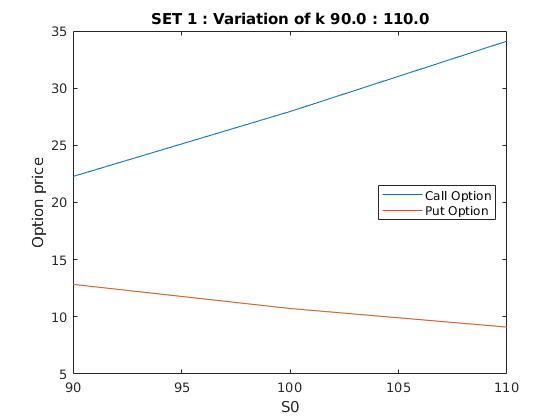
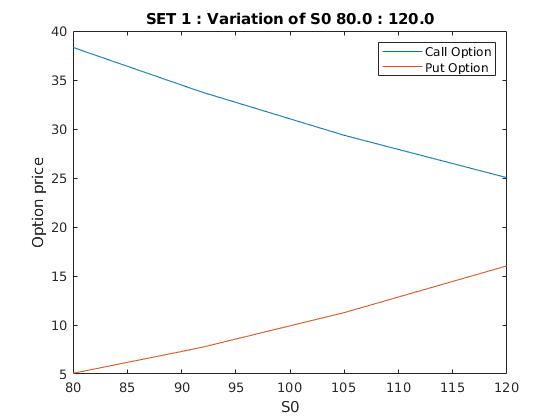
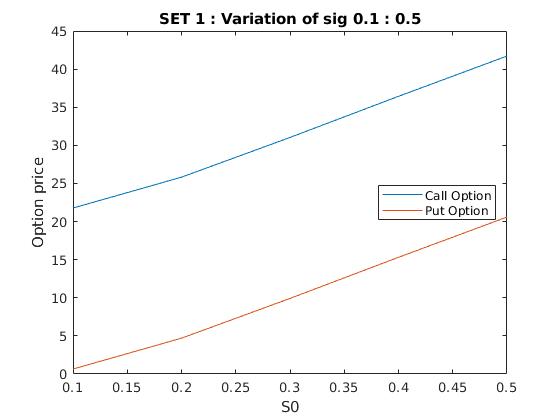
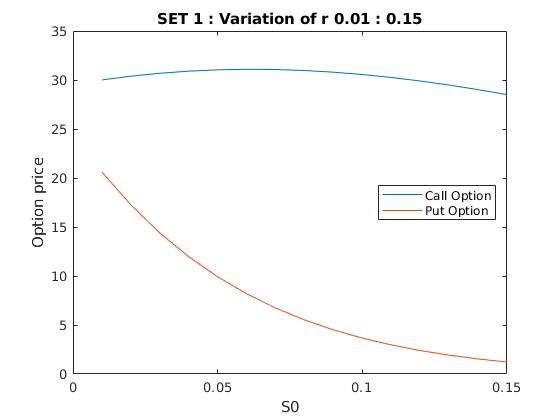
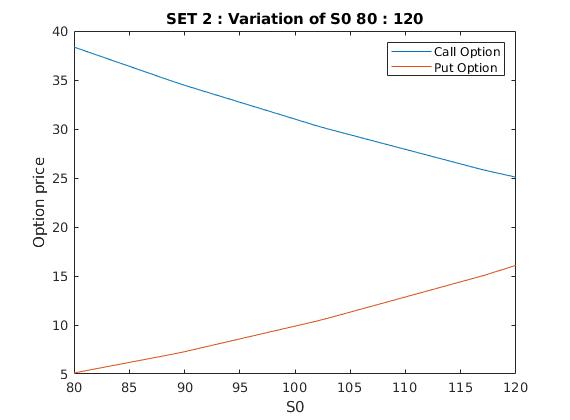
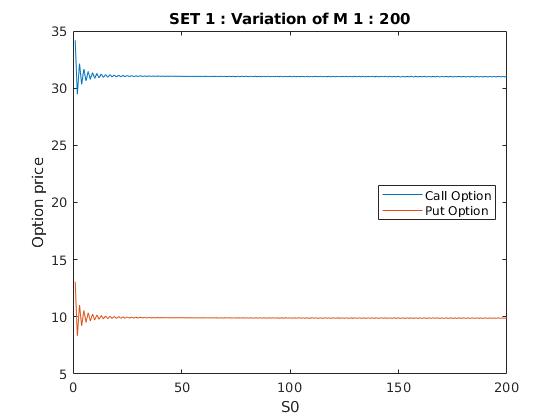
**MA 374 Lab 02**

