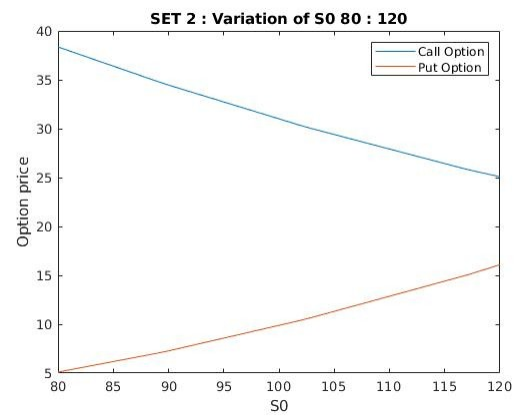
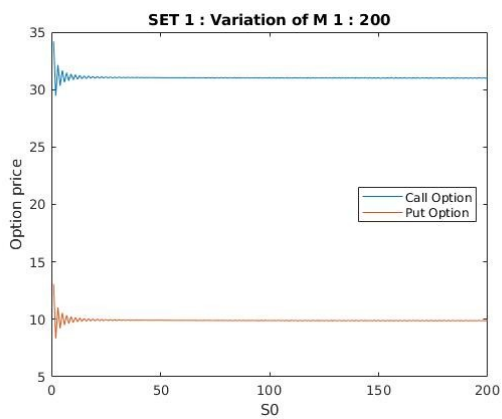
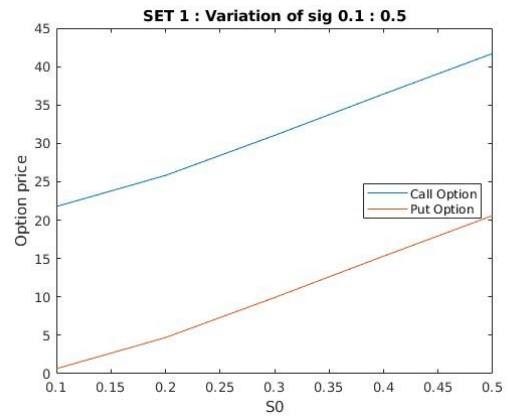
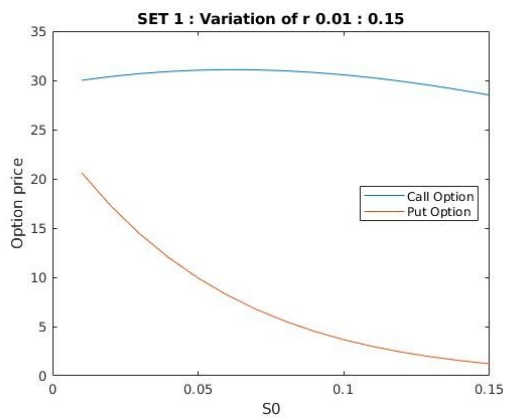
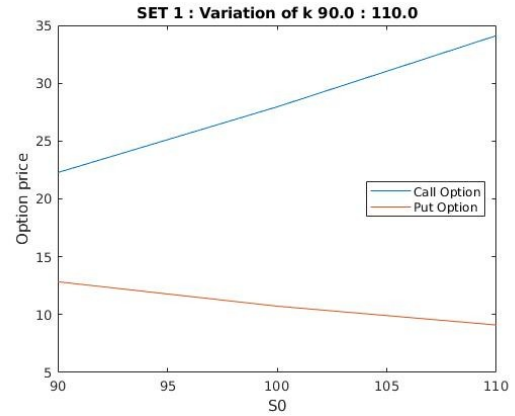
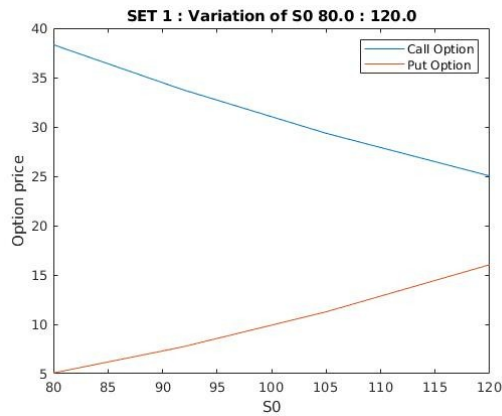


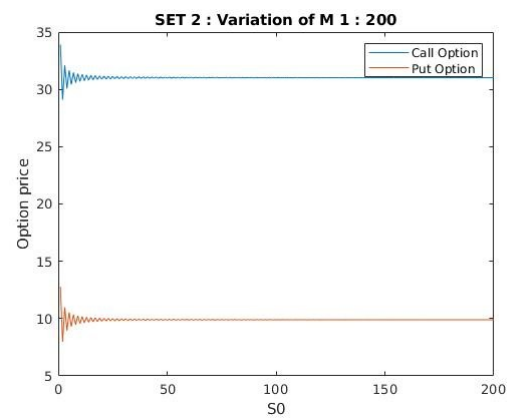
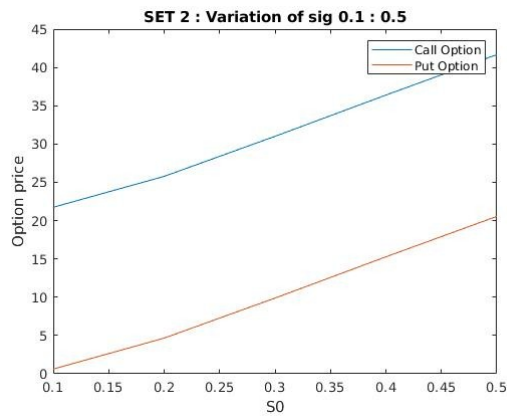
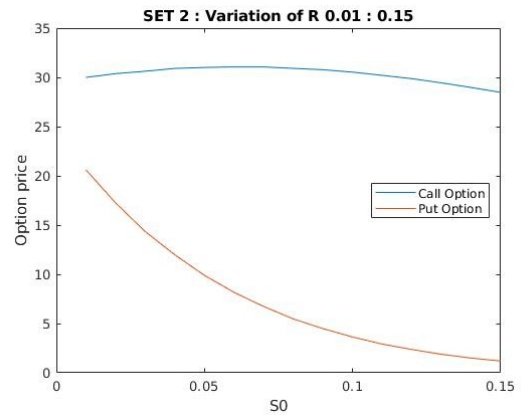
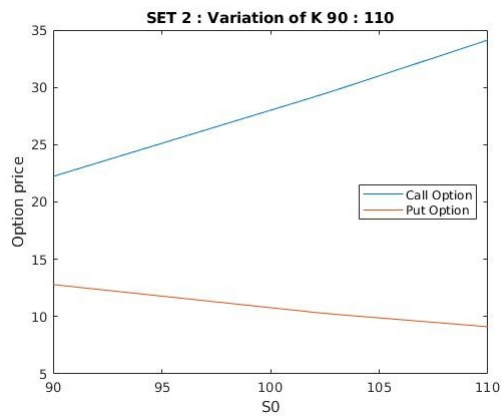
# MA 374 Lab 02

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1)



The call option converges to 31.015 and Put converges to 9.894.



2) The Payoff function taken for Call is :  $\max(0, S(M) - \min(S(i)))$  and Put is  $\max(0, \max(S(i)) - S(M))$ .

