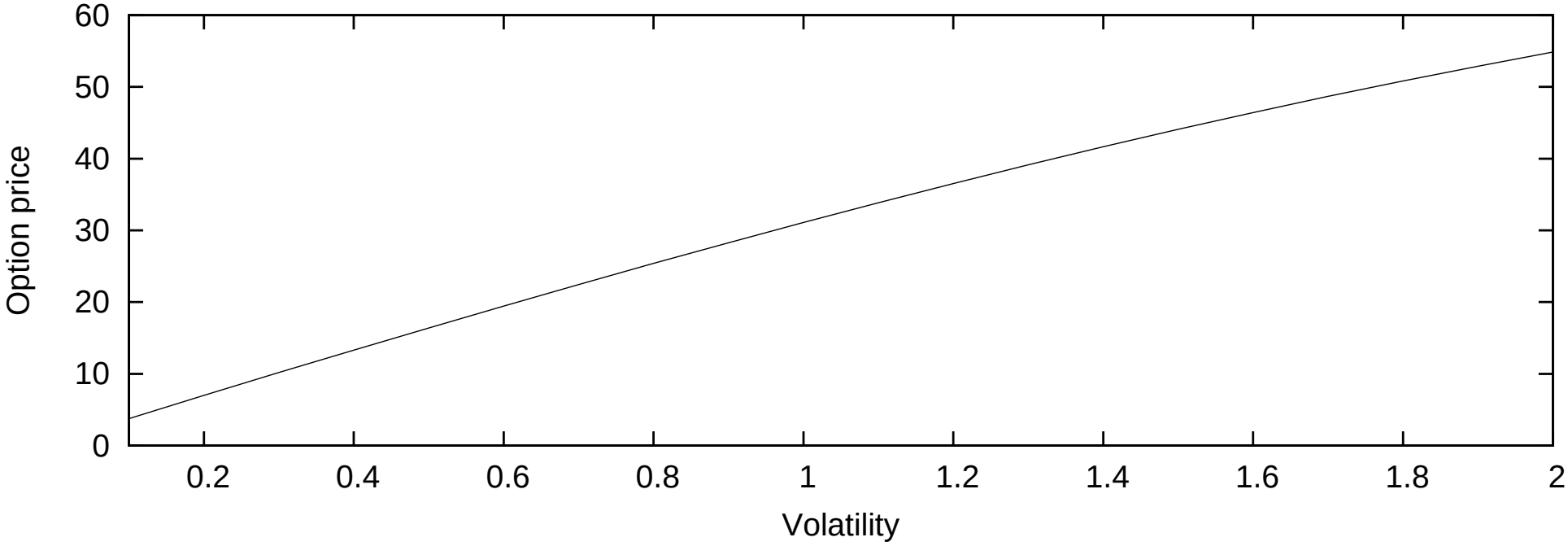
60
50
40
30
20
10
0
Option price
0.2
0.4
0.6
0.8
1
1.2
1.4
1.6
1.8
2
Volatility