

K	100	0.00001	-107.379	-107.529	0	98.75777	0	98.75777
sigma	0.3	1.00001	-30.62607	-30.77607	0	97.77019	0	97.75777
T-t	0.25	2.00001	-26.00512	-26.15512	0	96.78261	0	96.75777
r	0.05	3.00001	-23.30203	-23.45203	0	95.79504	0	95.75777
		4.00001	-21.38416	-21.53416	0	94.80746	0	94.75777
		5.00001	-19.89654	-20.04654	0	93.81988	0	93.75777
		6.00001	-18.68106	-18.83106	0	92.8323	0	92.75777
		7.00001	-17.65339	-17.80339	0	91.84473	0	91.75777
		8.00001	-16.76318	-16.91318	0	90.85715	0	90.75777
		9.00001	-15.97796	-16.12796	0	89.86957	0	89.75777
		10.00001	-15.27556	-15.42556	0	88.88199	0	88.75777
		11.00001	-14.64016	-14.79016	0	87.89441	0	87.75777
		12.00001	-14.06008	-14.21008	0	86.90684	0	86.75777
		13.00001	-13.52647	-13.67647	0	85.91926	0	85.75777
		14.00001	-13.03241	-13.18241	0	84.93168	0	84.75777
		15.00001	-12.57246	-12.72246	0	83.9441	0	83.75777
		16.00001	-12.14221	-12.29221	0	82.95653	0	82.75777
		17.00001	-11.73804	-11.88804	0	81.96895	0	81.75777
		18.00001	-11.35699	-11.50699	0	80.98137	0	80.75777
		19.00001	-10.99654	-11.14654	0	79.99379	0	79.75777
		20.00001	-10.65458	-10.80458	0	79.00621	0	78.75777
		21.00001	-10.32932	-10.47932	0	78.01864	0	77.75777
		22.00001	-10.01918	-10.16918	0	77.03106	0	76.75777
		23.00001	-9.722837	-9.872837	0	76.04348	0	75.75777
		24.00001	-9.439106	-9.589106	0	75.0559	0	74.75777
		25.00001	-9.16696	-9.31696	0	74.06833	0	73.75777
		26.00001	-8.905488	-9.055488	0	73.08075	0	72.75777
		27.00001	-8.653886	-8.803886	0	72.09317	0	71.75777
		28.00001	-8.411435	-8.561435	0	71.10559	0	70.75777
		29.00001	-8.177493	-8.327493	3.18E-15	70.11801	0	69.75777
		30.00001	-7.951483	-8.101483	4.39E-15	69.13044	0	68.75777
		31.00001	-7.732884	-7.882884	-1.32E-15	68.14286	0	67.75777
		32.00001	-7.521226	-7.671226	1.89E-14	67.15528	0	66.75777
		33.00001	-7.316082	-7.466082	8.19E-14	66.1677	0	65.75777
		34.00001	-7.117062	-7.267062	3.62E-13	65.18012	0	64.75777
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		37.00001	-6.553347	-6.703347	2.17E-11	62.21739	0	61.75777
		38.00001	-6.375558	-6.525558	7.42E-11	61.22981	0	60.75777
		39.00001	-6.202389	-6.352389	2.38E-10	60.24224	0	59.75777
		40.00001	-6.033603	-6.183603	7.23E-10	59.25466	0	58.75777
		41.00001	-5.868986	-6.018986	2.08E-09	58.26708	0	57.75777
		42.00001	-5.708336	-5.858336	5.68E-09	57.2795	0	56.75777
		43.00001	-5.551466	-5.701466	1.48E-08	56.29192	0	55.75777
		44.00001	-5.398202	-5.548202	3.69E-08	55.30435	0	54.75777
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		46.00001	-5.101857	-5.251857	2.03E-07	53.32919	0	52.75777
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		48.00001	-4.818126	-4.968126	9.59E-07	51.35404	0	50.75777
		49.00001	-4.680665	-4.830665	1.98E-06	50.36646	0	49.75777
		50.00001	-4.54598	-4.69598	3.96E-06	49.37888	0	48.75777
		51.00001	-4.413962	-4.563962	7.7E-06	48.39131	0	47.75777

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53.00001	-4.157521	-4.307521	2.67E-05	46.41617	0	45.75777
54.00001	-4.032906	-4.182906	4.77E-05	45.42862	0	44.75777
55.00001	-3.910579	-4.060579	8.32E-05	44.44107	0	43.75777
56.00001	-3.790455	-3.940455	0.000142	43.45356	0	42.75777
57.00001	-3.672458	-3.822458	0.000237	42.46607	0	41.75777
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63.00001	-3.005235	-3.155235	0.003364	36.54373	0	35.75777
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65.00001	-2.796885	-2.946885	0.007105	34.57232	0	33.75777
66.00001	-2.695102	-2.845102	0.010095	33.58773	0	32.75777
67.00001	-2.594849	-2.744849	0.014144	32.6042	0	31.75777
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69.00001	-2.398757	-2.548757	0.026677	30.64158	0	29.75777
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71.00001	-2.208268	-2.358268	0.047883	28.68763	0	27.75777
72.00001	-2.115026	-2.265026	0.06305	27.71522	0	26.75777
73.00001	-2.023071	-2.173071	0.082122	26.74671	0	25.75777
74.00001	-1.932366	-2.082366	0.105849	25.78286	0	24.75777
75.00001	-1.84288	-1.99288	0.135069	24.8245	0	23.75777
76.00001	-1.754578	-1.904578	0.170707	23.87256	0	22.75777
77.00001	-1.667431	-1.817431	0.213765	22.92804	0	21.75777
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79.00001	-1.496481	-1.646481	0.326529	21.06565	0	19.75777
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84.00001	-1.087355	-1.237355	0.820865	16.6221	0	14.75777
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87.00001	-0.853413	-1.003413	1.314598	14.1531	0	11.75777
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91.00001	-0.553737	-0.703737	2.270645	11.15884	0	7.75777
92.00001	-0.480877	-0.630877	2.569423	10.47004	0	6.75777
93.00001	-0.408804	-0.558804	2.893622	9.806657	0	5.75777
94.00001	-0.337502	-0.487502	3.243786	9.169243	0	4.75777
95.00001	-0.266955	-0.416955	3.620332	8.558211	0	3.75777
96.00001	-0.197146	-0.347146	4.023546	7.973847	0	2.75777
97.00001	-0.128061	-0.278061	4.453583	7.416306	0	1.75777
98.00001	-0.059684	-0.209684	4.910472	6.885617	0	0.75777
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102	0.207018	0.057018	7.00267	5.027505	1.975165	0
103	0.272059	0.122059	7.589943	4.6272	2.962743	0

