = 0.875125, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 27, h = 0.9001, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 27, h = 0.925075, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 27, h = 0.95005, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 27, h = 0.975025, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 27, h = 1, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 28, h = 0.001, Delta of Call = 3.27513e-19, Delta of Put = -0.951229

S = 28, h = 0.025975, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 28, h = 0.05095, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 28, h = 0.075925, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 28, h = 0.1009, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 28, h = 0.125875, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 28, h = 0.15085, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 28, h = 0.175825, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 28, h = 0.2008, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 28, h = 0.225775, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 28, h = 0.25075, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 28, h = 0.275725, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 28, h = 0.3007, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 28, h = 0.325675, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 28, h = 0.35065, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 28, h = 0.375625, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 28, h = 0.4006, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 28, h = 0.425575, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 28, h = 0.45055, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 28, h = 0.475525, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 28, h = 0.5005, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 28, h = 0.525475, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 28, h = 0.55045, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 28, h = 0.575425, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 28, h = 0.6004, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 28, h = 0.625375, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 28, h = 0.65035, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 28, h = 0.675325, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 28, h = 0.7003, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 28, h = 0.725275, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 28, h = 0.75025, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 28, h = 0.775225, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 28, h = 0.8002, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 28, h = 0.825175, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 28, h = 0.85015, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 28, h = 0.875125, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 28, h = 0.9001, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 28, h = 0.925075, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 28, h = 0.95005, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 28, h = 0.975025, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 28, h = 1, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 29, h = 0.001, Delta of Call = 3.40438e-19, Delta of Put = -0.951229

S = 29, h = 0.025975, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 29, h = 0.05095, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 29, h = 0.075925, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 29, h = 0.1009, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 29, h = 0.125875, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 29, h = 0.15085, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 29, h = 0.175825, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 29, h = 0.2008, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 29, h = 0.225775, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 29, h = 0.25075, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 29, h = 0.275725, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 29, h = 0.3007, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 29, h = 0.325675, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 29, h = 0.35065, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 29, h = 0.375625, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 29, h = 0.4006, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 29, h = 0.425575, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 29, h = 0.45055, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 29, h = 0.475525, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 29, h = 0.5005, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 29, h = 0.525475, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 29, h = 0.55045, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 29, h = 0.575425, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 29, h = 0.6004, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 29, h = 0.625375, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 29, h = 0.65035, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 29, h = 0.675325, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 29, h = 0.7003, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 29, h = 0.725275, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 29, h = 0.75025, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 29, h = 0.775225, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 29, h = 0.8002, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 29, h = 0.825175, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 29, h = 0.85015, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 29, h = 0.875125, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 29, h = 0.9001, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 29, h = 0.925075, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 29, h = 0.95005, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 29, h = 0.975025, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 29, h = 1, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 30, h = 0.001, Delta of Call = 3.54363e-19, Delta of Put = -0.951229

S = 30, h = 0.025975, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 30, h = 0.05095, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 30, h = 0.075925, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 30, h = 0.1009, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 30, h = 0.125875, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 30, h = 0.15085, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 30, h = 0.175825, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 30, h = 0.2008, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 30, h = 0.225775, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 30, h = 0.25075, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 30, h = 0.275725, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 30, h = 0.3007, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 30, h = 0.325675, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 30, h = 0.35065, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 30, h = 0.375625, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 30, h = 0.4006, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 30, h = 0.425575, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 30, h = 0.45055, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 30, h = 0.475525, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 30, h = 0.5005, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 30, h = 0.525475, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 30, h = 0.55045, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 30, h = 0.575425, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 30, h = 0.6004, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 30, h = 0.625375, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 30, h = 0.65035, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 30, h = 0.675325, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 30, h = 0.7003, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 30, h = 0.725275, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 30, h = 0.75025, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 30, h = 0.775225, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 30, h = 0.8002, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 30, h = 0.825175, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 30, h = 0.85015, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 30, h = 0.875125, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 30, h = 0.9001, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 30, h = 0.925075, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 30, h = 0.95005, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 30, h = 0.975025, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 30, h = 1, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 31, h = 0.001, Delta of Call = 3.69341e-19, Delta of Put = -0.951229

