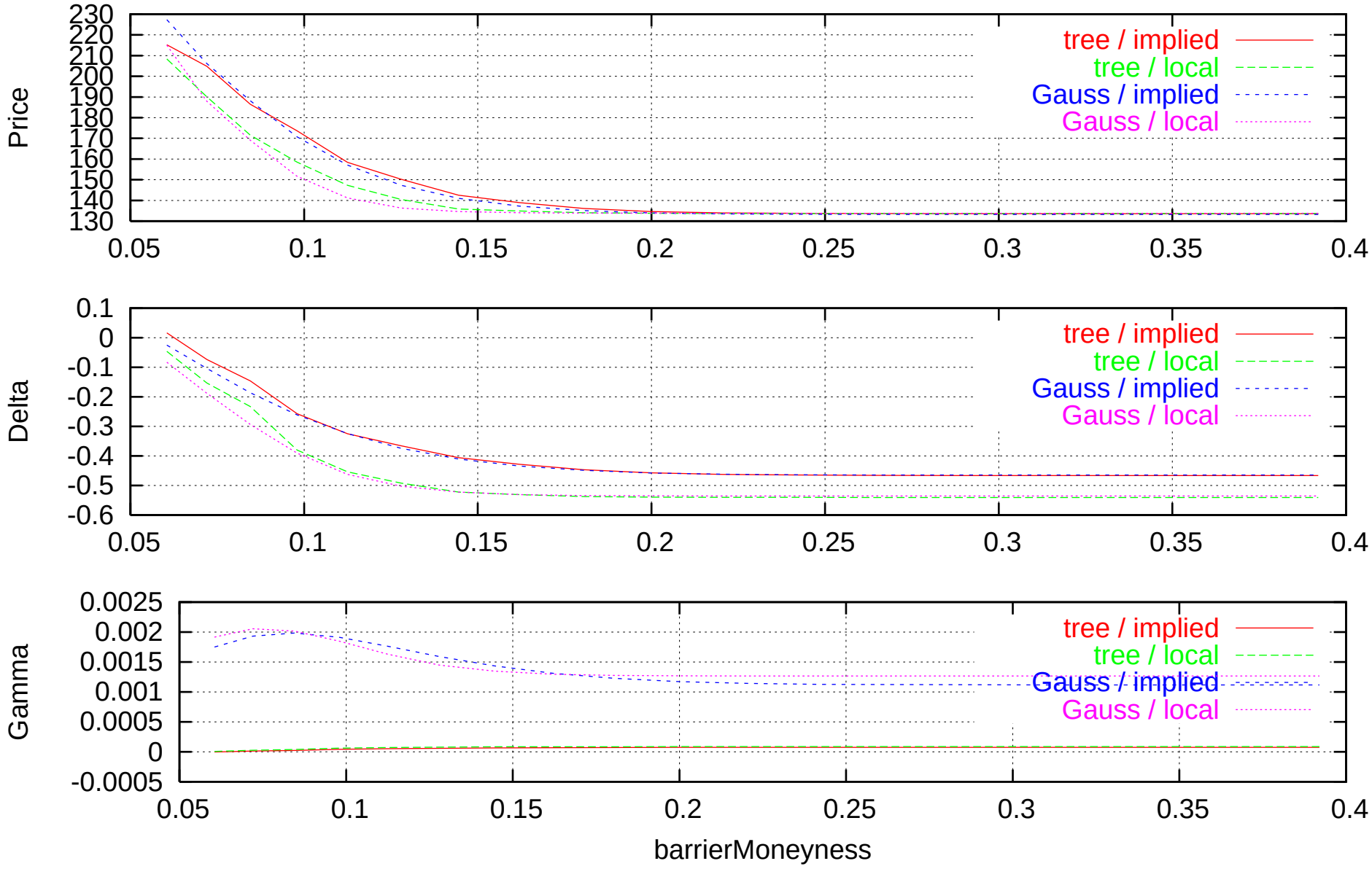
Price
230
220
210
200
190
180
170
160
150
140
130
0.05
0.1
0.15
0.2
0.25
0.3
0.35
0.4
tree / implied
tree / local
Gauss / implied
Gauss / local
Delta
0.1
0
-0.1
-0.2
-0.3
-0.4
-0.5
-0.6
Gamma
0.0025
0.002
0.0015
0.001
0.0005
0
-0.0005
barrierMoneyness