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106	0.46346	0.31346	9.496286	3.570809	5.925477	0
107	0.526058	0.376058	10.17733	3.264271	6.913054	0
108	0.588074	0.438074	10.87974	2.979103	7.900632	0
109	0.649519	0.499519	11.6026	2.71439	8.88821	0
110	0.710402	0.560402	12.34498	2.469188	9.875788	0
111	0.770734	0.620734	13.1059	2.242539	10.86337	0
112	0.830525	0.680525	13.88441	2.033471	11.85094	0
113	0.889785	0.739785	14.67954	1.841015	12.83852	0
114	0.948522	0.798522	15.49031	1.664207	13.8261	0
115	1.006747	0.856747	16.31577	1.502093	14.81368	0
116	1.064467	0.914467	17.155	1.353742	15.80125	0
117	1.121692	0.971692	18.00708	1.218244	16.78883	0
118	1.17843	1.02843	18.87113	1.094716	17.77641	0
119	1.234689	1.084689	19.74629	0.982307	18.76399	0
120	1.290478	1.140478	20.63177	0.880201	19.75157	0
121	1.345803	1.195803	21.52676	0.787617	20.73914	0
122	1.400673	1.250673	22.43053	0.703812	21.72672	0
123	1.455095	1.305095	23.34238	0.628083	22.7143	0
124	1.509076	1.359076	24.26164	0.559766	23.70188	0
125	1.562624	1.412624	25.18769	0.498235	24.68945	0
126	1.615745	1.465745	26.11994	0.442906	25.67703	0
127	1.668447	1.518447	27.05784	0.39323	26.66461	0
128	1.720734	1.570734	28.00089	0.348699	27.65219	0
129	1.772615	1.622615	28.94861	0.308839	28.63977	0
130	1.824096	1.674096	29.90056	0.273213	29.62734	0
131	1.875181	1.725181	30.85634	0.241418	30.61492	0
132	1.925879	1.775879	31.81558	0.213081	31.6025	0
133	1.976193	1.826193	32.77794	0.187861	32.59008	0
134	2.026131	1.876131	33.7431	0.165445	33.57766	0
135	2.075698	1.925698	34.71078	0.145548	34.56523	0
136	2.124898	1.974898	35.68072	0.12791	35.55281	0
137	2.173739	2.023739	36.65268	0.112294	36.54039	0
138	2.222224	2.072224	37.62645	0.098485	37.52797	0
139	2.270359	2.120359	38.60183	0.086289	38.51554	0
140	2.318149	2.168149	39.57865	0.07553	39.50312	0
141	2.365599	2.215599	40.55675	0.06605	40.4907	0
142	2.412713	2.262713	41.53598	0.057706	41.47828	0
143	2.459497	2.309497	42.51623	0.050371	42.46586	0
144	2.505955	2.355955	43.49736	0.043929	43.45343	0
145	2.552091	2.402091	44.47929	0.038277	44.44101	0
146	2.59791	2.44791	45.46191	0.033325	45.42859	0
147	2.643416	2.493416	46.44515	0.028988	46.41617	0
148	2.688614	2.538614	47.42894	0.025196	47.40374	0
149	2.733508	2.583508	48.4132	0.021882	48.39132	0
150	2.778101	2.628101	49.39789	0.018989	49.3789	0

S                    d1                    d2                    Call                    Put

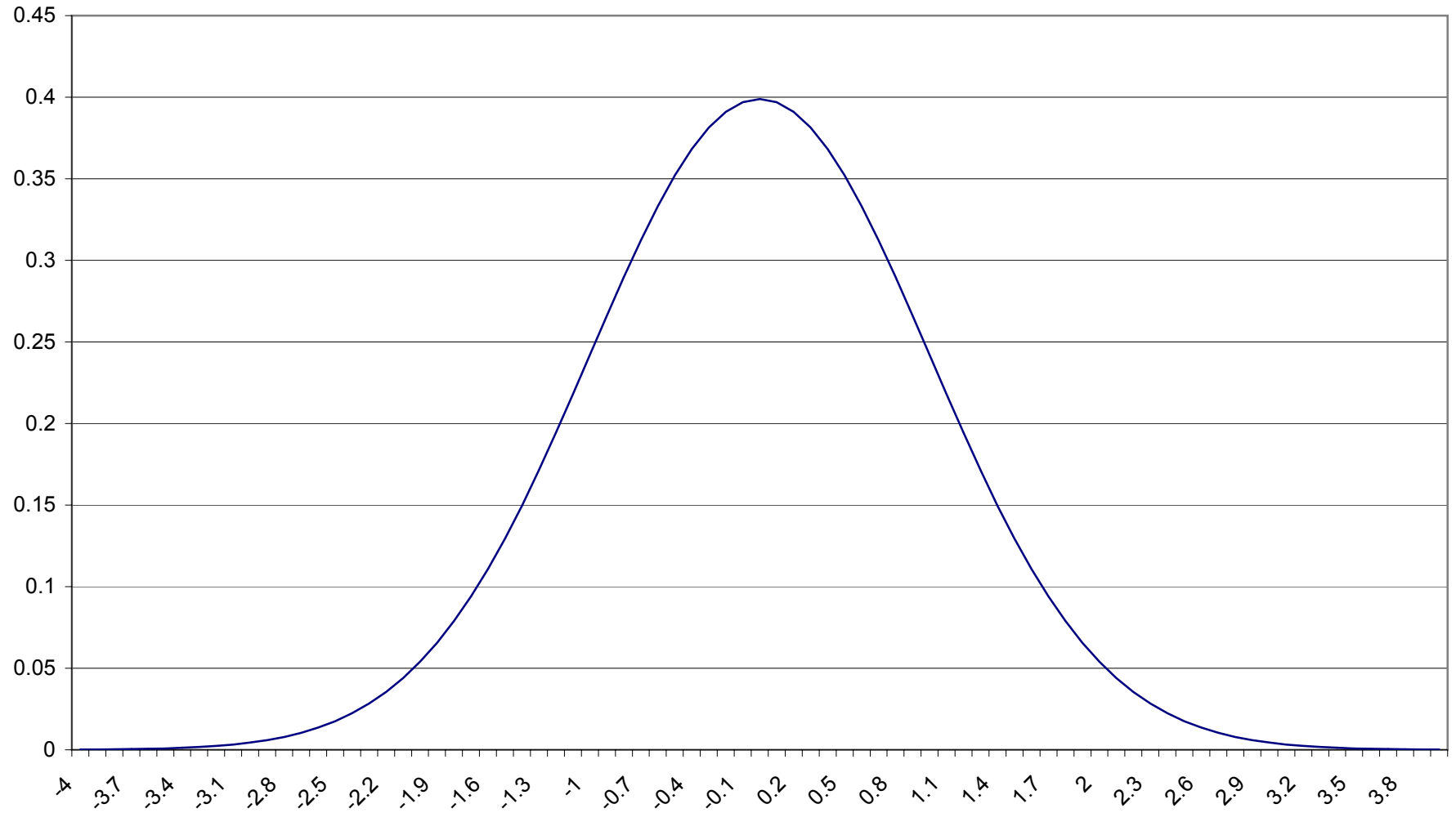
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1.29E-13	-1	1.92E-13	4.44E-11
5.55E-13	-1	7.84E-13	1.92E-10
2.21E-12	-1	2.96E-12	7.68E-10
8.19E-12	-1	1.04E-11	2.85E-09
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0.919344	-0.080656	0.008174	25.80883
0.927178	-0.072822	0.007501	24.07495
0.93436	-0.06564	0.006869	22.40454
0.940929	-0.059071	0.006276	20.80211
0.946925	-0.053075	0.005722	19.27104
0.952386	-0.047614	0.005206	17.81371
0.957351	-0.042649	0.004728	16.43158
0.961854	-0.038146	0.004285	15.12529
0.965931	-0.034069	0.003876	13.89474
0.969616	-0.030384	0.003499	12.73919
0.97294	-0.02706	0.003154	11.65733
0.975934	-0.024066	0.002837	10.64741
0.978624	-0.021376	0.002548	9.707259
0.981039	-0.018961	0.002285	8.834391
0.983203	-0.016797	0.002046	8.026079
0.985138	-0.014862	0.001828	7.279403
0.986866	-0.013134	0.001632	6.591312
0.988407	-0.011593	0.001454	5.958671
0.989779	-0.010221	0.001294	5.378307
0.991	-0.009	0.001149	4.847048
0.992083	-0.007917	0.00102	4.361749
0.993043	-0.006957	0.000904	3.919329
0.993894	-0.006106	0.000799	3.516785
0.994646	-0.005354	0.000707	3.151215
0.99531	-0.00469	0.000624	2.819829
0.995896	-0.004104	0.00055	2.519966
0.996412	-0.003588	0.000484	2.249092
0.996867	-0.003133	0.000426	2.004815
0.997266	-0.002734	0.000374	1.784878