S = 31, h = 0.025975, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 31, h = 0.05095, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 31, h = 0.075925, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 31, h = 0.1009, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 31, h = 0.125875, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 31, h = 0.15085, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 31, h = 0.175825, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 31, h = 0.2008, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 31, h = 0.225775, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 31, h = 0.25075, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 31, h = 0.275725, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 31, h = 0.3007, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 31, h = 0.325675, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 31, h = 0.35065, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 31, h = 0.375625, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 31, h = 0.4006, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 31, h = 0.425575, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 31, h = 0.45055, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 31, h = 0.475525, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 31, h = 0.5005, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 31, h = 0.525475, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 31, h = 0.55045, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 31, h = 0.575425, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 31, h = 0.6004, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 31, h = 0.625375, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 31, h = 0.65035, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 31, h = 0.675325, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 31, h = 0.7003, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 31, h = 0.725275, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 31, h = 0.75025, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 31, h = 0.775225, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 31, h = 0.8002, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 31, h = 0.825175, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 31, h = 0.85015, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 31, h = 0.875125, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 31, h = 0.9001, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 31, h = 0.925075, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 31, h = 0.95005, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 31, h = 0.975025, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 31, h = 1, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 32, h = 0.001, Delta of Call = 3.85428e-19, Delta of Put = -0.951229

S = 32, h = 0.025975, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 32, h = 0.05095, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 32, h = 0.075925, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 32, h = 0.1009, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 32, h = 0.125875, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 32, h = 0.15085, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 32, h = 0.175825, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 32, h = 0.2008, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 32, h = 0.225775, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 32, h = 0.25075, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 32, h = 0.275725, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 32, h = 0.3007, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 32, h = 0.325675, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 32, h = 0.35065, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 32, h = 0.375625, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 32, h = 0.4006, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 32, h = 0.425575, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 32, h = 0.45055, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 32, h = 0.475525, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 32, h = 0.5005, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 32, h = 0.525475, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 32, h = 0.55045, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 32, h = 0.575425, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 32, h = 0.6004, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 32, h = 0.625375, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 32, h = 0.65035, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 32, h = 0.675325, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 32, h = 0.7003, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 32, h = 0.725275, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 32, h = 0.75025, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 32, h = 0.775225, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 32, h = 0.8002, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 32, h = 0.825175, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 32, h = 0.85015, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 32, h = 0.875125, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 32, h = 0.9001, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 32, h = 0.925075, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 32, h = 0.95005, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 32, h = 0.975025, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 32, h = 1, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 33, h = 0.001, Delta of Call = 4.02685e-19, Delta of Put = -0.951229

S = 33, h = 0.025975, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 33, h = 0.05095, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 33, h = 0.075925, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 33, h = 0.1009, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 33, h = 0.125875, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 33, h = 0.15085, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 33, h = 0.175825, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 33, h = 0.2008, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 33, h = 0.225775, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 33, h = 0.25075, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 33, h = 0.275725, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 33, h = 0.3007, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 33, h = 0.325675, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 33, h = 0.35065, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 33, h = 0.375625, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 33, h = 0.4006, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 33, h = 0.425575, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 33, h = 0.45055, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 33, h = 0.475525, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 33, h = 0.5005, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 33, h = 0.525475, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 33, h = 0.55045, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 33, h = 0.575425, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 33, h = 0.6004, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 33, h = 0.625375, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 33, h = 0.65035, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 33, h = 0.675325, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 33, h = 0.7003, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 33, h = 0.725275, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 33, h = 0.75025, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 33, h = 0.775225, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 33, h = 0.8002, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 33, h = 0.825175, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 33, h = 0.85015, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 33, h = 0.875125, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 33, h = 0.9001, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 33, h = 0.925075, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 33, h = 0.95005, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 33, h = 0.975025, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 33, h = 1, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 34, h = 0.001, Delta of Call = 4.21177e-19, Delta of Put = -0.951229

