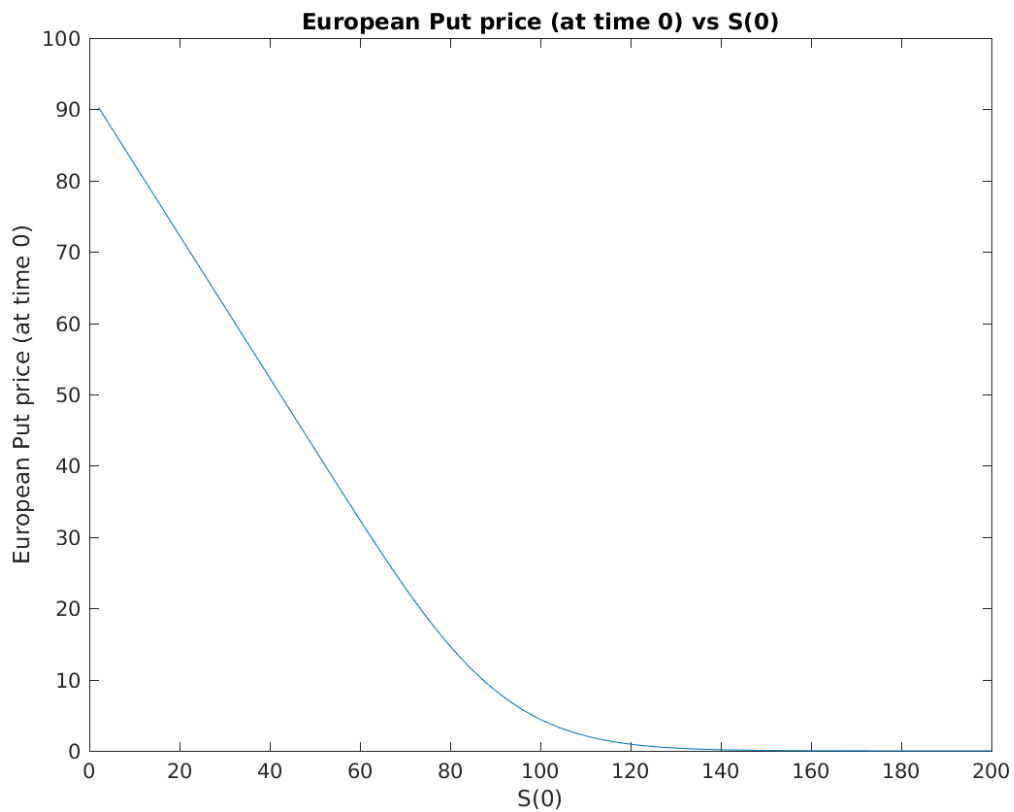
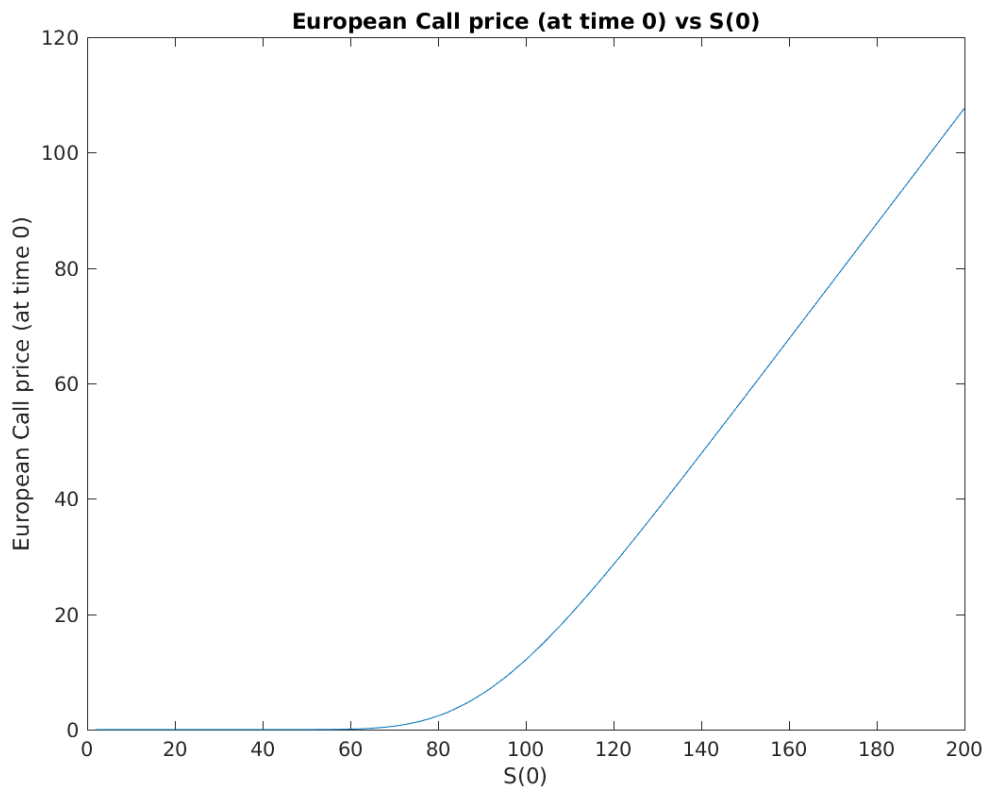


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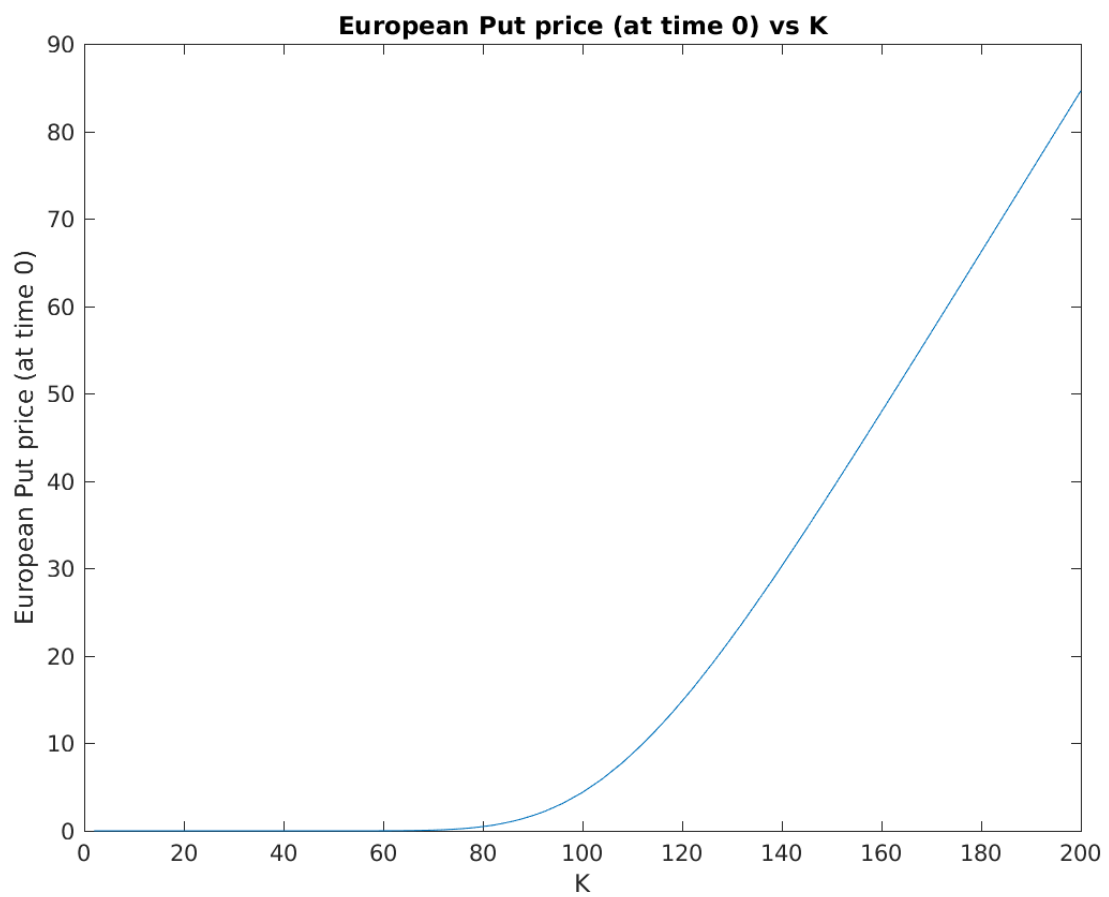
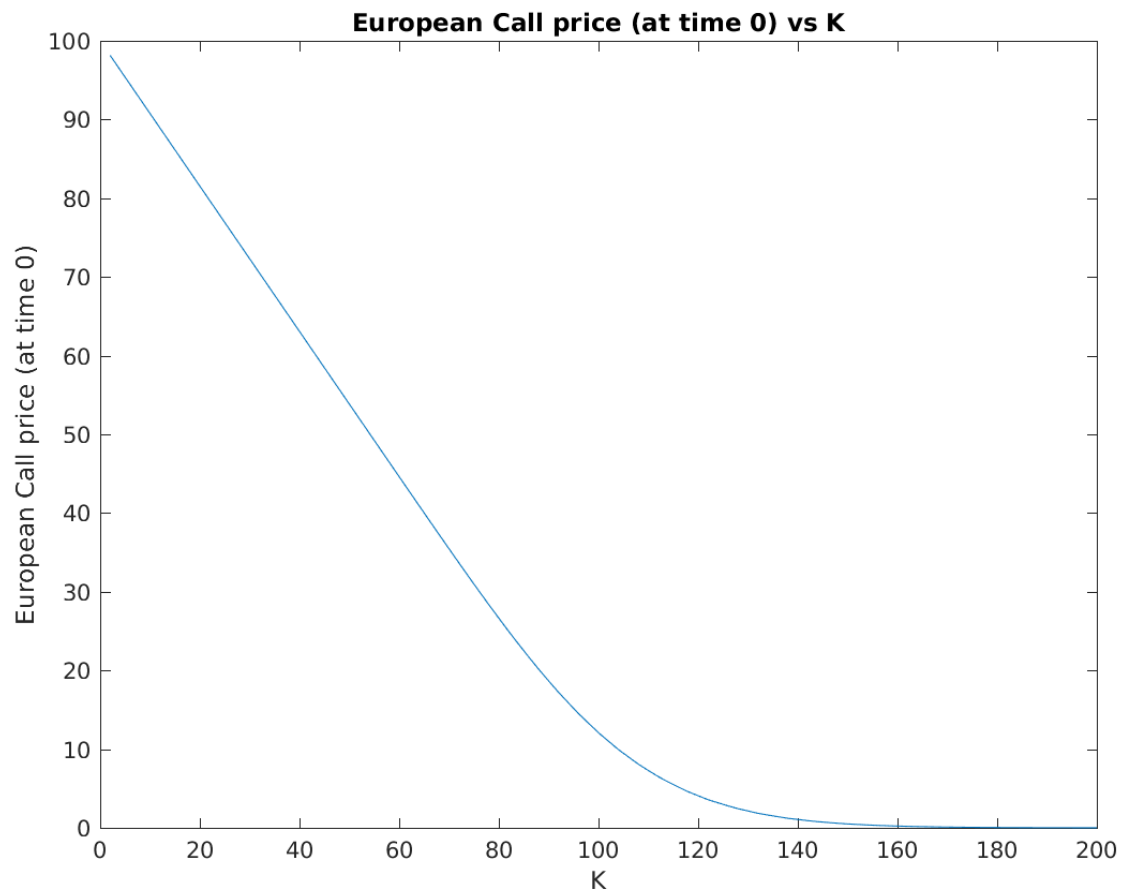
Question 1: European Call and Put Option

Set 1

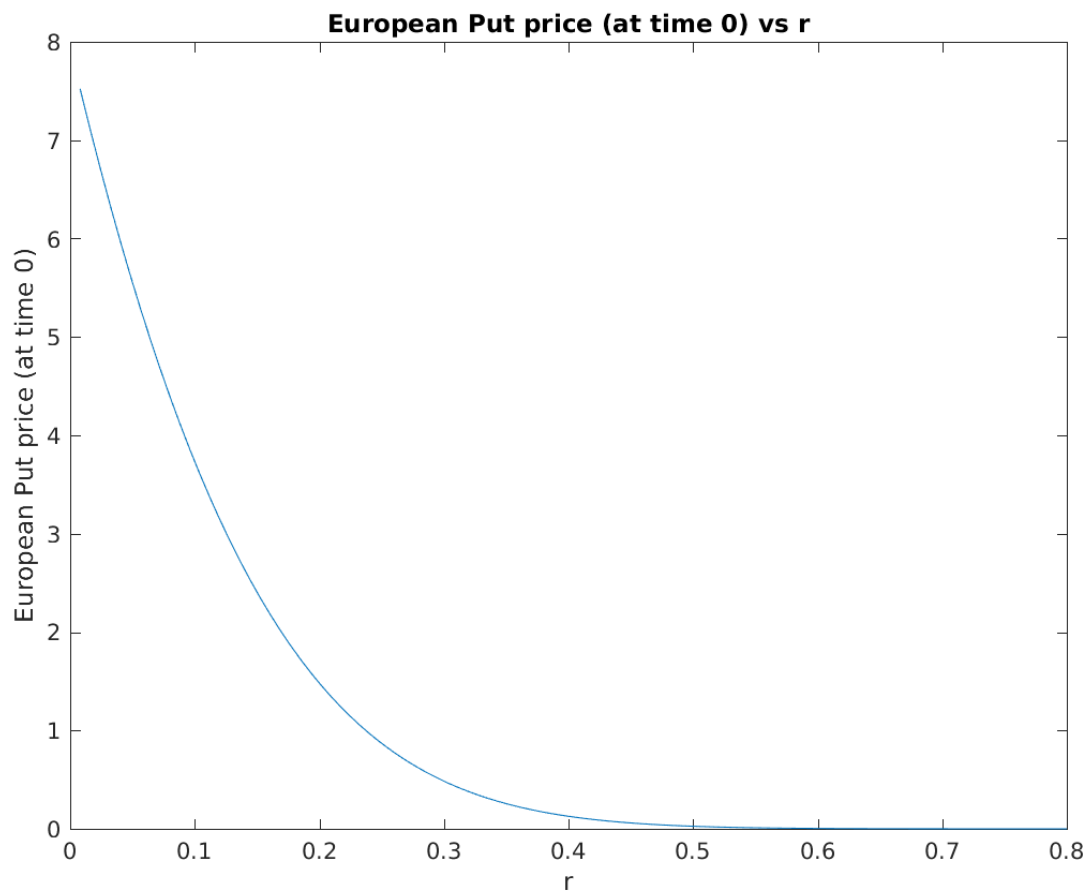
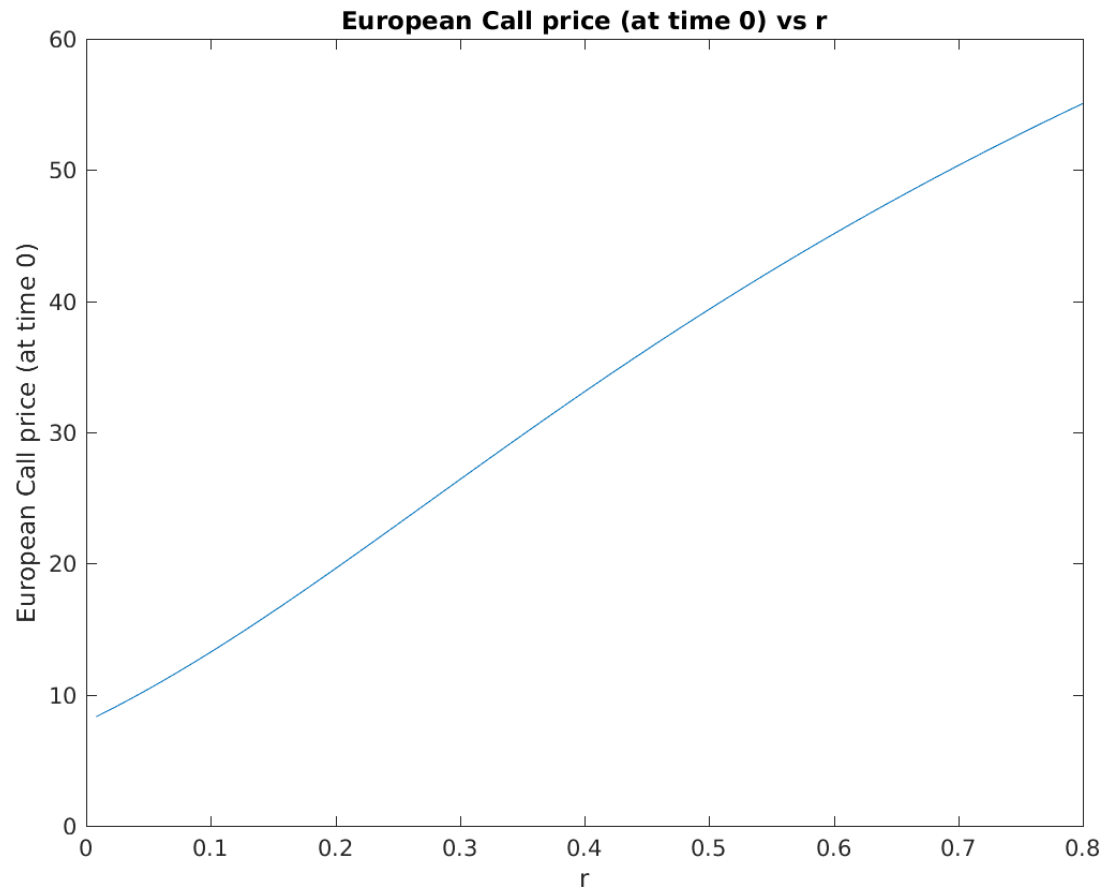
(a)



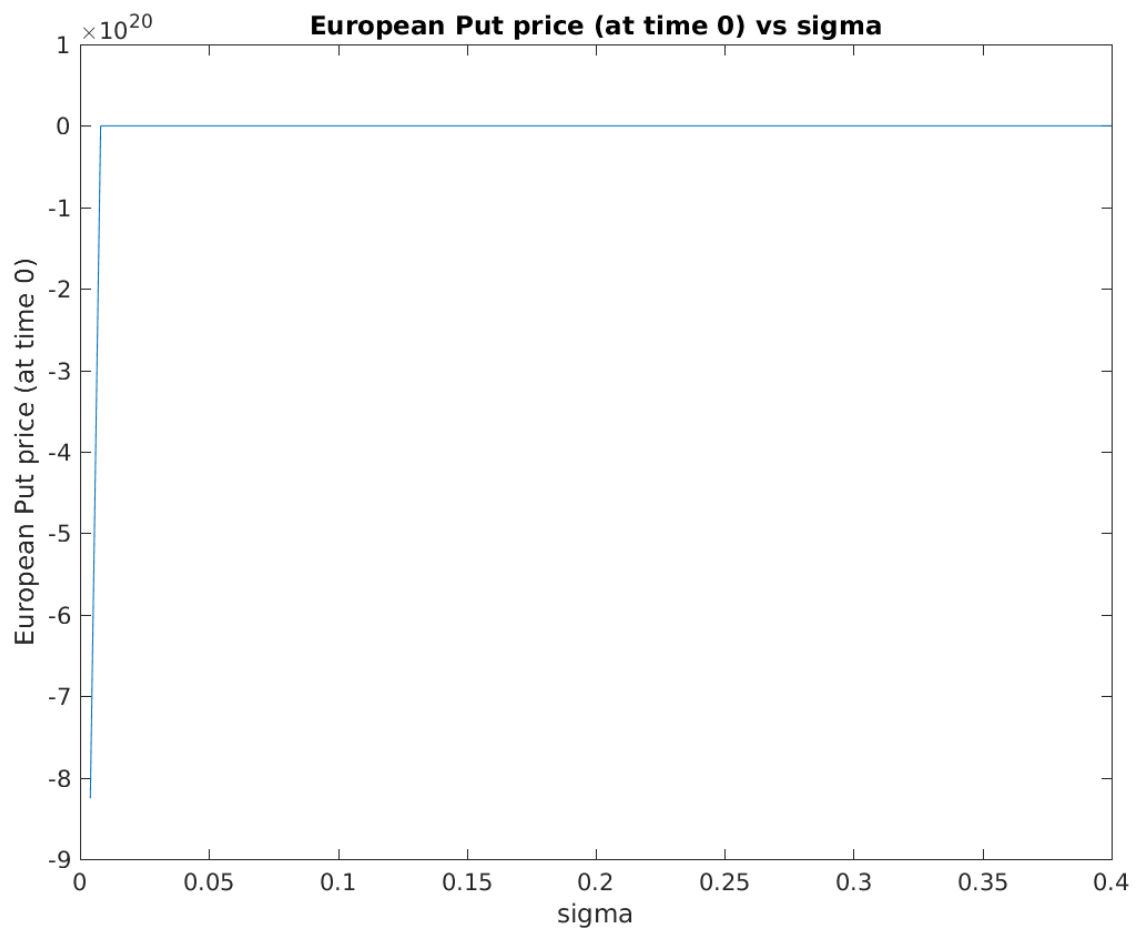
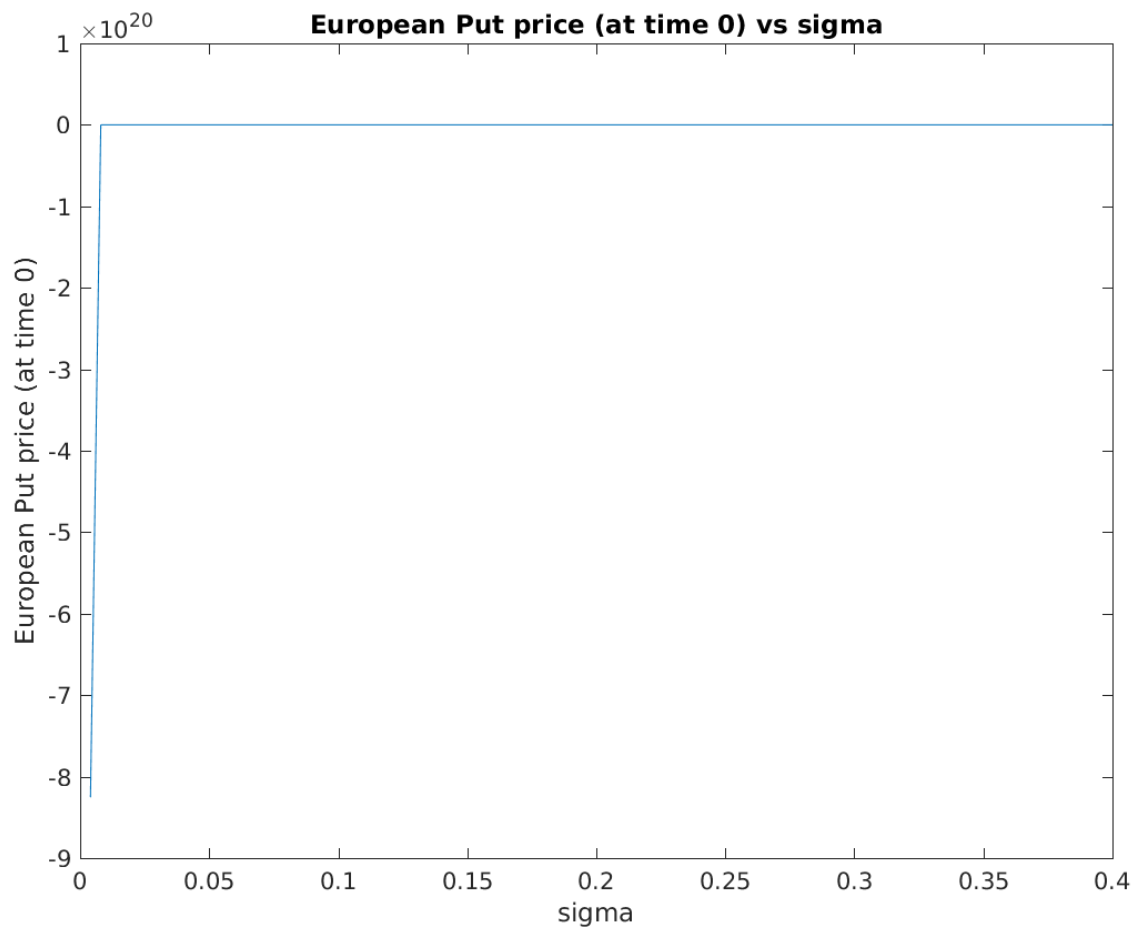
(b)