Call Delta Put Delta

# Normal Distribution

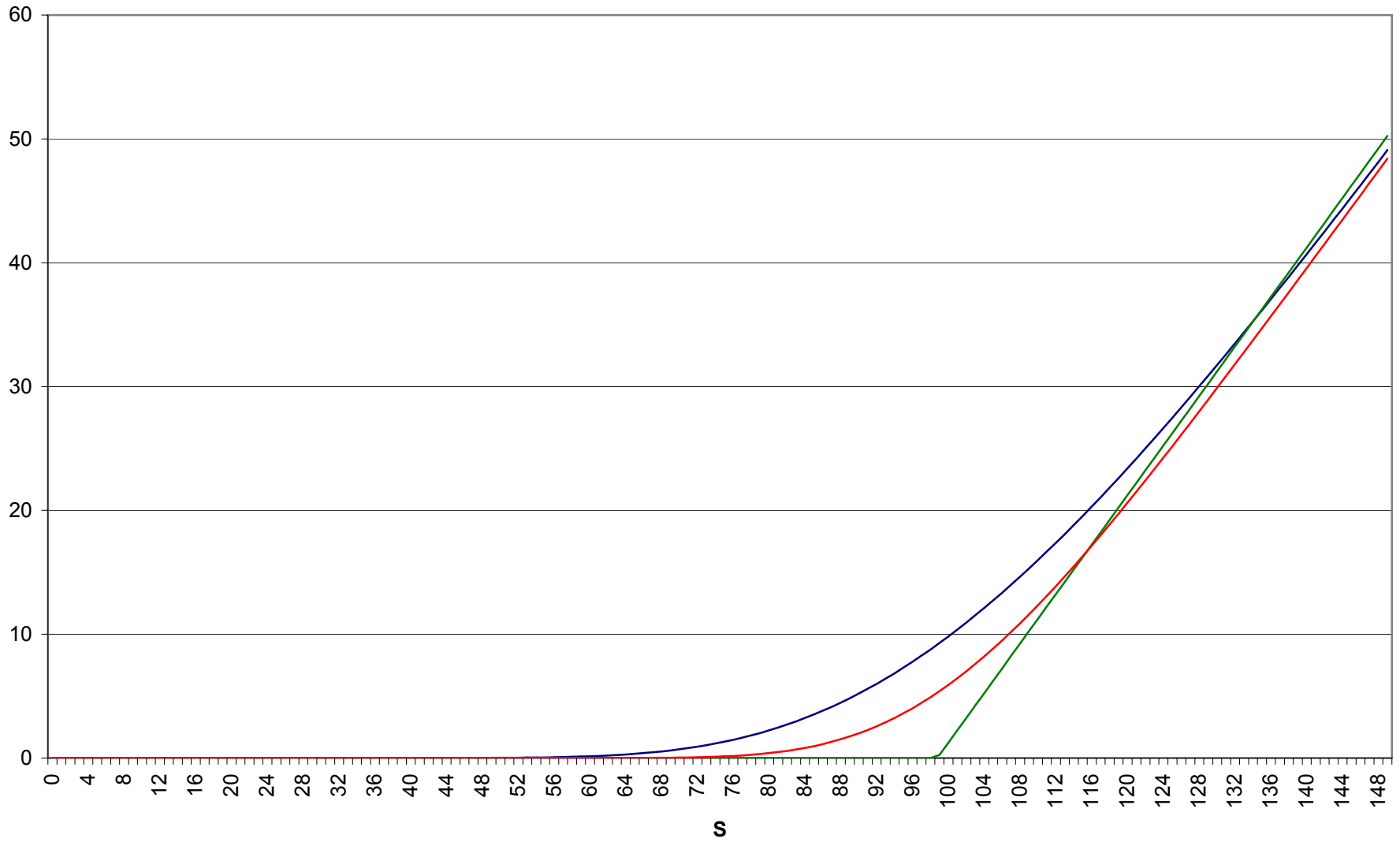


-4	0.000134
-3.9	0.000199
-3.8	0.000292
-3.7	0.000425
-3.6	0.000612
-3.5	0.000873
-3.4	0.001232
-3.3	0.001723
-3.2	0.002384
-3.1	0.003267
-3	0.004432
-2.9	0.005953
-2.8	0.007915
-2.7	0.010421
-2.6	0.013583
-2.5	0.017528
-2.4	0.022395
-2.3	0.028327
-2.2	0.035475
-2.1	0.043984
-2	0.053991
-1.9	0.065616
-1.8	0.07895
-1.7	0.094049
-1.6	0.110921
-1.5	0.129518
-1.4	0.149728
-1.3	0.171369
-1.2	0.194186
-1.1	0.217852
-1	0.241971
-0.9	0.266085
-0.8	0.289692
-0.7	0.312254
-0.6	0.333225
-0.5	0.352065
-0.4	0.36827
-0.3	0.381388
-0.2	0.391043
-0.1	0.396953
2.41E-15	0.398942
0.1	0.396953
0.2	0.391043
0.3	0.381388
0.4	0.36827
0.5	0.352065
0.6	0.333225
0.7	0.312254
0.8	0.289692
0.9	0.266085
1	0.241971
1.1	0.217852

