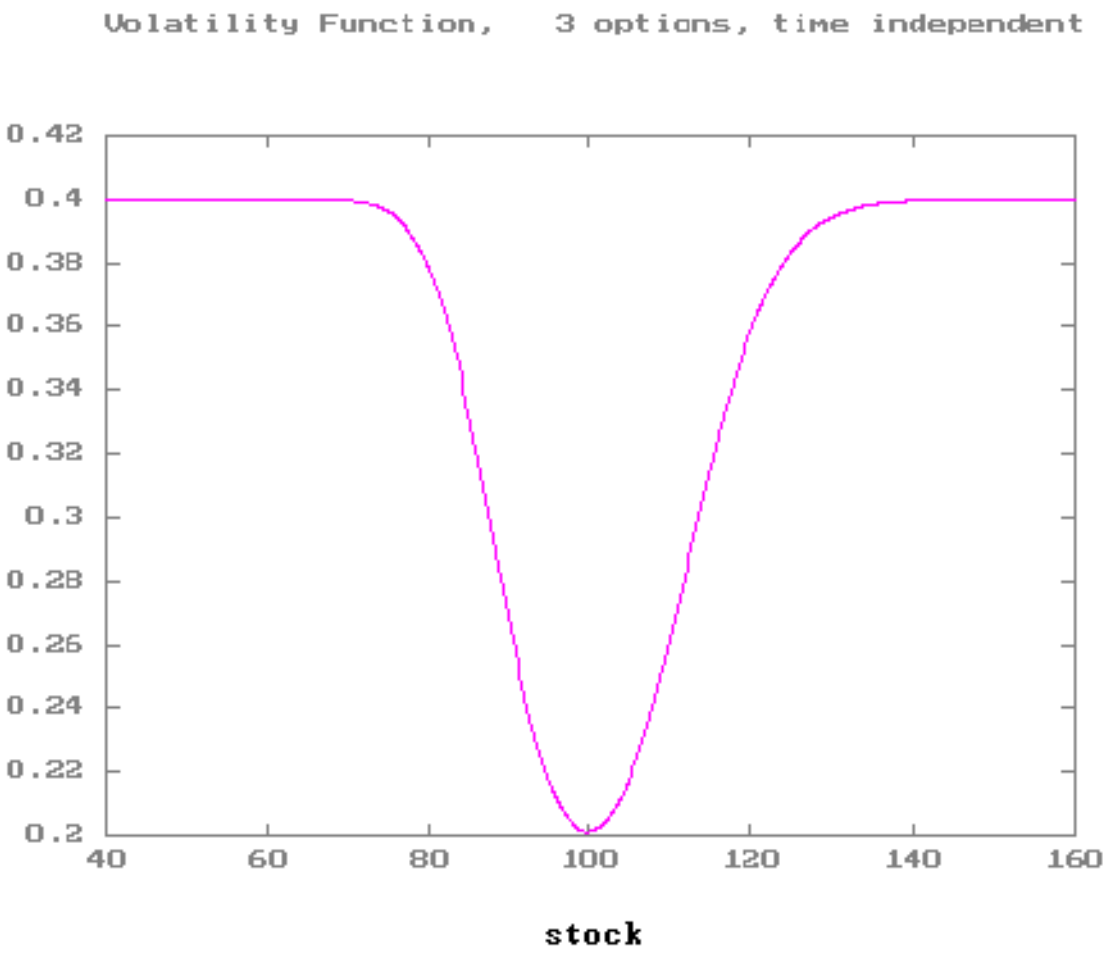

Figure 1: Volatility Function V=0.01, 0.09, 0.01

T1=0.16	C1=100	V1=0.09
T2=0.16	C2=110	V2=0.01
T3=0.16	C3= 90	V3=0.01

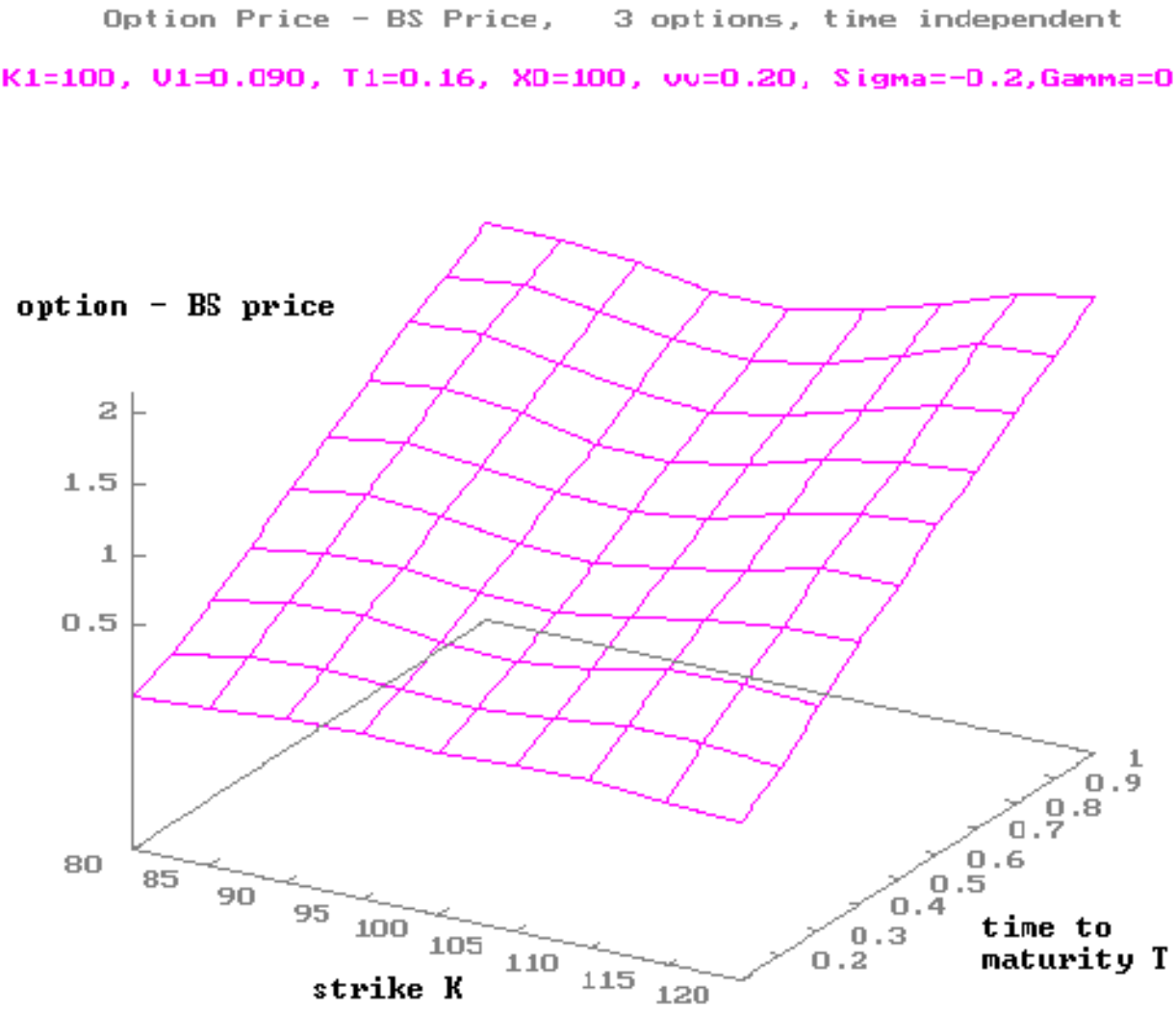

Figure 2: Option minus Black-Scholes Price