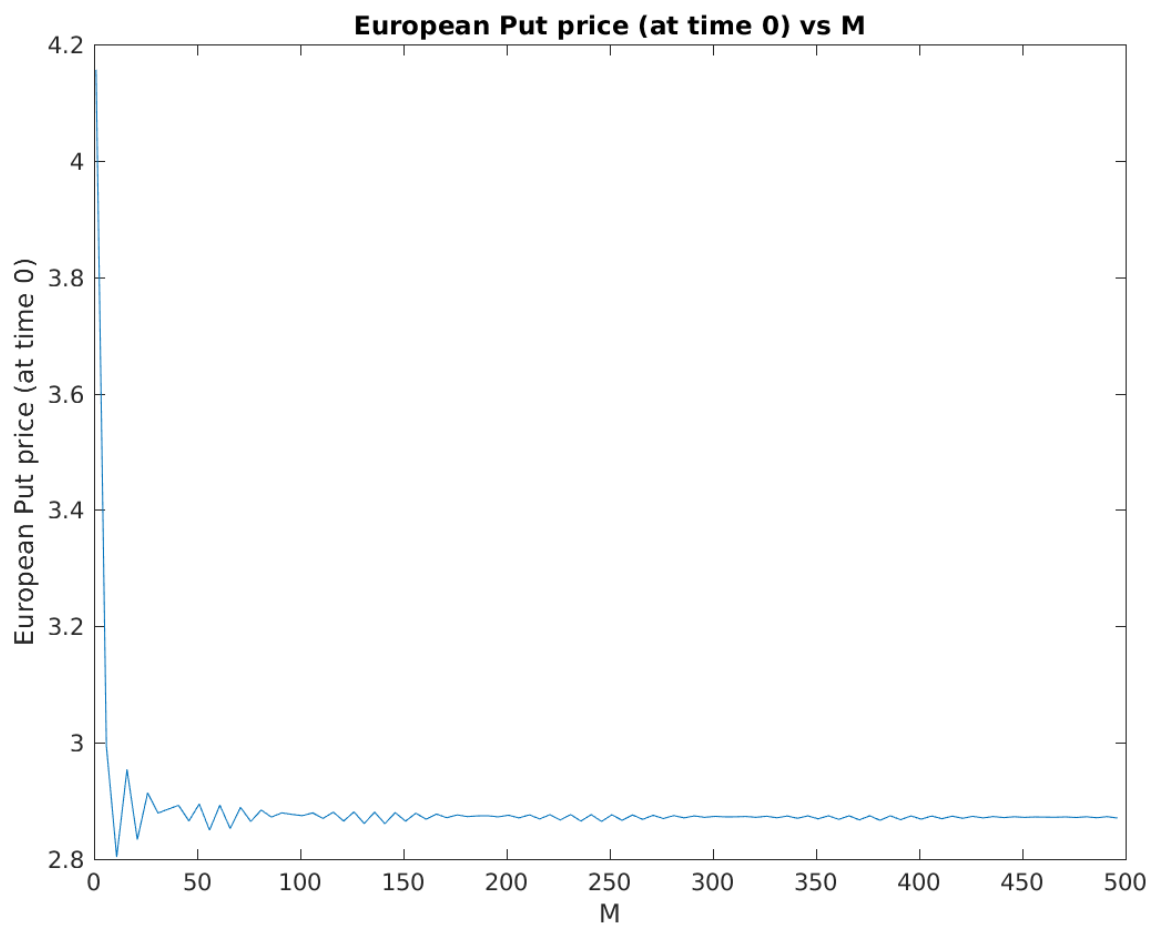
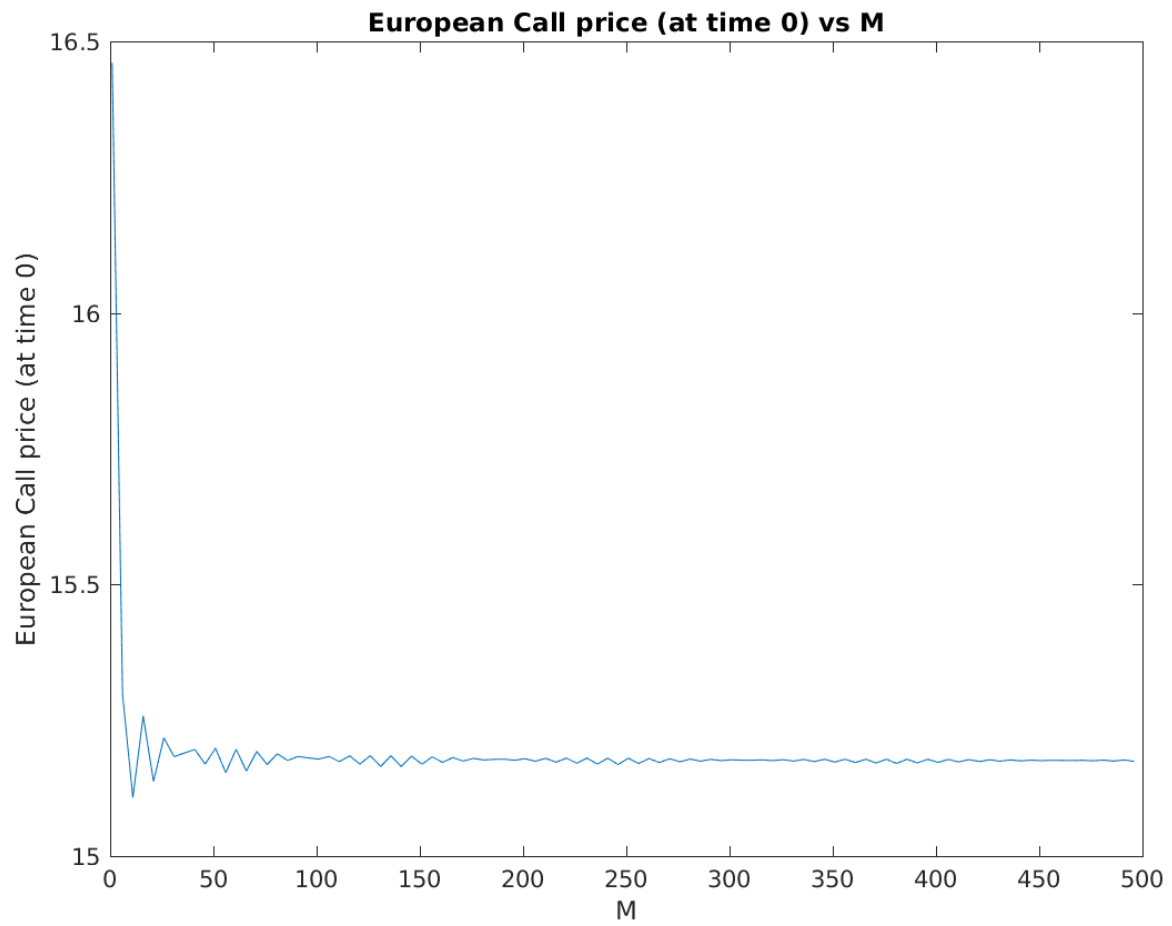
(c)



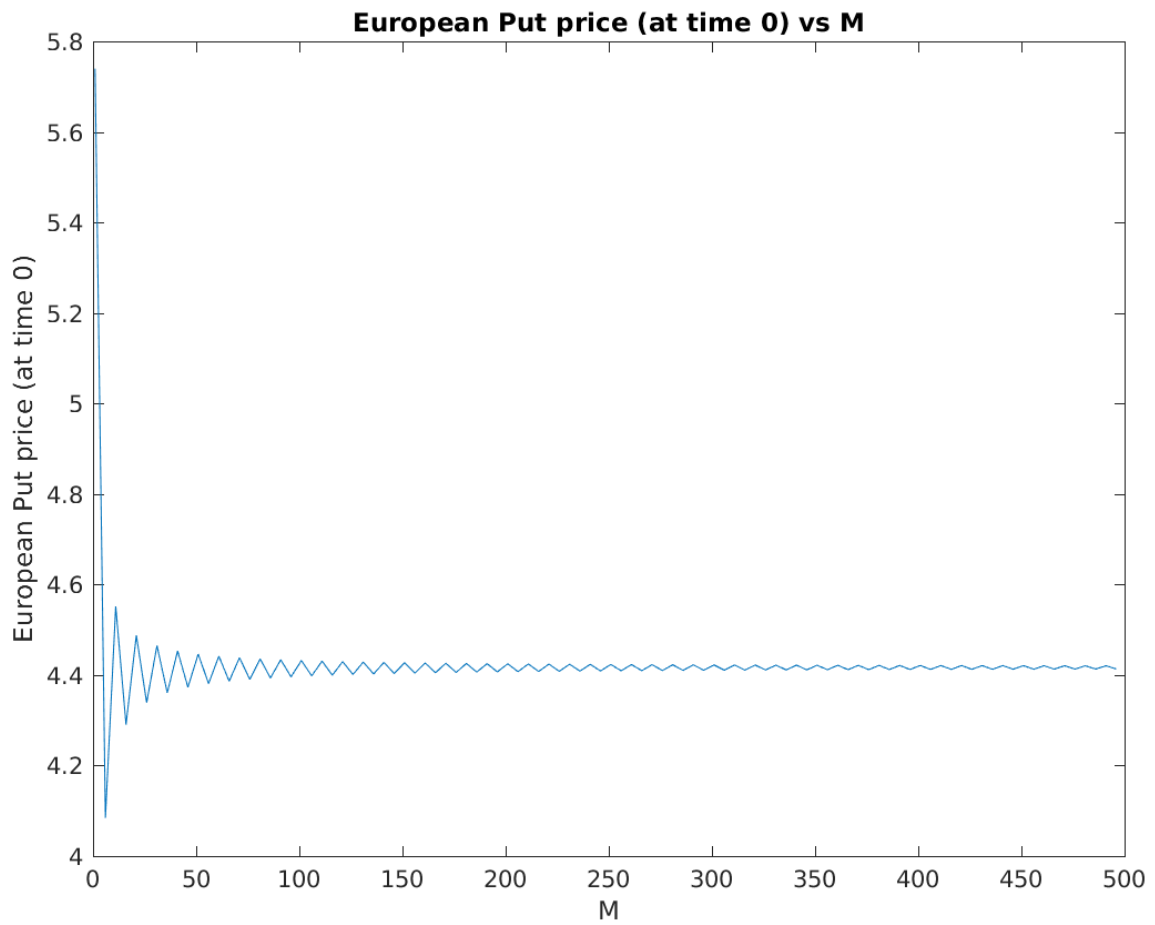
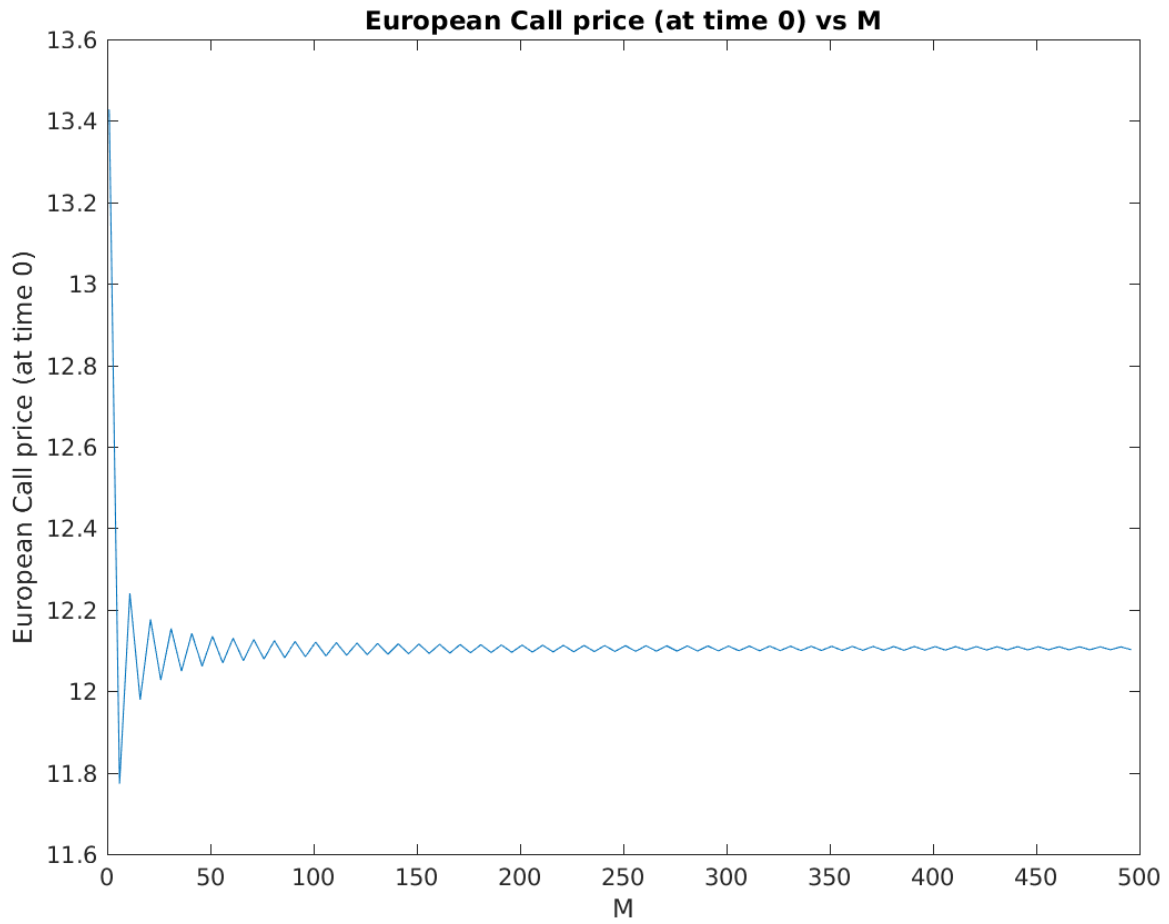
(d)



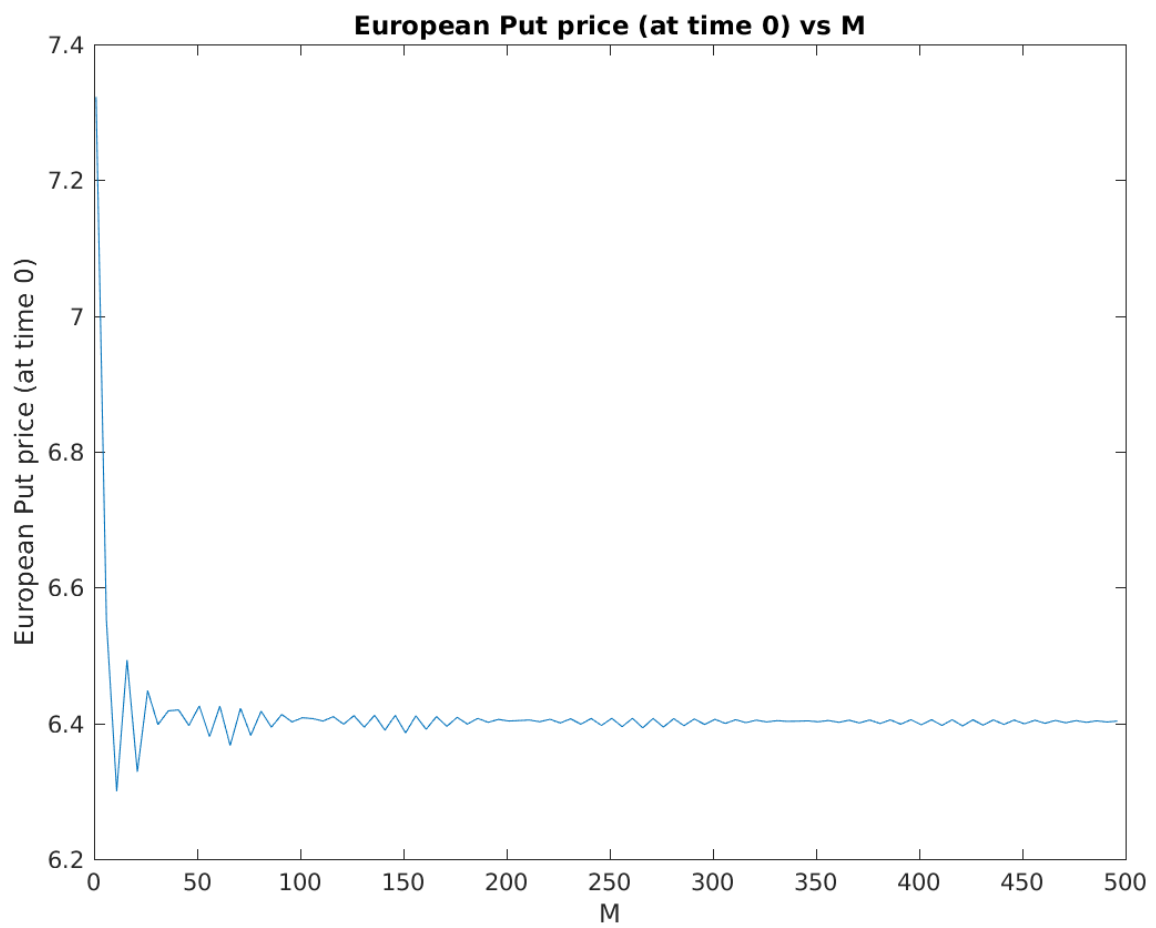
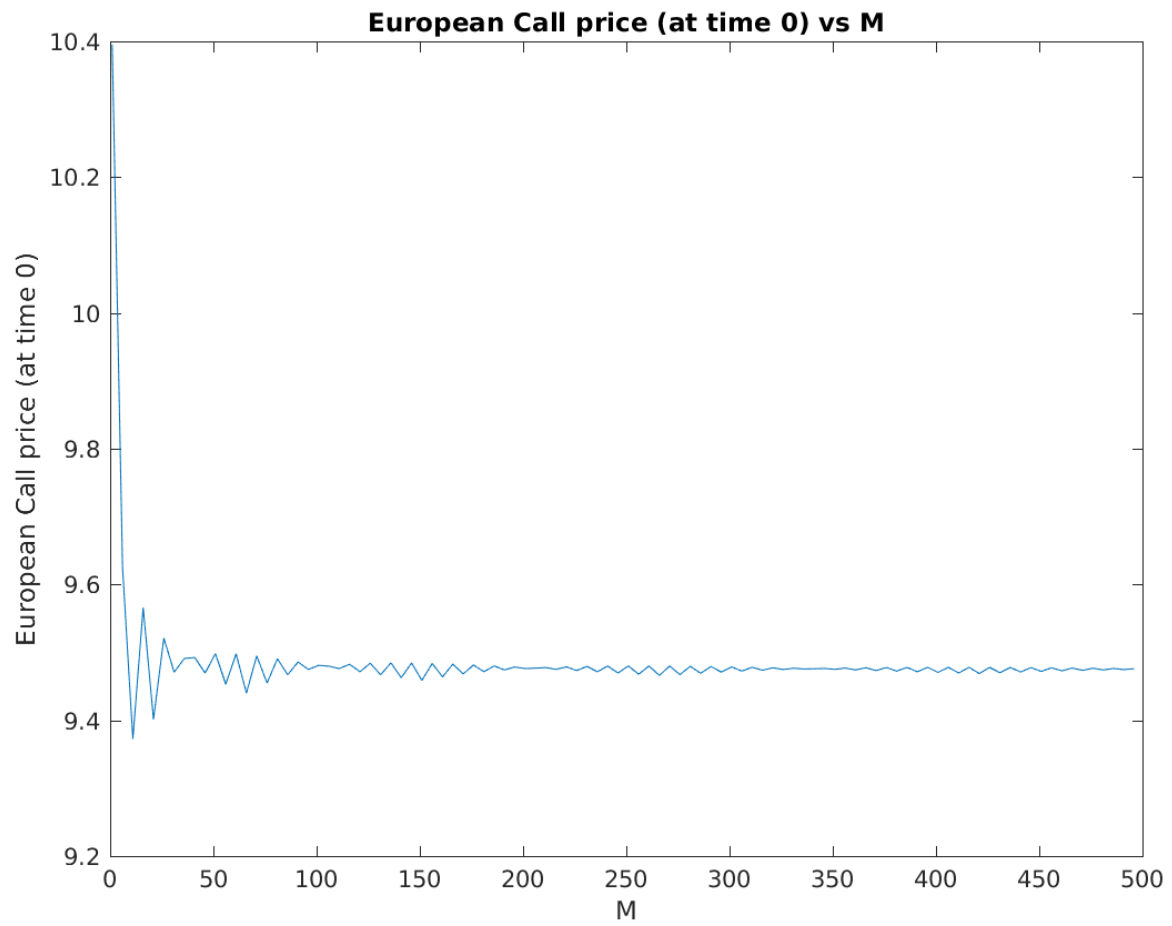
(e) $K = 95$