S = 34, h = 0.025975, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 34, h = 0.05095, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 34, h = 0.075925, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 34, h = 0.1009, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 34, h = 0.125875, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 34, h = 0.15085, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 34, h = 0.175825, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 34, h = 0.2008, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 34, h = 0.225775, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 34, h = 0.25075, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 34, h = 0.275725, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 34, h = 0.3007, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 34, h = 0.325675, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 34, h = 0.35065, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 34, h = 0.375625, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 34, h = 0.4006, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 34, h = 0.425575, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 34, h = 0.45055, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 34, h = 0.475525, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 34, h = 0.5005, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 34, h = 0.525475, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 34, h = 0.55045, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 34, h = 0.575425, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 34, h = 0.6004, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 34, h = 0.625375, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 34, h = 0.65035, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 34, h = 0.675325, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 34, h = 0.7003, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 34, h = 0.725275, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 34, h = 0.75025, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 34, h = 0.775225, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 34, h = 0.8002, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 34, h = 0.825175, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 34, h = 0.85015, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 34, h = 0.875125, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 34, h = 0.9001, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 34, h = 0.925075, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 34, h = 0.95005, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 34, h = 0.975025, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 34, h = 1, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 35, h = 0.001, Delta of Call = 4.40973e-19, Delta of Put = -0.951229

S = 35, h = 0.025975, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 35, h = 0.05095, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 35, h = 0.075925, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 35, h = 0.1009, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 35, h = 0.125875, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 35, h = 0.15085, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 35, h = 0.175825, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 35, h = 0.2008, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 35, h = 0.225775, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 35, h = 0.25075, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 35, h = 0.275725, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 35, h = 0.3007, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 35, h = 0.325675, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 35, h = 0.35065, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 35, h = 0.375625, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 35, h = 0.4006, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 35, h = 0.425575, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 35, h = 0.45055, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 35, h = 0.475525, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 35, h = 0.5005, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 35, h = 0.525475, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 35, h = 0.55045, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 35, h = 0.575425, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 35, h = 0.6004, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 35, h = 0.625375, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 35, h = 0.65035, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 35, h = 0.675325, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 35, h = 0.7003, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 35, h = 0.725275, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 35, h = 0.75025, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 35, h = 0.775225, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 35, h = 0.8002, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 35, h = 0.825175, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 35, h = 0.85015, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 35, h = 0.875125, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 35, h = 0.9001, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 35, h = 0.925075, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 35, h = 0.95005, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 35, h = 0.975025, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 35, h = 1, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 36, h = 0.001, Delta of Call = 4.62147e-19, Delta of Put = -0.951229

S = 36, h = 0.025975, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 36, h = 0.05095, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 36, h = 0.075925, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 36, h = 0.1009, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 36, h = 0.125875, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 36, h = 0.15085, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 36, h = 0.175825, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 36, h = 0.2008, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 36, h = 0.225775, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 36, h = 0.25075, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 36, h = 0.275725, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 36, h = 0.3007, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 36, h = 0.325675, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 36, h = 0.35065, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 36, h = 0.375625, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 36, h = 0.4006, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 36, h = 0.425575, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 36, h = 0.45055, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 36, h = 0.475525, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 36, h = 0.5005, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 36, h = 0.525475, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 36, h = 0.55045, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 36, h = 0.575425, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 36, h = 0.6004, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 36, h = 0.625375, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 36, h = 0.65035, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 36, h = 0.675325, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 36, h = 0.7003, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 36, h = 0.725275, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 36, h = 0.75025, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 36, h = 0.775225, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 36, h = 0.8002, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 36, h = 0.825175, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 36, h = 0.85015, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 36, h = 0.875125, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 36, h = 0.9001, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 36, h = 0.925075, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 36, h = 0.95005, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 36, h = 0.975025, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 36, h = 1, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 37, h = 0.001, Delta of Call = 4.84778e-19, Delta of Put = -0.951229

S = 37, h = 0.025975, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 37, h = 0.05095, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 37, h = 0.075925, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 37, h = 0.1009, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 37, h = 0.125875, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 37, h = 0.15085, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 37, h = 0.175825, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 37, h = 0.2008, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 37, h = 0.225775, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 37, h = 0.25075, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 37, h = 0.275725, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 37, h = 0.3007, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 37, h = 0.325675, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 37, h = 0.35065, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 37, h = 0.375625, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 37, h = 0.4006, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 37, h = 0.425575, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 37, h = 0.45055, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 37, h = 0.475525, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 37, h = 0.5005, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 37, h = 0.525475, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 37, h = 0.55045, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 37, h = 0.575425, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 37, h = 0.6004, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 37, h = 0.625375, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 37, h = 0.65035, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 37, h = 0.675325, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 37, h = 0.7003, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 37, h = 0.725275, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 37, h = 0.75025, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 37, h = 0.775225, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 37, h = 0.8002, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 37, h = 0.825175, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 37, h = 0.85015, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 37, h = 0.875125, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 37, h = 0.9001, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 37, h = 0.925075, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 37, h = 0.95005, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 37, h = 0.975025, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 37, h = 1, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 38, h = 0.001, Delta of Call = 5.08952e-19, Delta of Put = -0.951229