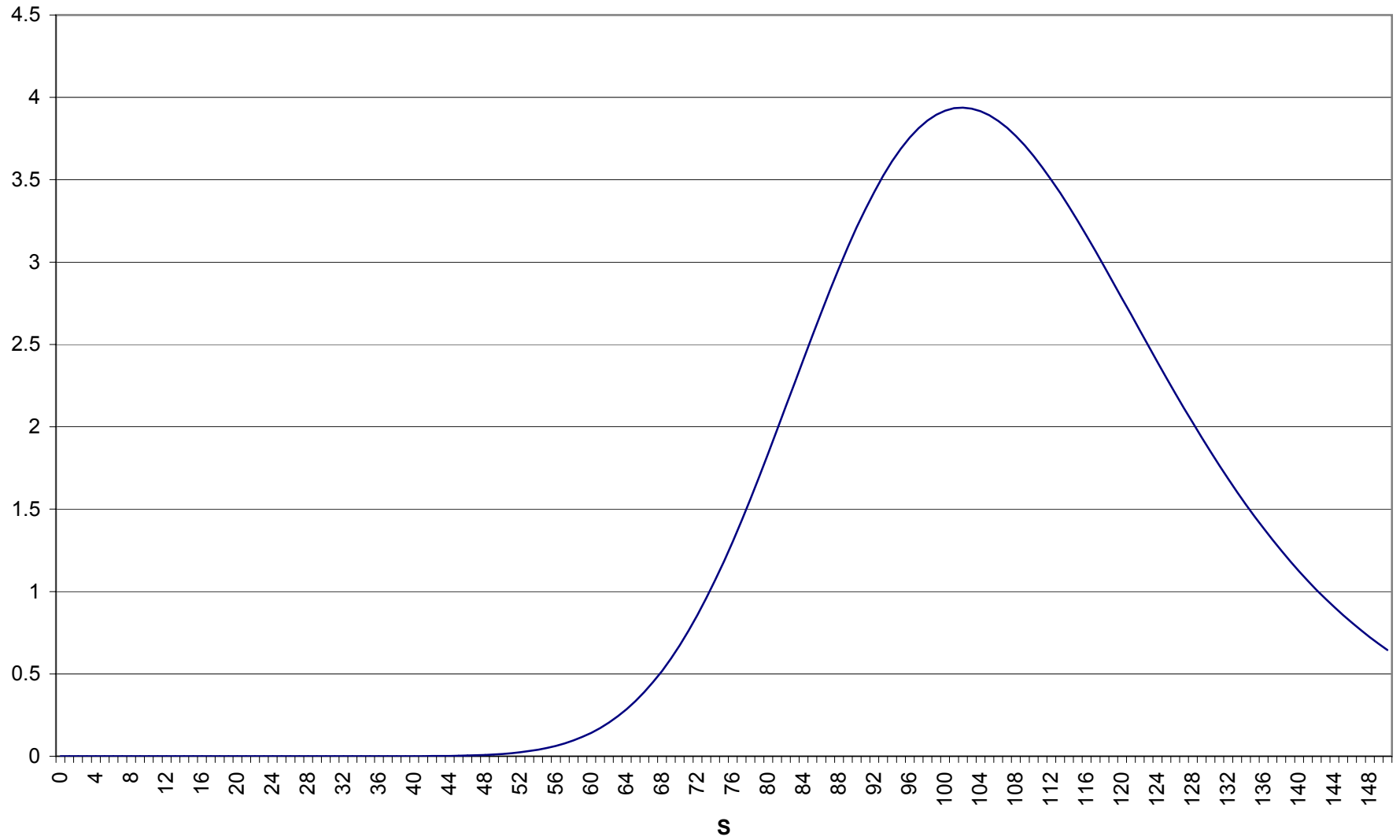


1.2	0.194186
1.3	0.171369
1.4	0.149728
1.5	0.129518
1.6	0.110921
1.7	0.094049
1.8	0.07895
1.9	0.065616
2	0.053991
2.1	0.043984
2.2	0.035475
2.3	0.028327
2.4	0.022395
2.5	0.017528
2.6	0.013583
2.7	0.010421
2.8	0.007915
2.9	0.005953
3	0.004432
3.1	0.003267
3.2	0.002384
3.3	0.001723
3.4	0.001232
3.5	0.000873
3.6	0.000612
3.7	0.000425
3.8	0.000292
3.9	0.000199
4	0.000134

### Call Value Comparison



### Call Price Difference



K	100	0.00001	-64.34738	-64.59738	0	98.75777	0	98.75777
sigma	0.5	1.00001	-18.29564	-18.54564	0	97.75777	0	97.75777
T-t	0.25	2.00001	-15.52307	-15.77307	0	96.75777	0	96.75777
r	0.05	3.00001	-13.90122	-14.15122	0	95.75777	0	95.75777
		4.00001	-12.75049	-13.00049	0	94.75777	0	94.75777
		5.00001	-11.85792	-12.10792	0	93.75777	0	93.75777
		6.00001	-11.12864	-11.37864	0	92.75777	0	92.75777
		7.00001	-10.51203	-10.76203	0	91.75777	0	91.75777
		8.00001	-9.97791	-10.22791	0	90.75777	0	90.75777
		9.00001	-9.506778	-9.756778	0	89.75777	0	89.75777
		10.00001	-9.085336	-9.335336	0	88.75777	0	88.75777
		11.00001	-8.704096	-8.954096	0	87.75777	0	87.75777
		12.00001	-8.356051	-8.606051	0	86.75777	0	86.75777
		13.00001	-8.03588	-8.28588	-5.26E-15	85.75777	0	85.75777
		14.00001	-7.739449	-7.989449	3.29E-15	84.75777	0	84.75777
		15.00001	-7.463477	-7.713477	1.59E-14	83.75777	0	83.75777
		16.00001	-7.205323	-7.455323	1.46E-13	82.75777	0	82.75777
		17.00001	-6.962825	-7.212825	9.18E-13	81.75777	0	81.75777
		18.00001	-6.734191	-6.984191	4.96E-12	80.75777	0	80.75777
		19.00001	-6.517923	-6.767923	2.33E-11	79.75777	0	79.75777
		20.00001	-6.31275	-6.56275	9.73E-11	78.75777	0	78.75777
		21.00001	-6.117589	-6.367589	3.64E-10	77.75777	0	77.75777
		22.00001	-5.931509	-6.181509	1.24E-09	76.75777	0	76.75777
		23.00001	-5.753702	-6.003702	3.88E-09	75.75777	0	75.75777
		24.00001	-5.583464	-5.833464	1.12E-08	74.75777	0	74.75777
		25.00001	-5.420176	-5.670176	3.03E-08	73.75777	0	73.75777
		26.00001	-5.263293	-5.513293	7.69E-08	72.75777	0	72.75777
		27.00001	-5.112332	-5.362332	1.84E-07	71.75777	0	71.75777
		28.00001	-4.966861	-5.216861	4.19E-07	70.75777	0	70.75777
		29.00001	-4.826496	-5.076496	9.08E-07	69.75777	0	69.75777
		30.00001	-4.69089	-4.94089	1.88E-06	68.75777	0	68.75777
		31.00001	-4.559731	-4.809731	3.76E-06	67.75777	0	67.75777
		32.00001	-4.432736	-4.682736	7.21E-06	66.75778	0	66.75777
		33.00001	-4.309649	-4.559649	1.34E-05	65.75778	0	65.75777
		34.00001	-4.190237	-4.440237	2.4E-05	64.75779	0	64.75777
		35.00001	-4.074287	-4.324287	4.19E-05	63.75781	0	63.75777
		36.00001	-3.961604	-4.211604	7.11E-05	62.75784	0	62.75777
		37.00001	-3.852008	-4.102008	0.000118	61.75789	0	61.75777
		38.00001	-3.745335	-3.995335	0.00019	60.75796	0	60.75777
		39.00001	-3.641433	-3.891433	0.0003	59.75807	0	59.75777
		40.00001	-3.540162	-3.790162	0.000464	58.75823	0	58.75777
		41.00001	-3.441392	-3.691392	0.000703	57.75847	0	57.75777
		42.00001	-3.345001	-3.595001	0.001045	56.75882	0	56.75777
		43.00001	-3.250879	-3.500879	0.001528	55.7593	0	55.75777
		44.00001	-3.158921	-3.408921	0.002198	54.75997	0	54.75777
		45.00001	-3.06903	-3.31903	0.003113	53.76088	0	53.75777
		46.00001	-2.981114	-3.231114	0.004344	52.76211	0	52.75777
		47.00001	-2.895089	-3.145089	0.00598	51.76375	0	51.75777
		48.00001	-2.810876	-3.060876	0.008125	50.7659	0	50.75777
		49.00001	-2.728399	-2.978399	0.010904	49.76867	0	49.75777
		50.00001	-2.647588	-2.897588	0.014462	48.77223	0	48.75777
		51.00001	-2.568377	-2.818377	0.01897	47.77674	0	47.75777

