

# Financial Engineering Lab (MA374)

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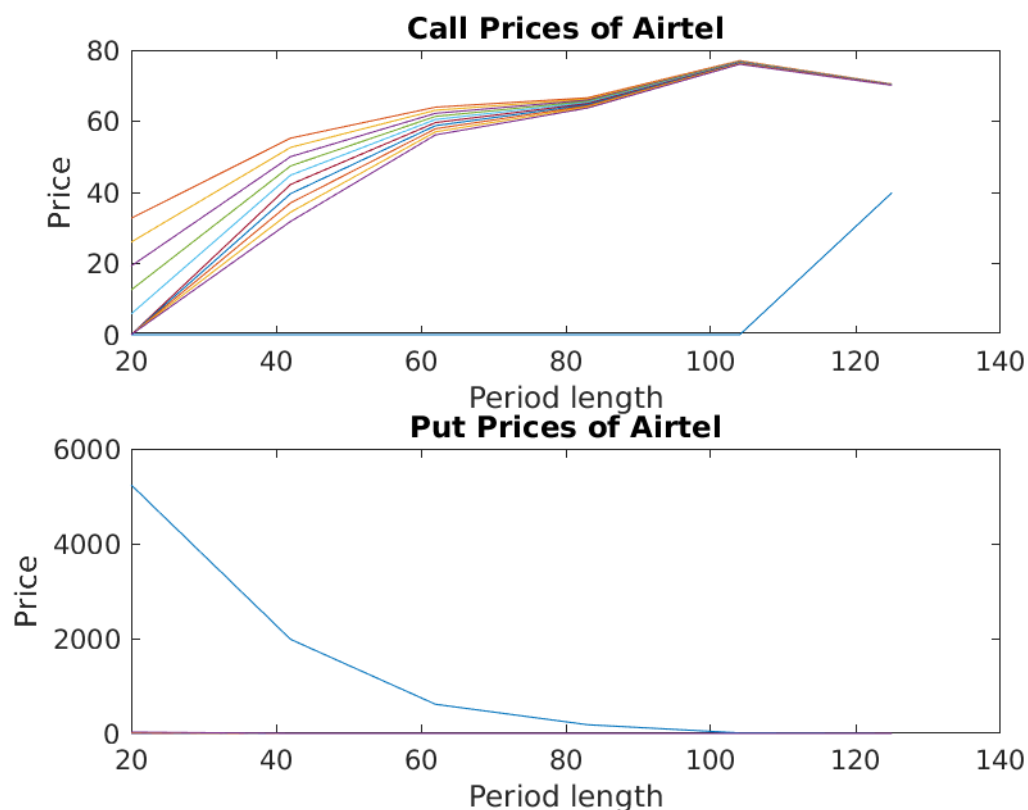
Assignment - 8  
(04 April 2019)

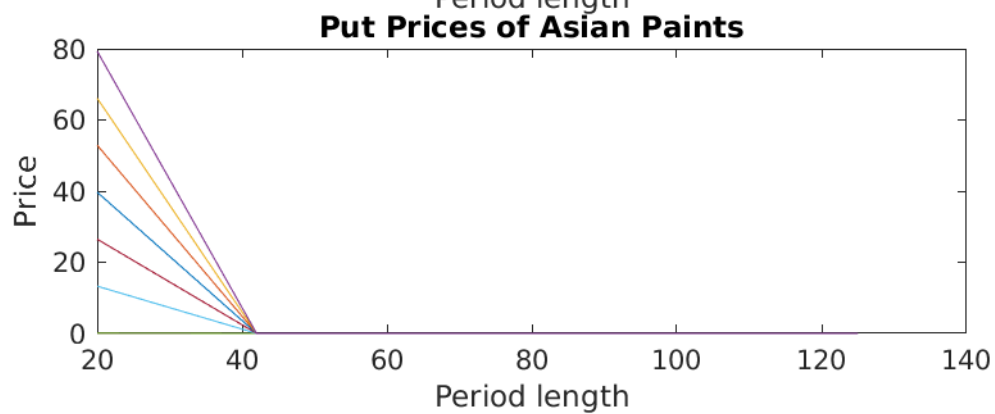
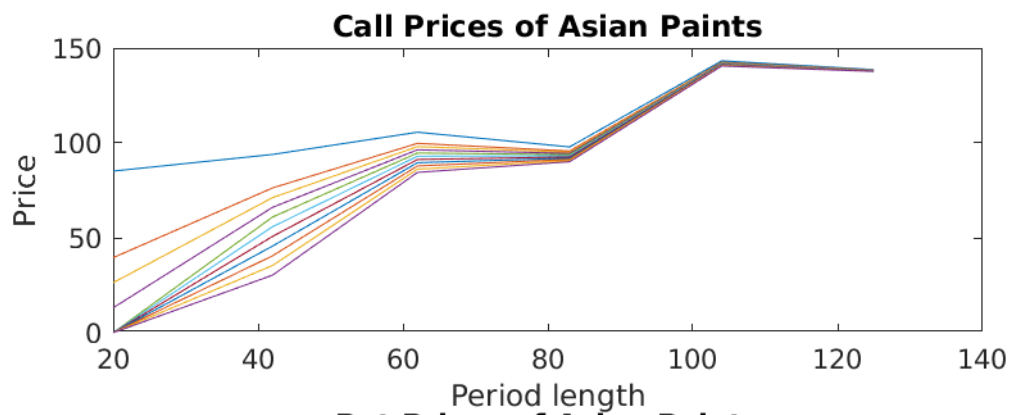
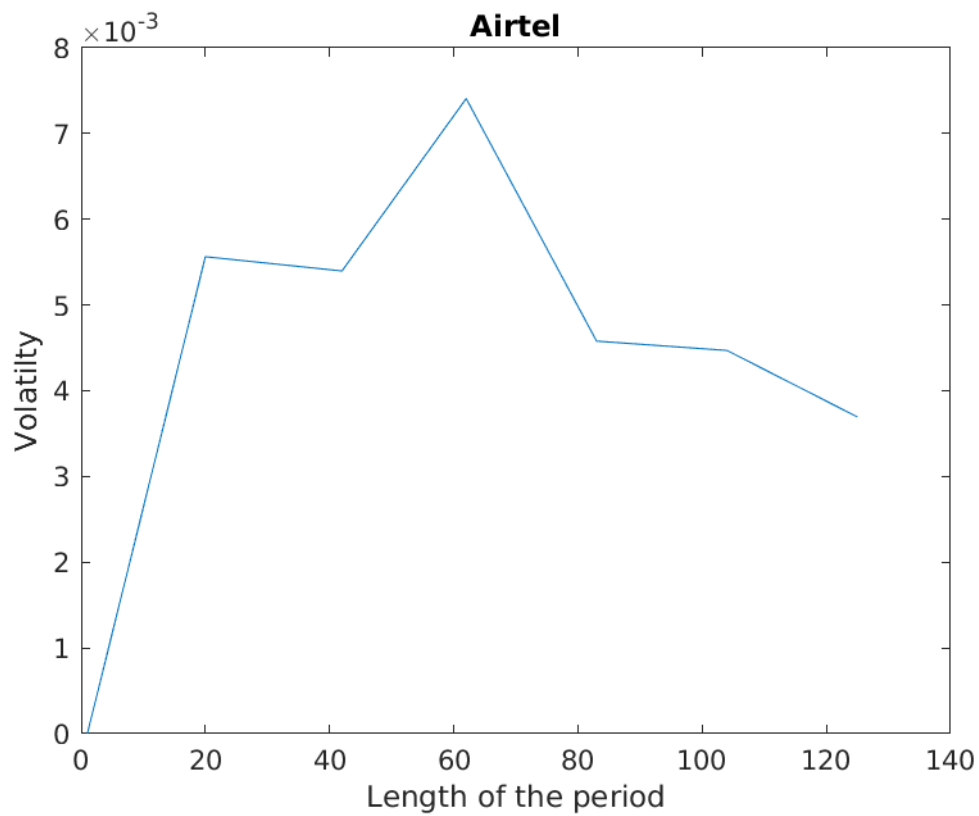
## ♦ Question 1

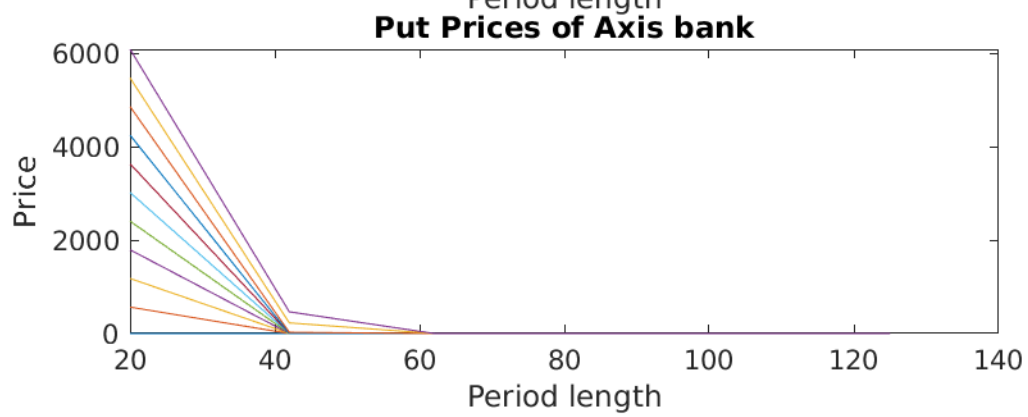
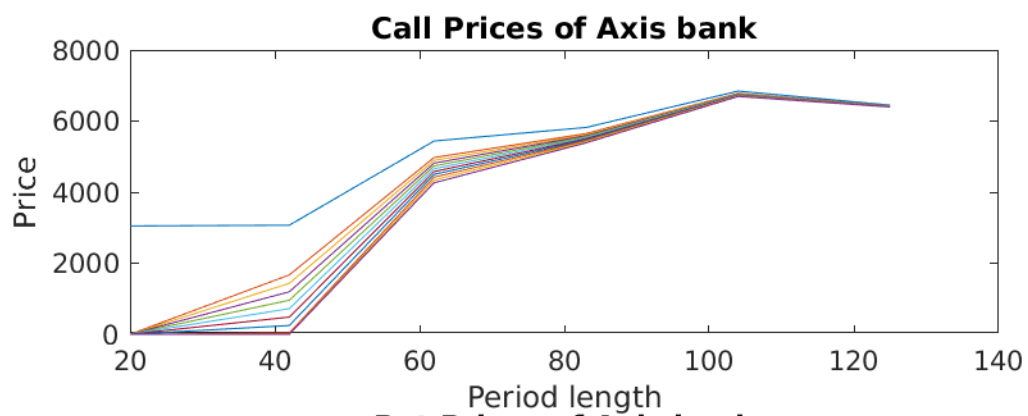
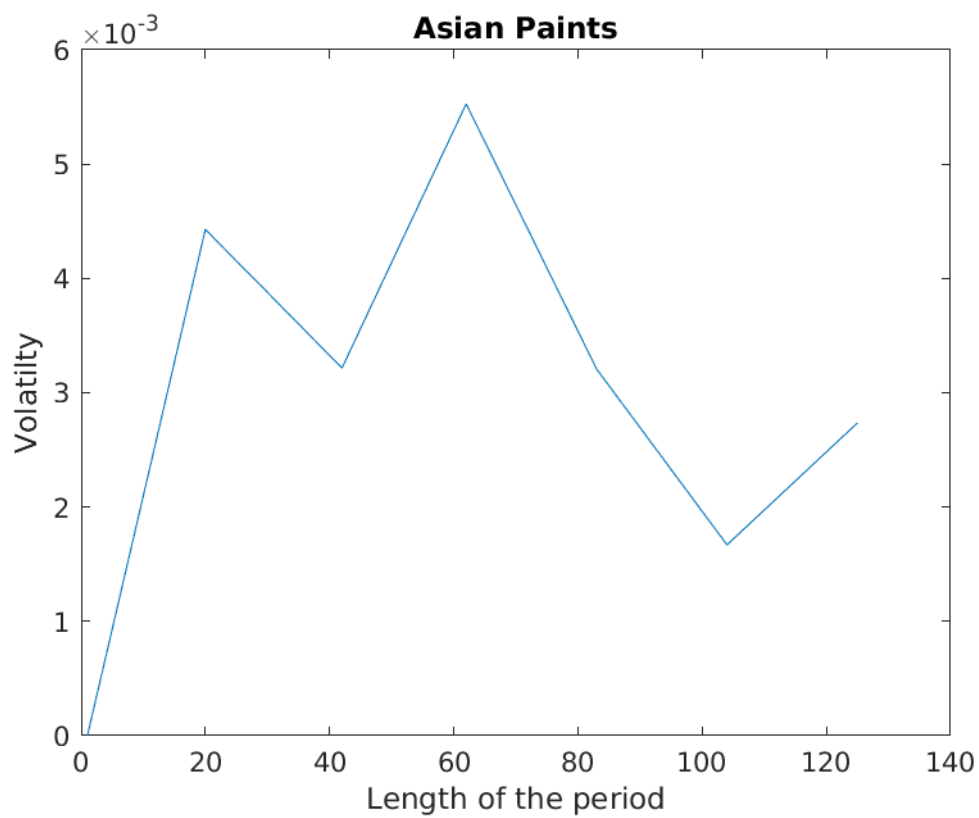
(a) The volatilities corresponding to the alphabetical ordering of stocks corresponding to each category -