S = 38, h = 0.025975, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 38, h = 0.05095, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 38, h = 0.075925, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 38, h = 0.1009, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 38, h = 0.125875, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 38, h = 0.15085, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 38, h = 0.175825, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 38, h = 0.2008, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 38, h = 0.225775, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 38, h = 0.25075, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 38, h = 0.275725, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 38, h = 0.3007, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 38, h = 0.325675, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 38, h = 0.35065, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 38, h = 0.375625, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 38, h = 0.4006, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 38, h = 0.425575, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 38, h = 0.45055, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 38, h = 0.475525, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 38, h = 0.5005, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 38, h = 0.525475, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 38, h = 0.55045, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 38, h = 0.575425, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 38, h = 0.6004, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 38, h = 0.625375, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 38, h = 0.65035, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 38, h = 0.675325, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 38, h = 0.7003, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 38, h = 0.725275, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 38, h = 0.75025, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 38, h = 0.775225, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 38, h = 0.8002, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 38, h = 0.825175, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 38, h = 0.85015, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 38, h = 0.875125, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 38, h = 0.9001, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 38, h = 0.925075, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 38, h = 0.95005, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 38, h = 0.975025, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 38, h = 1, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 39, h = 0.001, Delta of Call = 5.34758e-19, Delta of Put = -0.951229

S = 39, h = 0.025975, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 39, h = 0.05095, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 39, h = 0.075925, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 39, h = 0.1009, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 39, h = 0.125875, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 39, h = 0.15085, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 39, h = 0.175825, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 39, h = 0.2008, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 39, h = 0.225775, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 39, h = 0.25075, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 39, h = 0.275725, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 39, h = 0.3007, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 39, h = 0.325675, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 39, h = 0.35065, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 39, h = 0.375625, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 39, h = 0.4006, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 39, h = 0.425575, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 39, h = 0.45055, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 39, h = 0.475525, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 39, h = 0.5005, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 39, h = 0.525475, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 39, h = 0.55045, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 39, h = 0.575425, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 39, h = 0.6004, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 39, h = 0.625375, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 39, h = 0.65035, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 39, h = 0.675325, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 39, h = 0.7003, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 39, h = 0.725275, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 39, h = 0.75025, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 39, h = 0.775225, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 39, h = 0.8002, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 39, h = 0.825175, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 39, h = 0.85015, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 39, h = 0.875125, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 39, h = 0.9001, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 39, h = 0.925075, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 39, h = 0.95005, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 39, h = 0.975025, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 39, h = 1, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 40, h = 0.001, Delta of Call = 5.62293e-19, Delta of Put = -0.951229

S = 40, h = 0.025975, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 40, h = 0.05095, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 40, h = 0.075925, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 40, h = 0.1009, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 40, h = 0.125875, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 40, h = 0.15085, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 40, h = 0.175825, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 40, h = 0.2008, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 40, h = 0.225775, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 40, h = 0.25075, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 40, h = 0.275725, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 40, h = 0.3007, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 40, h = 0.325675, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 40, h = 0.35065, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 40, h = 0.375625, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 40, h = 0.4006, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 40, h = 0.425575, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 40, h = 0.45055, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 40, h = 0.475525, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 40, h = 0.5005, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 40, h = 0.525475, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 40, h = 0.55045, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 40, h = 0.575425, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 40, h = 0.6004, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 40, h = 0.625375, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 40, h = 0.65035, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 40, h = 0.675325, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 40, h = 0.7003, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 40, h = 0.725275, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 40, h = 0.75025, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 40, h = 0.775225, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 40, h = 0.8002, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 40, h = 0.825175, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 40, h = 0.85015, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 40, h = 0.875125, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 40, h = 0.9001, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 40, h = 0.925075, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 40, h = 0.95005, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 40, h = 0.975025, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 40, h = 1, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 41, h = 0.001, Delta of Call = 5.91659e-19, Delta of Put = -0.951229