52.00001	-2.490705	-2.740705	0.024622	46.78239	0	46.75777
53.00001	-2.414512	-2.664512	0.031639	45.78941	0	45.75777
54.00001	-2.339744	-2.589744	0.040271	44.79804	0	44.75777
55.00001	-2.266347	-2.516347	0.050795	43.80856	0	43.75777
56.00001	-2.194273	-2.444273	0.063518	42.82129	0	42.75777
57.00001	-2.123475	-2.373475	0.078779	41.83655	0	41.75777
58.00001	-2.053908	-2.303908	0.096943	40.85471	0	40.75777
59.00001	-1.98553	-2.23553	0.118406	39.87618	0	39.75777
60.00001	-1.918302	-2.168302	0.143591	38.90136	0	38.75777
61.00001	-1.852185	-2.102185	0.172951	37.93072	0	37.75777
62.00001	-1.787143	-2.037143	0.206961	36.96473	0	36.75777
63.00001	-1.723141	-1.973141	0.24612	36.00389	0	35.75777
64.00001	-1.660148	-1.910148	0.290948	35.04872	0	34.75777
65.00001	-1.598131	-1.848131	0.341985	34.09975	0	33.75777
66.00001	-1.537061	-1.787061	0.399783	33.15755	0	32.75777
67.00001	-1.47691	-1.72691	0.46491	32.22268	0	31.75777
68.00001	-1.417649	-1.667649	0.53794	31.29571	0	30.75777
69.00001	-1.359254	-1.609254	0.619454	30.37722	0	29.75777
70.00001	-1.301699	-1.551699	0.710036	29.46781	0	28.75777
71.00001	-1.244961	-1.494961	0.810266	28.56804	0	27.75777
72.00001	-1.189016	-1.439016	0.920722	27.67849	0	26.75777
73.00001	-1.133842	-1.383842	1.041971	26.79974	0	25.75777
74.00001	-1.07942	-1.32942	1.174571	25.93234	0	24.75777
75.00001	-1.025728	-1.275728	1.319063	25.07683	0	23.75777
76.00001	-0.972747	-1.222747	1.47597	24.23374	0	22.75777
77.00001	-0.920459	-1.170459	1.645796	23.40357	0	21.75777
78.00001	-0.868845	-1.118845	1.829019	22.58679	0	20.75777
79.00001	-0.817889	-1.067889	2.026092	21.78386	0	19.75777
80.00001	-0.767574	-1.017574	2.237442	20.99521	0	18.75777
81.00001	-0.717884	-0.967884	2.463462	20.22123	0	17.75777
82.00001	-0.668803	-0.918803	2.704517	19.46229	0	16.75777
83.00001	-0.620318	-0.870318	2.960936	18.71871	0	15.75777
84.00001	-0.572413	-0.822413	3.233018	17.99079	0	14.75777
85.00001	-0.525075	-0.775075	3.521022	17.27879	0	13.75777
86.00001	-0.478291	-0.728291	3.825176	16.58295	0	12.75777
87.00001	-0.432048	-0.682048	4.145671	15.90344	0	11.75777
88.00001	-0.386333	-0.636333	4.482662	15.24043	0	10.75777
89.00001	-0.341135	-0.591135	4.83627	14.59404	0	9.75777
90.00001	-0.296442	-0.546442	5.20658	13.96435	0	8.75777
91.00001	-0.252242	-0.502242	5.593643	13.35141	0	7.75777
92.00001	-0.208526	-0.458526	5.997478	12.75525	0	6.75777
93.00001	-0.165282	-0.415282	6.418071	12.17584	0	5.75777
94.00001	-0.122501	-0.372501	6.855378	11.61315	0	4.75777
95.00001	-0.080173	-0.330173	7.309324	11.06709	0	3.75777
96.00001	-0.038288	-0.288288	7.779807	10.53758	0	2.75777
97.00001	0.003164	-0.246836	8.266699	10.02447	0	1.75777
98.00001	0.04419	-0.20581	8.769837	9.527607	0	0.75777
99.00001	0.084799	-0.165201	9.289033	9.046803	0.24223	0
100	0.125	-0.125	9.824087	8.581857	1.24223	0
101	0.164802	-0.085198	10.37477	8.132544	2.24223	0
102	0.204211	-0.045789	10.94085	7.69862	3.24223	0
103	0.243236	-0.006764	11.52205	7.279823	4.24223	0