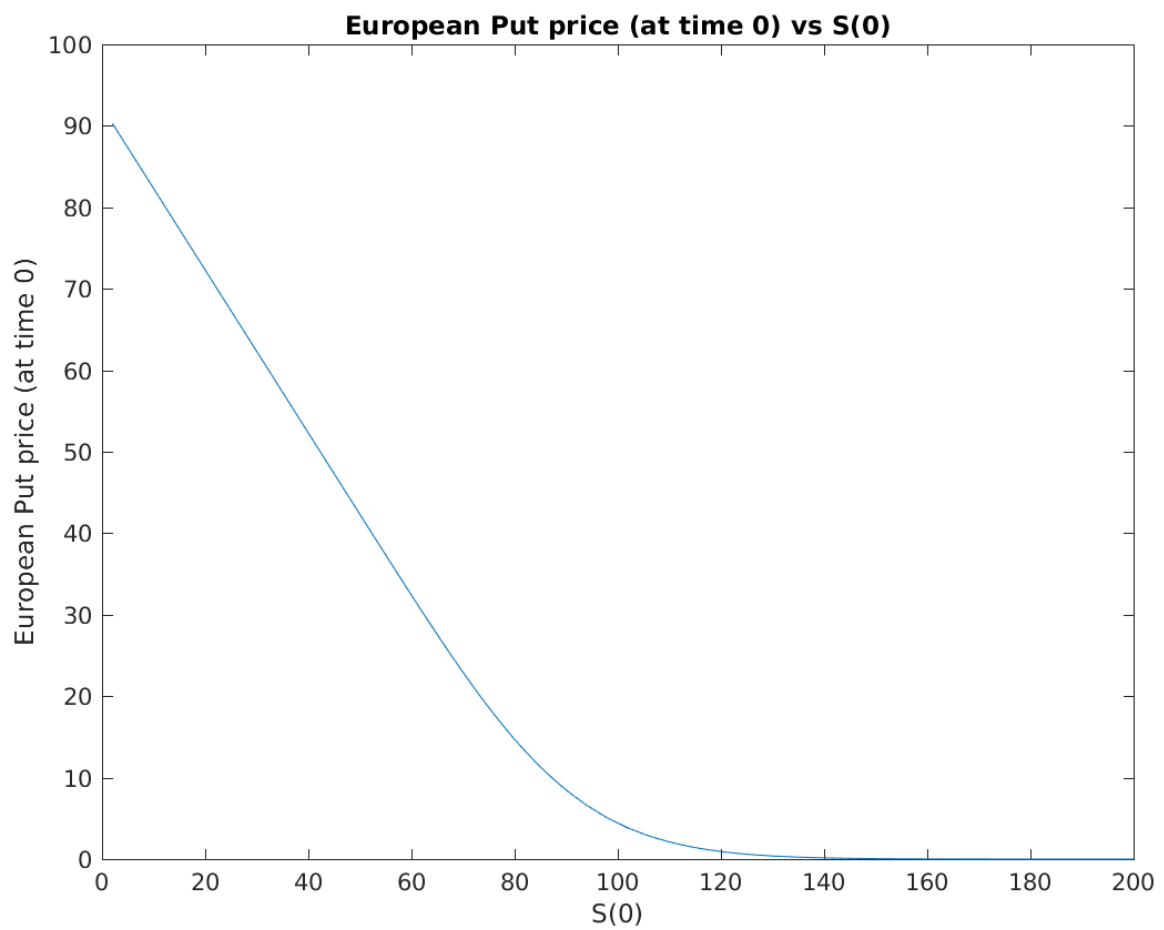
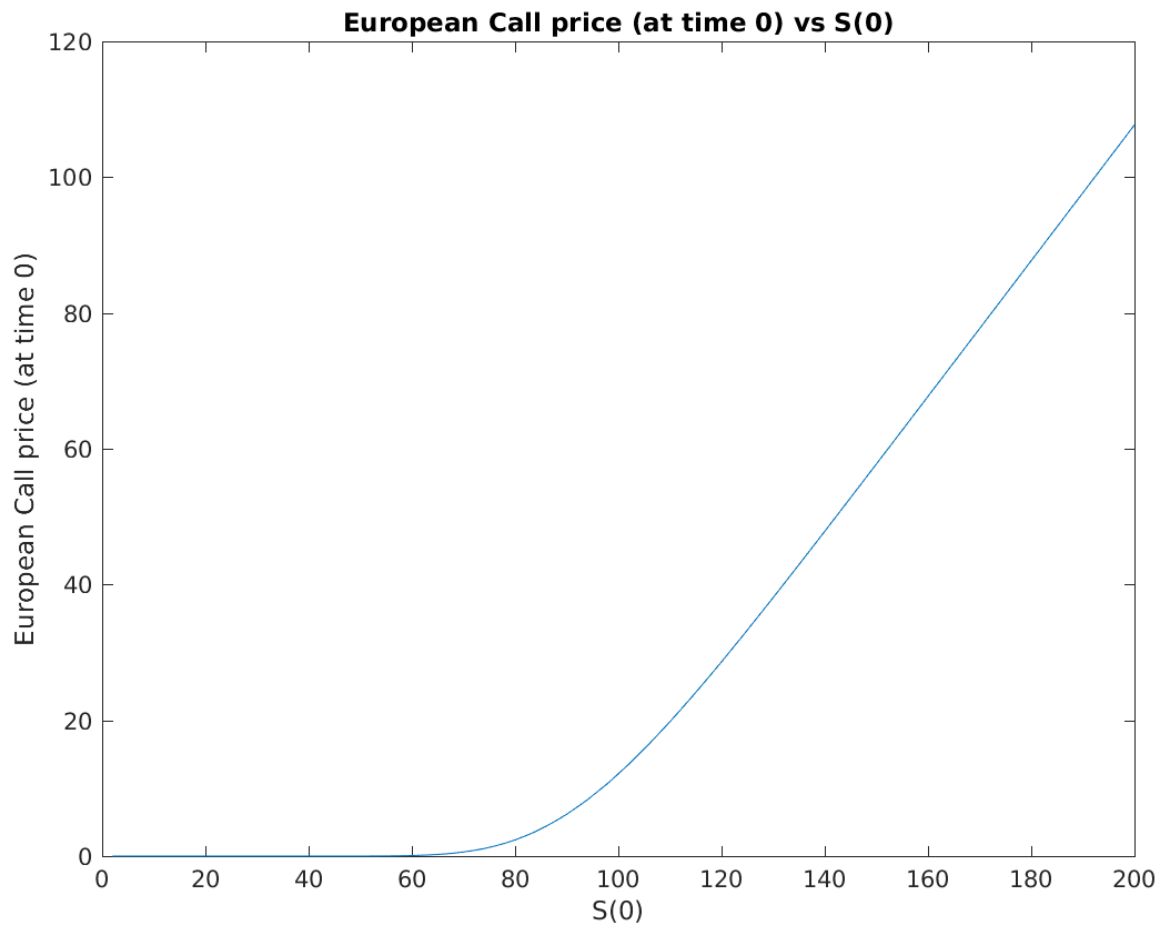
K = 100



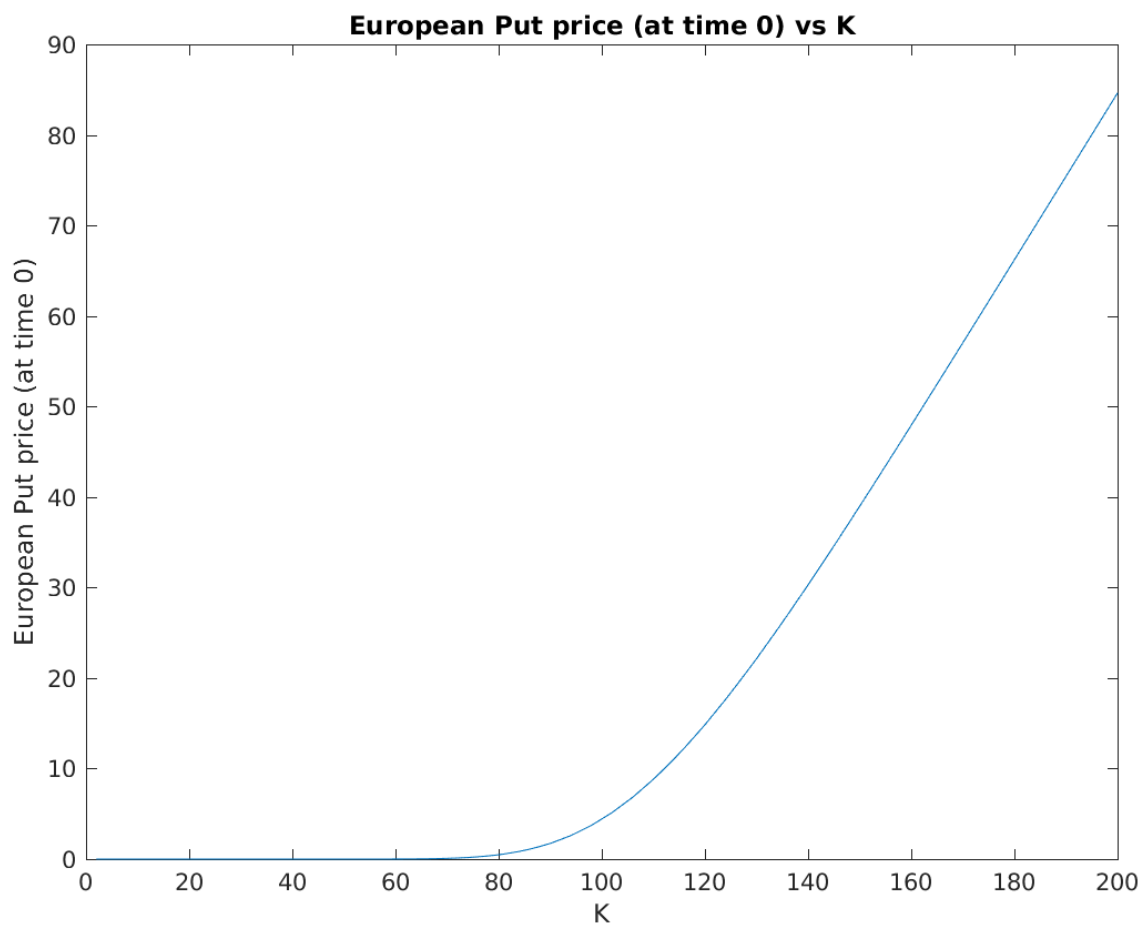
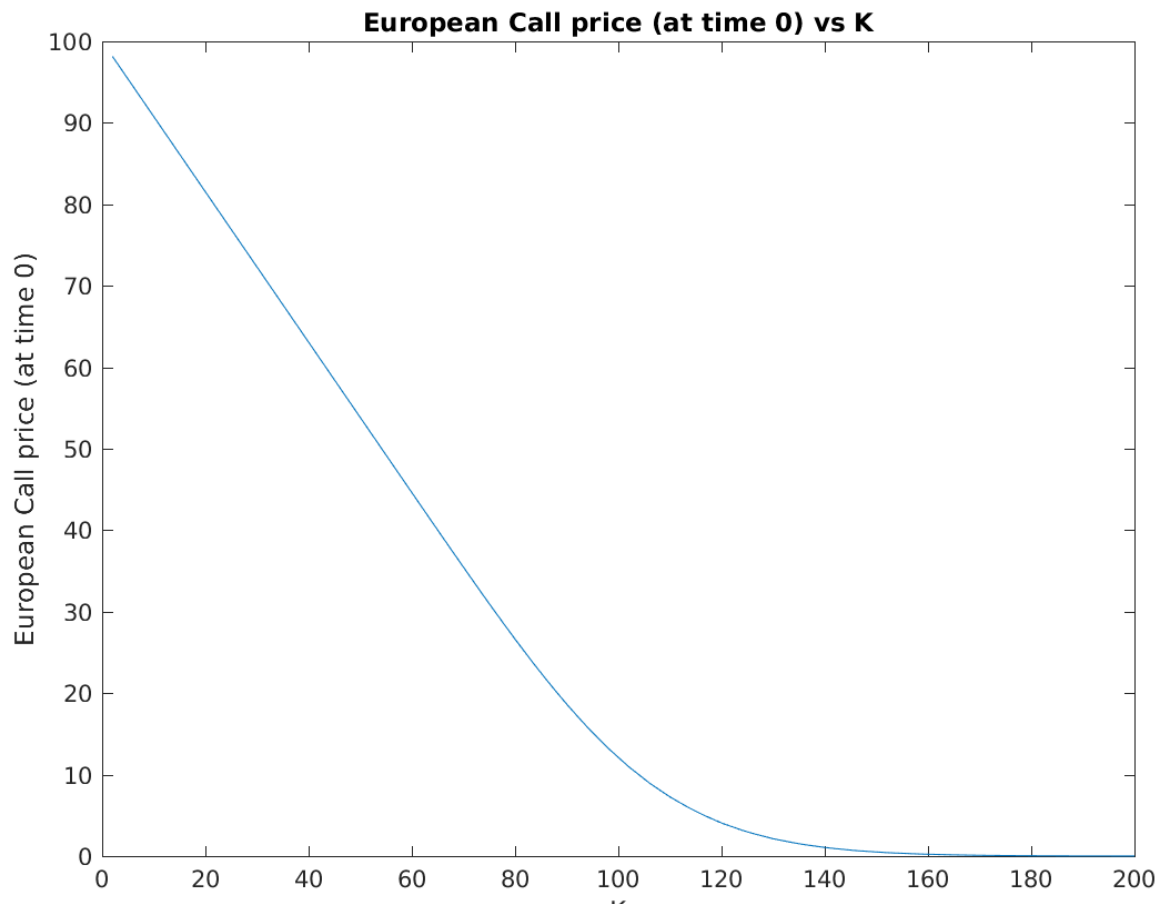
K = 105



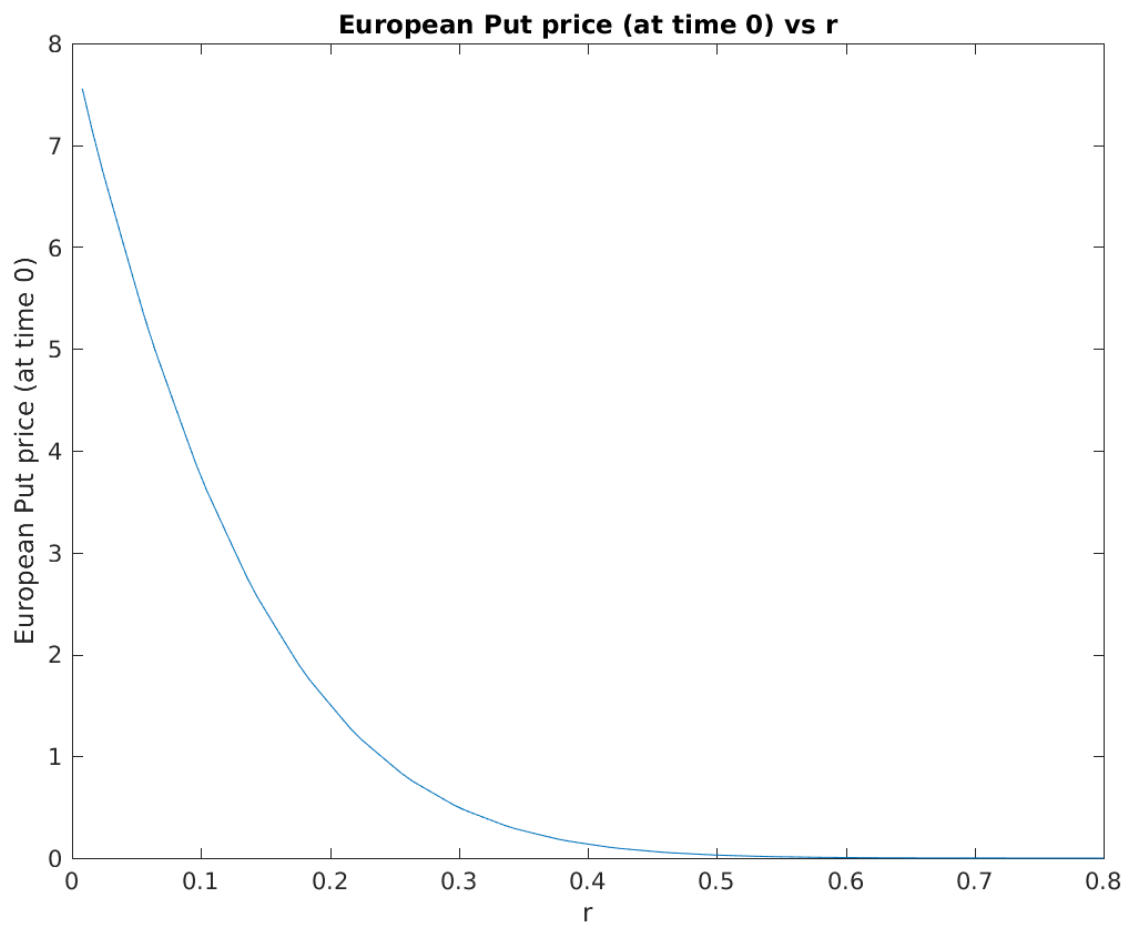
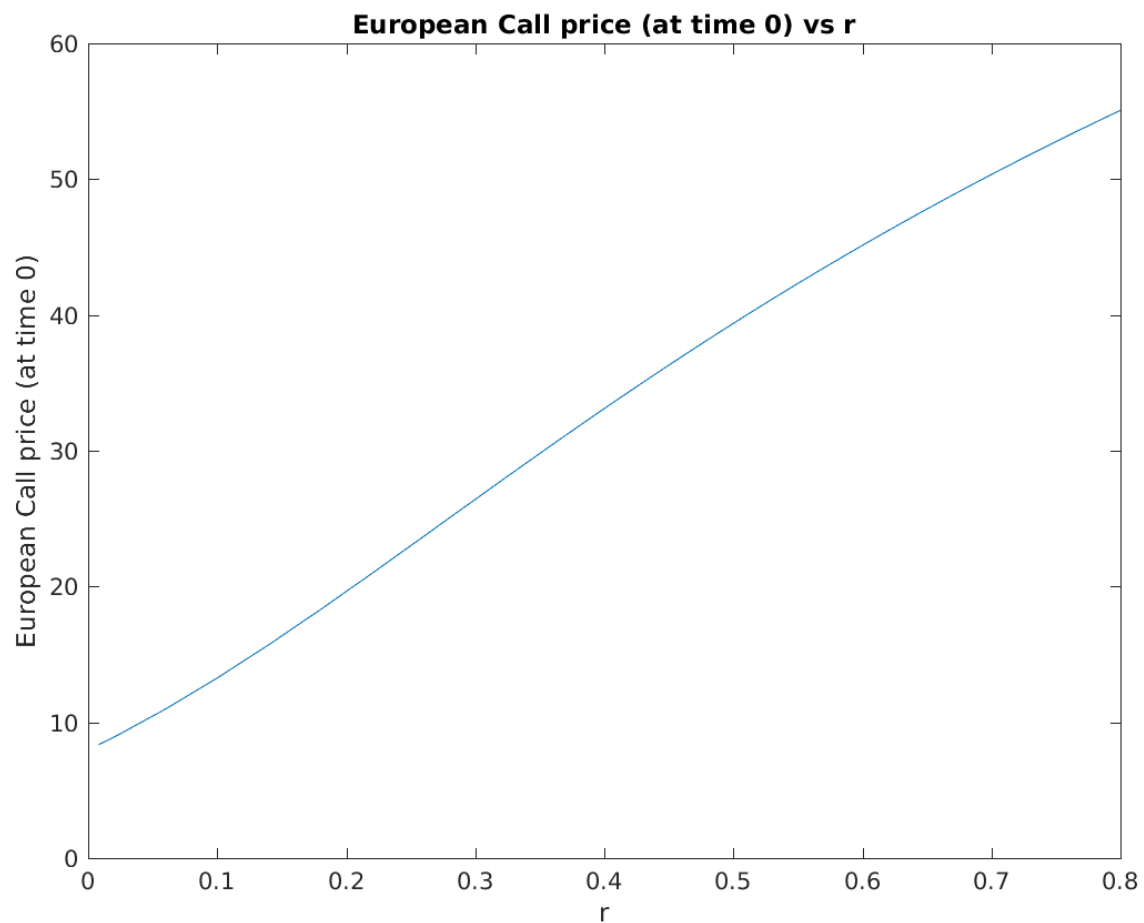
Set 2 (a)