S = 41, h = 0.025975, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 41, h = 0.05095, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 41, h = 0.075925, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 41, h = 0.1009, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 41, h = 0.125875, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 41, h = 0.15085, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 41, h = 0.175825, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 41, h = 0.2008, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 41, h = 0.225775, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 41, h = 0.25075, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 41, h = 0.275725, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 41, h = 0.3007, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 41, h = 0.325675, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 41, h = 0.35065, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 41, h = 0.375625, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 41, h = 0.4006, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 41, h = 0.425575, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 41, h = 0.45055, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 41, h = 0.475525, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 41, h = 0.5005, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 41, h = 0.525475, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 41, h = 0.55045, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 41, h = 0.575425, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 41, h = 0.6004, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 41, h = 0.625375, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 41, h = 0.65035, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 41, h = 0.675325, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 41, h = 0.7003, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 41, h = 0.725275, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 41, h = 0.75025, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 41, h = 0.775225, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 41, h = 0.8002, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 41, h = 0.825175, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 41, h = 0.85015, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 41, h = 0.875125, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 41, h = 0.9001, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 41, h = 0.925075, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 41, h = 0.95005, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 41, h = 0.975025, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 41, h = 1, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 42, h = 0.001, Delta of Call = 6.22965e-19, Delta of Put = -0.951229

S = 42, h = 0.025975, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 42, h = 0.05095, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 42, h = 0.075925, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 42, h = 0.1009, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 42, h = 0.125875, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 42, h = 0.15085, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 42, h = 0.175825, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 42, h = 0.2008, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 42, h = 0.225775, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 42, h = 0.25075, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 42, h = 0.275725, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 42, h = 0.3007, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 42, h = 0.325675, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 42, h = 0.35065, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 42, h = 0.375625, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 42, h = 0.4006, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 42, h = 0.425575, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 42, h = 0.45055, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 42, h = 0.475525, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 42, h = 0.5005, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 42, h = 0.525475, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 42, h = 0.55045, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 42, h = 0.575425, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 42, h = 0.6004, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 42, h = 0.625375, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 42, h = 0.65035, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 42, h = 0.675325, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 42, h = 0.7003, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 42, h = 0.725275, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 42, h = 0.75025, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 42, h = 0.775225, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 42, h = 0.8002, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 42, h = 0.825175, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 42, h = 0.85015, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 42, h = 0.875125, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 42, h = 0.9001, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 42, h = 0.925075, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 42, h = 0.95005, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 42, h = 0.975025, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 42, h = 1, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 43, h = 0.001, Delta of Call = 6.56328e-19, Delta of Put = -0.951229

S = 43, h = 0.025975, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 43, h = 0.05095, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 43, h = 0.075925, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 43, h = 0.1009, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 43, h = 0.125875, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 43, h = 0.15085, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 43, h = 0.175825, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 43, h = 0.2008, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 43, h = 0.225775, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 43, h = 0.25075, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 43, h = 0.275725, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 43, h = 0.3007, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 43, h = 0.325675, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 43, h = 0.35065, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 43, h = 0.375625, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 43, h = 0.4006, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 43, h = 0.425575, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 43, h = 0.45055, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 43, h = 0.475525, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 43, h = 0.5005, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 43, h = 0.525475, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 43, h = 0.55045, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 43, h = 0.575425, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 43, h = 0.6004, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 43, h = 0.625375, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 43, h = 0.65035, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 43, h = 0.675325, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 43, h = 0.7003, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 43, h = 0.725275, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 43, h = 0.75025, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 43, h = 0.775225, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 43, h = 0.8002, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 43, h = 0.825175, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 43, h = 0.85015, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 43, h = 0.875125, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 43, h = 0.9001, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 43, h = 0.925075, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 43, h = 0.95005, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 43, h = 0.975025, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 43, h = 1, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 44, h = 0.001, Delta of Call = 6.91871e-19, Delta of Put = -0.951229