104	0.281883	0.031883	12.11811	6.875877	5.24223	0
105	0.320161	0.070161	12.72873	6.486501	6.24223	0
106	0.358076	0.108076	13.35362	6.111386	7.24223	0
107	0.395635	0.145635	13.99245	5.750217	8.24223	0
108	0.432845	0.182845	14.6449	5.402668	9.24223	0
109	0.469711	0.219711	15.31063	5.068405	10.24223	0
110	0.506241	0.256241	15.98932	4.747089	11.24223	0
111	0.54244	0.29244	16.68061	4.438375	12.24223	0
112	0.578315	0.328315	17.38415	4.141916	13.24223	0
113	0.613871	0.363871	18.09959	3.857359	14.24223	0
114	0.649113	0.399113	18.82658	3.584353	15.24223	0
115	0.684048	0.434048	19.56477	3.322544	16.24223	0
116	0.71868	0.46868	20.31381	3.07158	17.24223	0
117	0.753015	0.503015	21.07334	2.831109	18.24223	0
118	0.787058	0.537058	21.84301	2.600783	19.24223	0
119	0.820814	0.570814	22.62248	2.380254	20.24223	0
120	0.854287	0.604287	23.41141	2.169182	21.24223	0
121	0.887482	0.637482	24.20946	1.967229	22.24223	0
122	0.920404	0.670404	25.01629	1.77406	23.24223	0
123	0.953057	0.703057	25.83158	1.589349	24.24223	0
124	0.985446	0.735446	26.65501	1.412775	25.24223	0
125	1.017575	0.767575	27.48625	1.244023	26.24223	0
126	1.049447	0.799447	28.32501	1.082784	27.24223	0
127	1.081068	0.831068	29.17099	0.928757	28.24223	0
128	1.112441	0.862441	30.02388	0.781649	29.24223	0
129	1.143569	0.893569	30.8834	0.641174	30.24223	0
130	1.174457	0.924457	31.74928	0.507052	31.24223	0
131	1.205109	0.955109	32.62124	0.379013	32.24223	0
132	1.235527	0.985527	33.49903	0.256796	33.24223	0
133	1.265716	1.015716	34.38237	0.140144	34.24223	0
134	1.295679	1.045679	35.27104	0.028812	35.24223	0
135	1.325419	1.075419	36.16479	-0.077439	36.24223	0
136	1.354939	1.104939	37.06339	-0.178839	37.24223	0
137	1.384243	1.134243	37.96662	-0.275611	38.24223	0
138	1.413334	1.163334	38.87426	-0.36797	39.24223	0
139	1.442215	1.192215	39.78611	-0.456121	40.24223	0
140	1.470889	1.220889	40.70197	-0.540264	41.24223	0
141	1.499359	1.249359	41.62164	-0.620591	42.24223	0
142	1.527628	1.277628	42.54495	-0.697285	43.24223	0
143	1.555698	1.305698	43.47171	-0.770523	44.24223	0
144	1.583573	1.333573	44.40176	-0.840475	45.24223	0
145	1.611255	1.361255	45.33493	-0.907302	46.24223	0
146	1.638746	1.388746	46.27107	-0.971162	47.24223	0
147	1.66605	1.41605	47.21003	-1.032202	48.24223	0
148	1.693169	1.443169	48.15166	-1.090566	49.24223	0
149	1.720105	1.470105	49.09584	-1.14639	50.24223	0
150	1.746861	1.496861	50.04243	-1.199805	51.24223	0