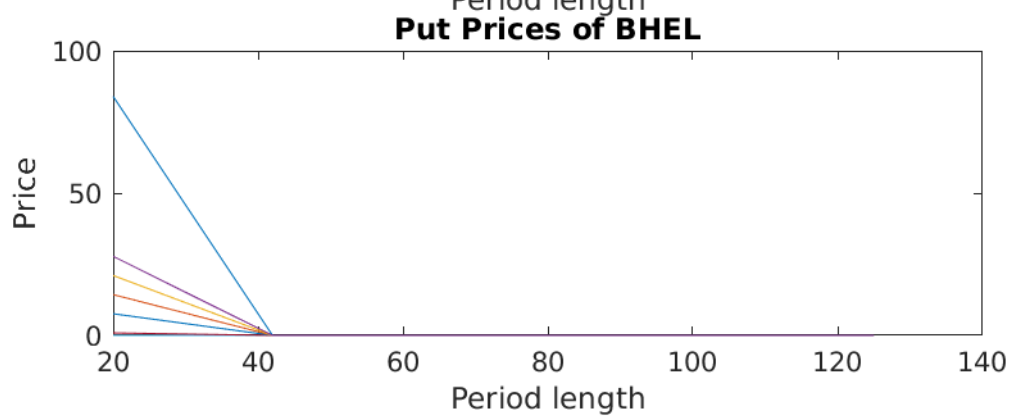
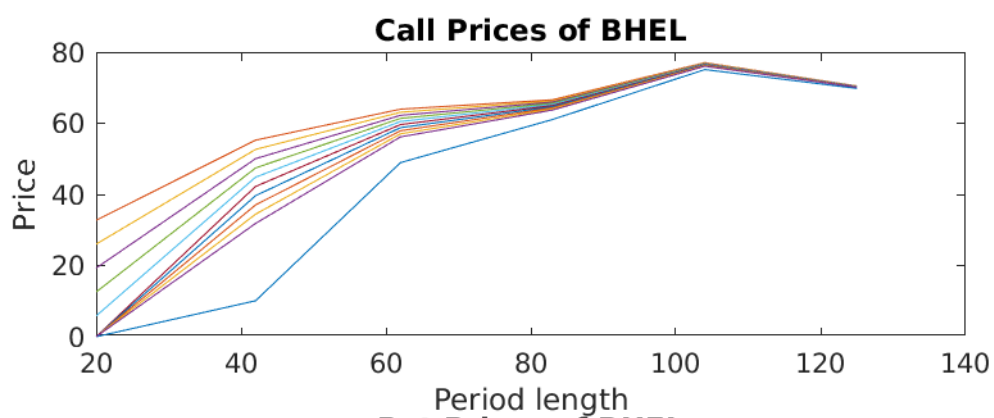
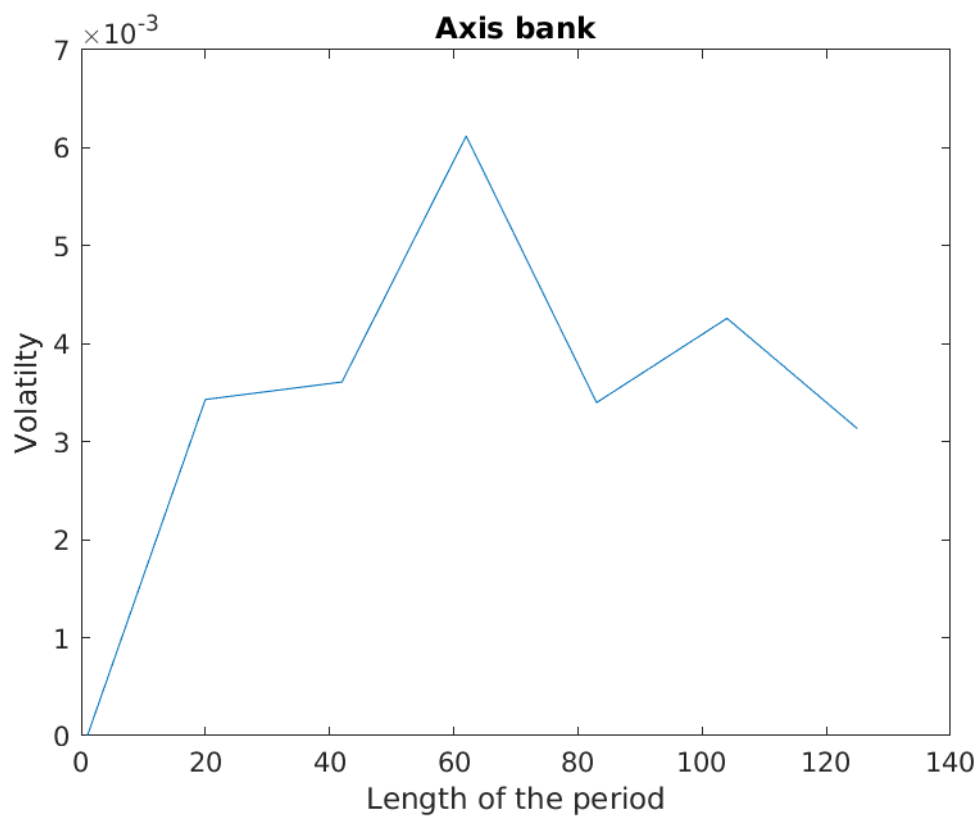
NSE Stocks	BSE Stocks
0.005428	0.0055634
0.0034536	0.0044284
0.0032153	0.0034313
0.0042992	0.0033054
0.0044922	0.0024236
0.0042781	0.0030449
0.0037976	0.0030427
0.003851	0.0048918
0.0039759	0.0036659
0.0037377	0.0040508

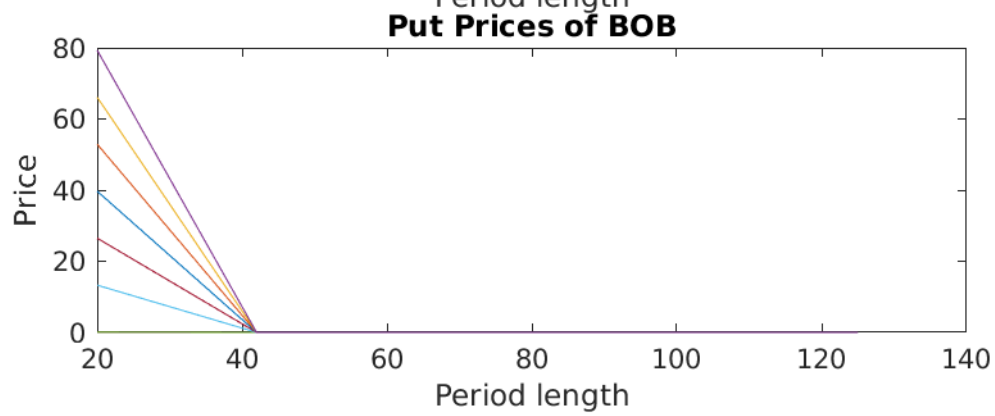
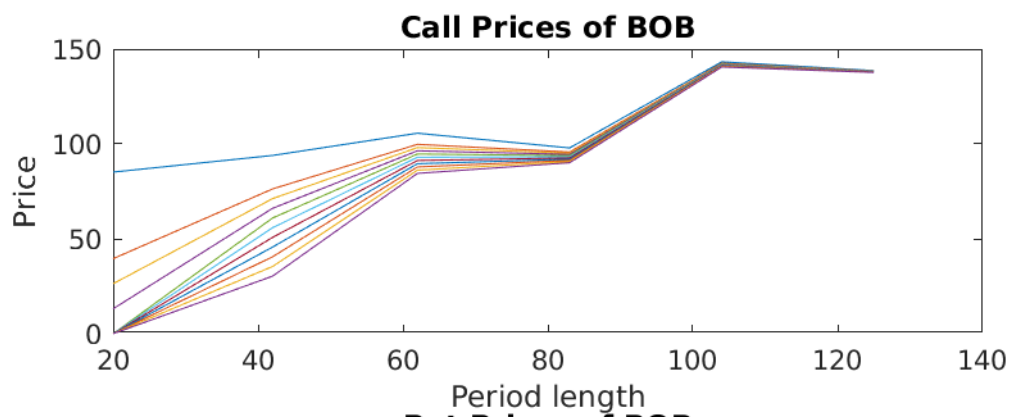
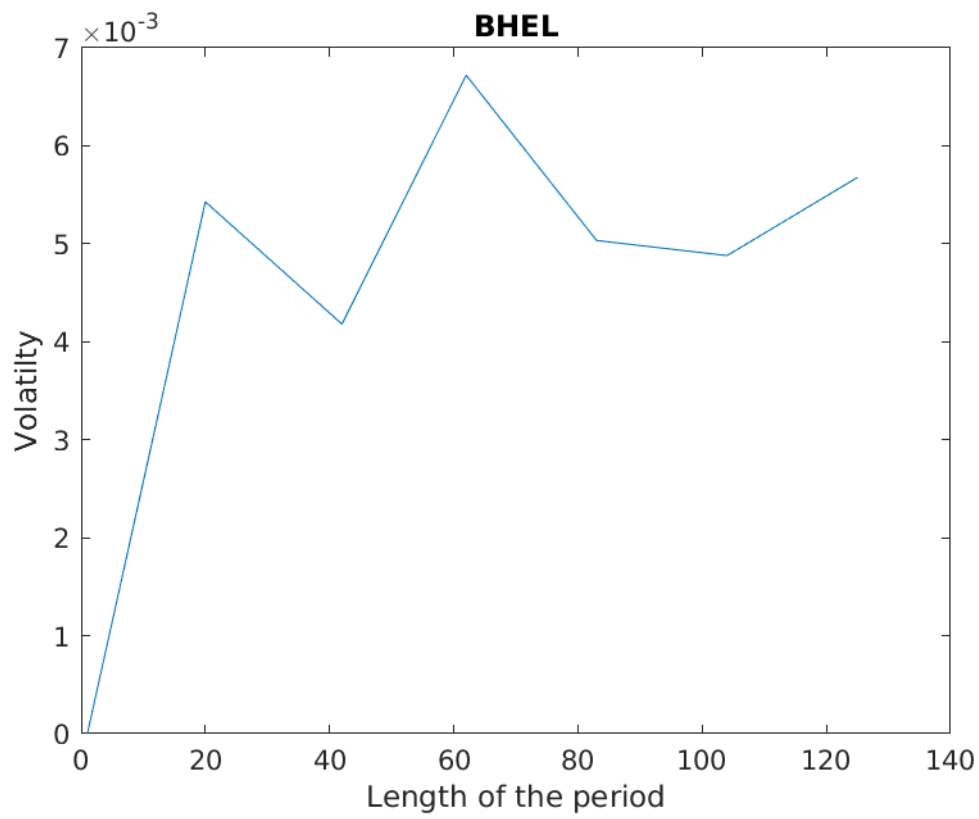
(b) and (c) part -

