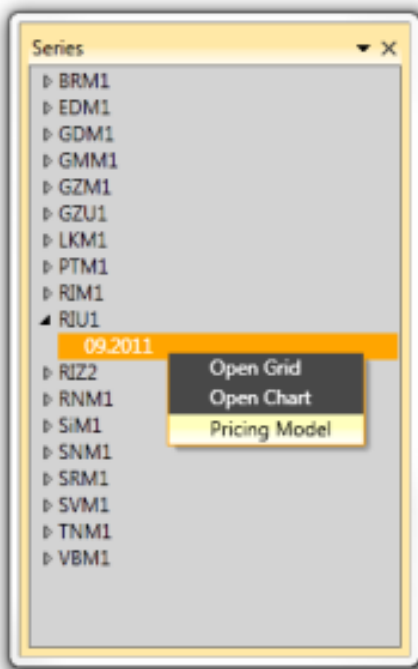


Pricing model (. 1).



1 – , what-if , 0.
 , Apply changes (. 2). 3.

Pricing models

SPRUT RJU1 09.2011

Cox-Ross-Rubinstein Sample

Black-Scholes

✓ Apply changes

Model is active

Volatility settings

Strike	Vola
130000	36.022
135000	34.685
140000	33.42
145000	32.225
150000	31.088
155000	30.037
160000	29.041
165000	28.188
170000	27.236
175000	26.422
180000	25.666
185000	24.964
190000	24.316
195000	23.718
200000	23.17
205000	22.67
210000	22.216
215000	21.887
220000	21.441
225000	21.117
230000	20.836
235000	20.596
240000	20.387
245000	20.241
250000	20.128
255000	20.061

Pricing models

SPRUT RJU1 09.2011

Cox-Ross-Rubinstein Sample

Black-Scholes

✓ Apply changes

Model is active

Volatility settings

Strike	Vola
130000	36.022
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225000	21.117
230000	20.836
235000	20.596
240000	20.387
245000	20.241
250000	20.128
255000	20.061

Select model (. 4). (. 4).

The screenshot shows a software window titled "Pricing models". On the left is a sidebar with a tree view containing "Sample" and "Black-Scholes". The main area has a "Select model" button and a "Tree depth" input set to "25". Below this is a "Volatility settings" section containing a table with "Strike" and "Vola" columns. The table lists 20 data points with strikes ranging from 130,000 to 245,000 and volatilities from 36.002 to 20.241. A scrollbar on the right indicates the table continues.

Strike	Vola
130000	36.002
135000	34.685
140000	33.42
145000	32.225
150000	31.088
155000	30.007
160000	29.041
165000	28.188
170000	27.236
175000	26.422
180000	25.666
185000	24.964
190000	24.316
195000	23.718
200000	23.17
205000	22.67
210000	22.216
215000	21.807
220000	21.441
225000	21.117
230000	20.836
235000	20.596
240000	20.387
245000	20.241