S #VALUE! #VALUE! #VALUE! Put

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0	-1	3.77E-53	5.34E-53	0
0	-1	5.8E-43	1.85E-42	0
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0	-1	2.3E-25	3.99E-24	0
0	-1	4.8E-23	1.09E-21	0
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0	-1	1.9E-19	6.72E-18	0
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0	-1	9.16E-17	4.66E-15	0
4.44E-16	-1	1.17E-15	6.97E-14	-5.26E-15
5E-15	-1	1.12E-14	7.77E-13	3.29E-15
4.25E-14	-1	8.53E-14	6.79E-12	1.59E-14
2.92E-13	-1	5.31E-13	4.81E-11	1.46E-13
1.68E-12	-1	2.79E-12	2.85E-10	9.18E-13
8.29E-12	-1	1.26E-11	1.44E-09	4.96E-12
3.58E-11	-1	5E-11	6.38E-09	2.33E-11
1.38E-10	-1	1.77E-10	2.51E-08	9.73E-11
4.77E-10	-1	5.68E-10	8.85E-08	3.64E-10
1.51E-09	-1	1.66E-09	2.84E-07	1.24E-09
4.38E-09	-1	4.49E-09	8.4E-07	3.88E-09
1.18E-08	-1	1.13E-08	2.3E-06	1.12E-08
2.98E-08	-1	2.66E-08	5.89E-06	3.03E-08
7.09E-08	-1	5.92E-08	1.42E-05	7.69E-08
1.59E-07	-1	1.25E-07	3.22E-05	1.84E-07
3.41E-07	-1	2.51E-07	6.94E-05	4.19E-07
6.96E-07	-0.999999	4.81E-07	0.000143	9.08E-07
1.36E-06	-0.999999	8.86E-07	0.000282	1.88E-06
2.56E-06	-0.999997	1.57E-06	0.000535	3.76E-06
4.66E-06	-0.999995	2.7E-06	0.000977	7.21E-06
8.18E-06	-0.999992	4.48E-06	0.001725	1.34E-05
1.39E-05	-0.999986	7.22E-06	0.002953	2.4E-05
2.31E-05	-0.999977	1.13E-05	0.004908	4.19E-05
3.72E-05	-0.999963	1.73E-05	0.007939	7.11E-05
5.86E-05	-0.999941	2.59E-05	0.01252	0.000118
9.01E-05	-0.99991	3.78E-05	0.019283	0.00019
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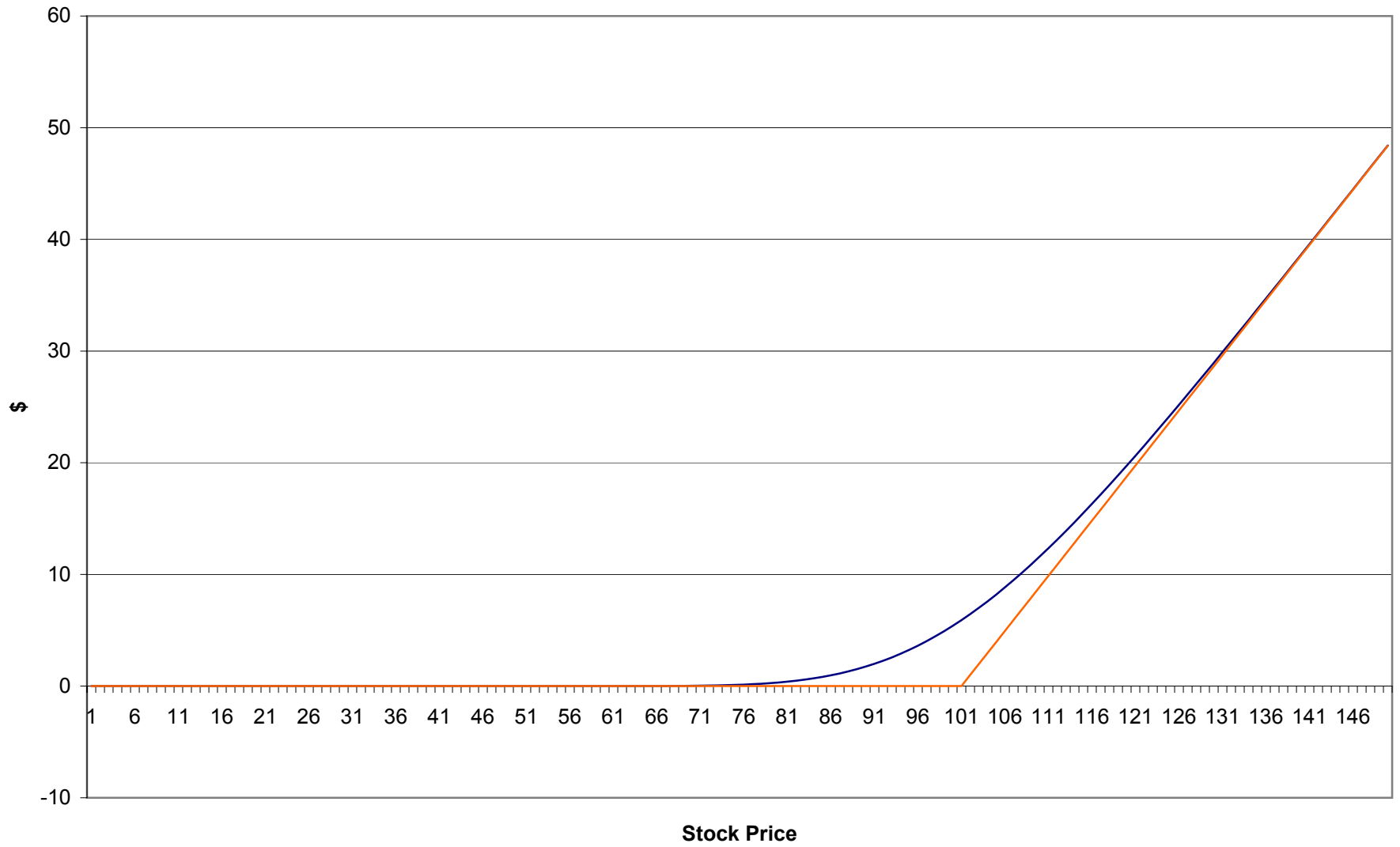
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0.011715	-0.988285	0.002225	2.3793	0.050711
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0.036957	-0.963043	0.005212	7.083961	0.2047
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0.055007	-0.944993	0.006846	10.22682	0.33488
0.062139	-0.937861	0.00742	11.4274	0.389688
0.06985	-0.93015	0.008003	12.70124	0.450766
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0.087033	-0.912967	0.009182	15.4554	0.592777
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0.106573	-0.893427	0.010355	18.45535	0.762383
0.117217	-0.882783	0.010931	20.03388	0.857671
0.12843	-0.87157	0.011494	21.65634	0.95985
0.1402	-0.8598	0.012043	23.31576	1.068723
0.15251	-0.84749	0.012573	25.00479	1.183994
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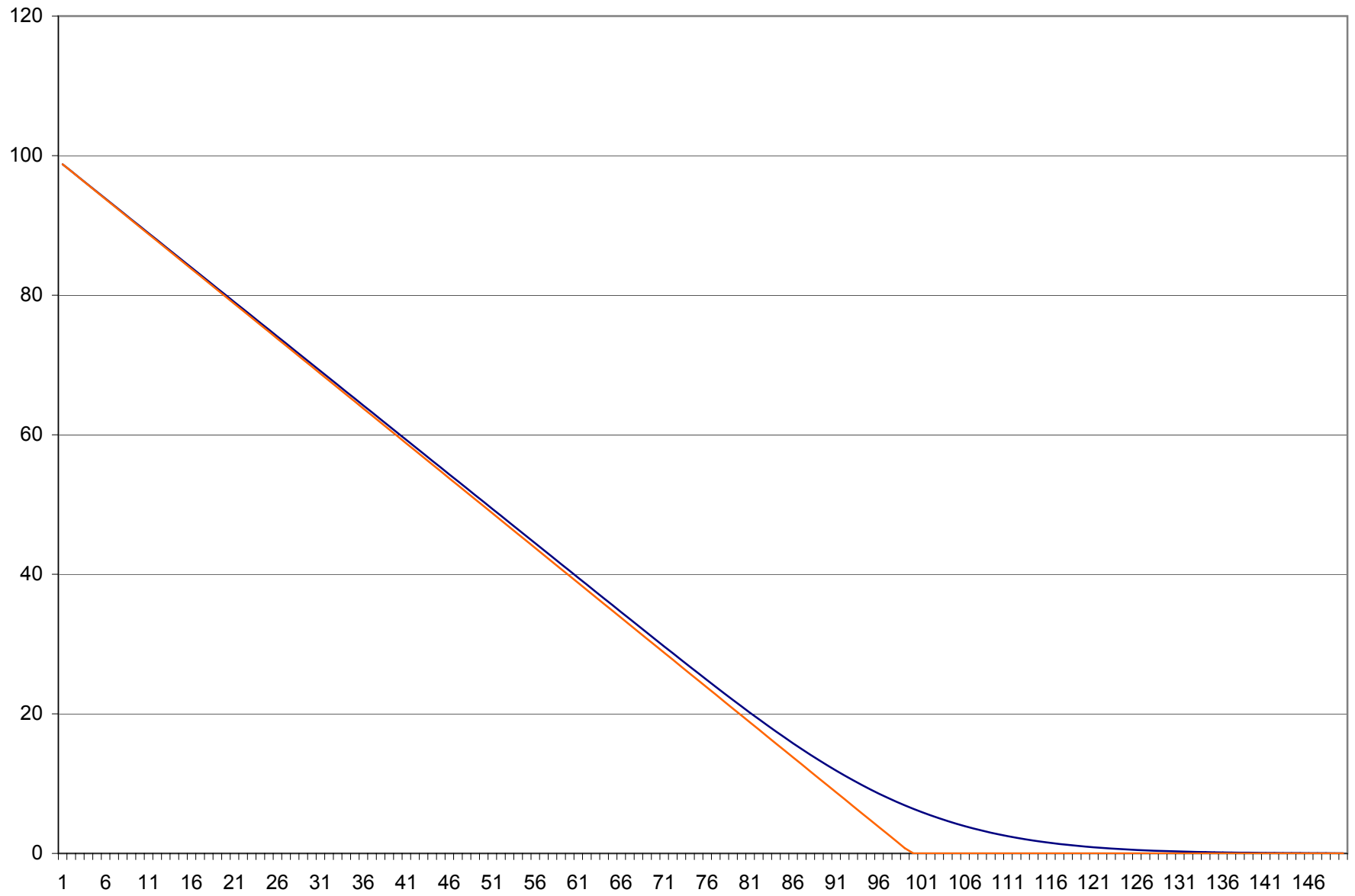