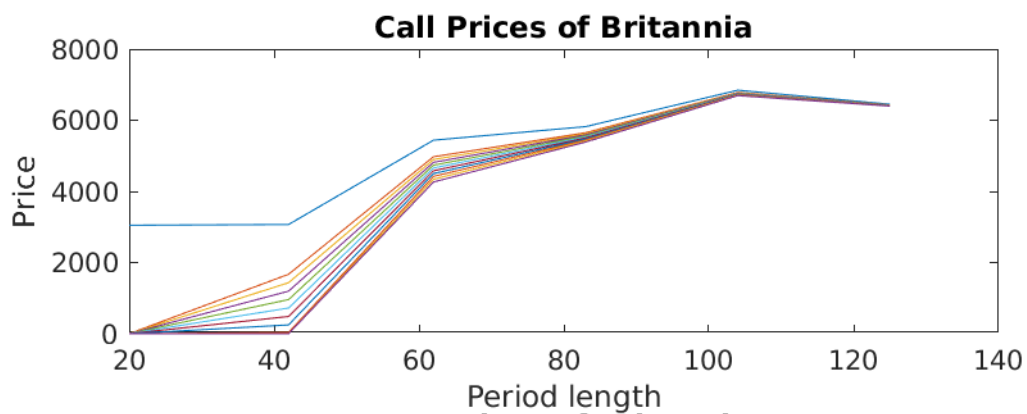
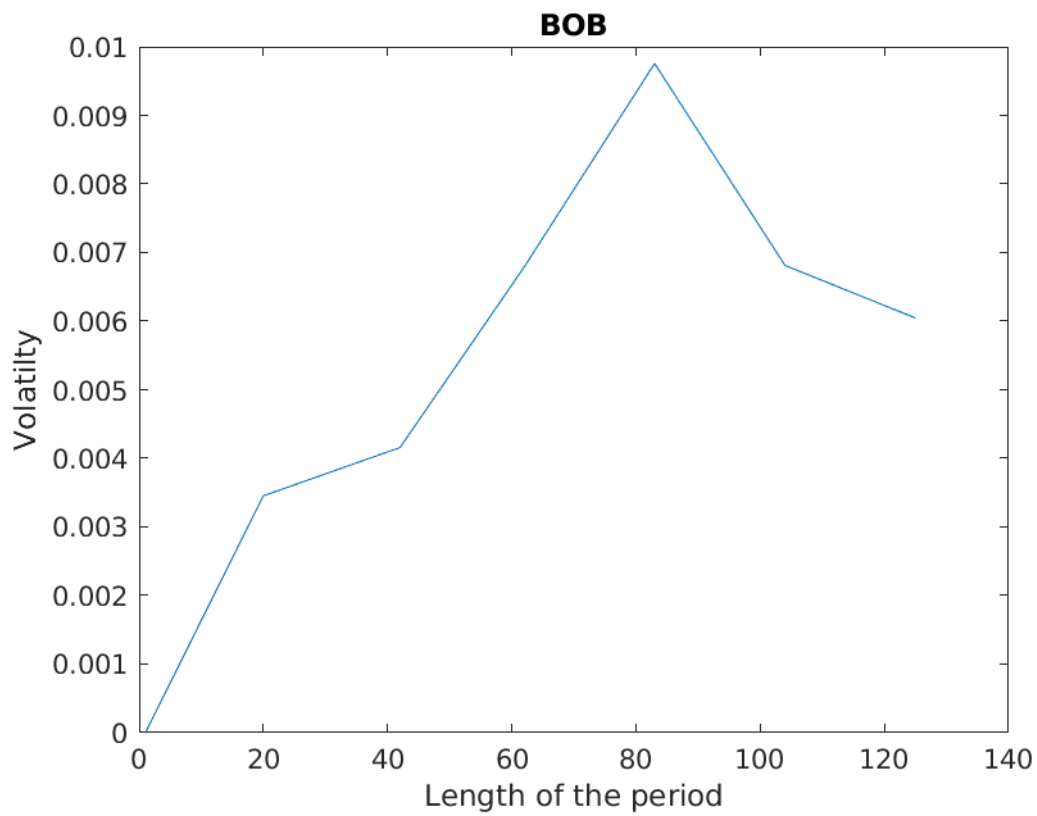


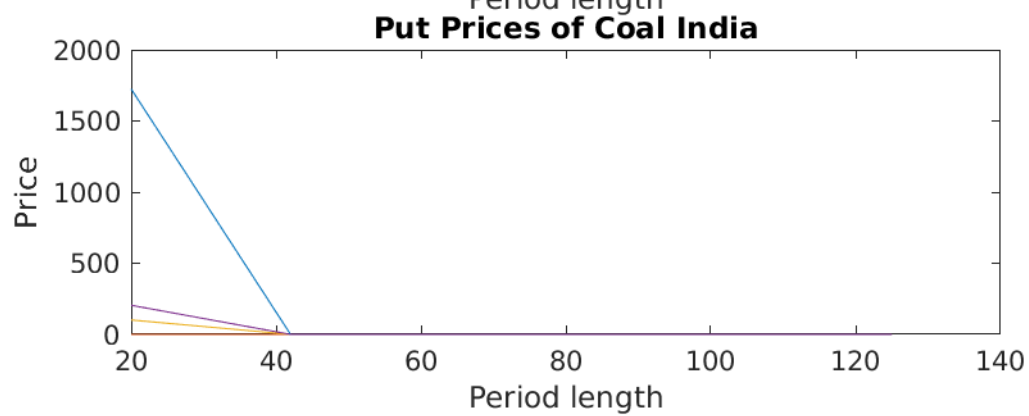
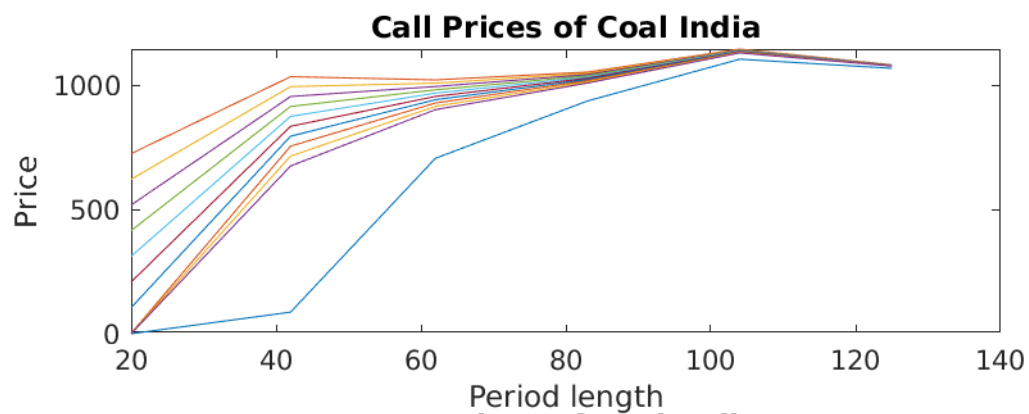
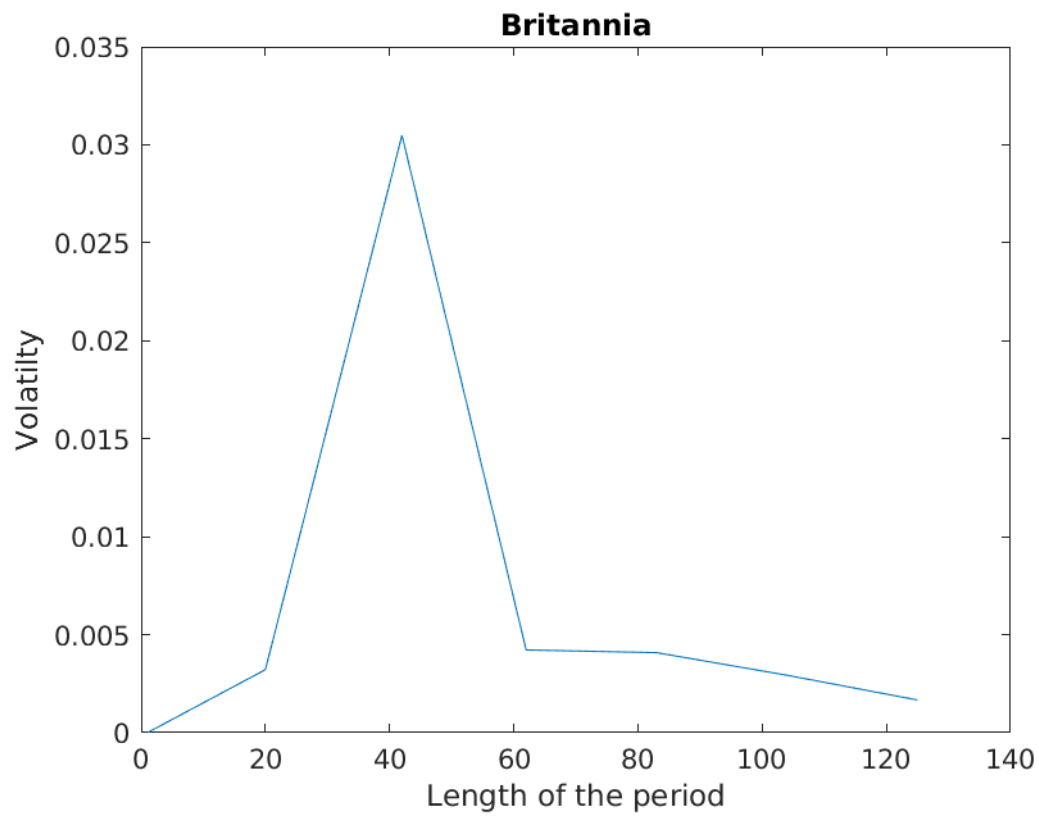




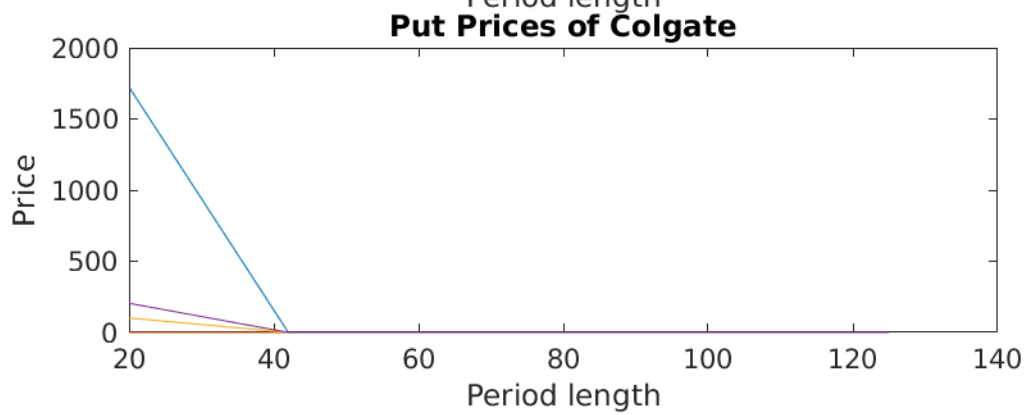
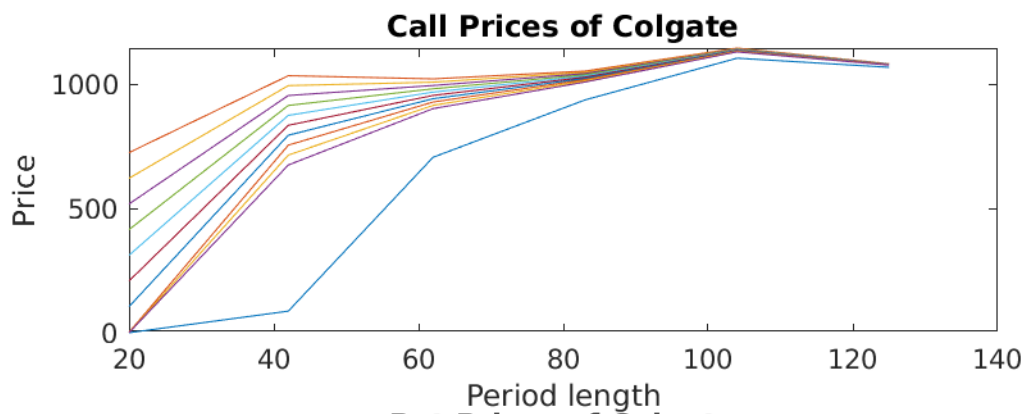
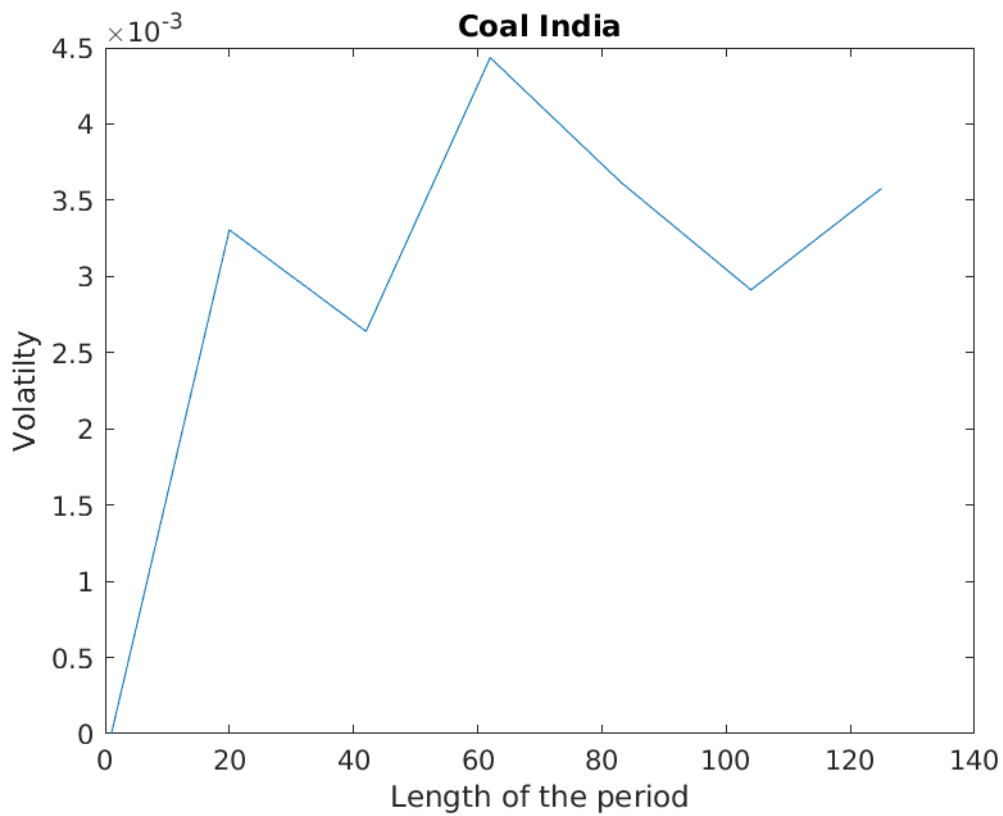