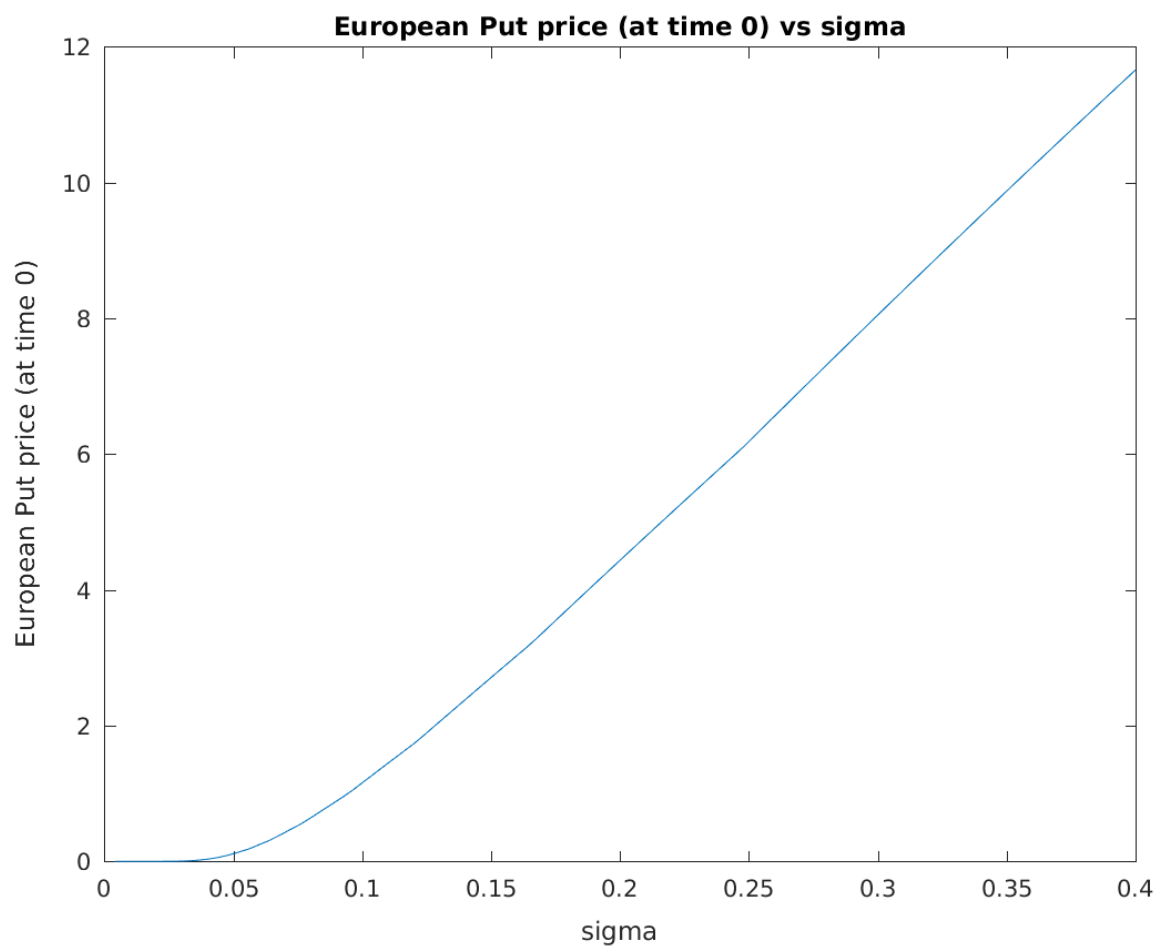
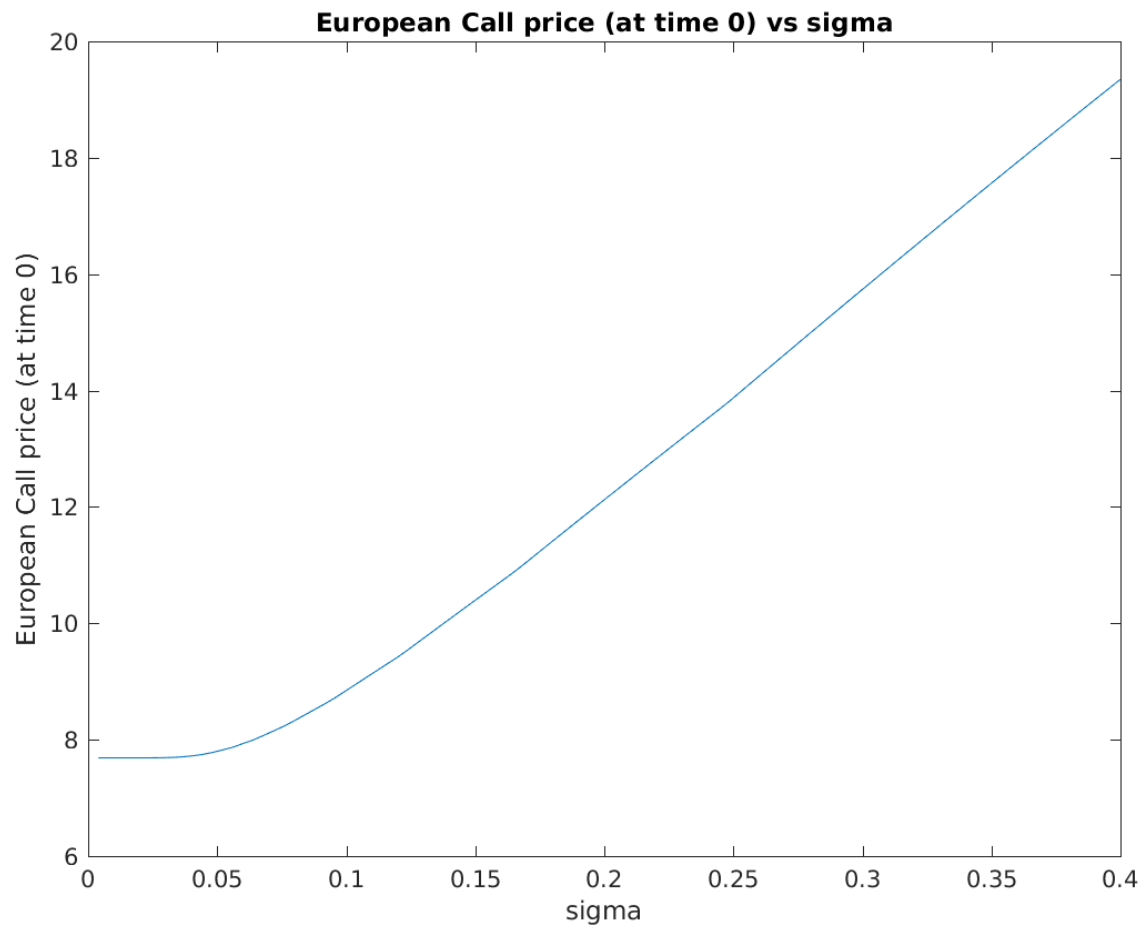
(b)



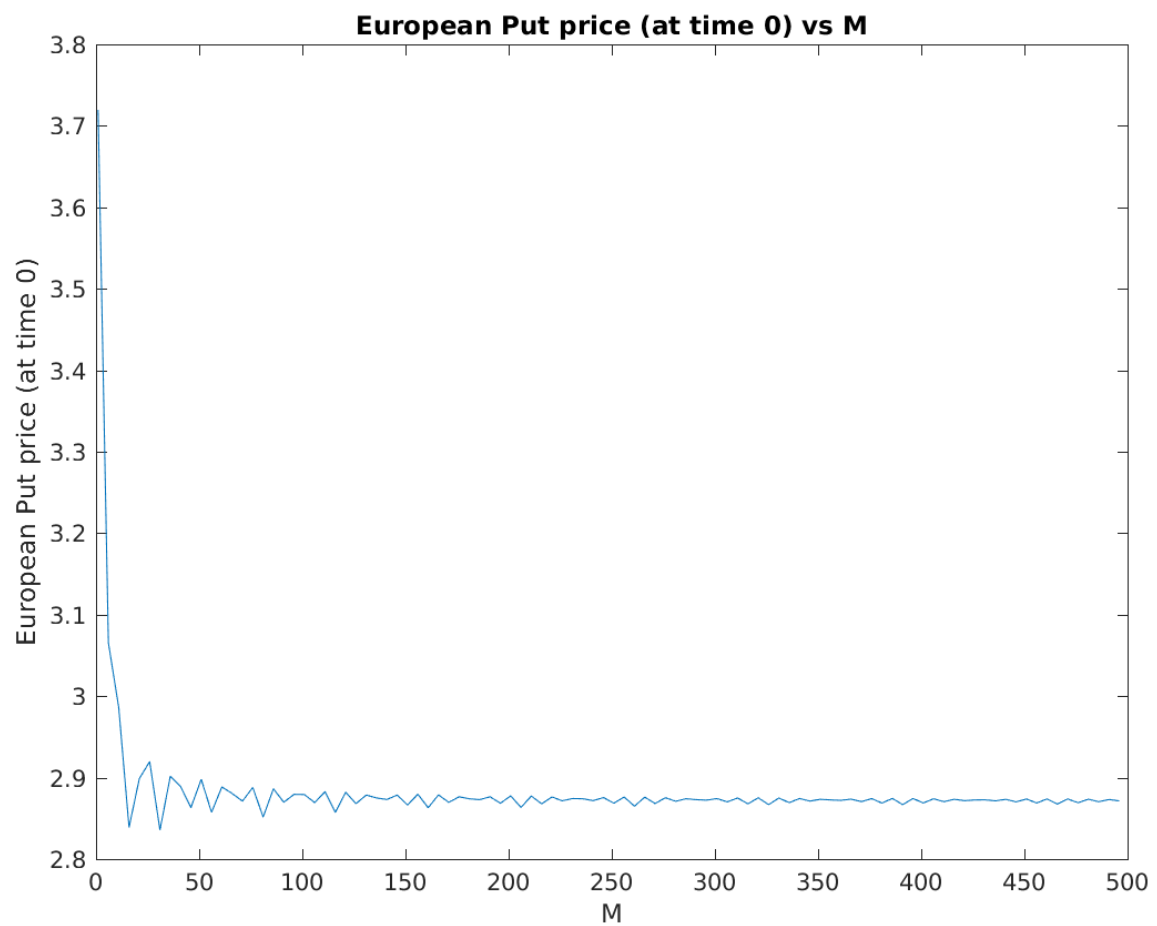
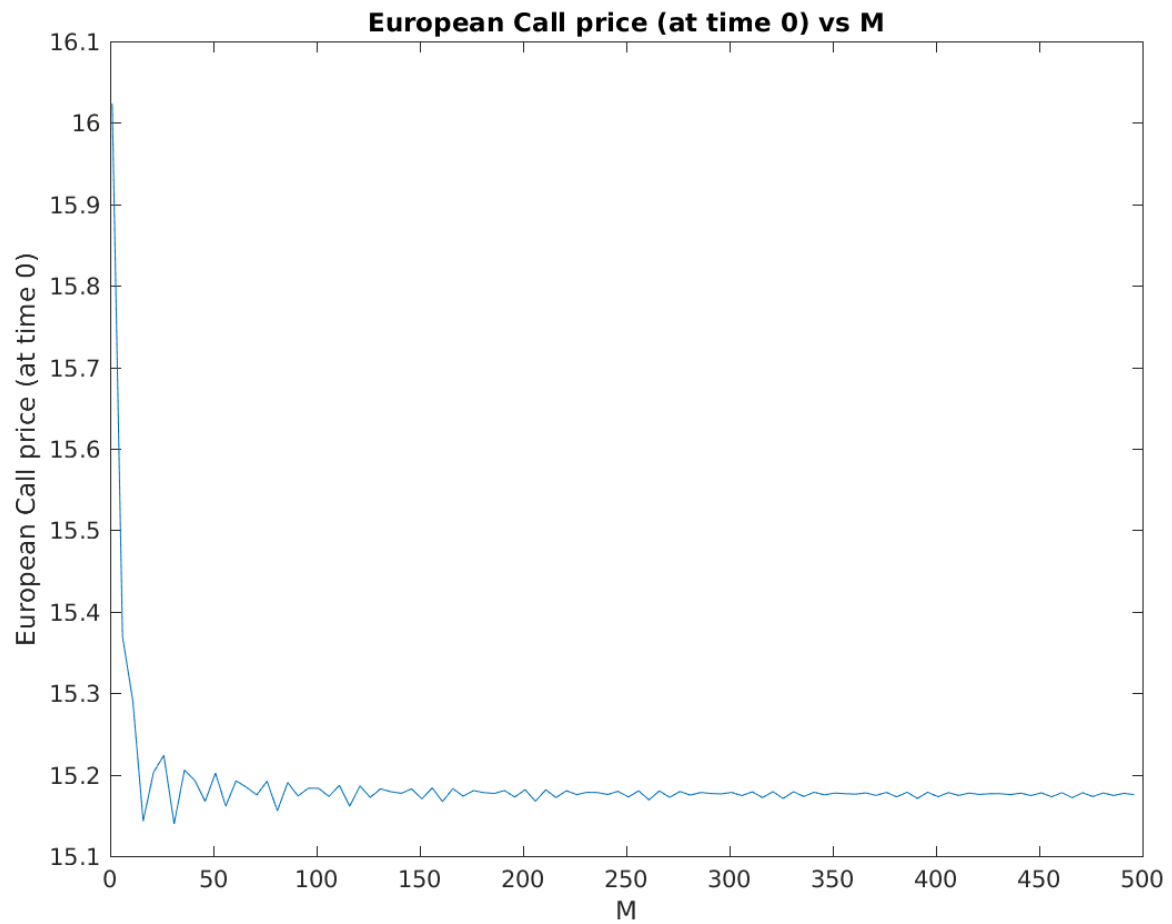
(c)



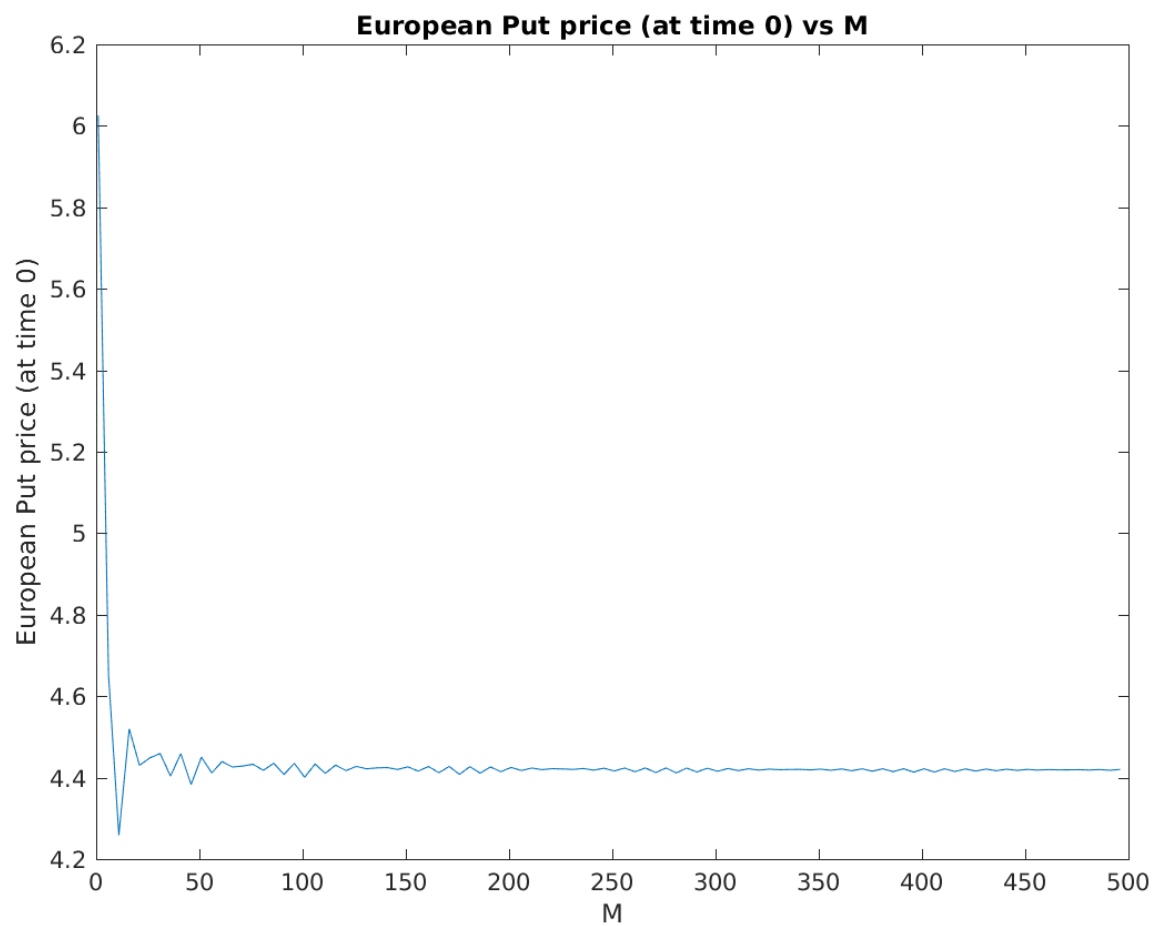
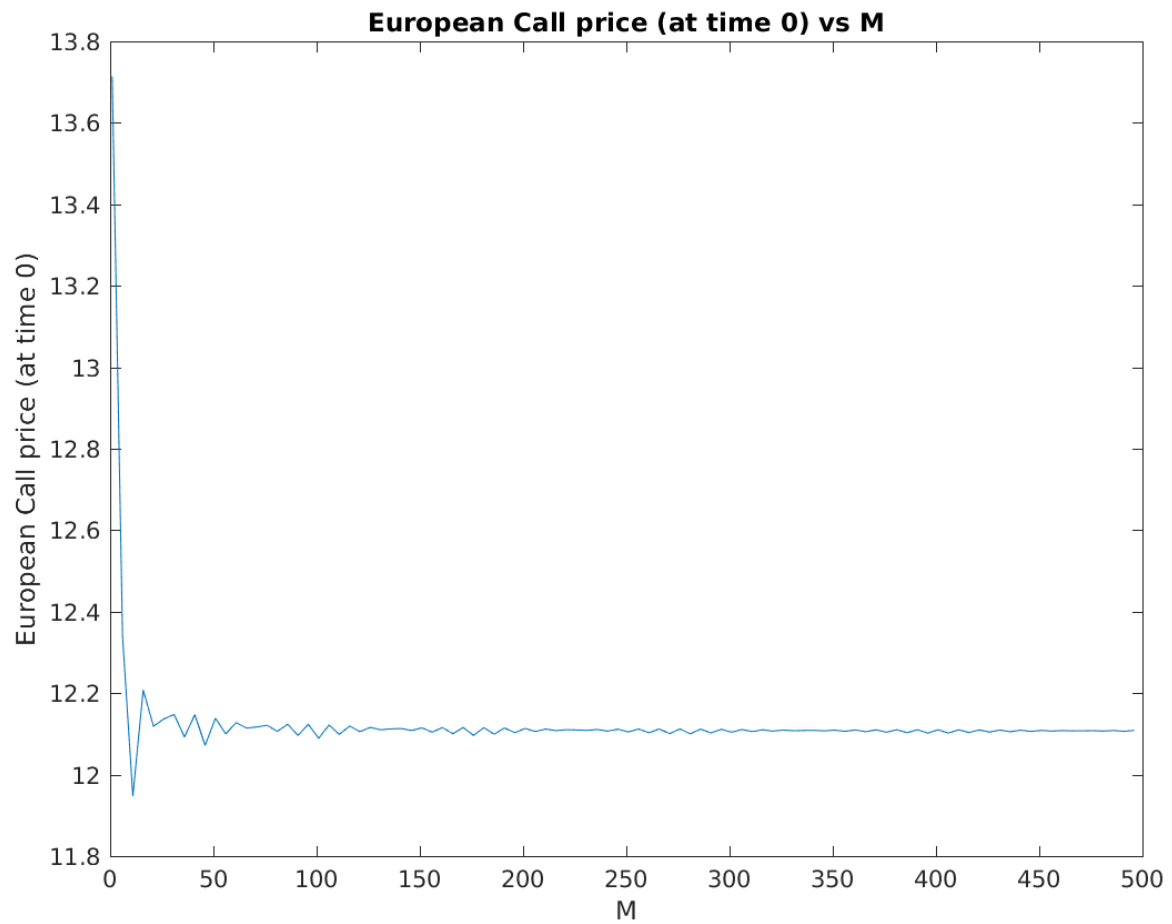
(d)



