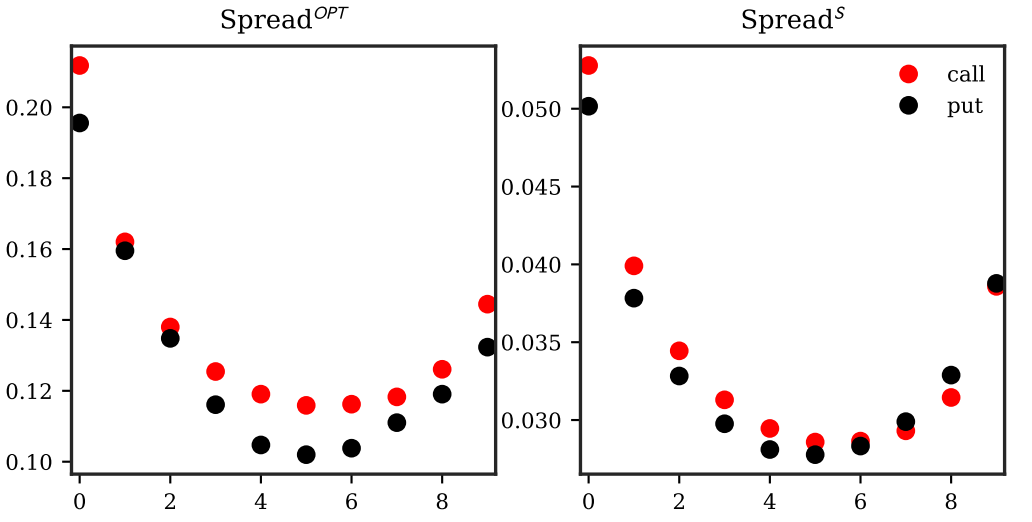
Spread^{OPT}
Spread^{S}
call
put
0.20
0.18
0.16
0.14
0.12
0.10
0.050
0.045
0.040
0.035
0.030
0
2
4
6
8