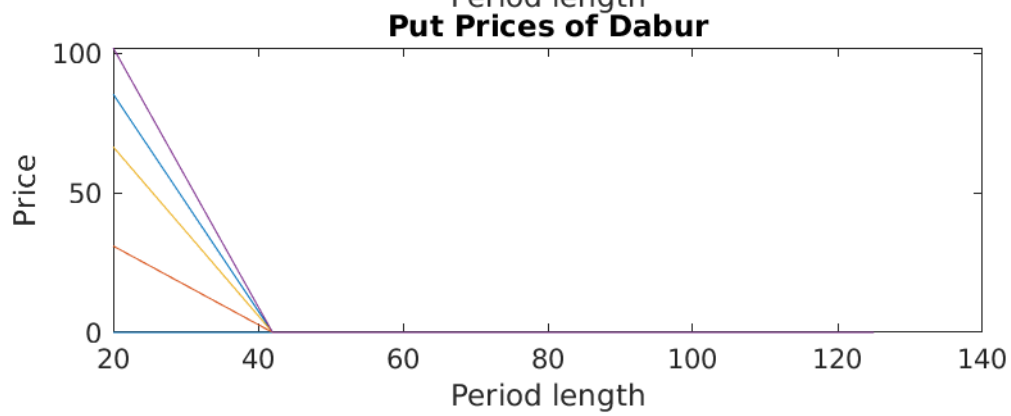
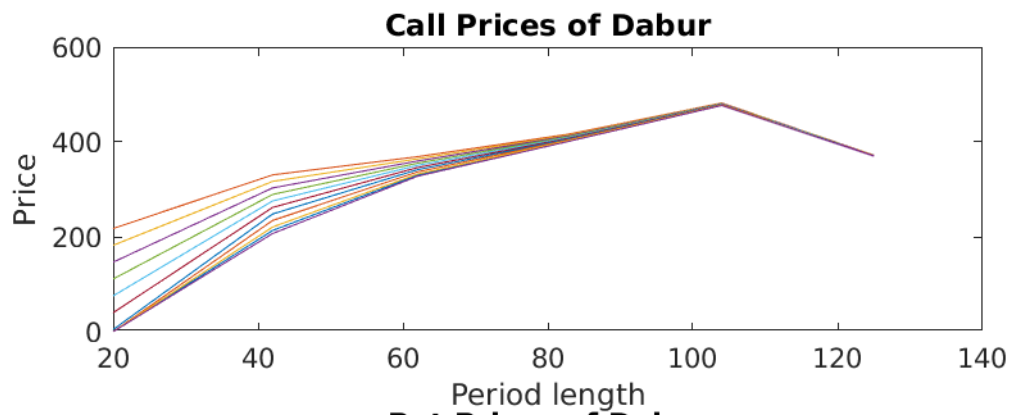
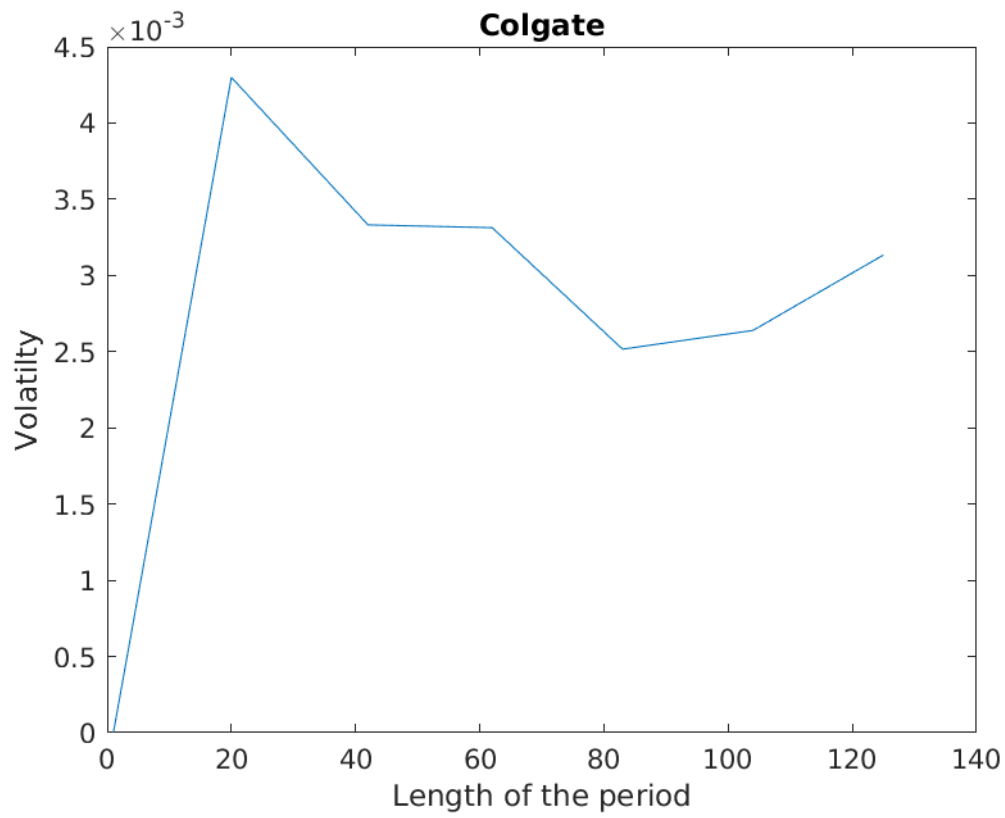


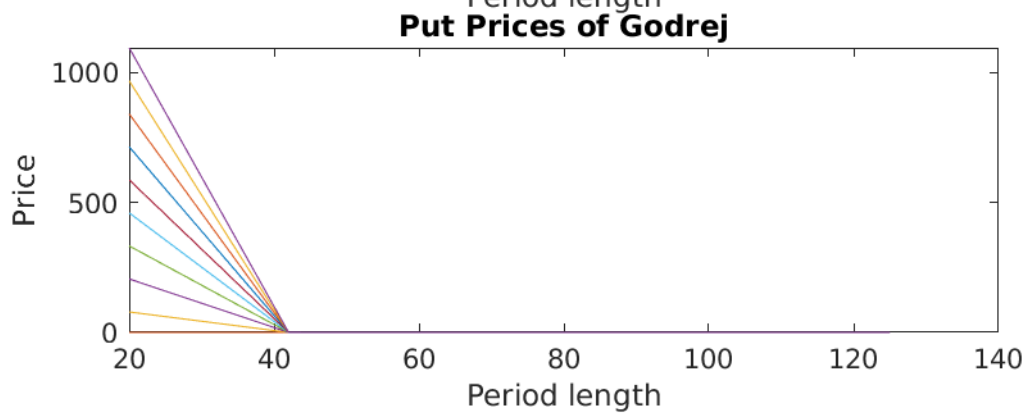
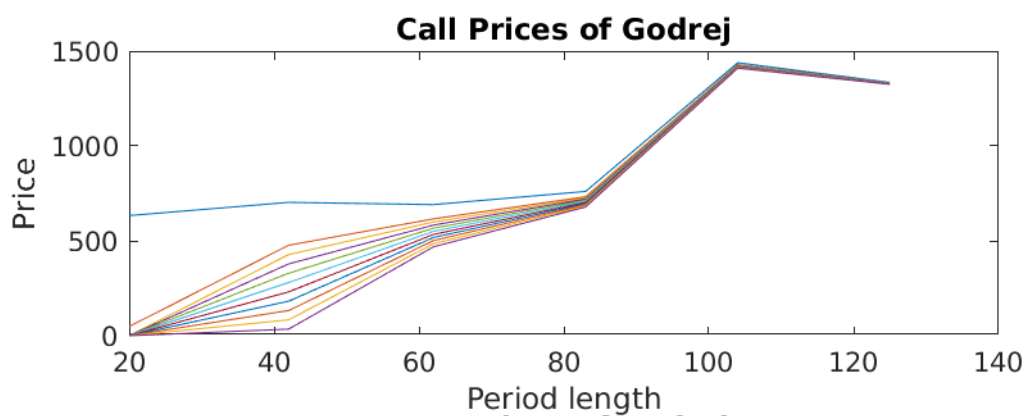
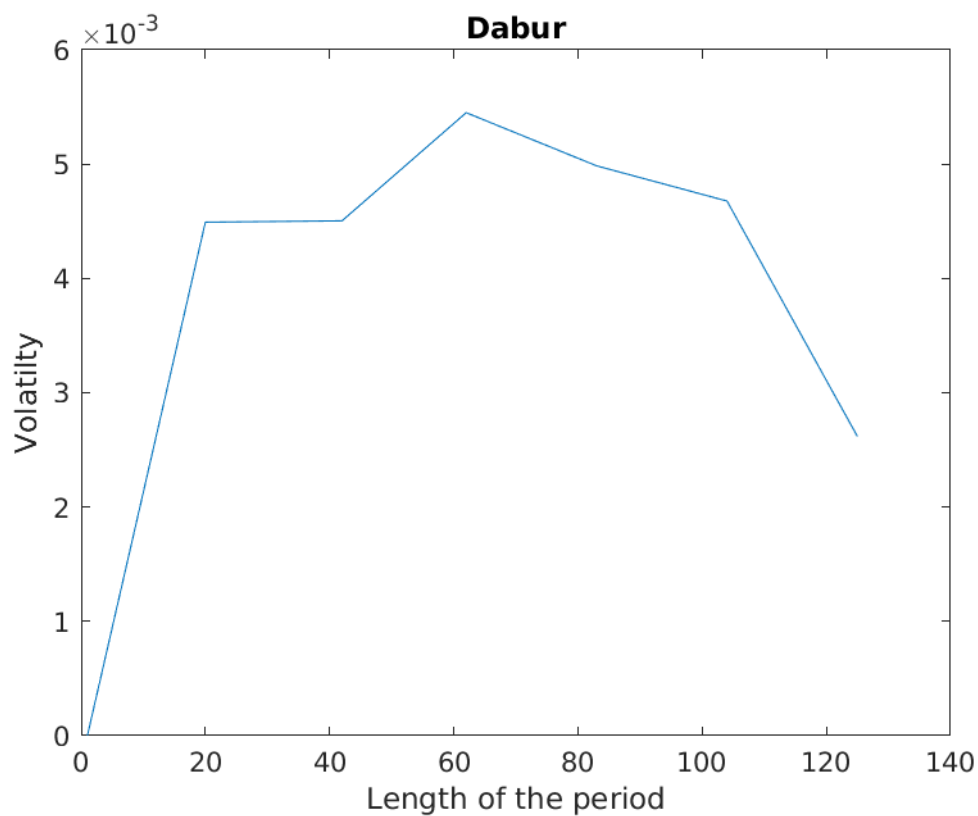


