F	5.7	0.0177	ln(F/K)	F	5.7	-0.008734	ln(F/K)
K	5.6	0.21875	tau*.5sigma^2	K	5.75	0.21875	tau*(r+.5sigma^2)
tau	0.892857	0.23645		tau	0.892857	0.210016	
r	0.03	0.661438	sigma*sqrt(tau)	r	0.03	0.661438	sigma*sqrt(tau)
sigma	0.7	0.357478	d1	sigma	0.7	0.317515	d1
		-0.30396	d2			-0.343923	d2
		0.639633	N(d1)			0.624573	N(d1)
		0.380579	N(d2)			0.365452	N(d2)
		1.474631	call price			1.420165	call price
		0.360367	N(-d1)			0.375427	N(-d1)
		0.619421	N(-d2)			0.634548	N(-d2)
		1.377274	put price			1.468843	put price
		0.622727	call delta			0.608066	call delta
		-0.350842	put delta			-0.365504	put delta
		0.096642	gamma			0.097954	call gamma
		1.962428				1.989076	call vega
	delta	35.08424	short put			98.66031	Ncalls
	gamma	-9.66416	on			59.99196	Ncalls* Delta
		-196.2428	100 contracts			-95.07621	Futures to Hedge Delta
						196.2428	Ncalls*CVega
						0	Position Vega