T1=0.16	C1=100	V1=0.09
T2=0.16	C2=110	V2=0.01
T3=0.16	C3= 90	V3=0.01

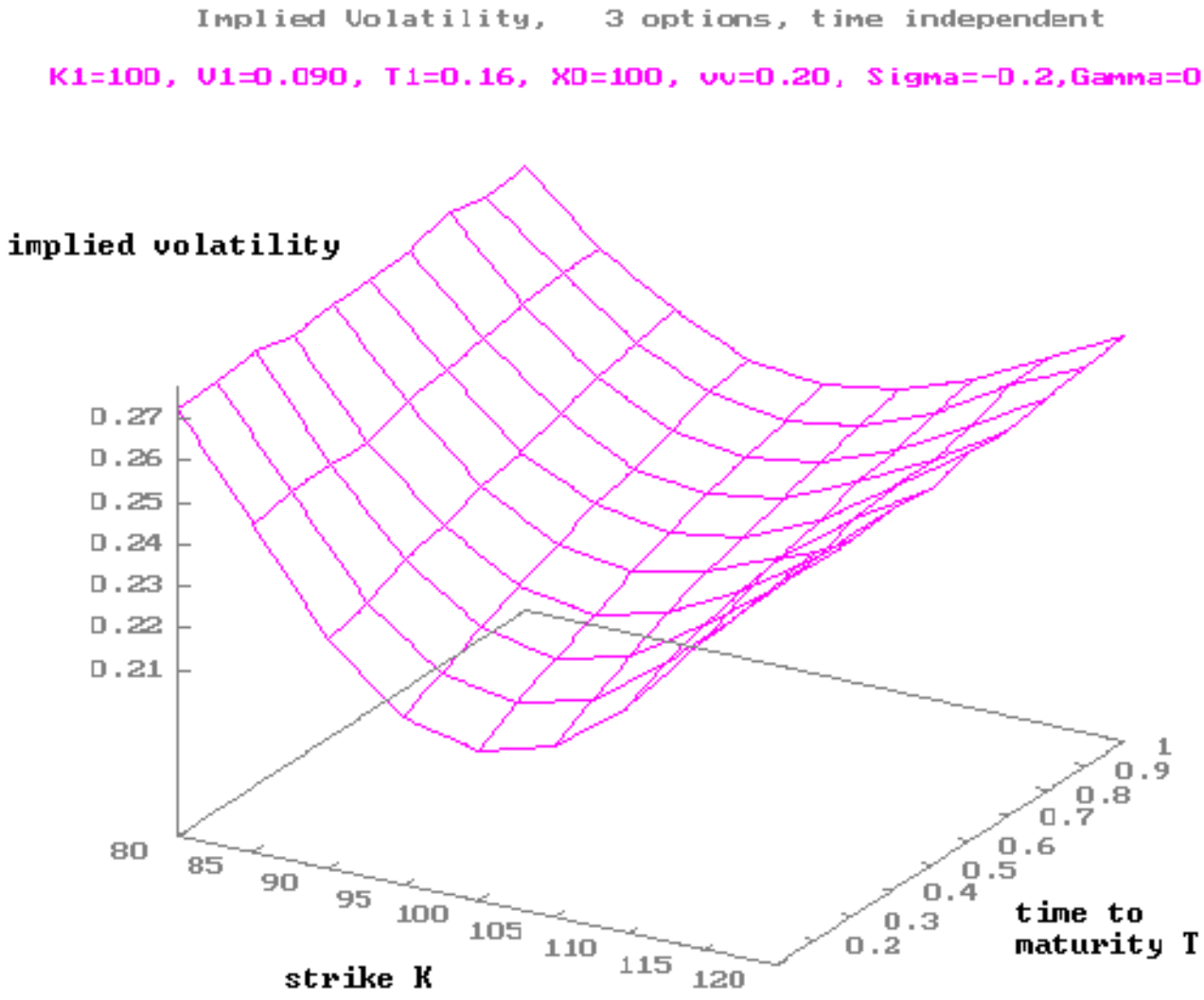

Figure 3: Implied Volatility V=0.01, 0.09, 0.01

T1=0.16	C1=100	V1=0.09
T2=0.16	C2=110	V2=0.01