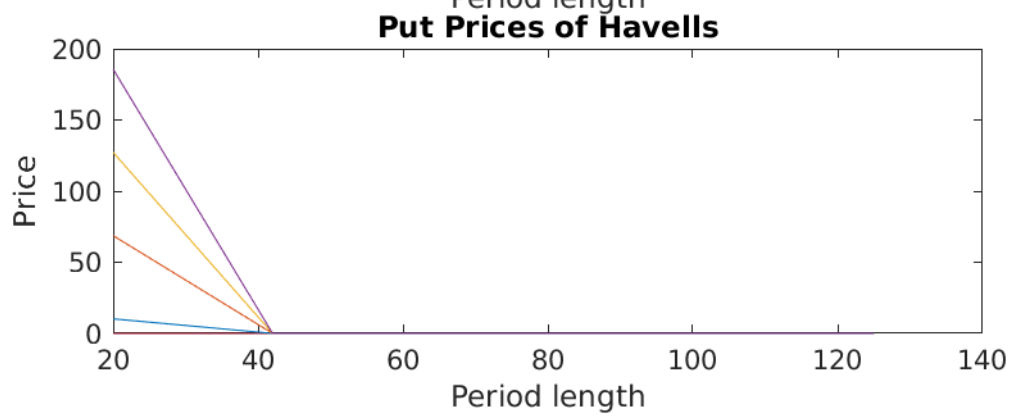
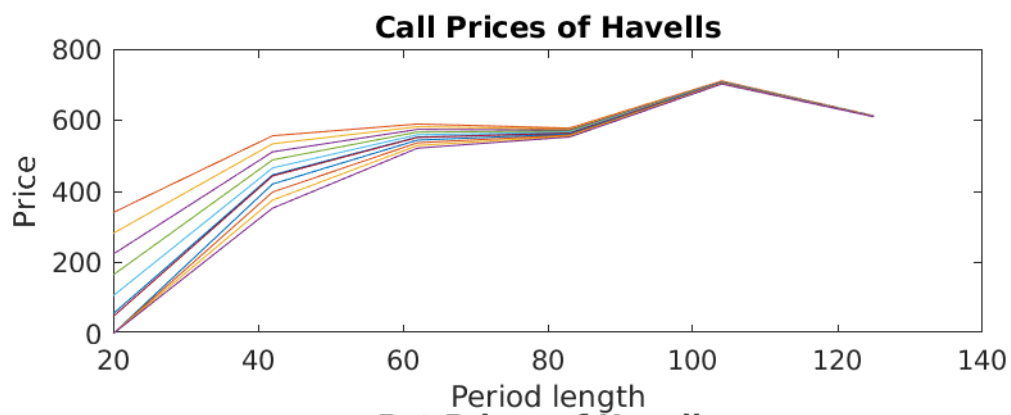
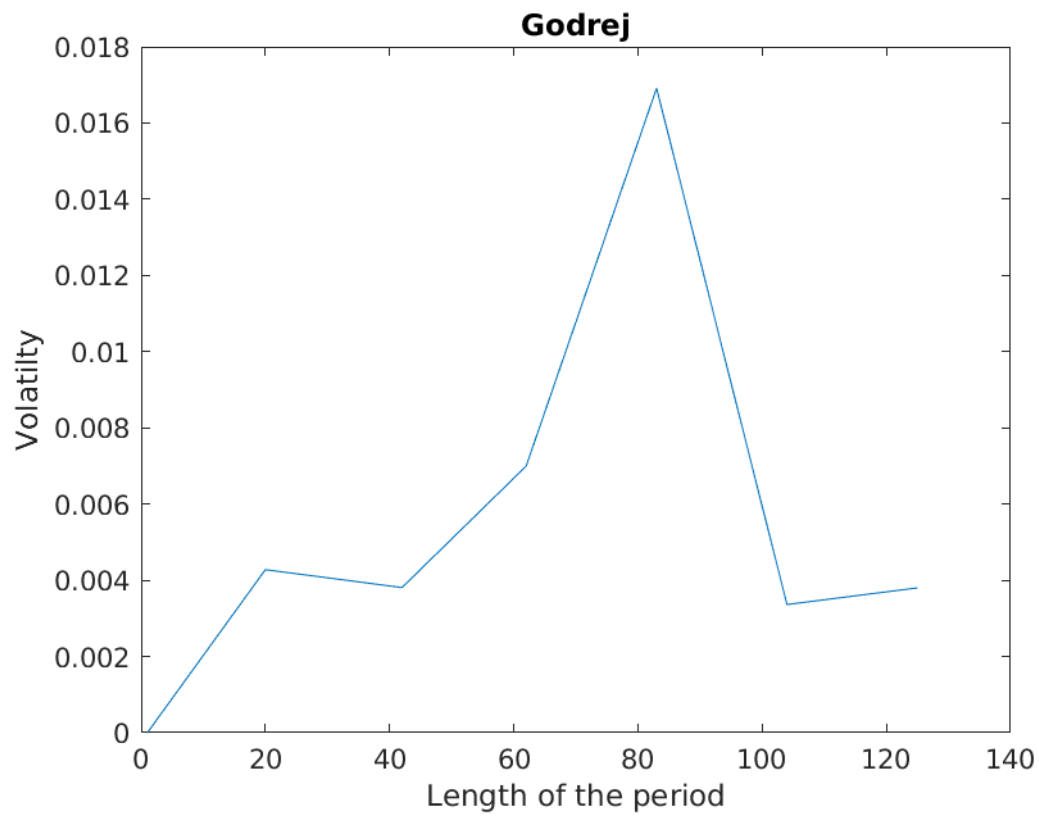


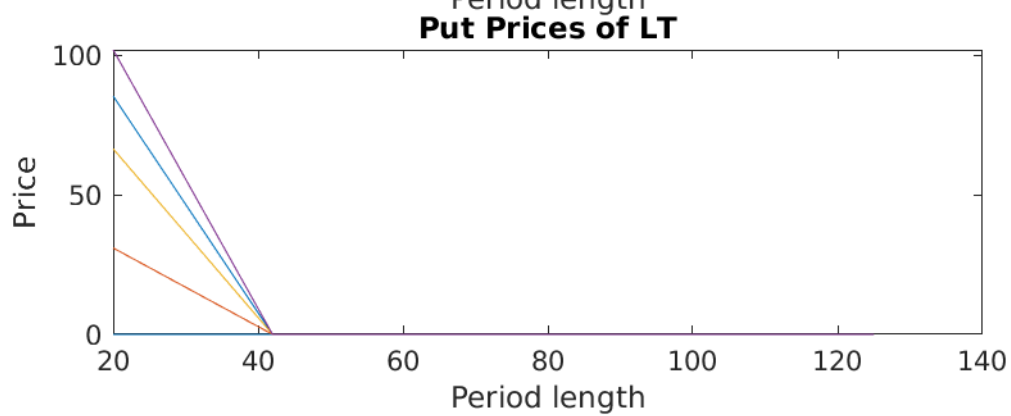
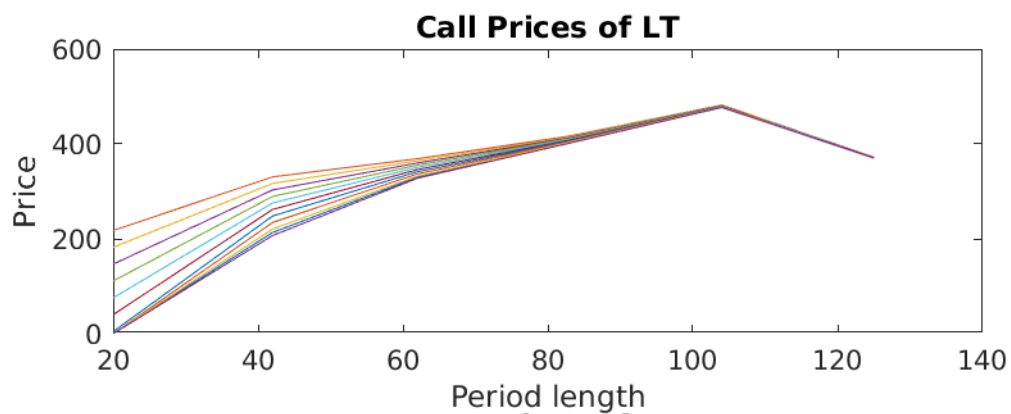
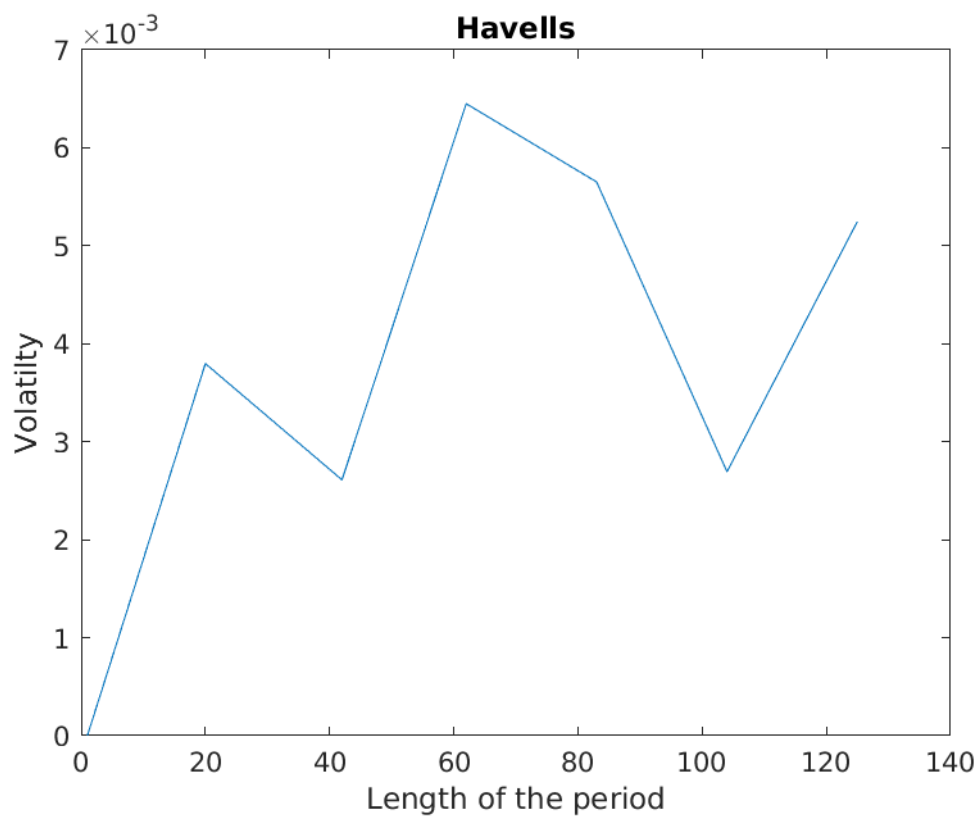