S = 44, h = 0.025975, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 44, h = 0.05095, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 44, h = 0.075925, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 44, h = 0.1009, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 44, h = 0.125875, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 44, h = 0.15085, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 44, h = 0.175825, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 44, h = 0.2008, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 44, h = 0.225775, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 44, h = 0.25075, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 44, h = 0.275725, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 44, h = 0.3007, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 44, h = 0.325675, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 44, h = 0.35065, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 44, h = 0.375625, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 44, h = 0.4006, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 44, h = 0.425575, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 44, h = 0.45055, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 44, h = 0.475525, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 44, h = 0.5005, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 44, h = 0.525475, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 44, h = 0.55045, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 44, h = 0.575425, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 44, h = 0.6004, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 44, h = 0.625375, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 44, h = 0.65035, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 44, h = 0.675325, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 44, h = 0.7003, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 44, h = 0.725275, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 44, h = 0.75025, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 44, h = 0.775225, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 44, h = 0.8002, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 44, h = 0.825175, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 44, h = 0.85015, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 44, h = 0.875125, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 44, h = 0.9001, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 44, h = 0.925075, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 44, h = 0.95005, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 44, h = 0.975025, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 44, h = 1, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 45, h = 0.001, Delta of Call = 7.29726e-19, Delta of Put = -0.951229

S = 45, h = 0.025975, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 45, h = 0.05095, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 45, h = 0.075925, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 45, h = 0.1009, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 45, h = 0.125875, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 45, h = 0.15085, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 45, h = 0.175825, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 45, h = 0.2008, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 45, h = 0.225775, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 45, h = 0.25075, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 45, h = 0.275725, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 45, h = 0.3007, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 45, h = 0.325675, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 45, h = 0.35065, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 45, h = 0.375625, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 45, h = 0.4006, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 45, h = 0.425575, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 45, h = 0.45055, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 45, h = 0.475525, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 45, h = 0.5005, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 45, h = 0.525475, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 45, h = 0.55045, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 45, h = 0.575425, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 45, h = 0.6004, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 45, h = 0.625375, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 45, h = 0.65035, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 45, h = 0.675325, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 45, h = 0.7003, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 45, h = 0.725275, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 45, h = 0.75025, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 45, h = 0.775225, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 45, h = 0.8002, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 45, h = 0.825175, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 45, h = 0.85015, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 45, h = 0.875125, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 45, h = 0.9001, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 45, h = 0.925075, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 45, h = 0.95005, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 45, h = 0.975025, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 45, h = 1, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 46, h = 0.001, Delta of Call = 7.70032e-19, Delta of Put = -0.951229

S = 46, h = 0.025975, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 46, h = 0.05095, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 46, h = 0.075925, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 46, h = 0.1009, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 46, h = 0.125875, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 46, h = 0.15085, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 46, h = 0.175825, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 46, h = 0.2008, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 46, h = 0.225775, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 46, h = 0.25075, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 46, h = 0.275725, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 46, h = 0.3007, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 46, h = 0.325675, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 46, h = 0.35065, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 46, h = 0.375625, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 46, h = 0.4006, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 46, h = 0.425575, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 46, h = 0.45055, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 46, h = 0.475525, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 46, h = 0.5005, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 46, h = 0.525475, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 46, h = 0.55045, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 46, h = 0.575425, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 46, h = 0.6004, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 46, h = 0.625375, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 46, h = 0.65035, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 46, h = 0.675325, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 46, h = 0.7003, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 46, h = 0.725275, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 46, h = 0.75025, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 46, h = 0.775225, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 46, h = 0.8002, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 46, h = 0.825175, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 46, h = 0.85015, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 46, h = 0.875125, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 46, h = 0.9001, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 46, h = 0.925075, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 46, h = 0.95005, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 46, h = 0.975025, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 46, h = 1, Delta of Call = 1.57532e-17, Delta of Put = -0.951229