T3=0.16	C3= 90	V3=0.01

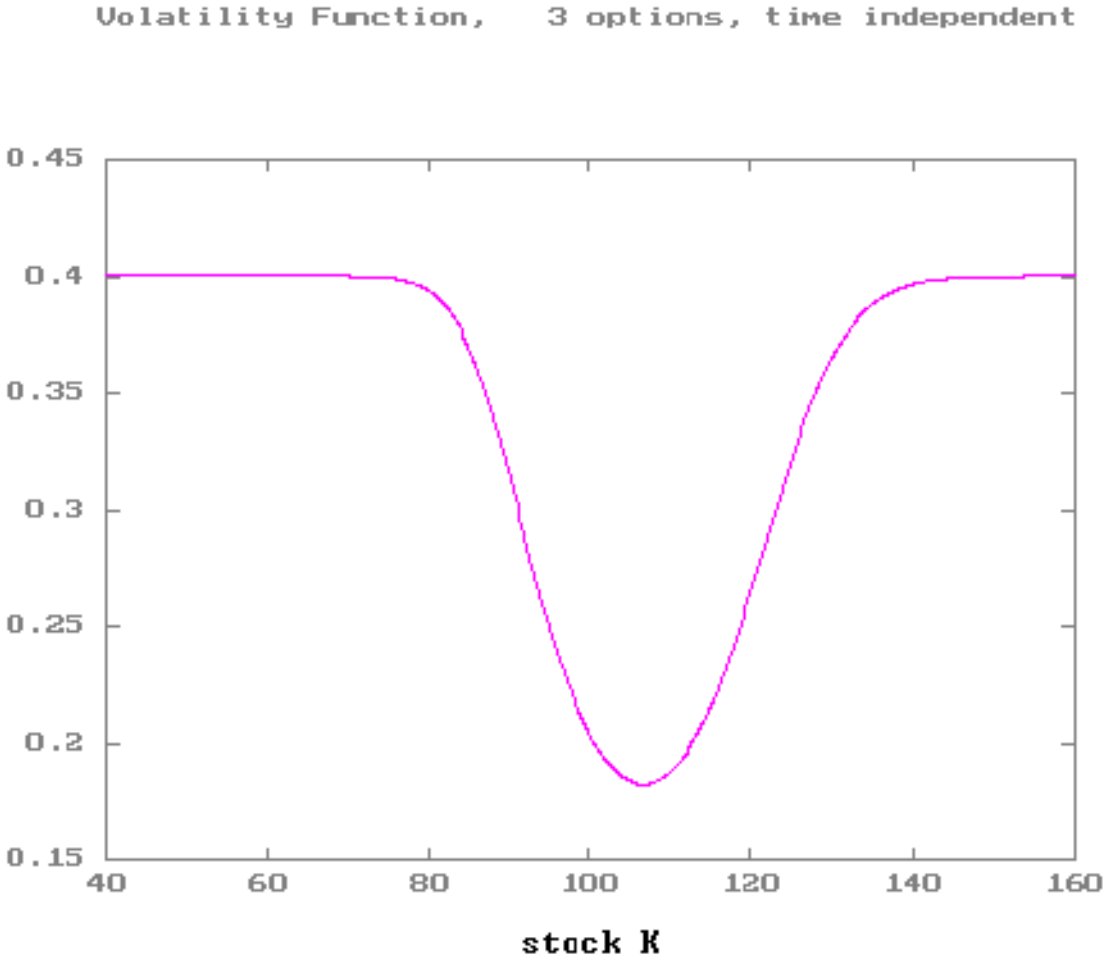

Figure 4: Volatility Function V=0.001, 0.05, 0.09

T1=0.16	C1=100	V1=0.05
T2=0.16	C2=110	V2=0.09
T3=0.16	C3= 90	V3=0.001

Implied Volatility, 3 options, time independent