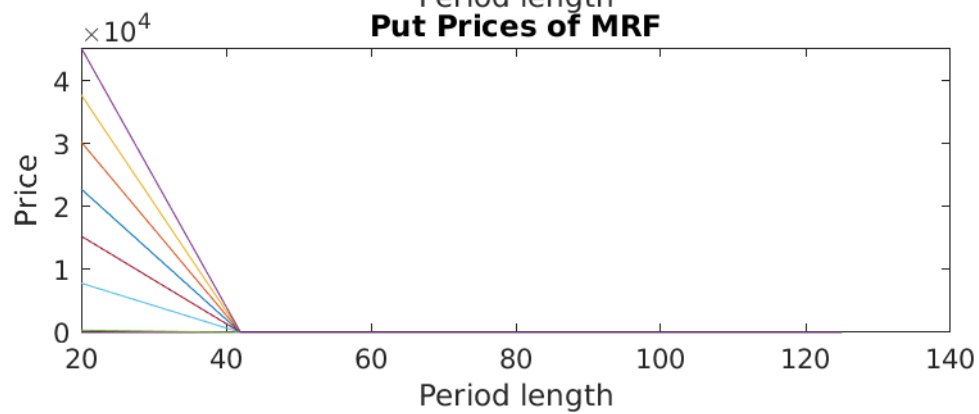
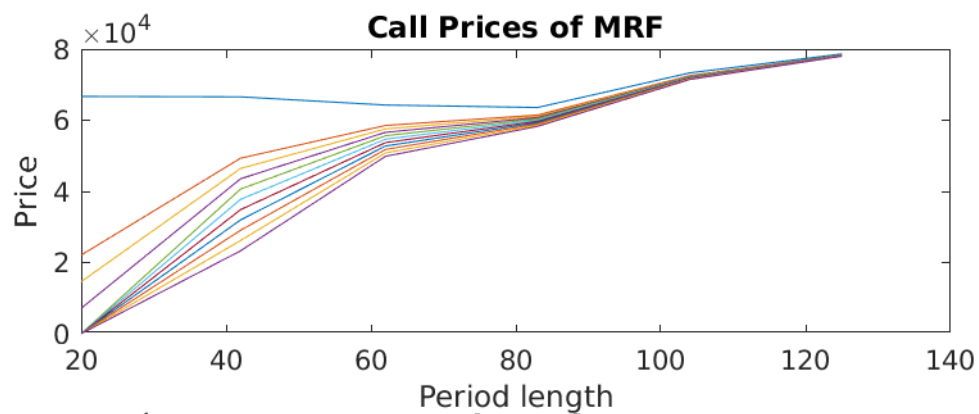
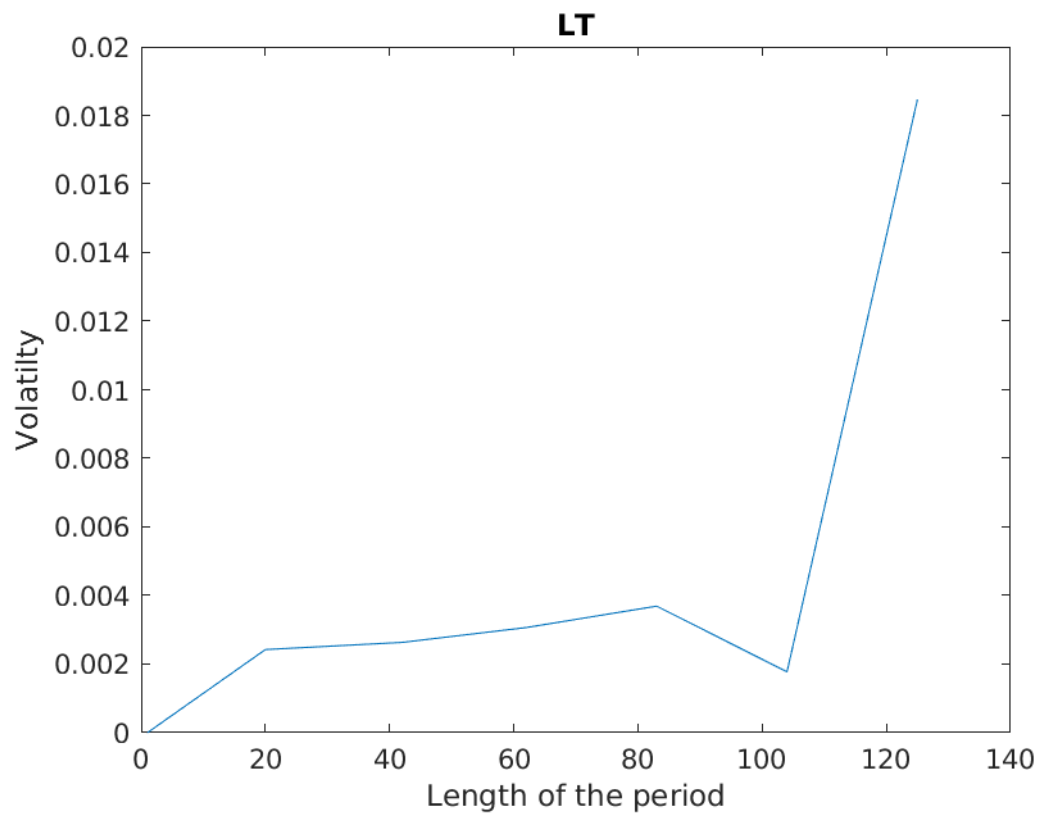


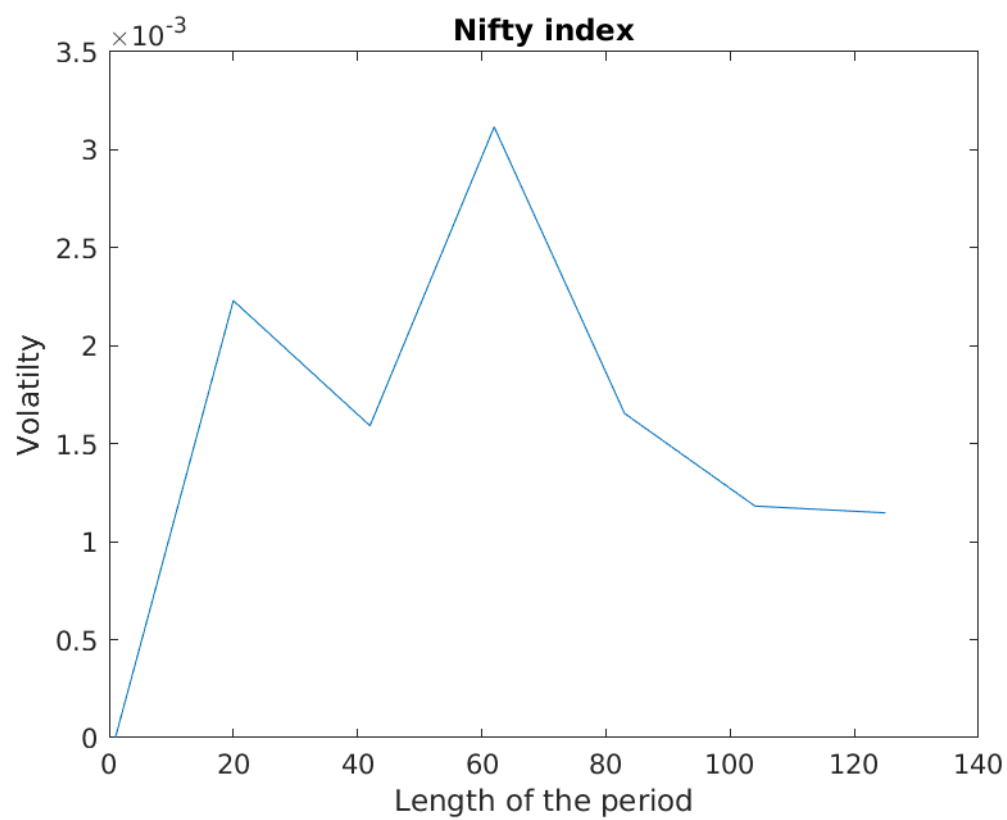
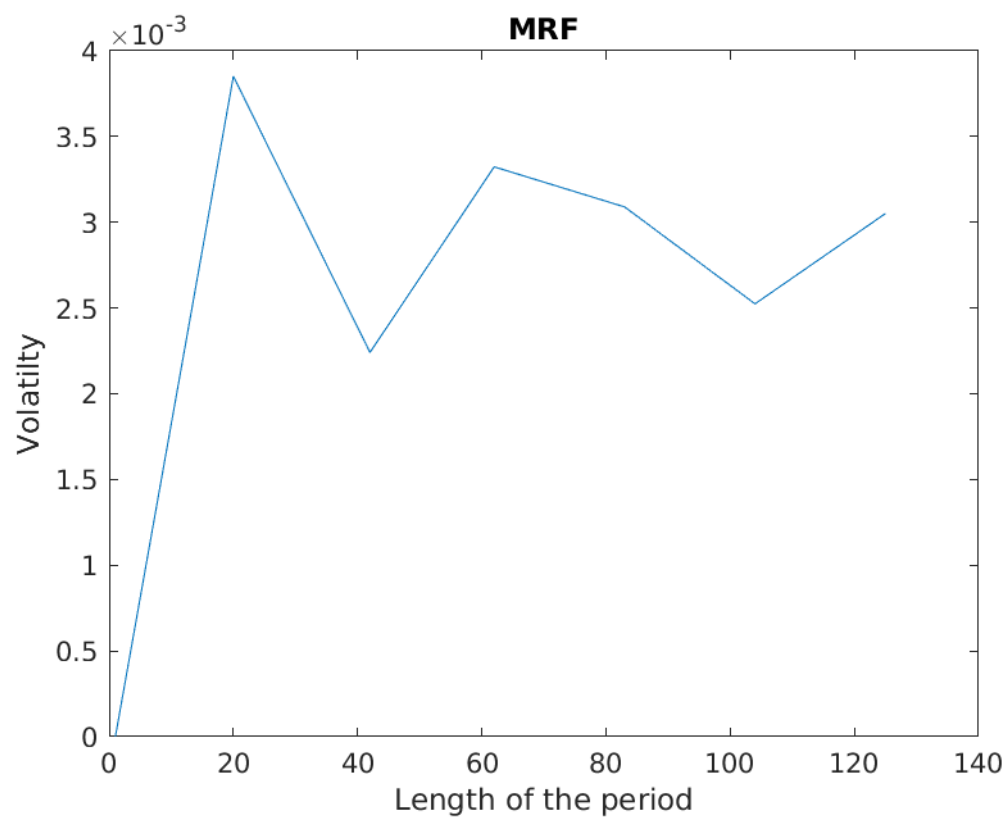


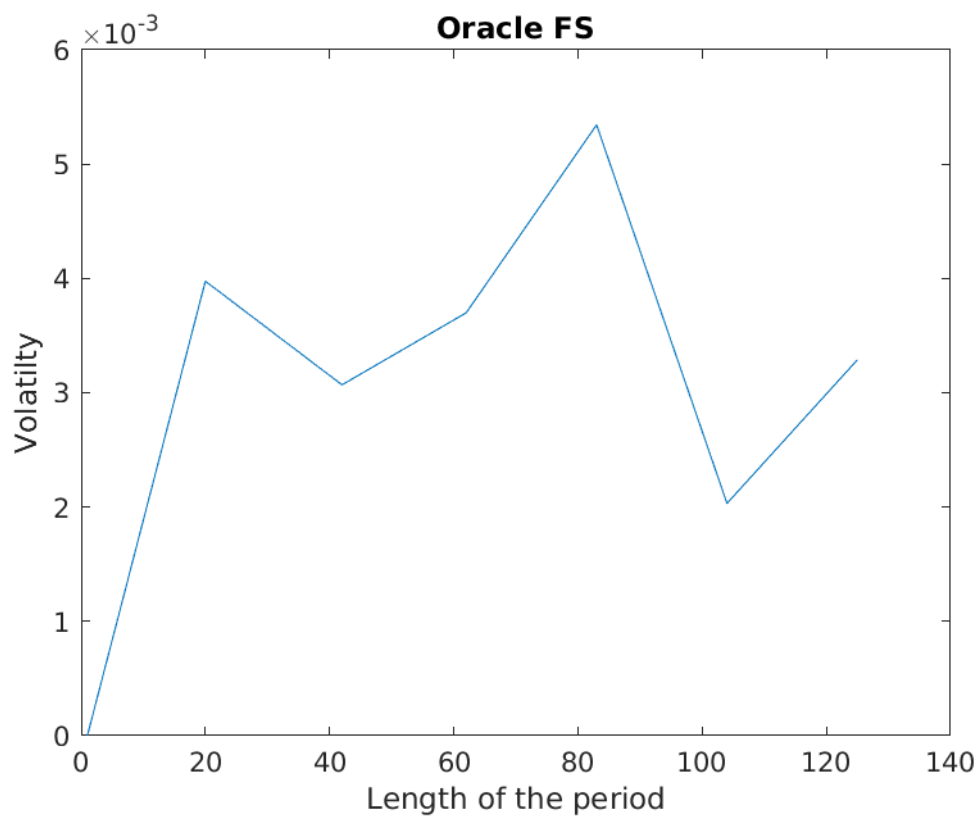
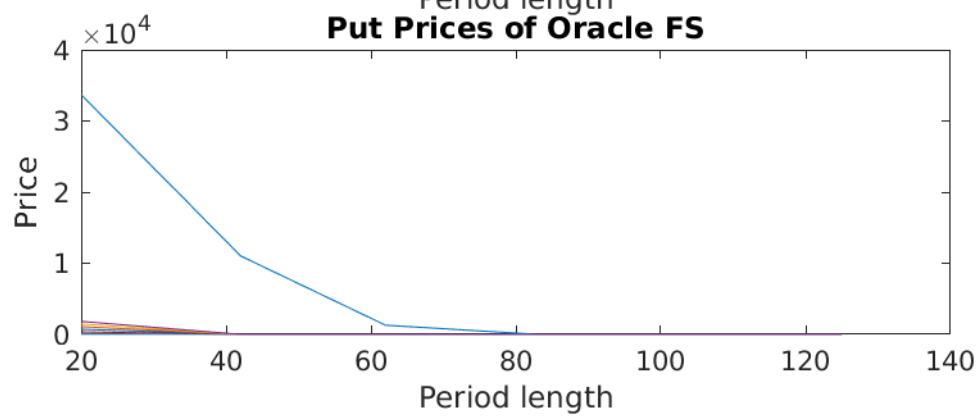
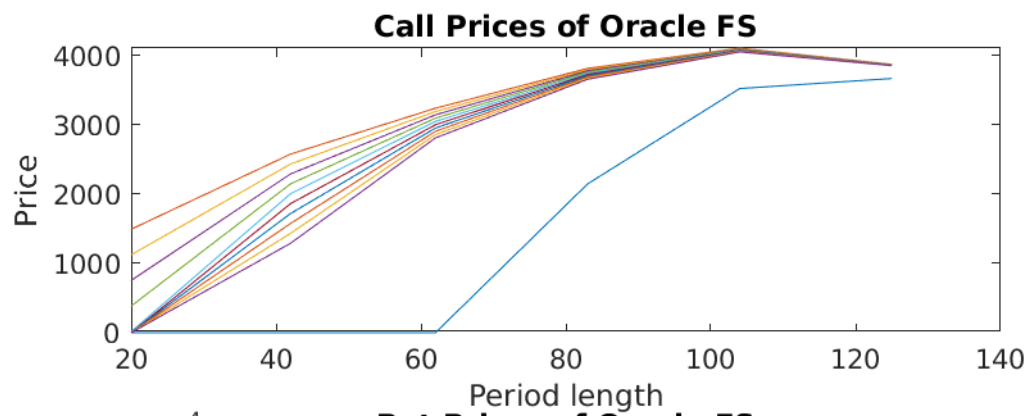