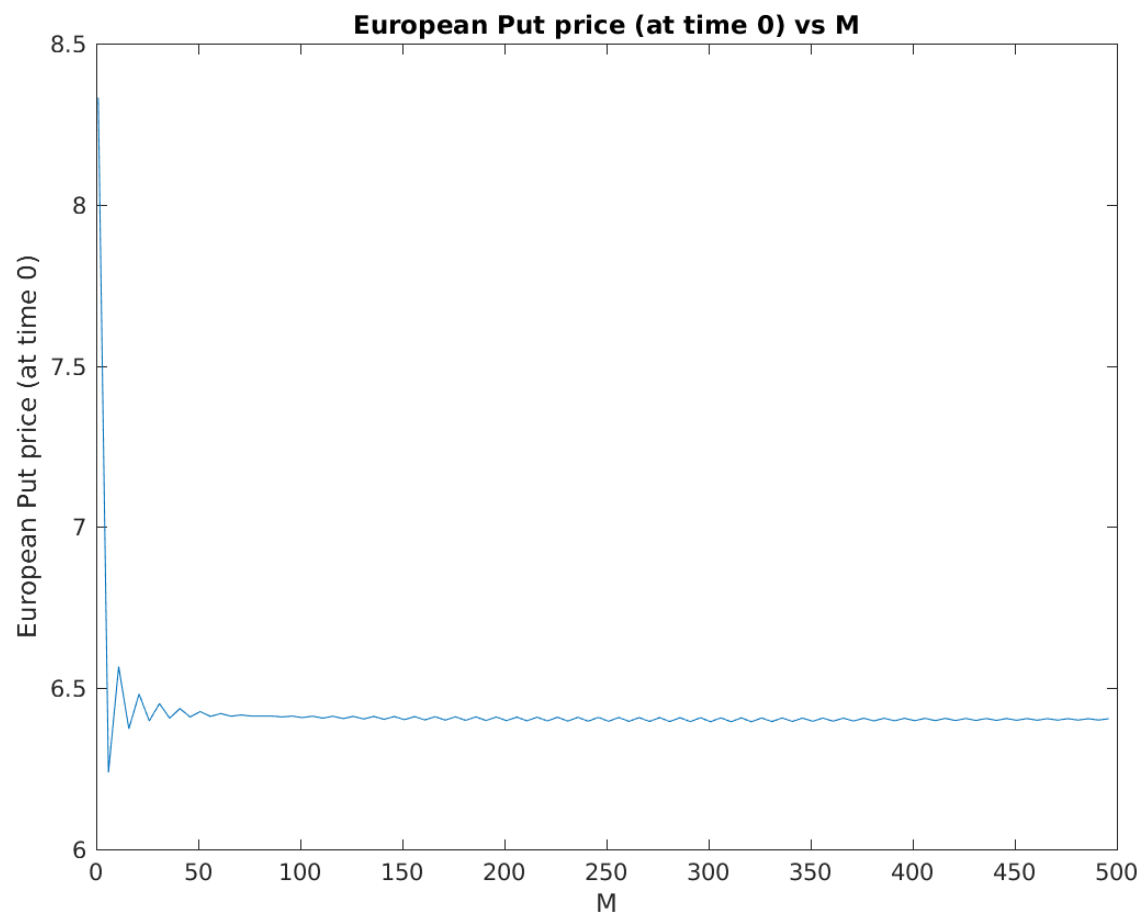
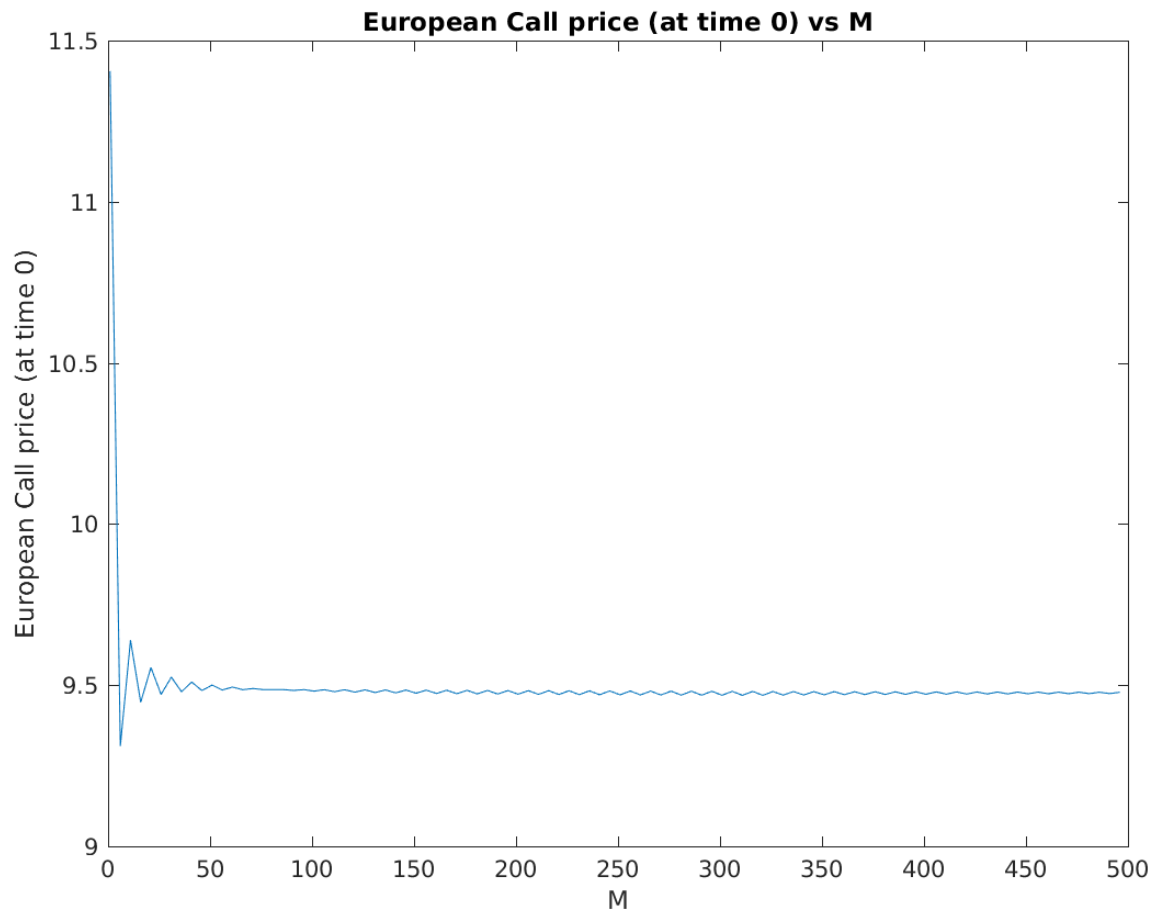
(e) $K = 95$



K = 100



K = 105



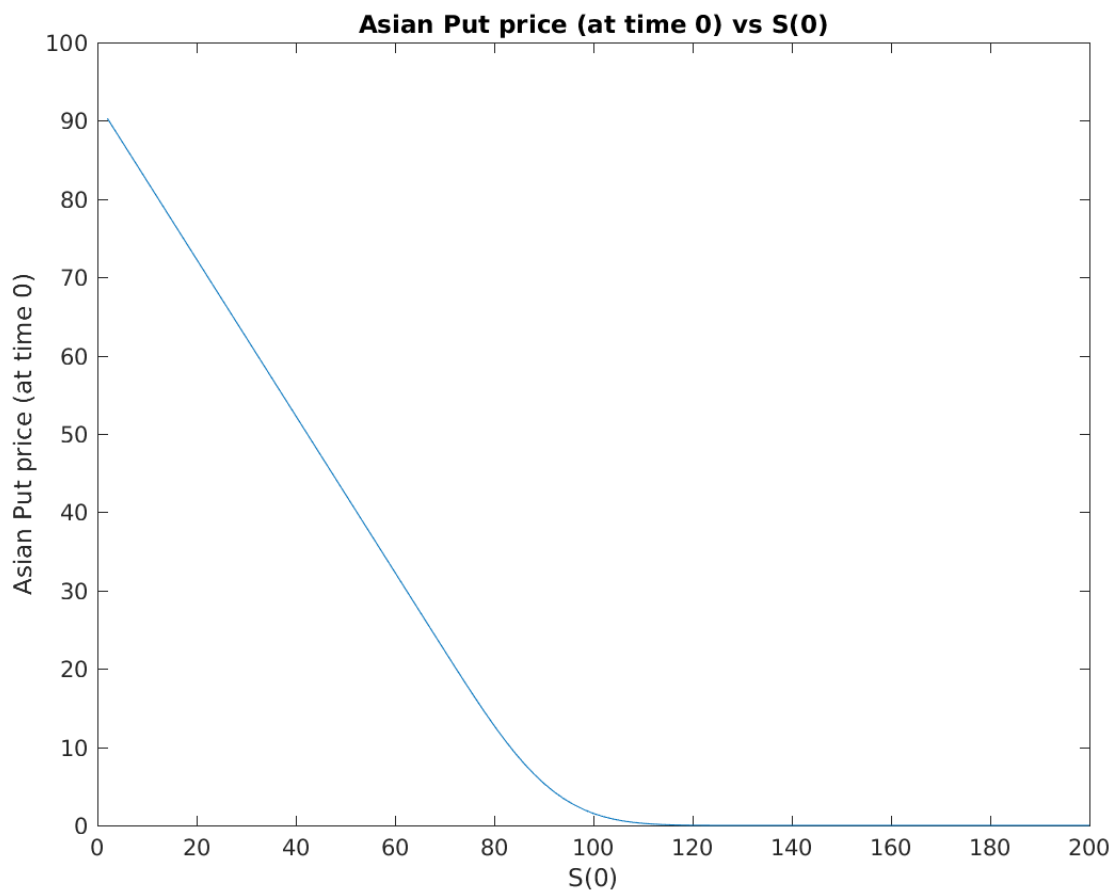
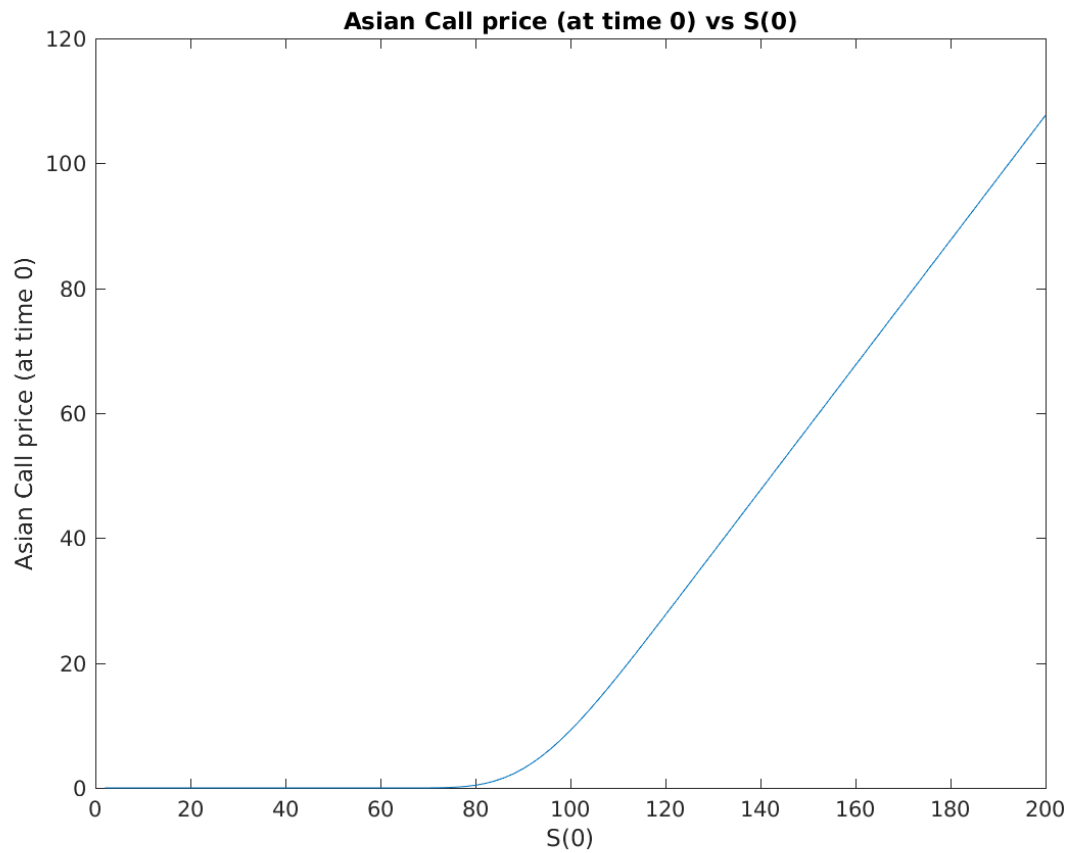
Question 2

Path dependent Asian Call and Put Options with discounted average valuations.

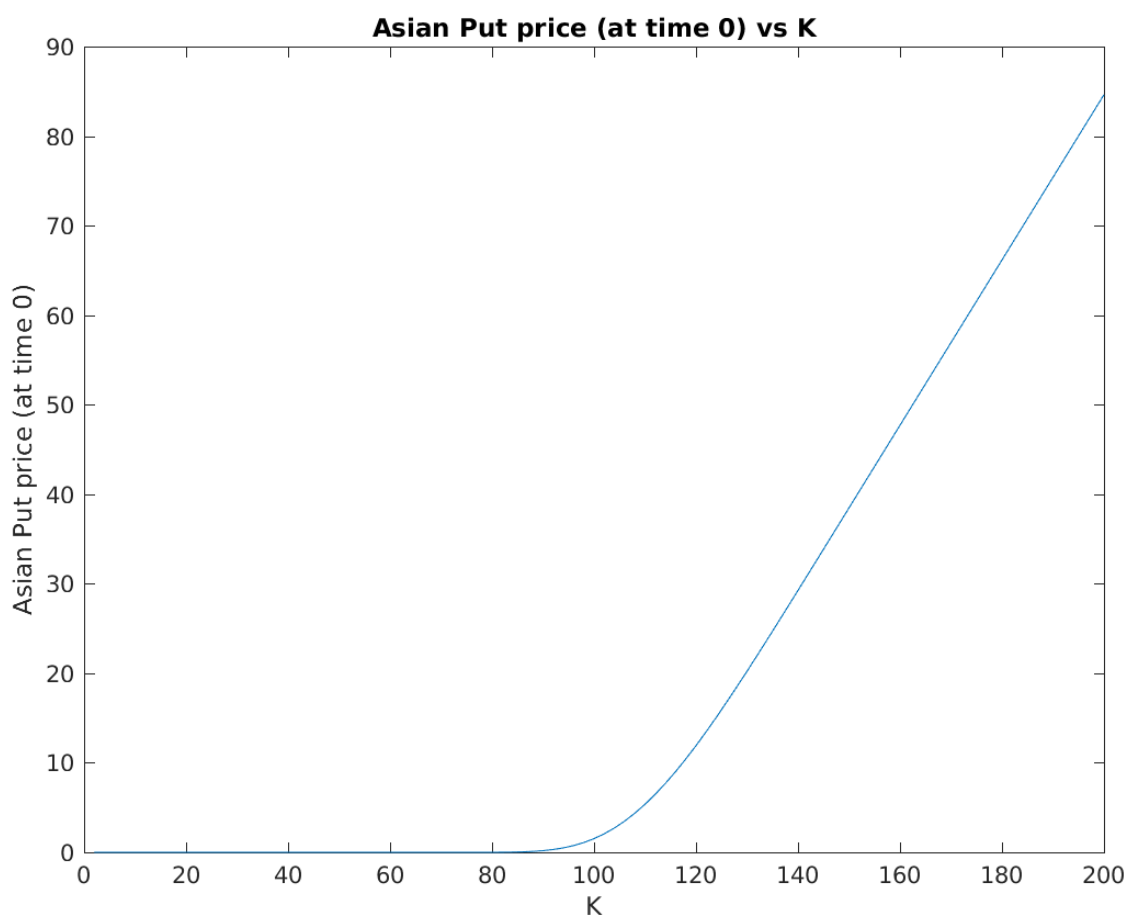
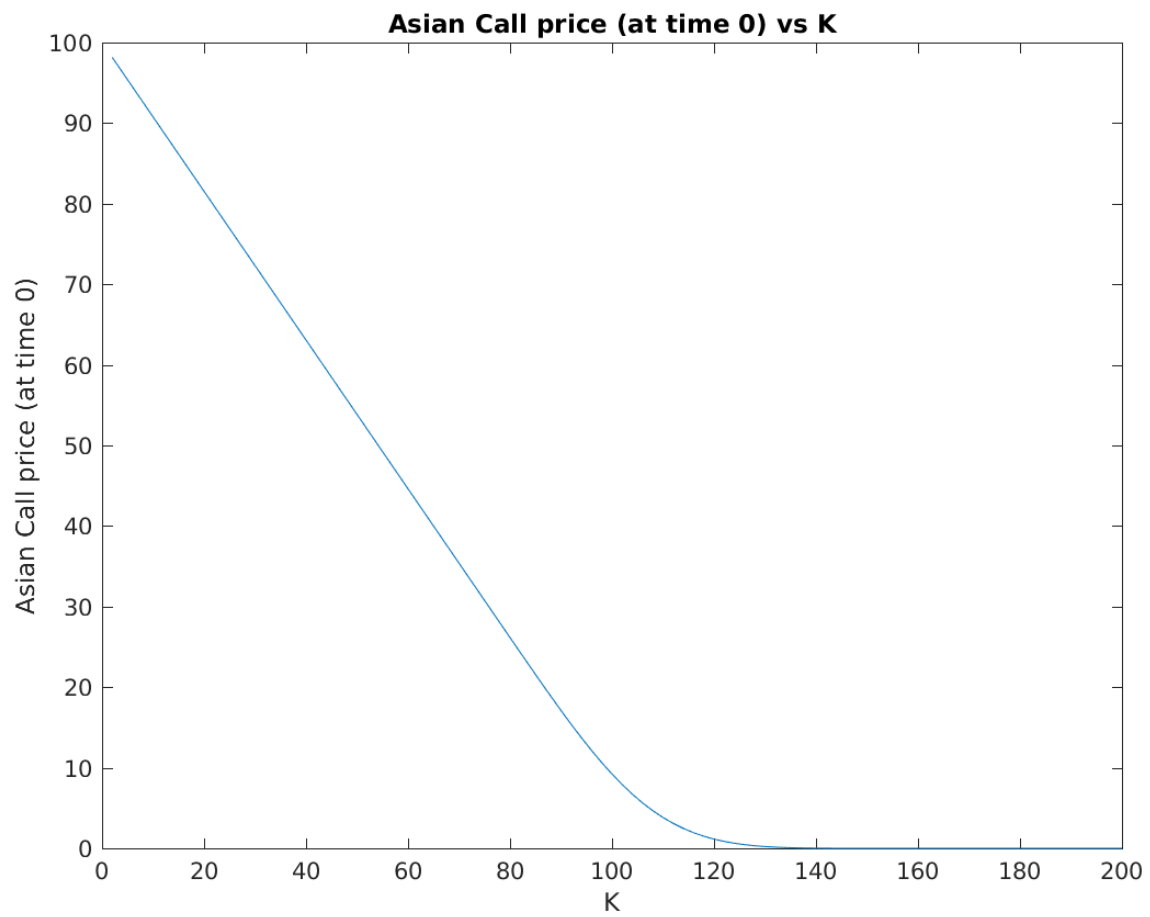
$$V(T) = \max(0, (S(0) \cdot \exp(rT) + S(1) \cdot (\exp(r(T-1)) + \dots + S(T)) / \exp(rT) - K)$$

Set 1

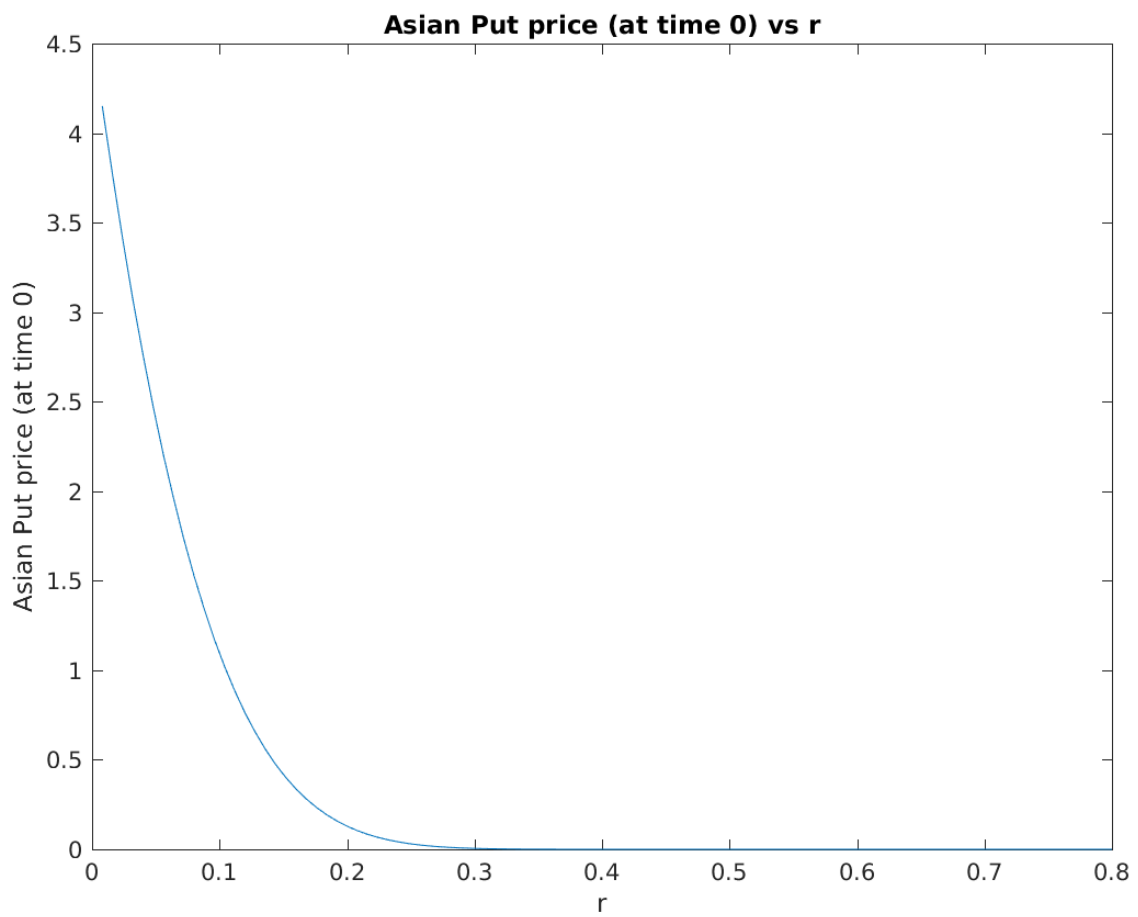
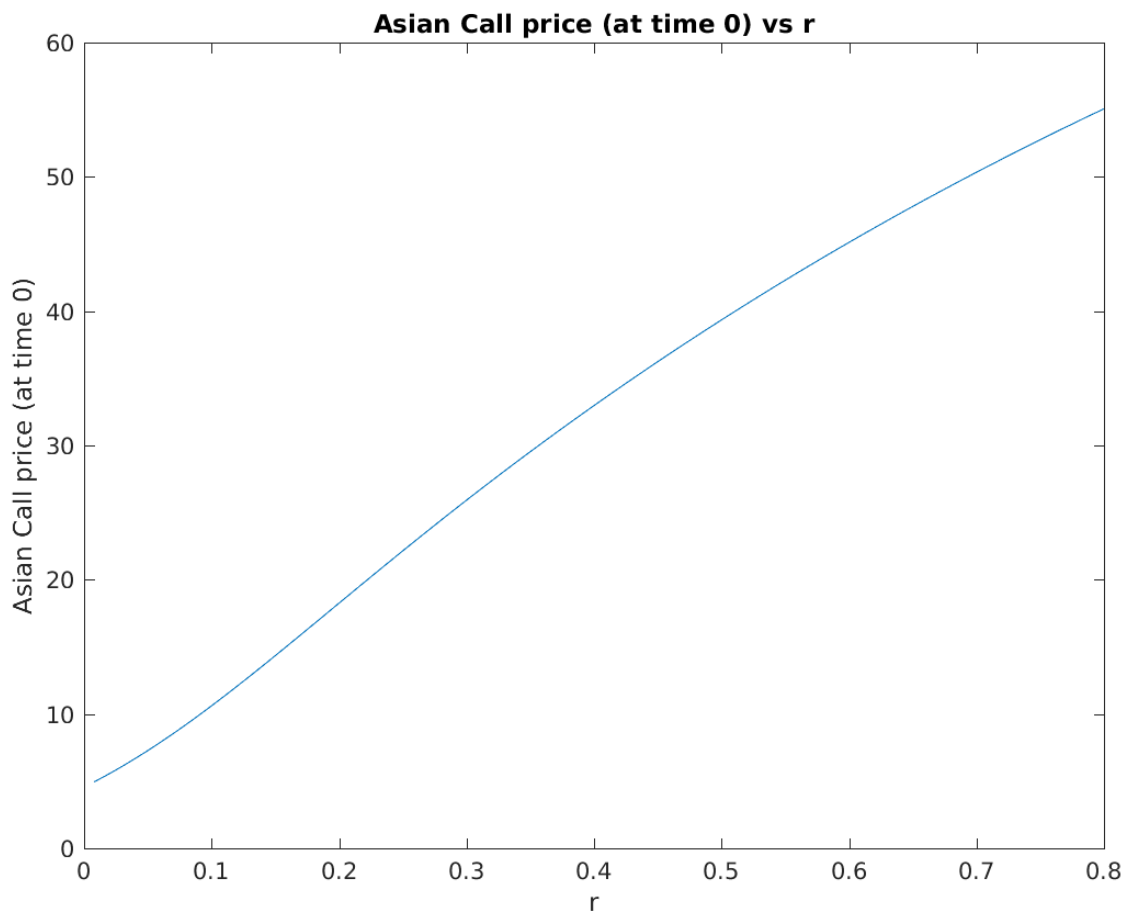
(a)