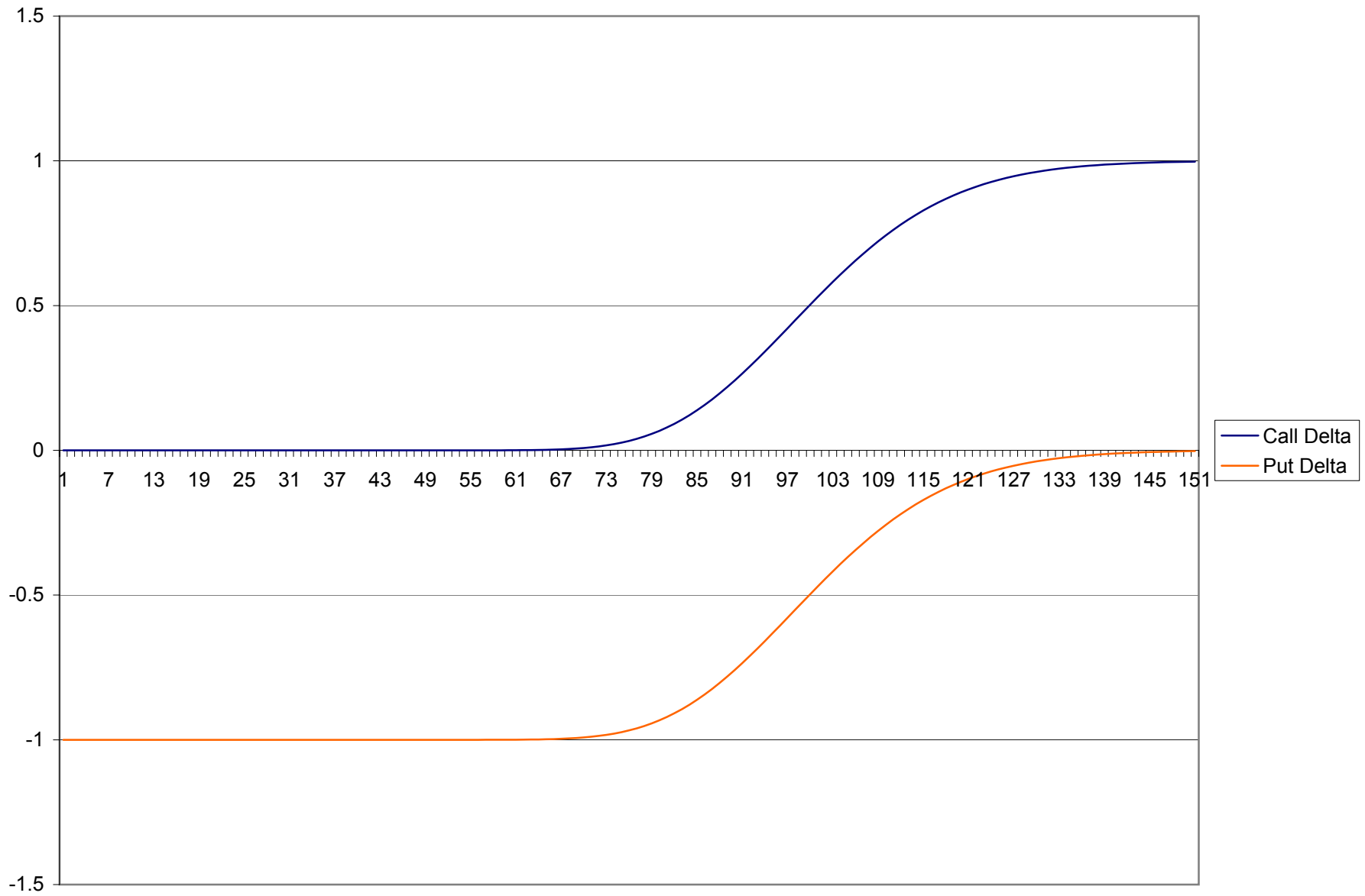
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0.77428	-0.22572	0.010272	49.71447	3.066263
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0.794124	-0.205876	0.009575	47.93731	2.876189
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0.829719	-0.170281	0.008238	44.0649	2.489197
0.837797	-0.162203	0.007919	43.05024	2.393362
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0.897193	-0.102807	0.005386	33.68217	1.604436
0.902457	-0.097543	0.005144	32.65788	1.527942
0.907484	-0.092516	0.004911	31.6439	1.45401
0.912281	-0.087719	0.004686	30.64173	1.38267
0.916858	-0.083142	0.004469	29.65273	1.313937
0.921221	-0.078779	0.004259	28.67813	1.247809
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0.929339	-0.070661	0.003864	26.77645	1.123314
0.93311	-0.06689	0.003678	25.85125	1.06489
0.936697	-0.063303	0.003499	24.94421	1.008961
0.94011	-0.05989	0.003327	24.056	0.955481
0.943355	-0.056645	0.003163	23.18719	0.904393
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0.949367	-0.050633	0.002854	21.50962	0.809155
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Call Delta Put Delta

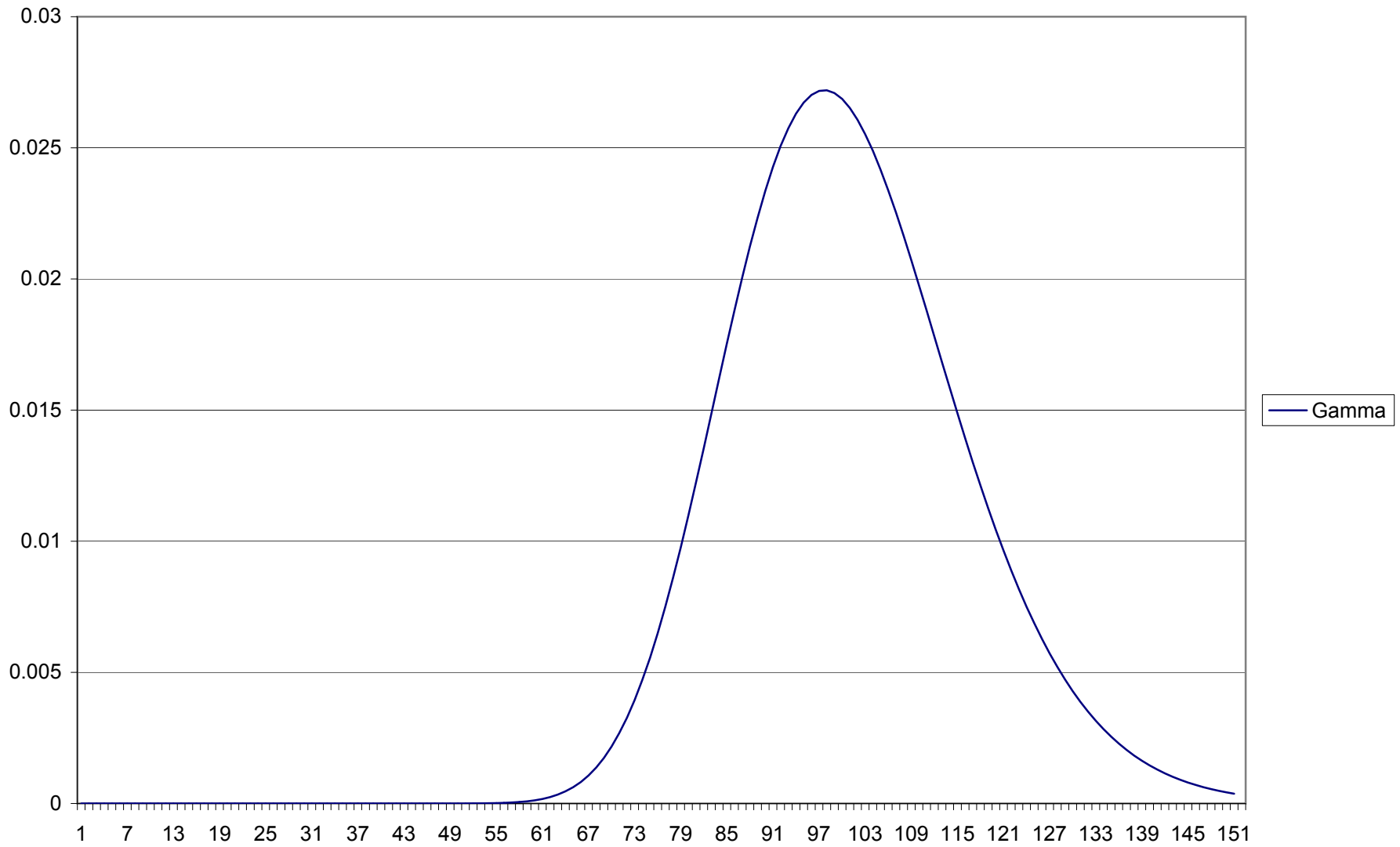
# Call Value







Gamma



### Black-Scholes Vega