K1=100, V1=0.050, T1=0.16, X0=100, vv=0.20, Sigma=-0.2,Gamma=0.5

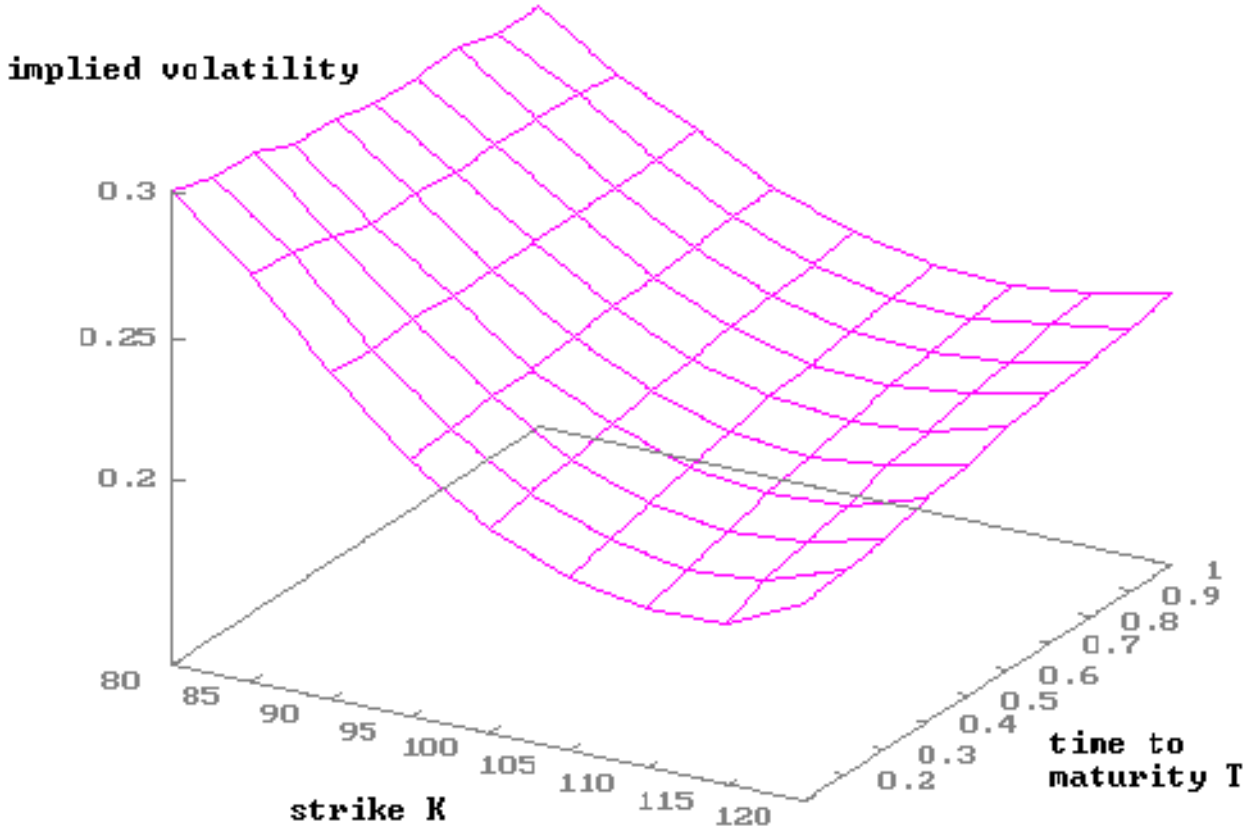

Figure 5: Implied Volatility V=0.001, 0.05, 0.09

T1=0.16	C1=100	V1=0.05
T2=0.16	C2=110	V2=0.09
T3=0.16	C3= 90	V3=0.001