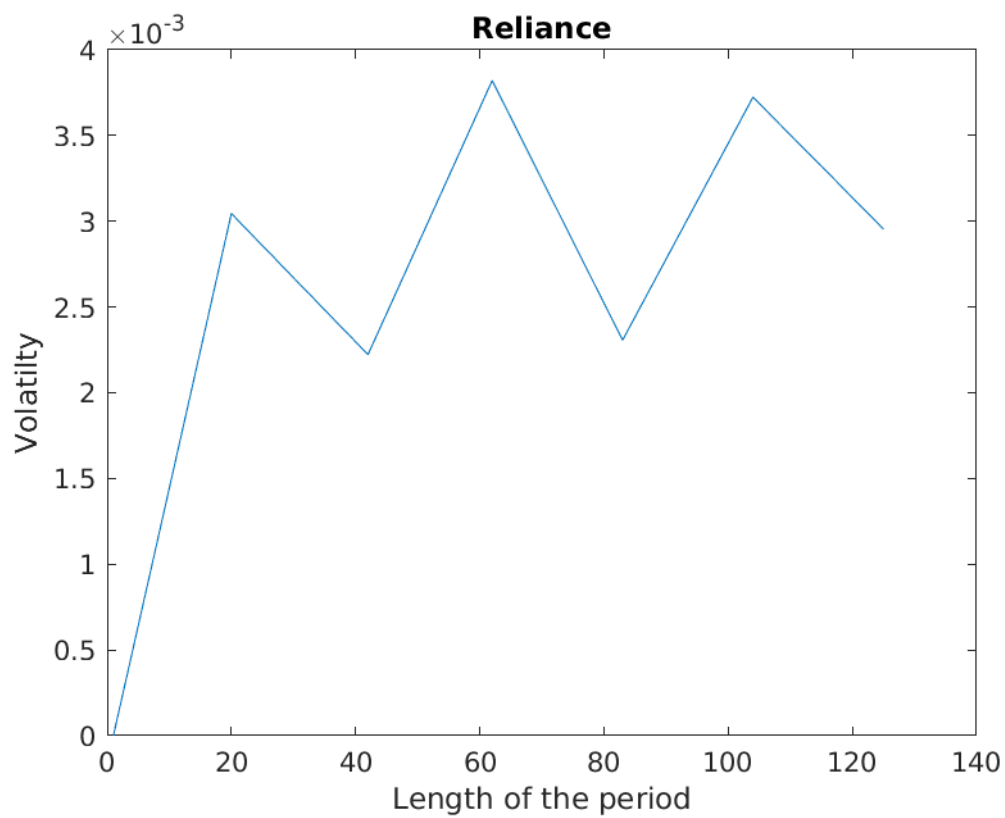
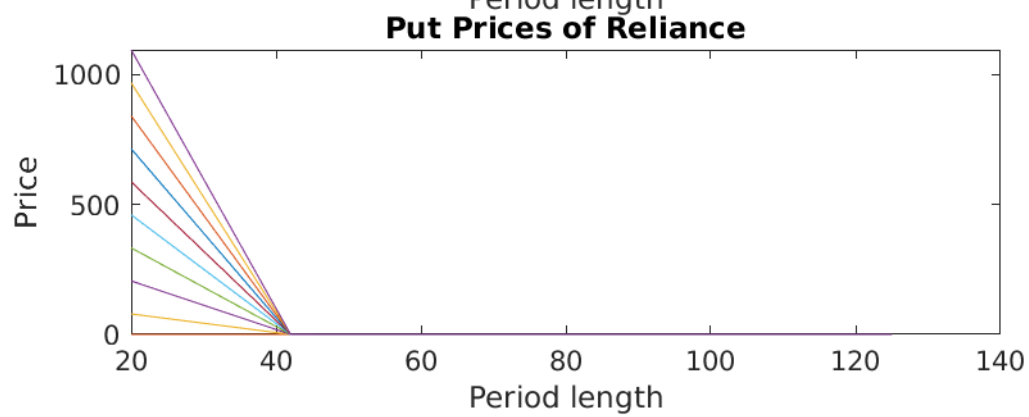
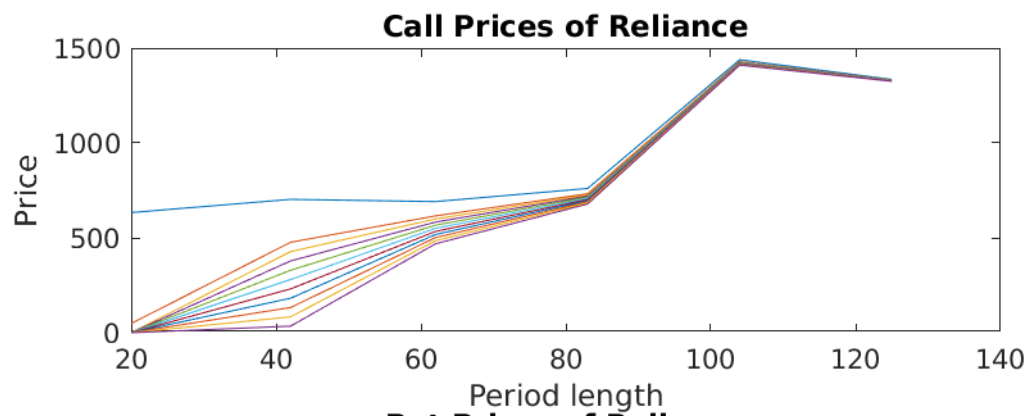


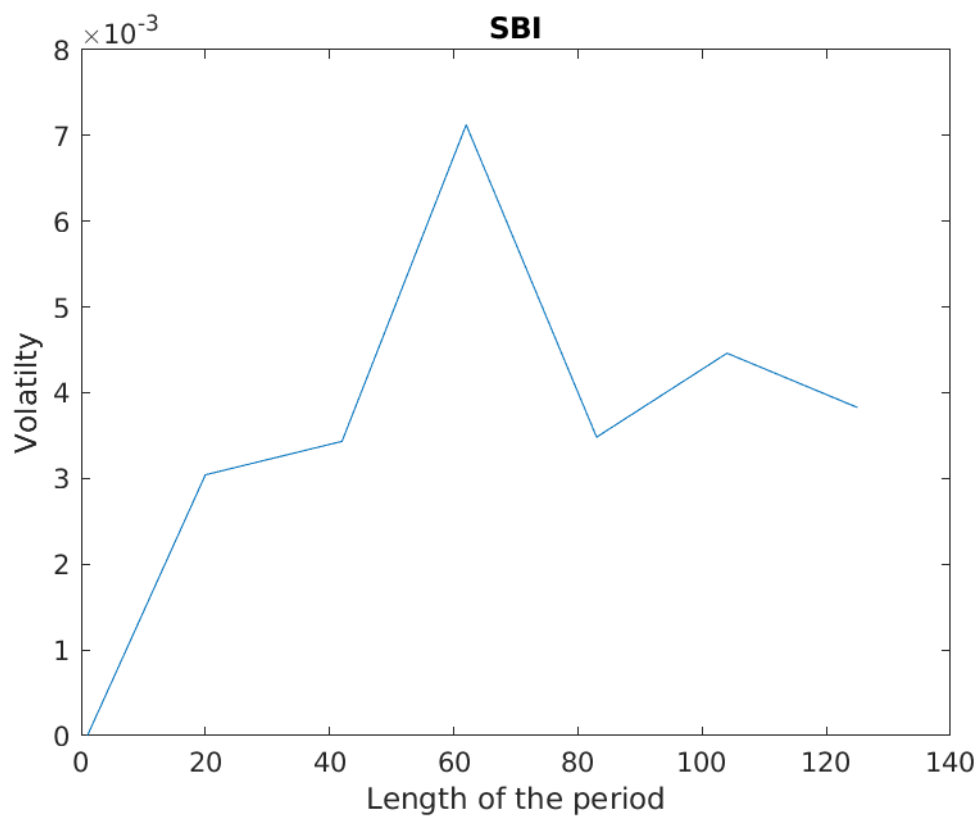
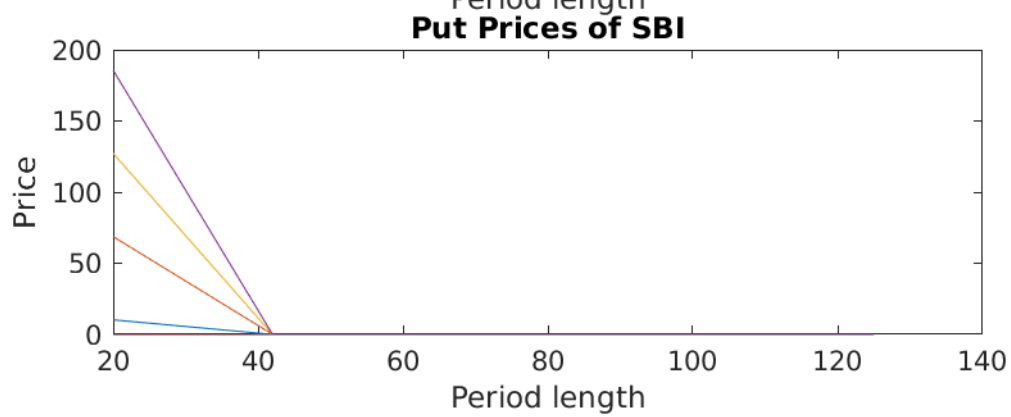
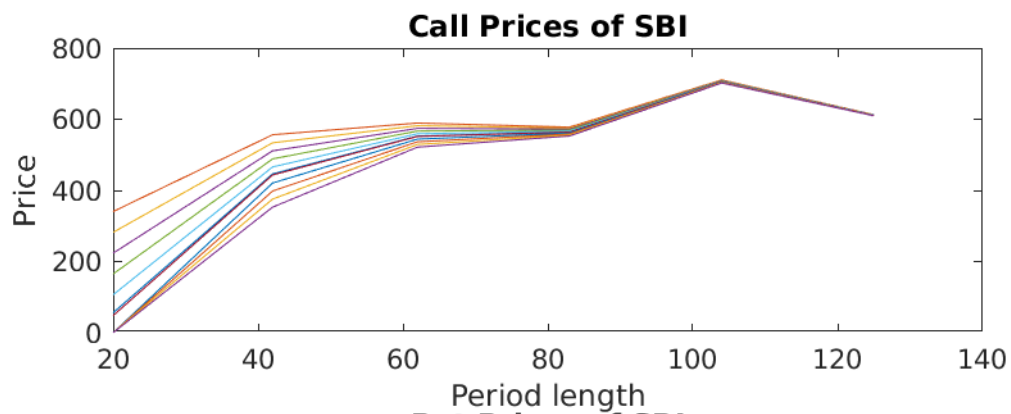