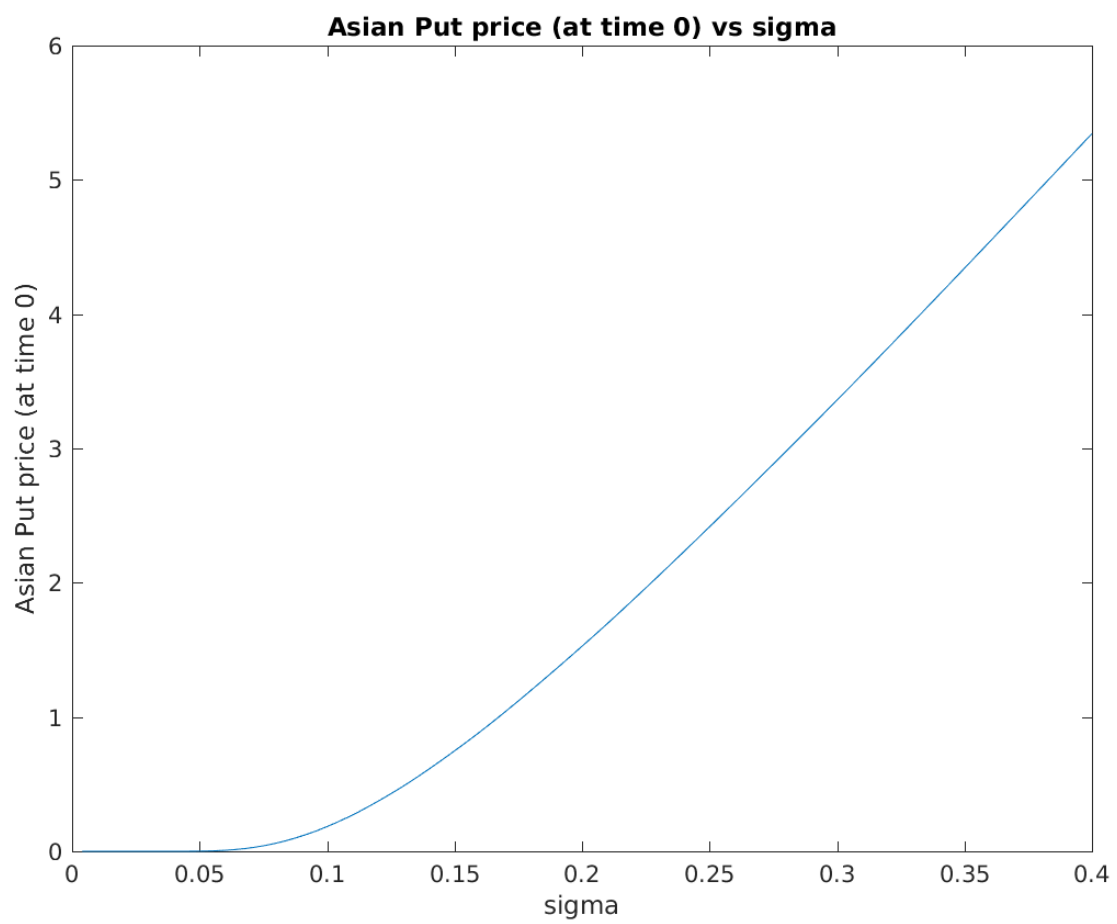
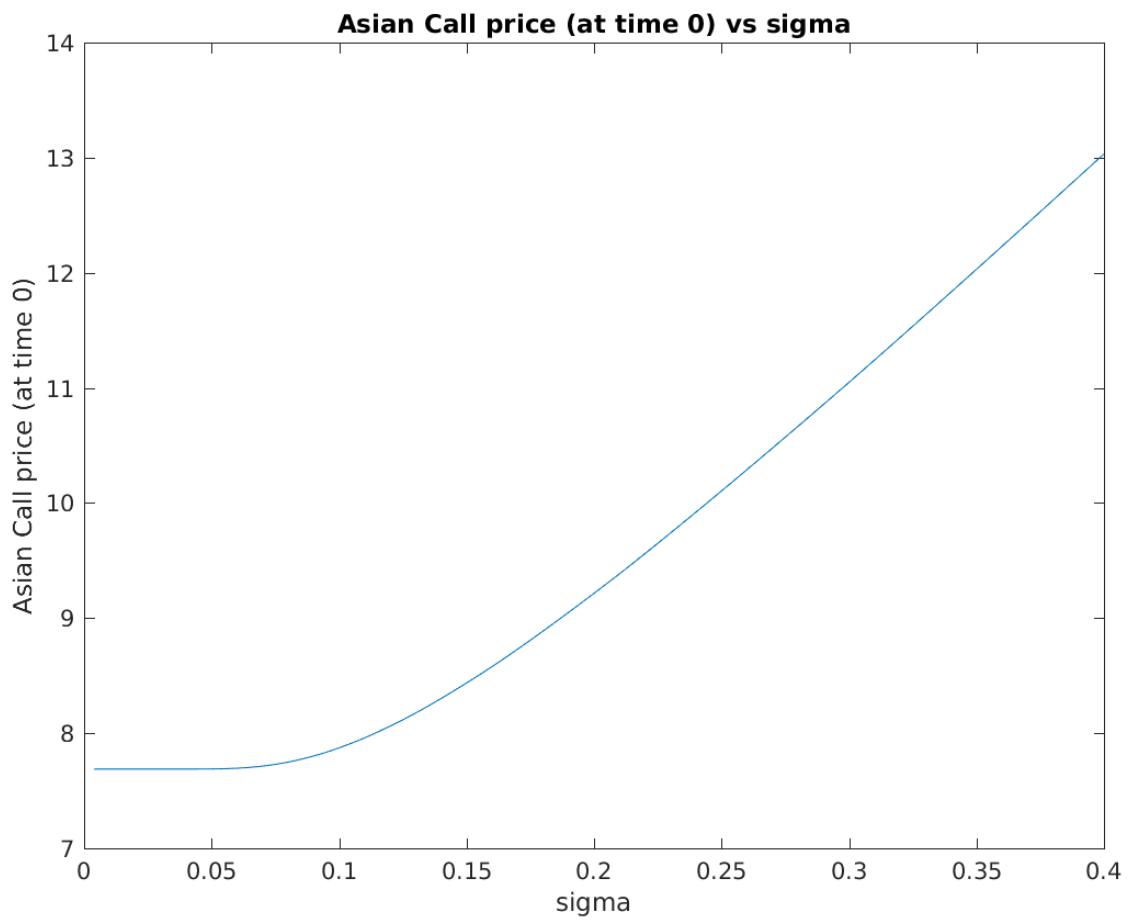
(b)



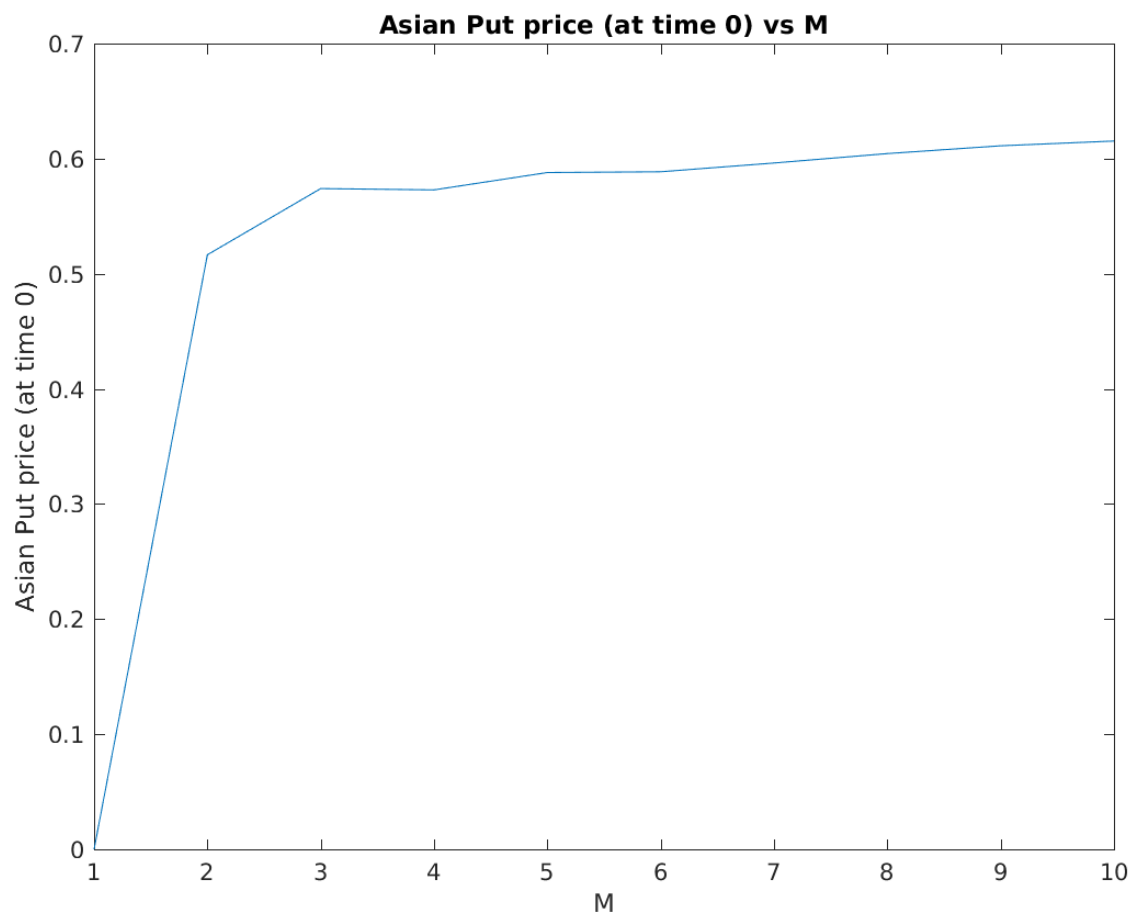
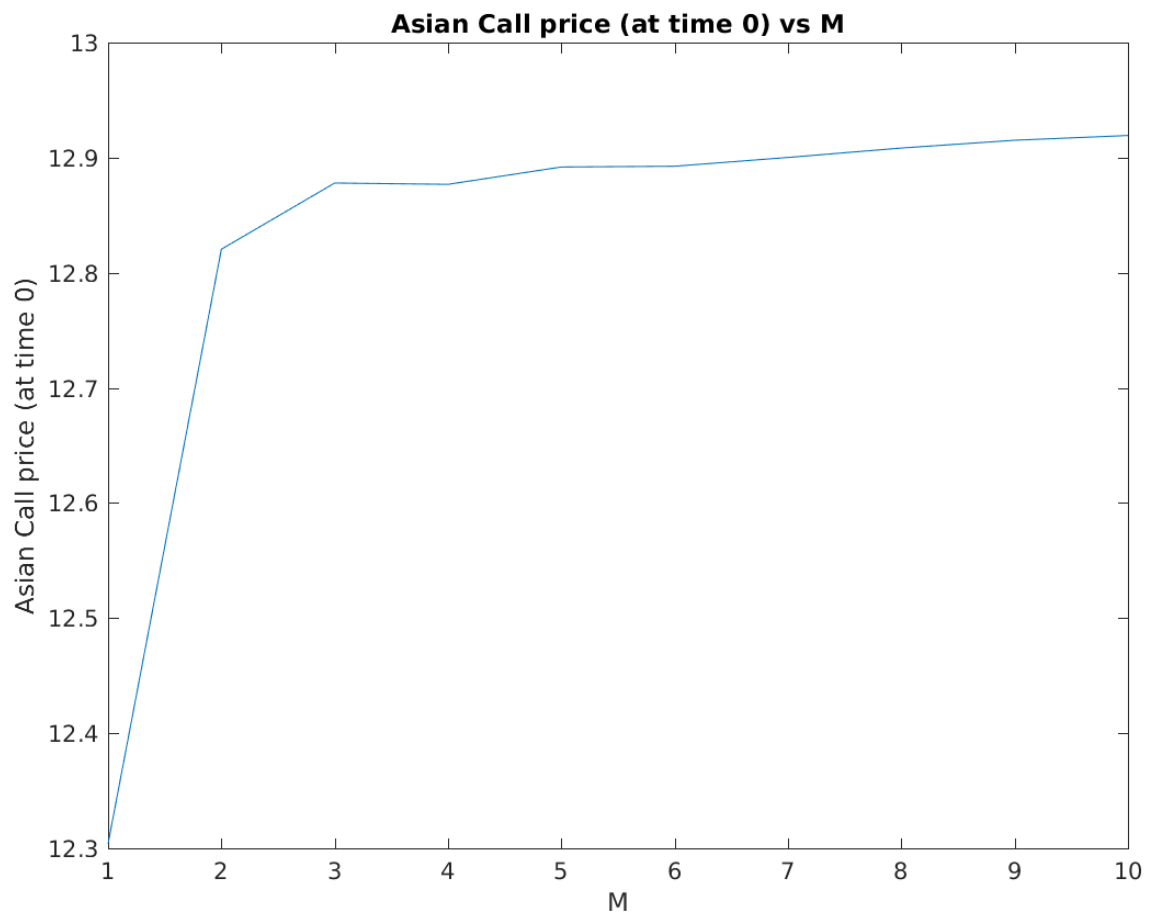
(c)



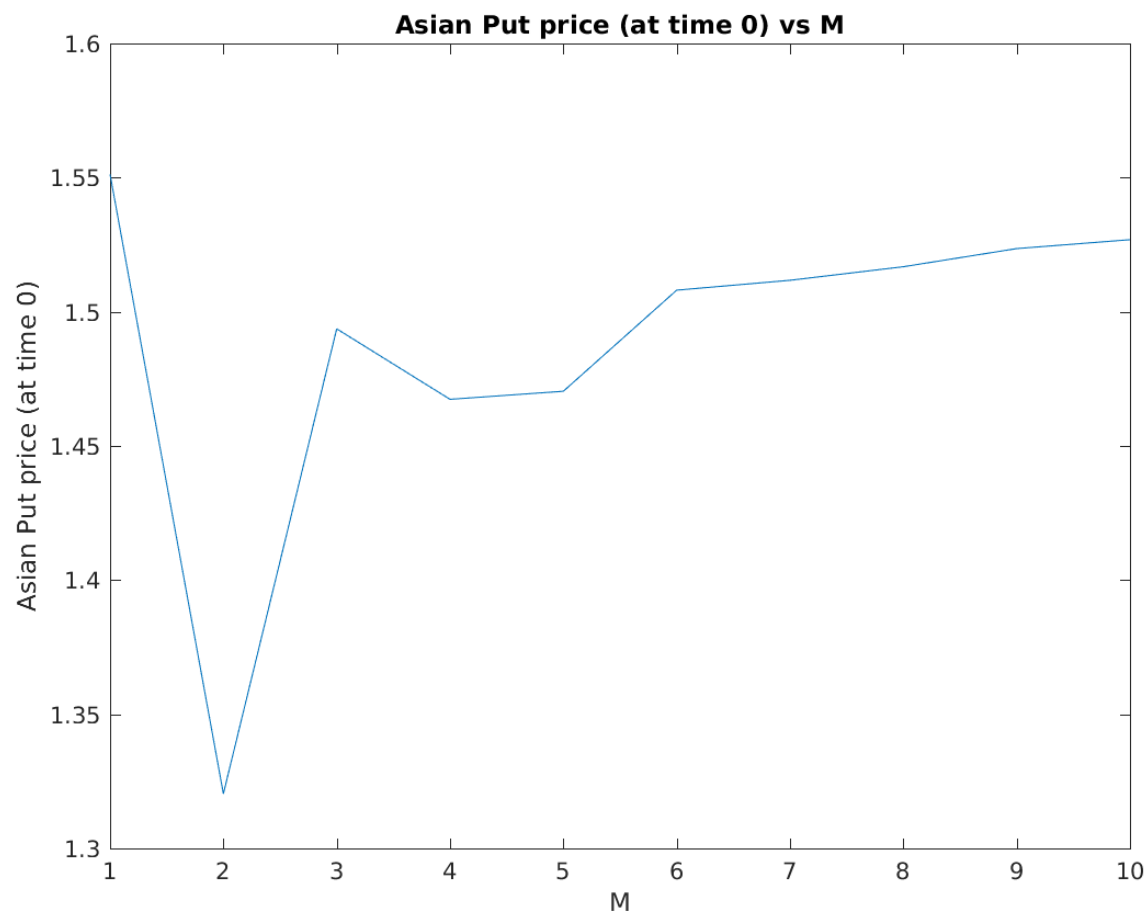
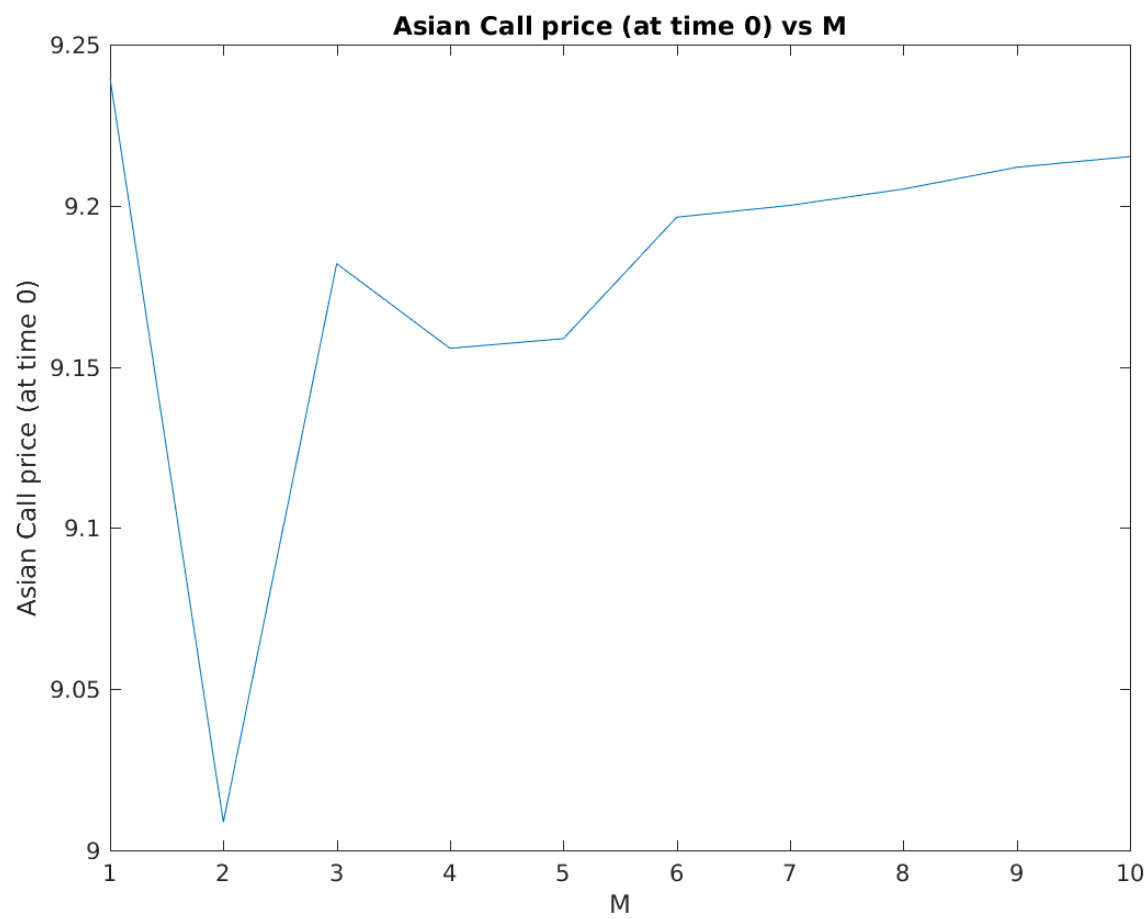
(d)