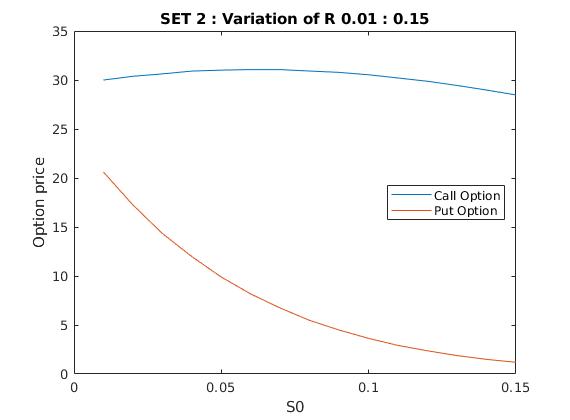
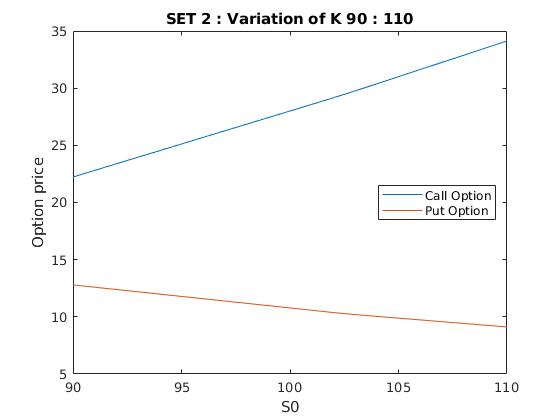
Deepak Kumar Gouda | 160123054

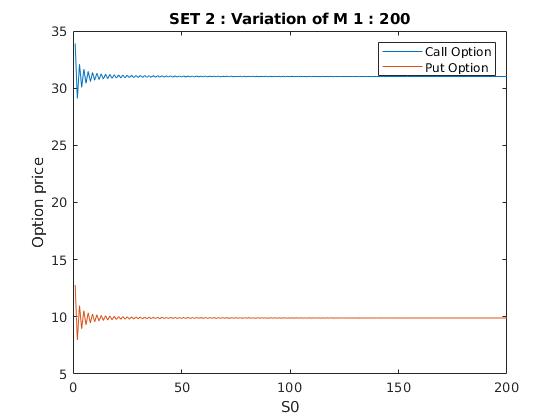
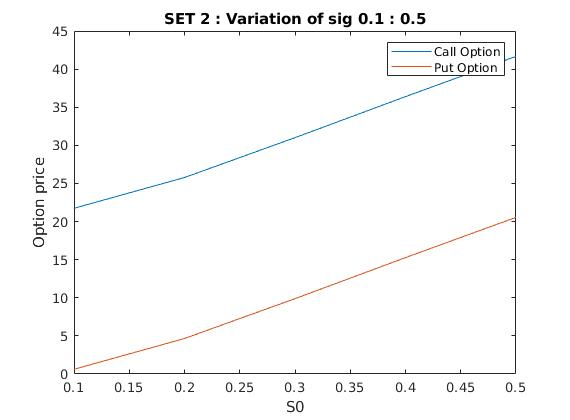
1)





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)).