S = 47, h = 0.001, Delta of Call = 8.12938e-19, Delta of Put = -0.951229

S = 47, h = 0.025975, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 47, h = 0.05095, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 47, h = 0.075925, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 47, h = 0.1009, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 47, h = 0.125875, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 47, h = 0.15085, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 47, h = 0.175825, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 47, h = 0.2008, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 47, h = 0.225775, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 47, h = 0.25075, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 47, h = 0.275725, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 47, h = 0.3007, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 47, h = 0.325675, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 47, h = 0.35065, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 47, h = 0.375625, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 47, h = 0.4006, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 47, h = 0.425575, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 47, h = 0.45055, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 47, h = 0.475525, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 47, h = 0.5005, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 47, h = 0.525475, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 47, h = 0.55045, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 47, h = 0.575425, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 47, h = 0.6004, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 47, h = 0.625375, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 47, h = 0.65035, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 47, h = 0.675325, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 47, h = 0.7003, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 47, h = 0.725275, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 47, h = 0.75025, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 47, h = 0.775225, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 47, h = 0.8002, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 47, h = 0.825175, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 47, h = 0.85015, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 47, h = 0.875125, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 47, h = 0.9001, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 47, h = 0.925075, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 47, h = 0.95005, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 47, h = 0.975025, Delta of Call = 1.57532e-17, Delta of Put = -0.951229

S = 47, h = 1, Delta of Call = 1.64681e-17, Delta of Put = -0.951229

S = 48, h = 0.001, Delta of Call = 8.58603e-19, Delta of Put = -0.951229

S = 48, h = 0.025975, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 48, h = 0.05095, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 48, h = 0.075925, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 48, h = 0.1009, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 48, h = 0.125875, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 48, h = 0.15085, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 48, h = 0.175825, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 48, h = 0.2008, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 48, h = 0.225775, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 48, h = 0.25075, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 48, h = 0.275725, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 48, h = 0.3007, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 48, h = 0.325675, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 48, h = 0.35065, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 48, h = 0.375625, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 48, h = 0.4006, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 48, h = 0.425575, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 48, h = 0.45055, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 48, h = 0.475525, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 48, h = 0.5005, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 48, h = 0.525475, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 48, h = 0.55045, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 48, h = 0.575425, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 48, h = 0.6004, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 48, h = 0.625375, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 48, h = 0.65035, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 48, h = 0.675325, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 48, h = 0.7003, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 48, h = 0.725275, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 48, h = 0.75025, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 48, h = 0.775225, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 48, h = 0.8002, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 48, h = 0.825175, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 48, h = 0.85015, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 48, h = 0.875125, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 48, h = 0.9001, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 48, h = 0.925075, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 48, h = 0.95005, Delta of Call = 1.57532e-17, Delta of Put = -0.951229

S = 48, h = 0.975025, Delta of Call = 1.64681e-17, Delta of Put = -0.951229

S = 48, h = 1, Delta of Call = 1.72236e-17, Delta of Put = -0.951229

S = 49, h = 0.001, Delta of Call = 9.07193e-19, Delta of Put = -0.951229

S = 49, h = 0.025975, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 49, h = 0.05095, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 49, h = 0.075925, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 49, h = 0.1009, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 49, h = 0.125875, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 49, h = 0.15085, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 49, h = 0.175825, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 49, h = 0.2008, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 49, h = 0.225775, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 49, h = 0.25075, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 49, h = 0.275725, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 49, h = 0.3007, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 49, h = 0.325675, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 49, h = 0.35065, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 49, h = 0.375625, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 49, h = 0.4006, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 49, h = 0.425575, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 49, h = 0.45055, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 49, h = 0.475525, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 49, h = 0.5005, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 49, h = 0.525475, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 49, h = 0.55045, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 49, h = 0.575425, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 49, h = 0.6004, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 49, h = 0.625375, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 49, h = 0.65035, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 49, h = 0.675325, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 49, h = 0.7003, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 49, h = 0.725275, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 49, h = 0.75025, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 49, h = 0.775225, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 49, h = 0.8002, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 49, h = 0.825175, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 49, h = 0.85015, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 49, h = 0.875125, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 49, h = 0.9001, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 49, h = 0.925075, Delta of Call = 1.57532e-17, Delta of Put = -0.951229