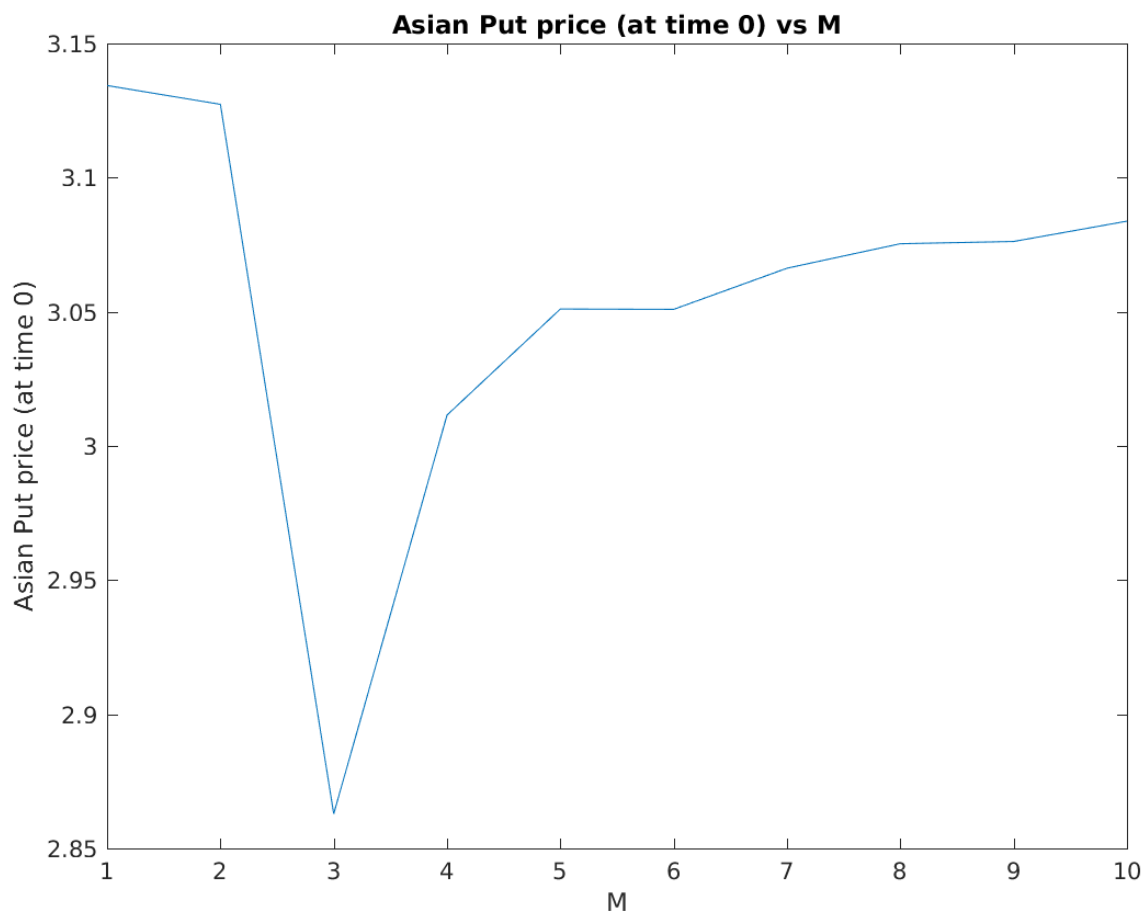
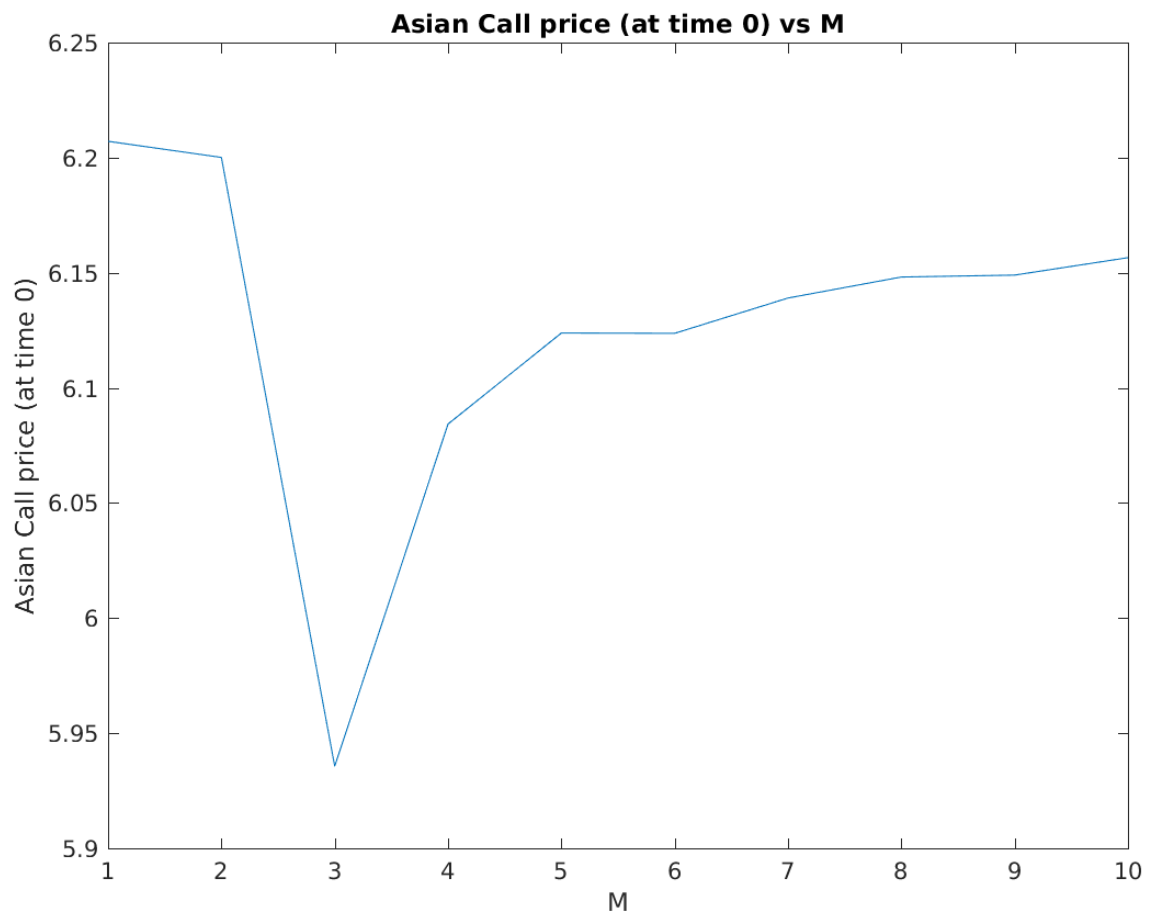
(e) $K = 95$



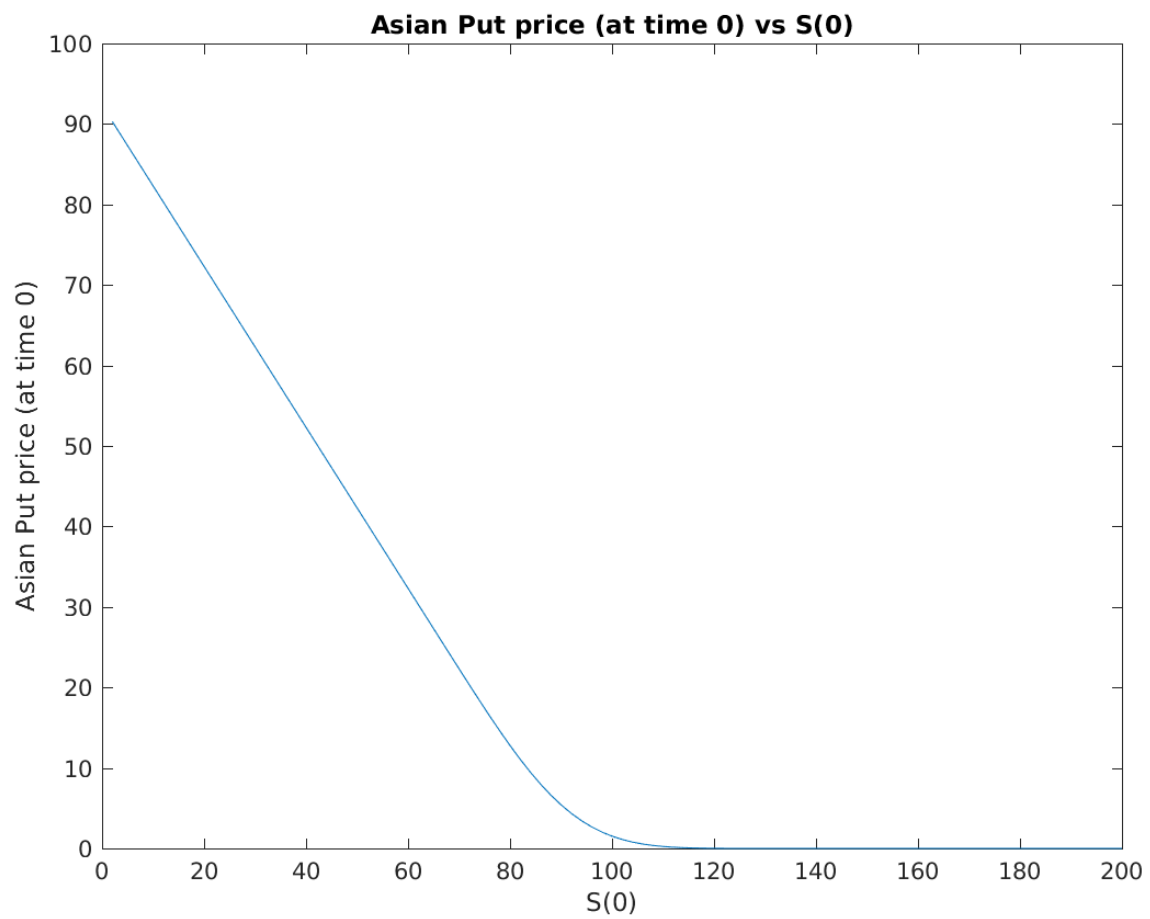
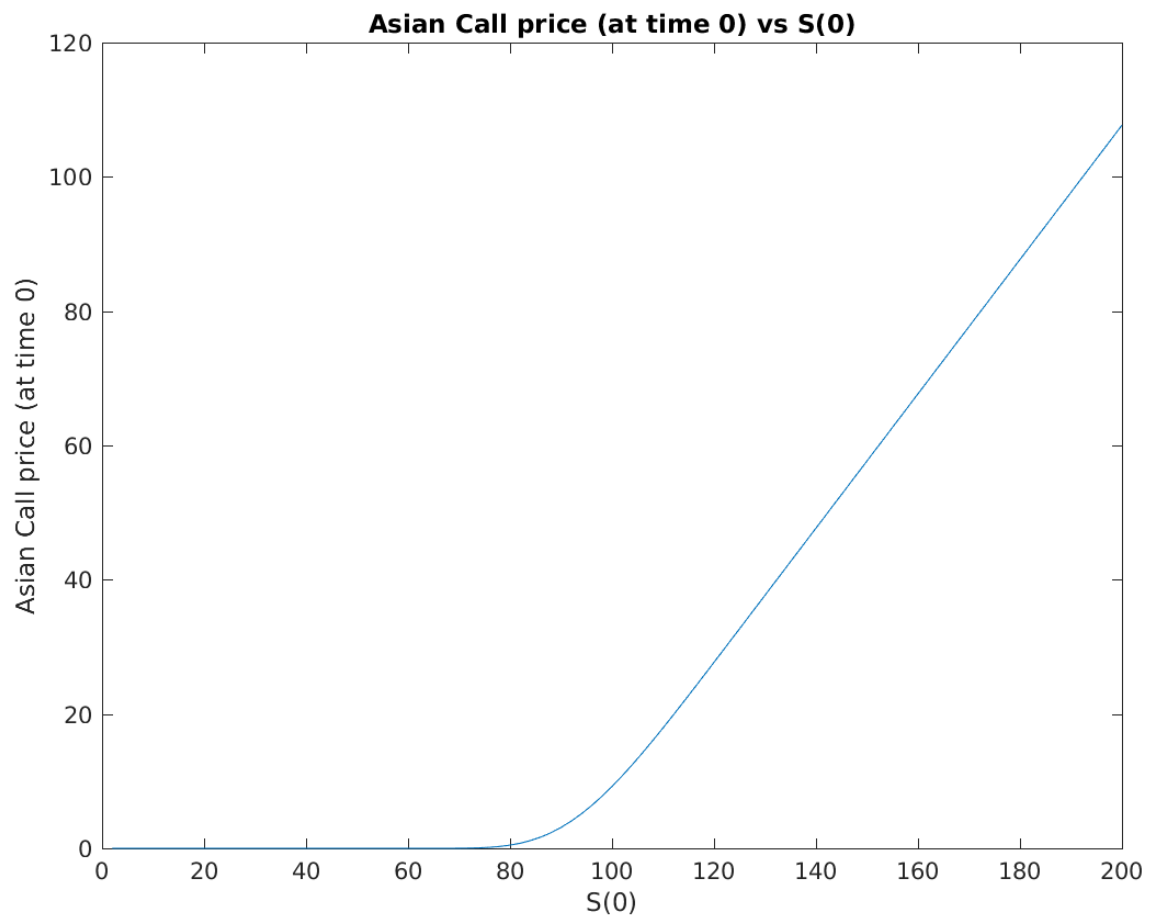
K = 100



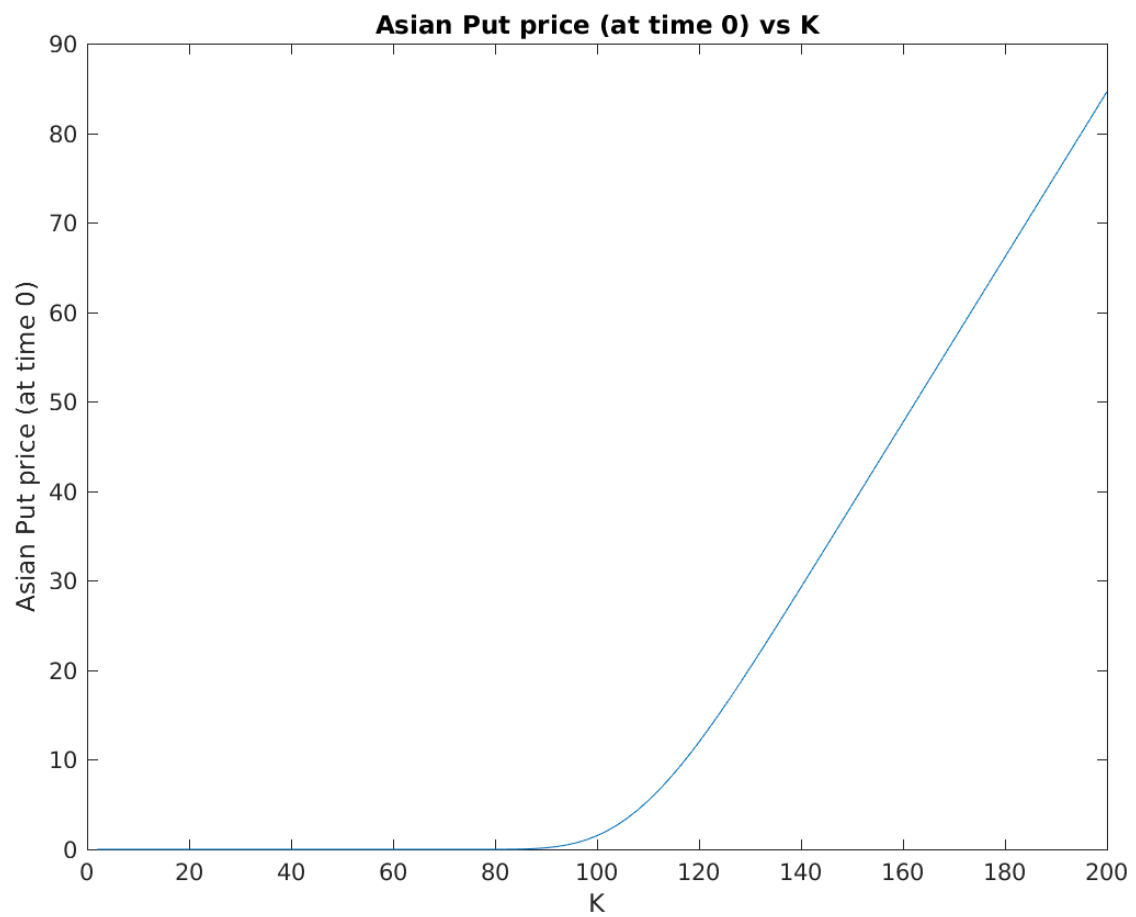
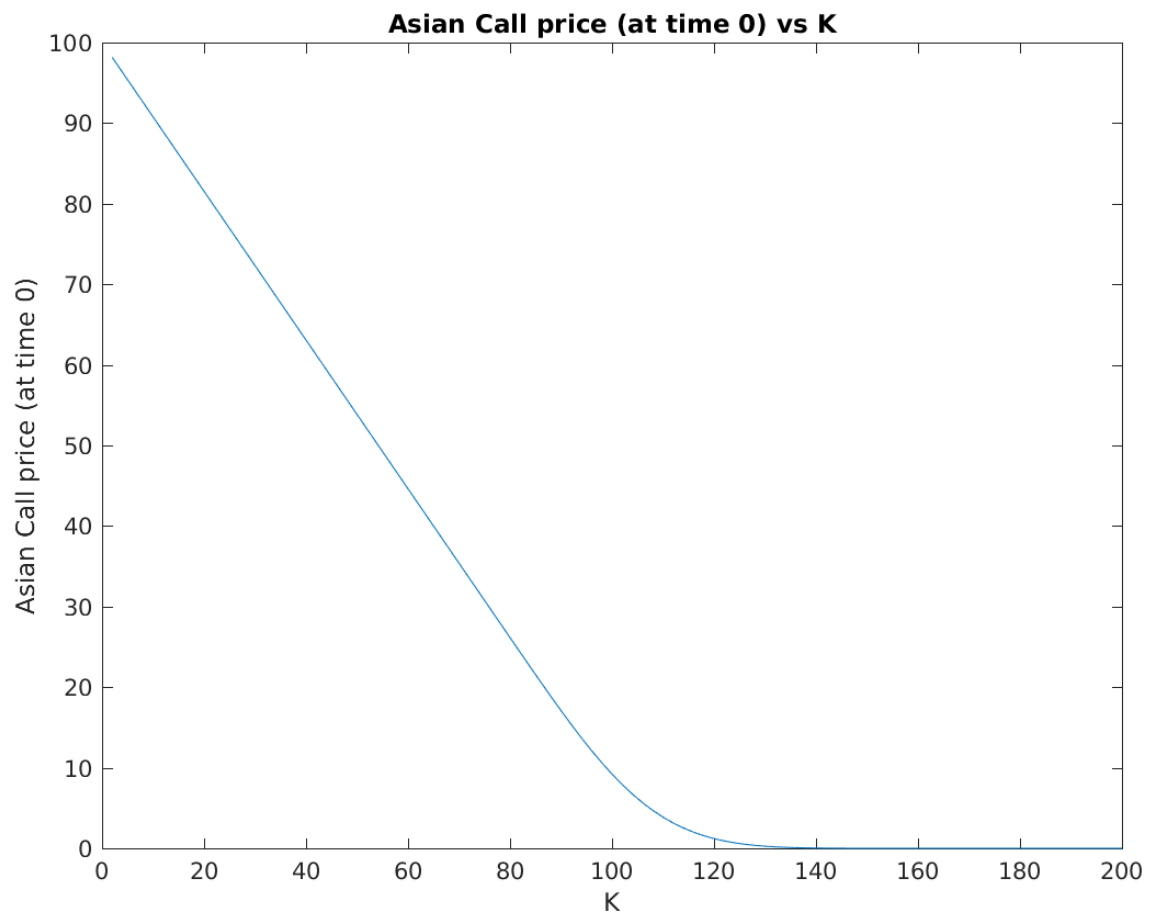
K = 105



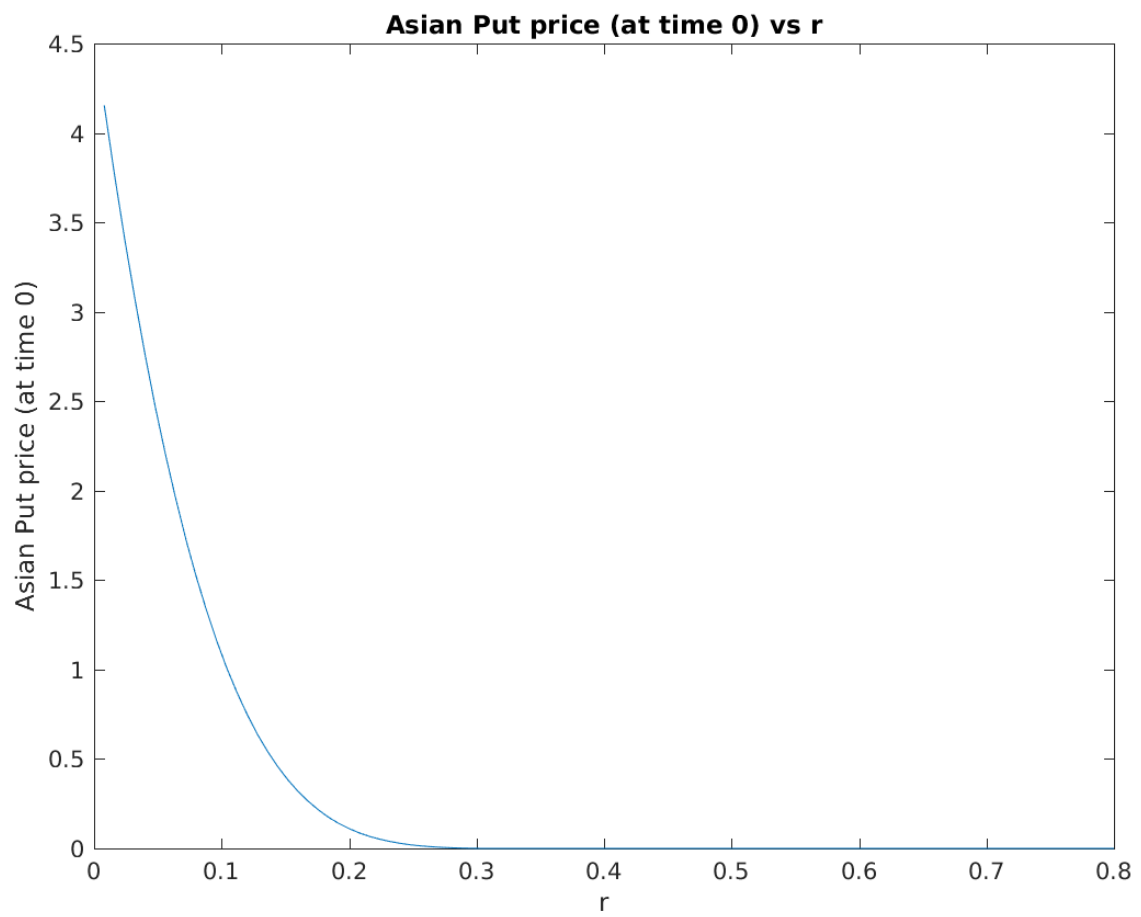
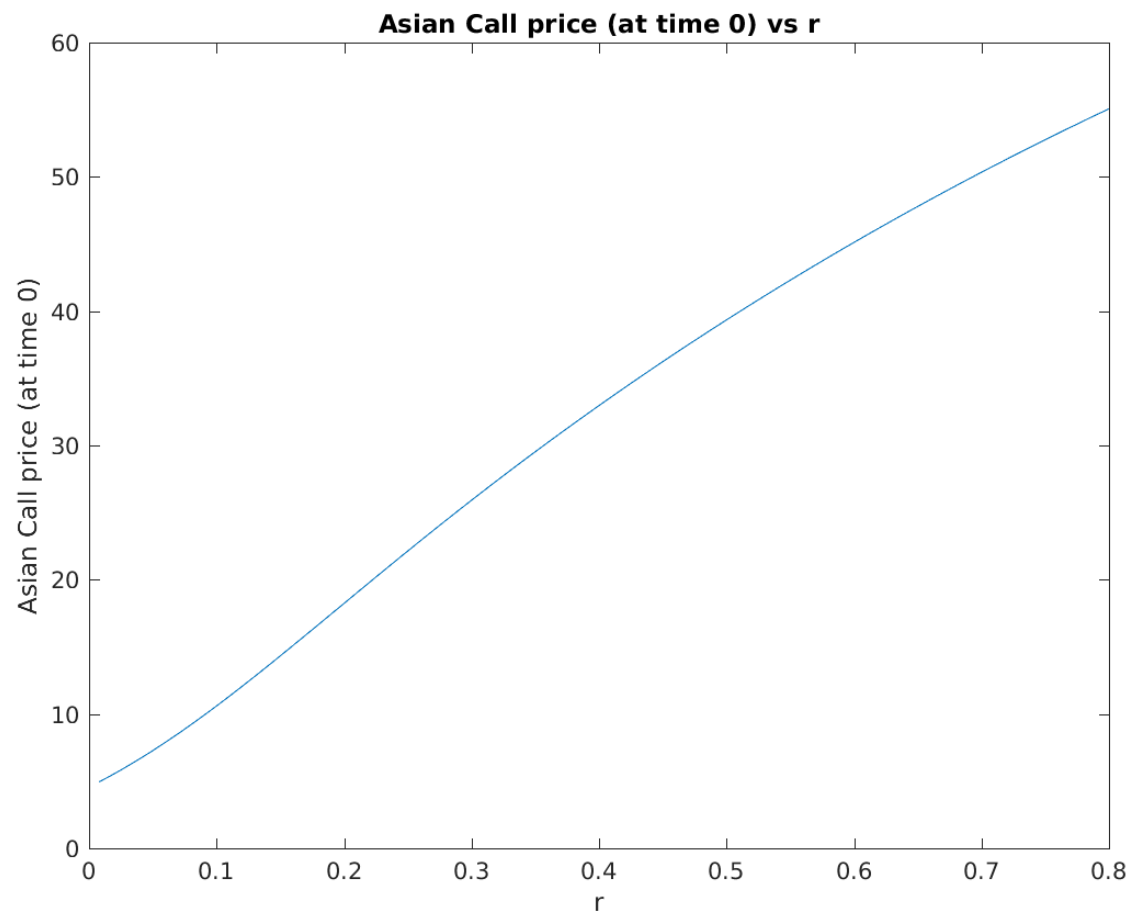
Set 2 (a)