Implied Volatility, 3 options, time independent

K1=100, V1=0.050, T1=0.16, X0=100, vv=0.20, Sigma=-0.2,Gamma=0.5

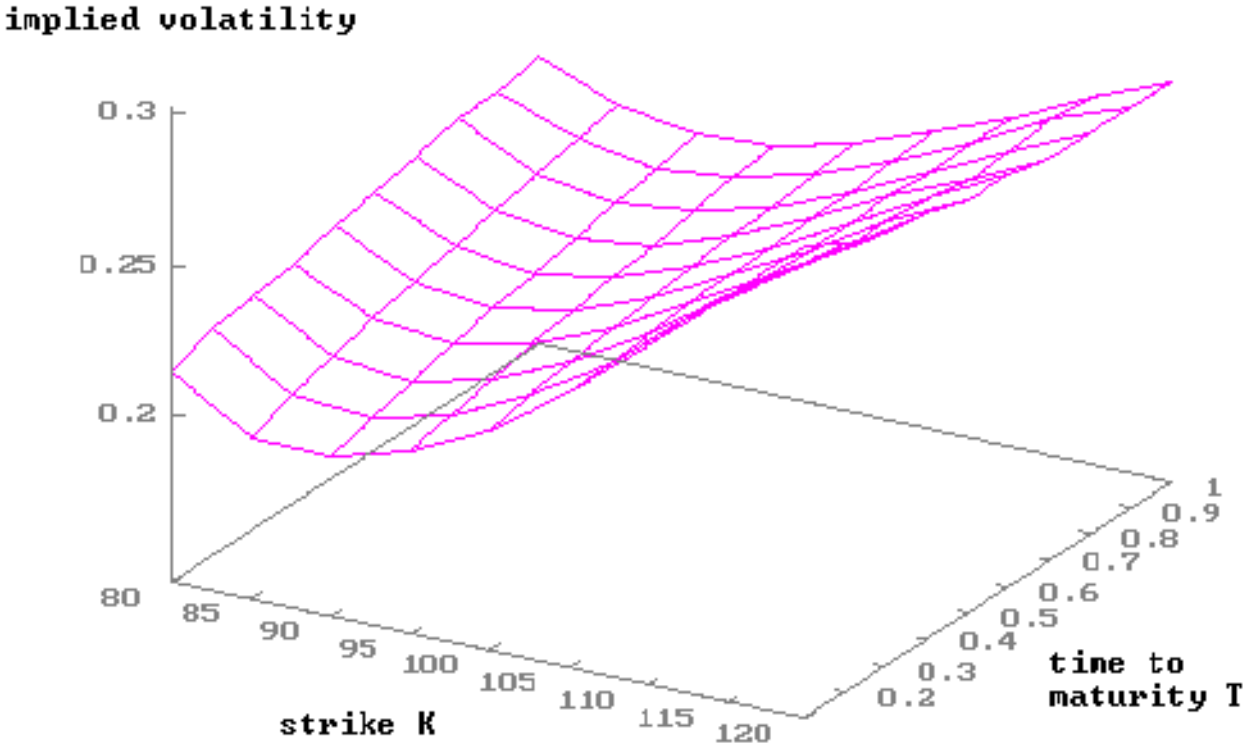

Figure 6: Implied Volatility V=0.09, 0.05, 0.001

T1=0.16	C1=100	V1=0.05