S = 49, h = 0.95005, Delta of Call = 1.64681e-17, Delta of Put = -0.951229

S = 49, h = 0.975025, Delta of Call = 1.72236e-17, Delta of Put = -0.951229

S = 49, h = 1, Delta of Call = 1.80218e-17, Delta of Put = -0.951229

S = 50, h = 0.001, Delta of Call = 9.58887e-19, Delta of Put = -0.951229

S = 50, h = 0.025975, Delta of Call = 6.18175e-18, Delta of Put = -0.951229

S = 50, h = 0.05095, Delta of Call = 6.18811e-18, Delta of Put = -0.951229

S = 50, h = 0.075925, Delta of Call = 6.20625e-18, Delta of Put = -0.951229

S = 50, h = 0.1009, Delta of Call = 6.23622e-18, Delta of Put = -0.951229

S = 50, h = 0.125875, Delta of Call = 6.27812e-18, Delta of Put = -0.951229

S = 50, h = 0.15085, Delta of Call = 6.33206e-18, Delta of Put = -0.951229

S = 50, h = 0.175825, Delta of Call = 6.39819e-18, Delta of Put = -0.951229

S = 50, h = 0.2008, Delta of Call = 6.47671e-18, Delta of Put = -0.951229

S = 50, h = 0.225775, Delta of Call = 6.56783e-18, Delta of Put = -0.951229

S = 50, h = 0.25075, Delta of Call = 6.67182e-18, Delta of Put = -0.951229

S = 50, h = 0.275725, Delta of Call = 6.78896e-18, Delta of Put = -0.951229

S = 50, h = 0.3007, Delta of Call = 6.9196e-18, Delta of Put = -0.951229

S = 50, h = 0.325675, Delta of Call = 7.06411e-18, Delta of Put = -0.951229

S = 50, h = 0.35065, Delta of Call = 7.22288e-18, Delta of Put = -0.951229

S = 50, h = 0.375625, Delta of Call = 7.39639e-18, Delta of Put = -0.951229

S = 50, h = 0.4006, Delta of Call = 7.58511e-18, Delta of Put = -0.951229

S = 50, h = 0.425575, Delta of Call = 7.78958e-18, Delta of Put = -0.951229

S = 50, h = 0.45055, Delta of Call = 8.01038e-18, Delta of Put = -0.951229

S = 50, h = 0.475525, Delta of Call = 8.24813e-18, Delta of Put = -0.951229

S = 50, h = 0.5005, Delta of Call = 8.50352e-18, Delta of Put = -0.951229

S = 50, h = 0.525475, Delta of Call = 8.77725e-18, Delta of Put = -0.951229

S = 50, h = 0.55045, Delta of Call = 9.0701e-18, Delta of Put = -0.951229

S = 50, h = 0.575425, Delta of Call = 9.38291e-18, Delta of Put = -0.951229

S = 50, h = 0.6004, Delta of Call = 9.71655e-18, Delta of Put = -0.951229

S = 50, h = 0.625375, Delta of Call = 1.0072e-17, Delta of Put = -0.951229

S = 50, h = 0.65035, Delta of Call = 1.04501e-17, Delta of Put = -0.951229

S = 50, h = 0.675325, Delta of Call = 1.08521e-17, Delta of Put = -0.951229

S = 50, h = 0.7003, Delta of Call = 1.12791e-17, Delta of Put = -0.951229

S = 50, h = 0.725275, Delta of Call = 1.17322e-17, Delta of Put = -0.951229

S = 50, h = 0.75025, Delta of Call = 1.22128e-17, Delta of Put = -0.951229

S = 50, h = 0.775225, Delta of Call = 1.27221e-17, Delta of Put = -0.951229

S = 50, h = 0.8002, Delta of Call = 1.32617e-17, Delta of Put = -0.951229

S = 50, h = 0.825175, Delta of Call = 1.38329e-17, Delta of Put = -0.951229

S = 50, h = 0.85015, Delta of Call = 1.44374e-17, Delta of Put = -0.951229

S = 50, h = 0.875125, Delta of Call = 1.5077e-17, Delta of Put = -0.951229

S = 50, h = 0.9001, Delta of Call = 1.57532e-17, Delta of Put = -0.951229

S = 50, h = 0.925075, Delta of Call = 1.64681e-17, Delta of Put = -0.951229

S = 50, h = 0.95005, Delta of Call = 1.72236e-17, Delta of Put = -0.951229

S = 50, h = 0.975025, Delta of Call = 1.80218e-17, Delta of Put = -0.951229

S = 50, h = 1, Delta of Call = 1.88649e-17, Delta of Put = -0.951229