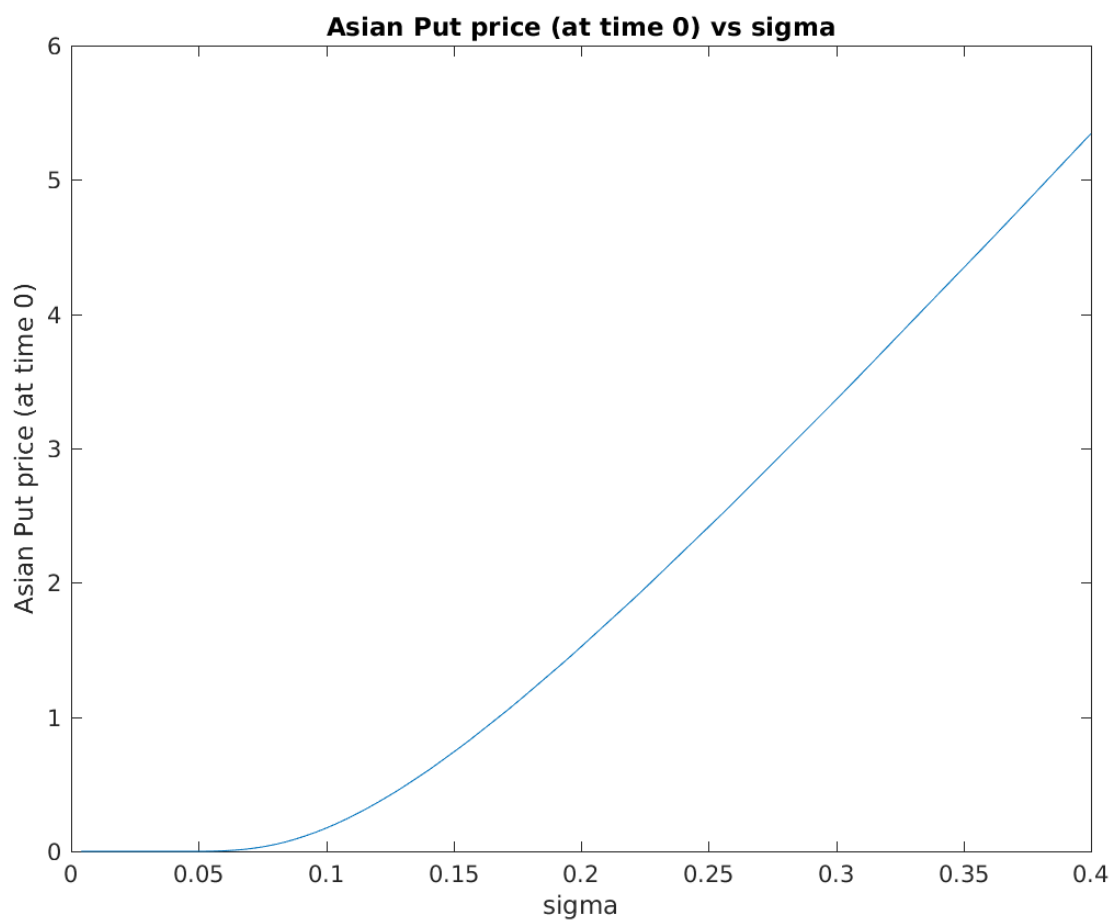
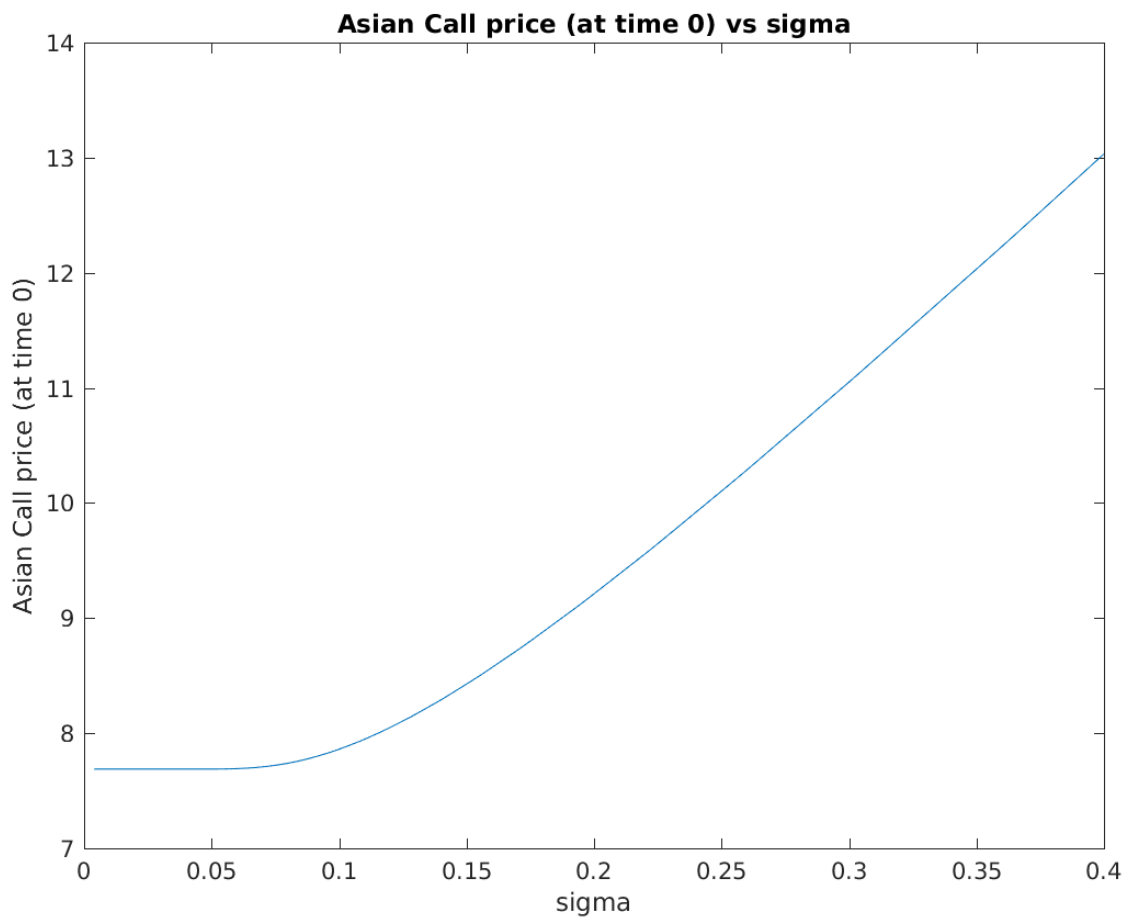
(b)



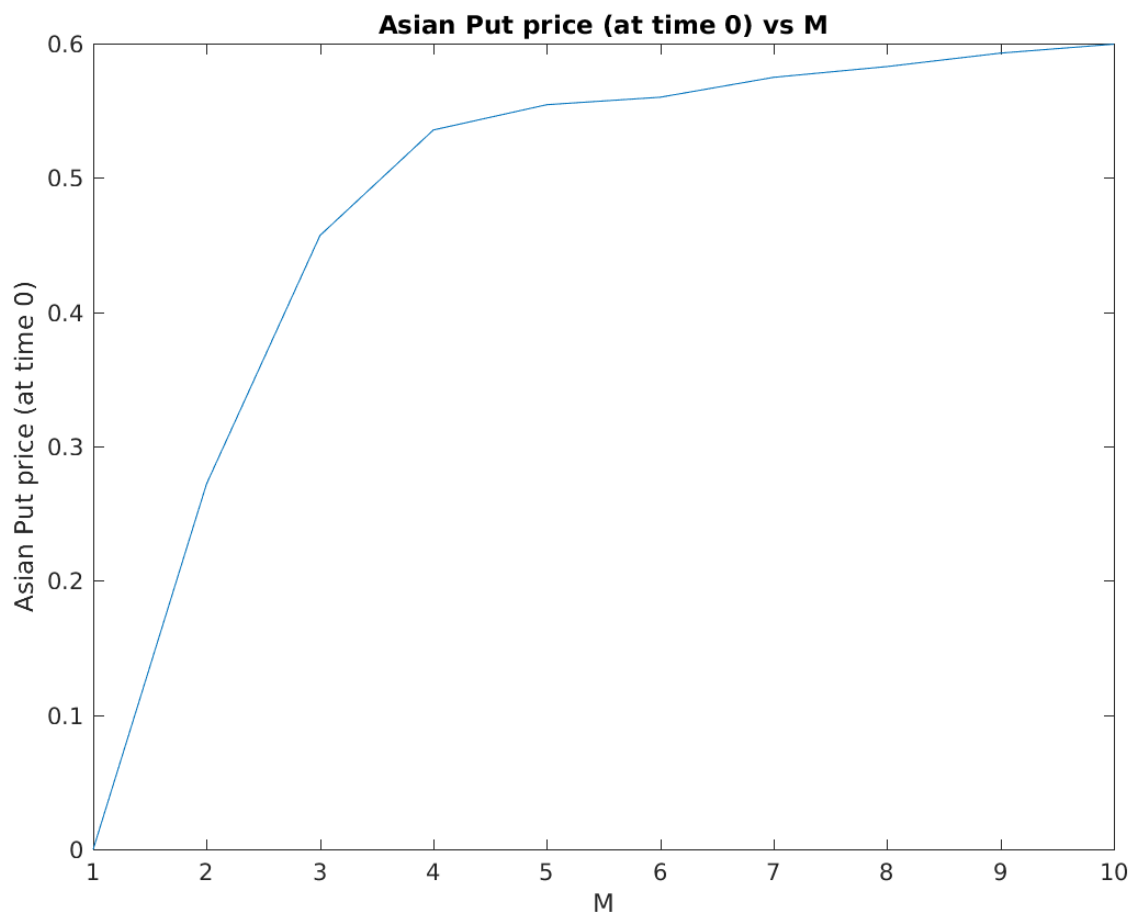
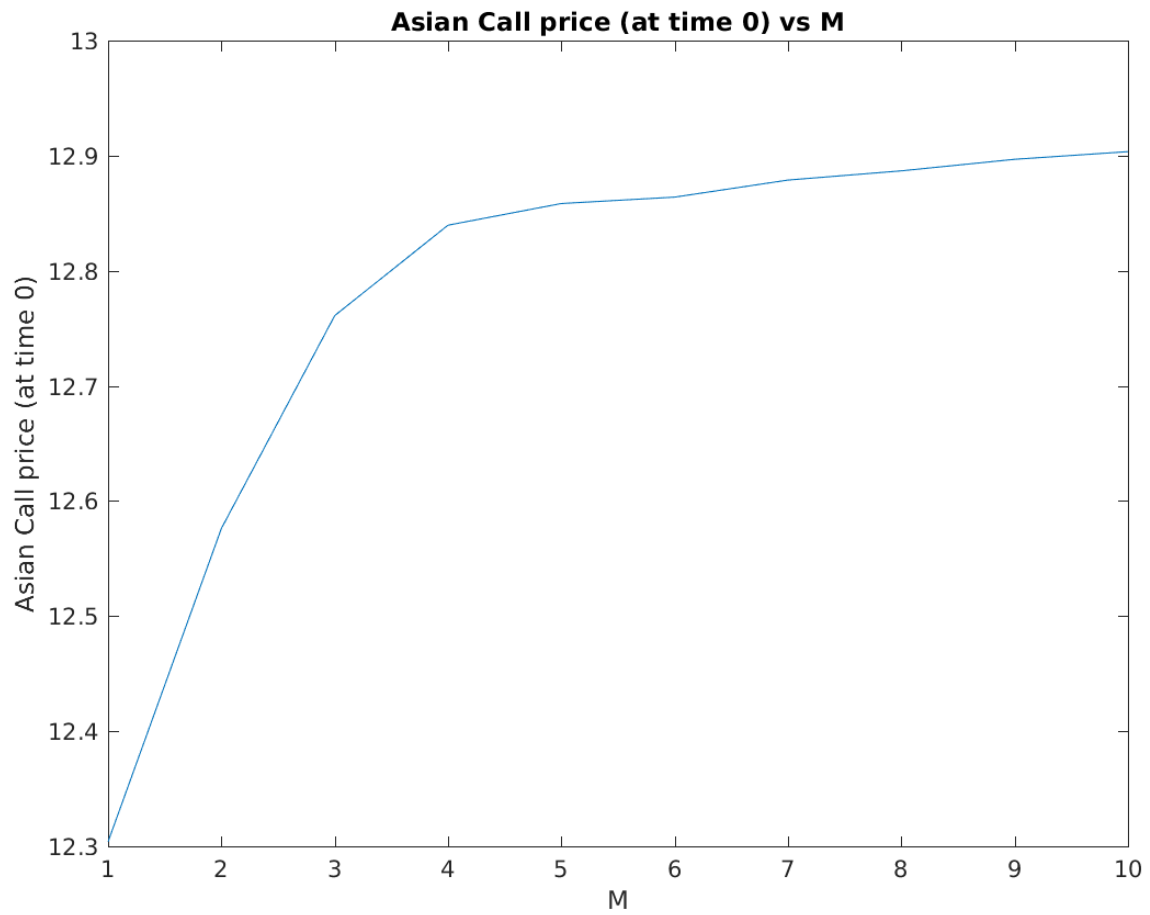
(c)



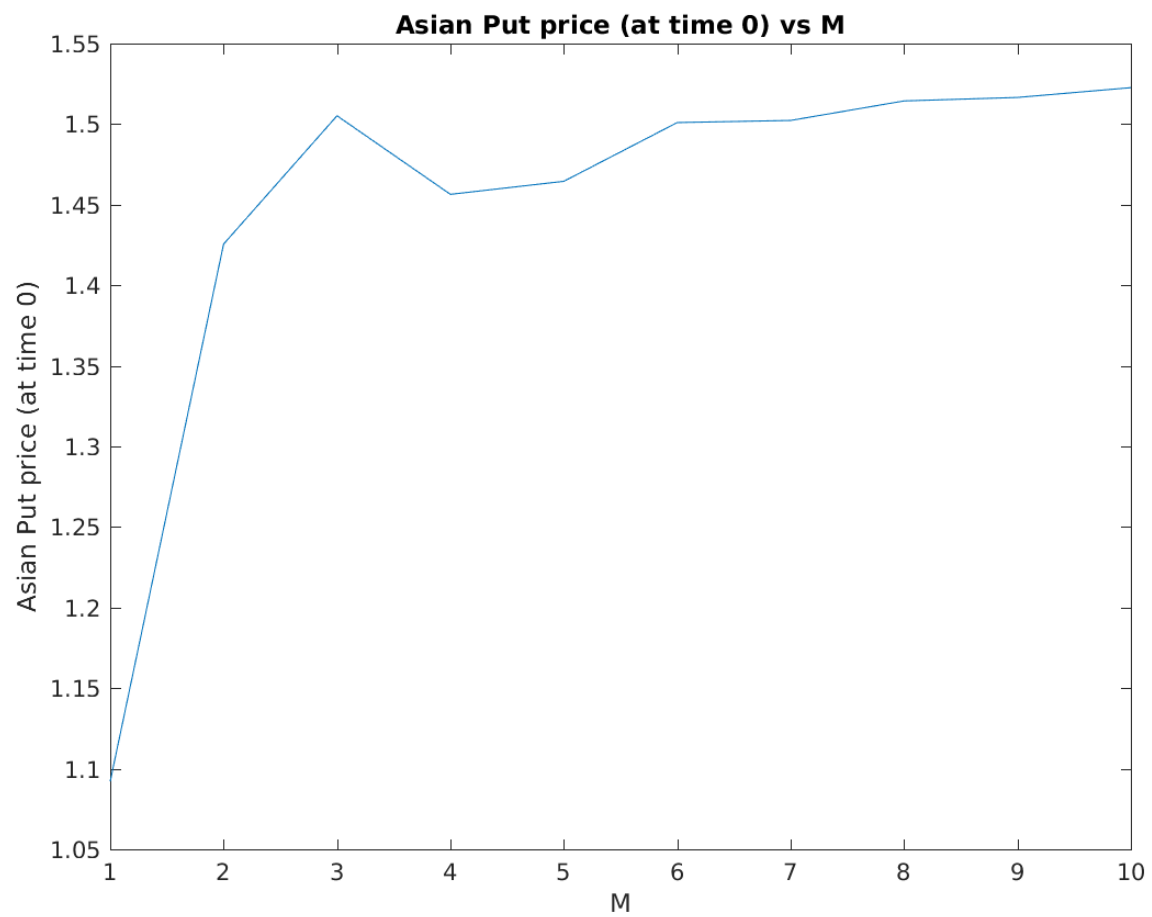
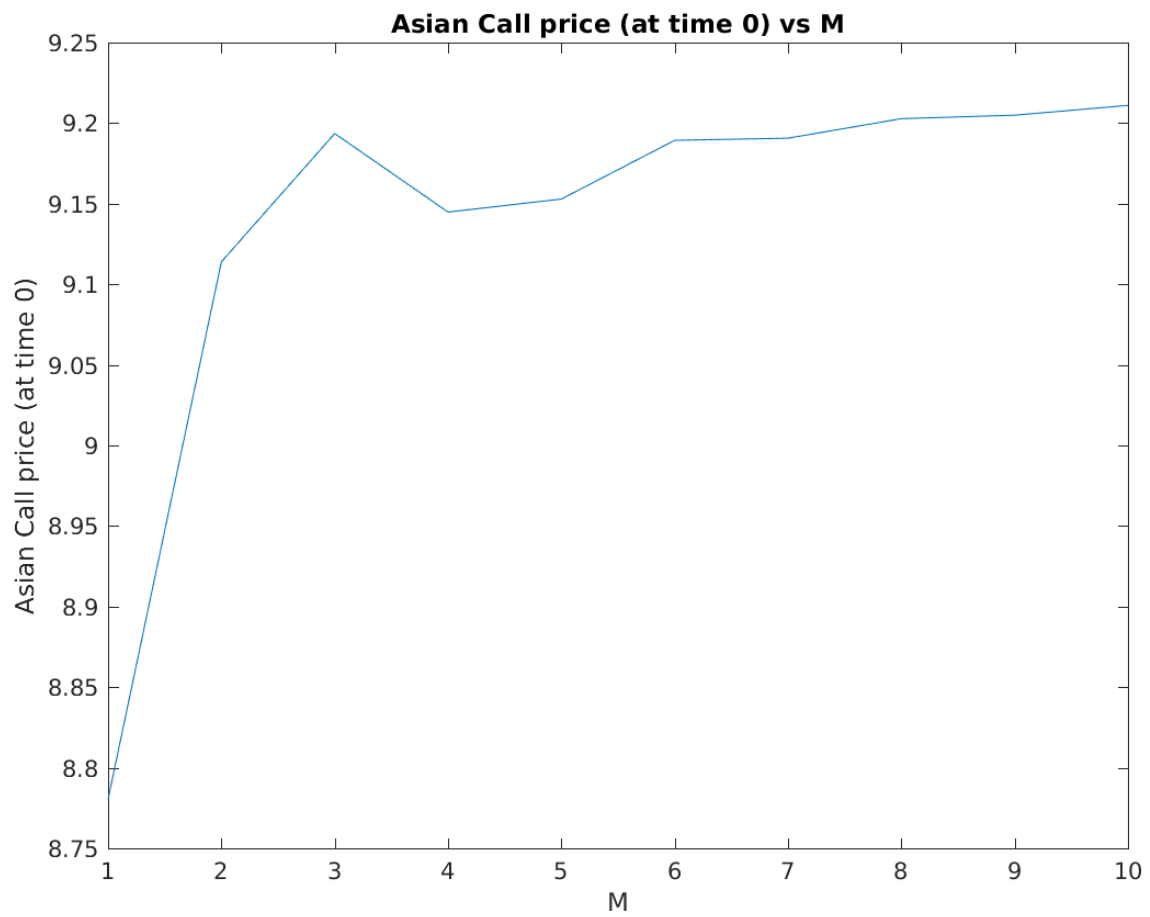
(d)



(e) $K = 95$



K = 100



K = 105