T2=0.16	C2=110	V2=0.001
T3=0.16	C3= 90	V3=0.09

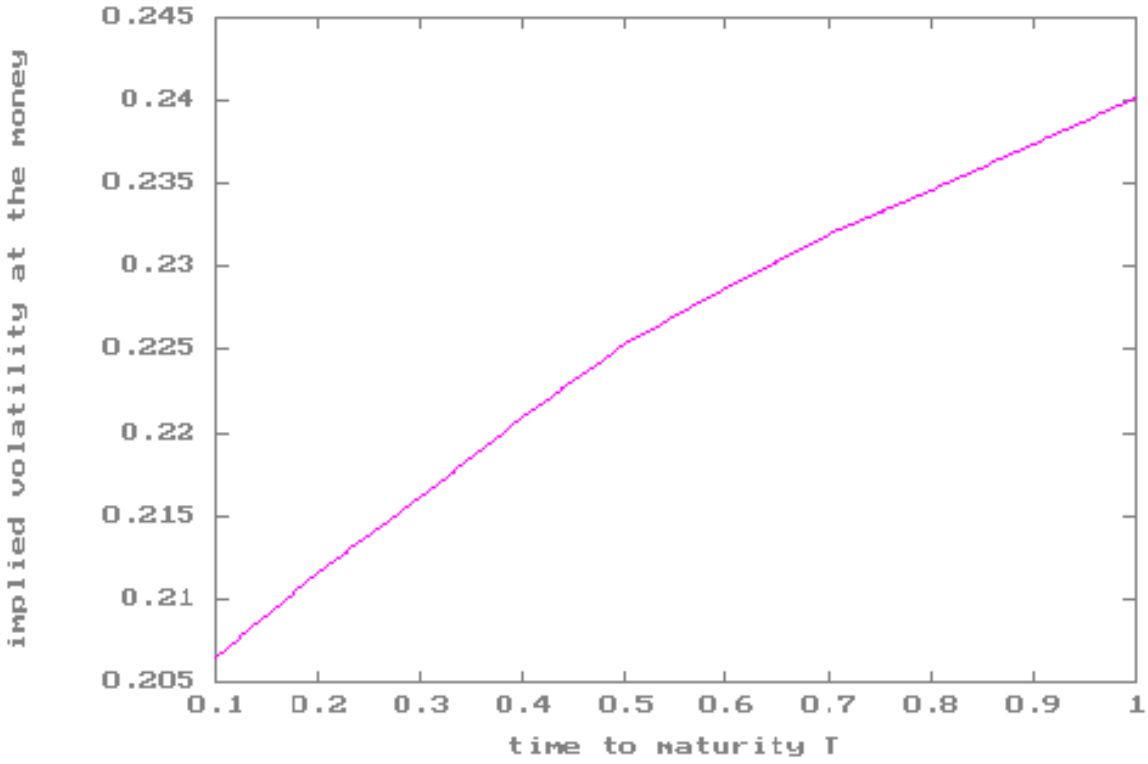

Figure 7: Implied volatility at the money, V=0.01, 0.09, 0.01

T1=0.16 C1=100 V1=0.09

T2=0.16 C2=110 V2=0.01

T3=0.16 C3= 90 V3=0.01