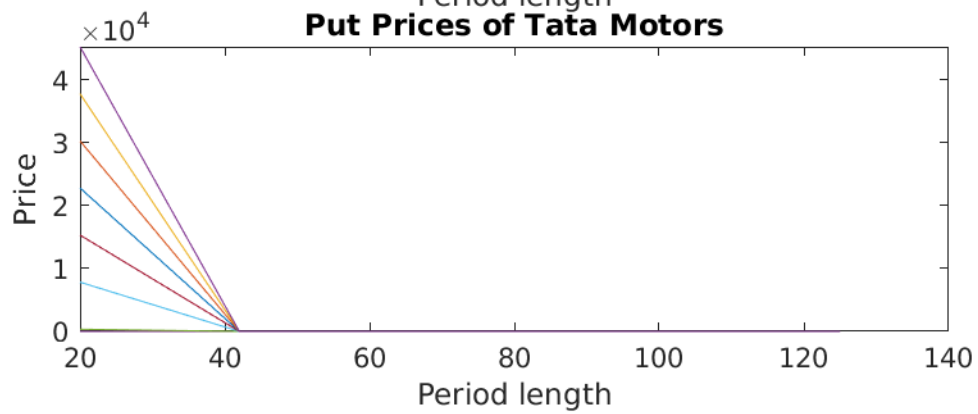
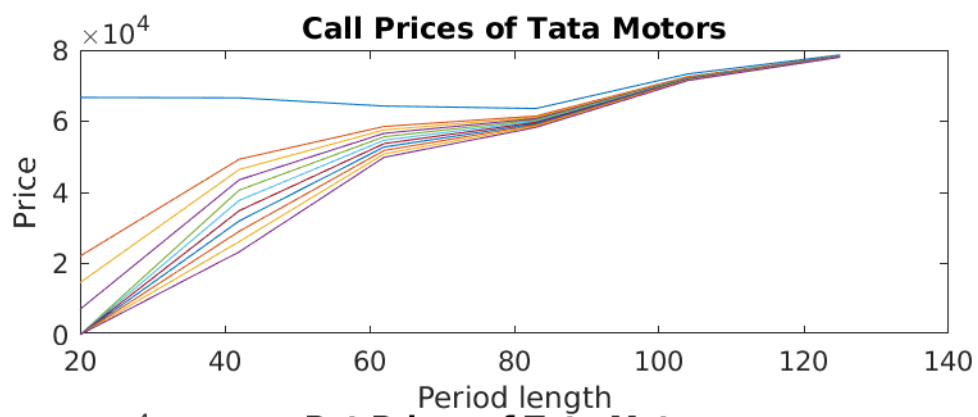
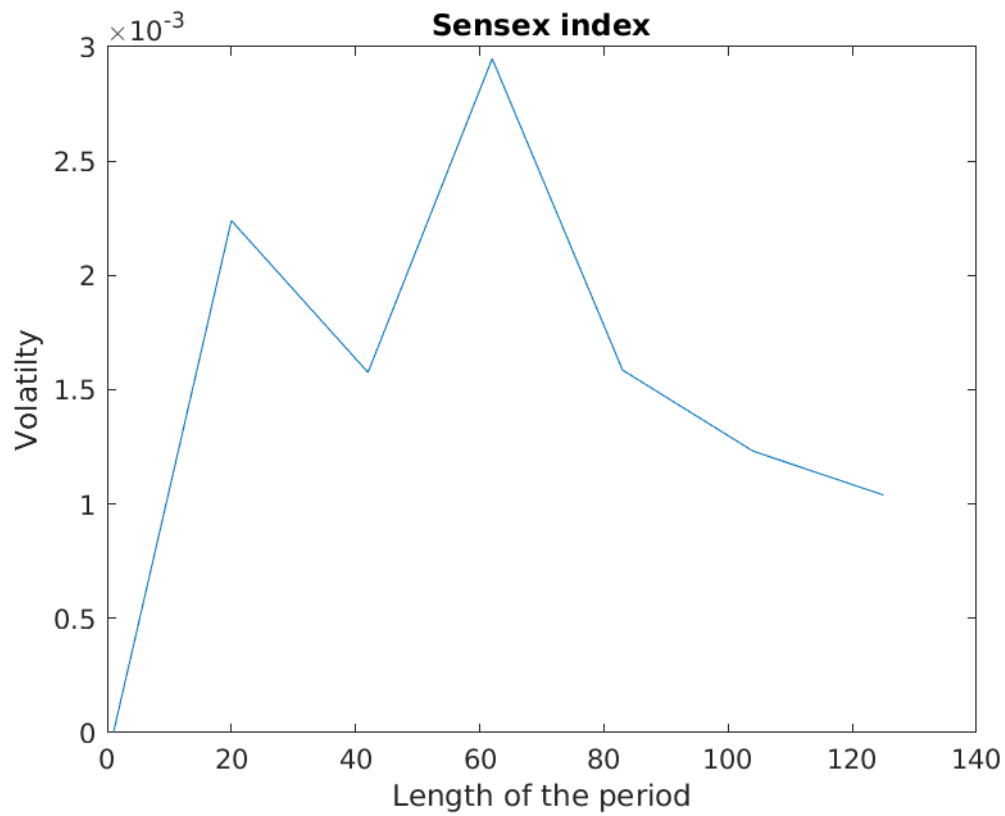


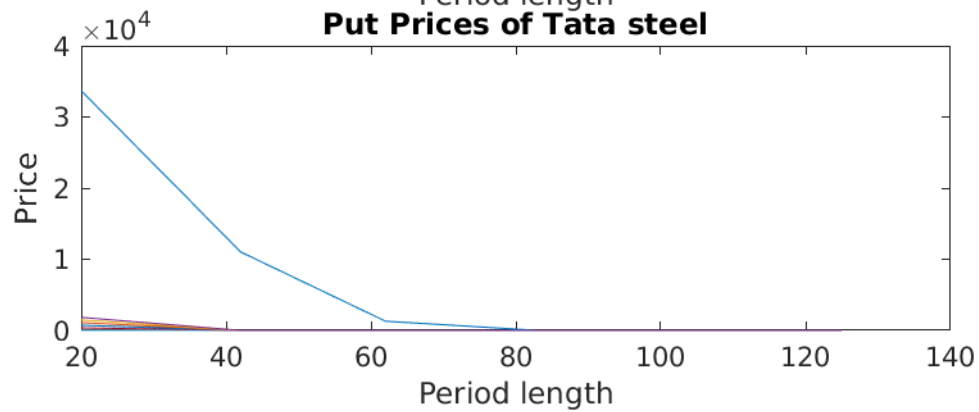
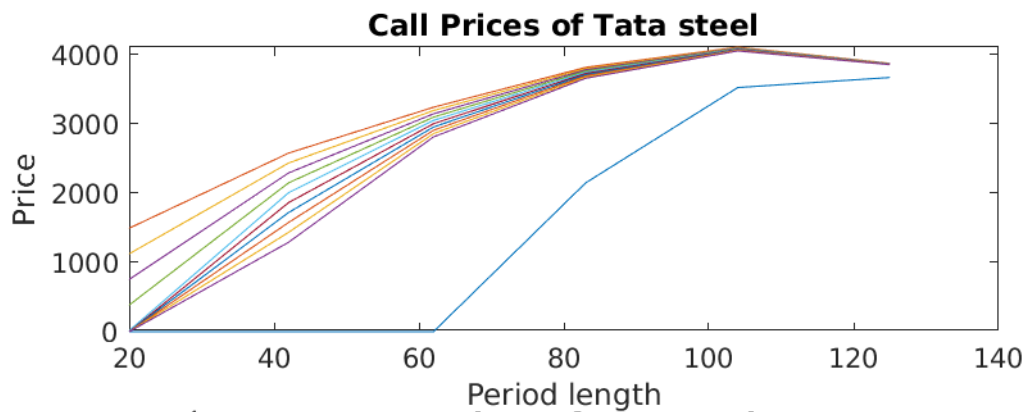
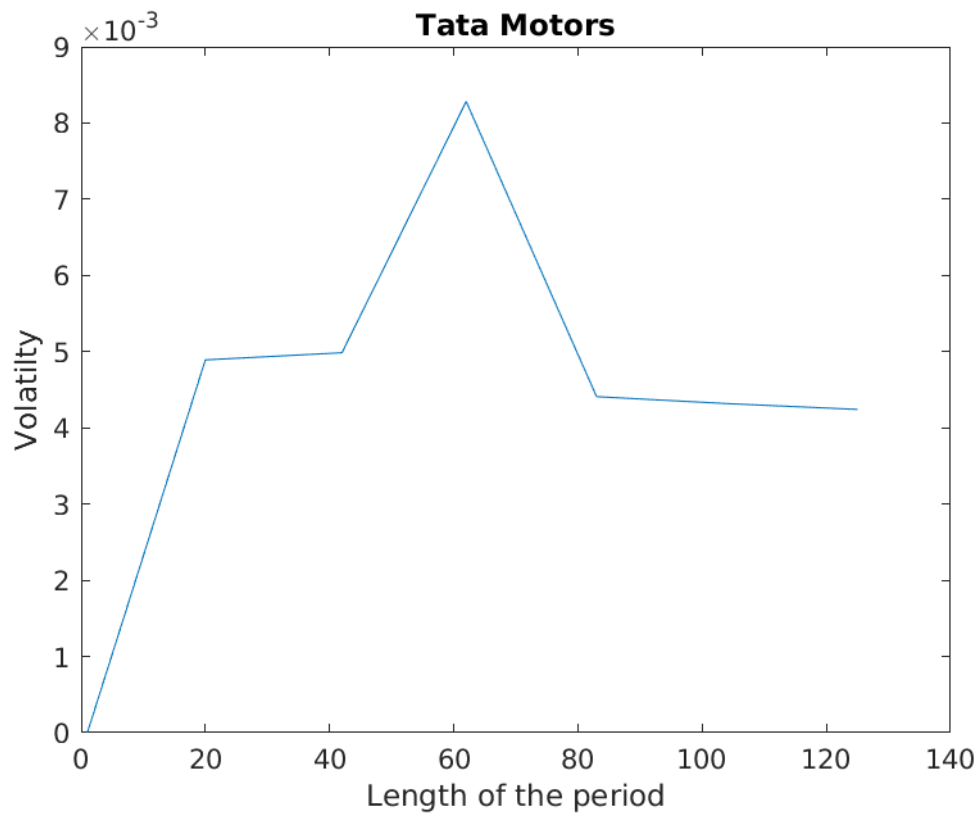


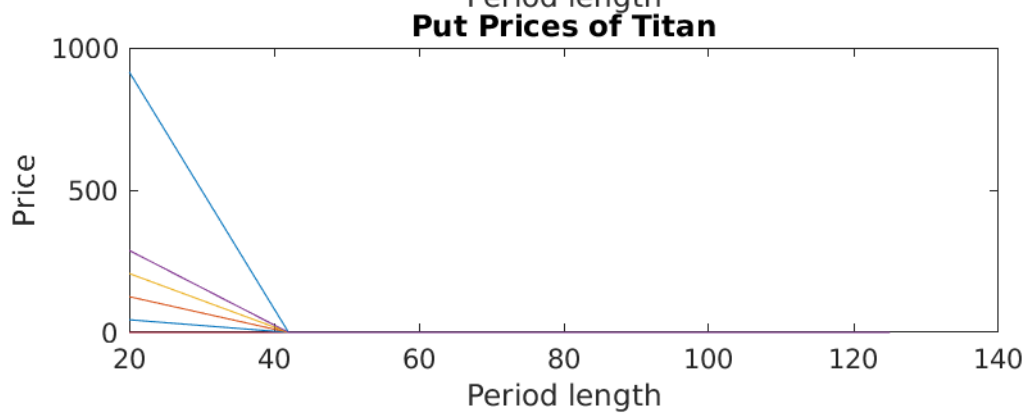
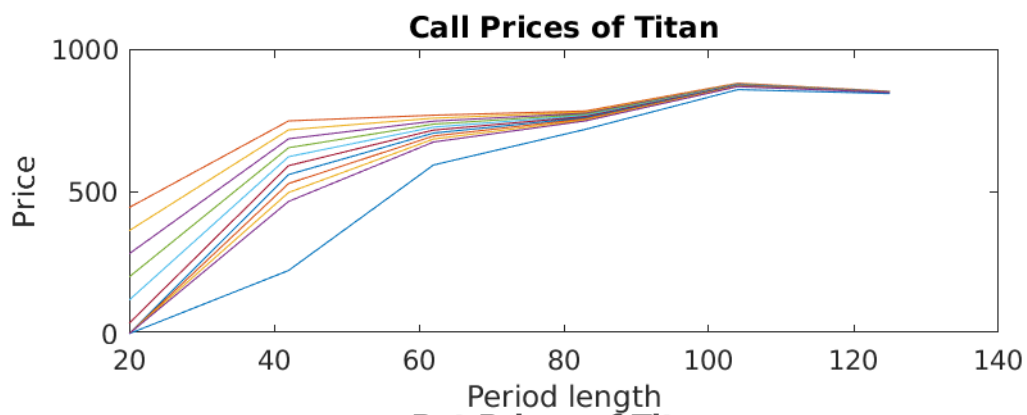
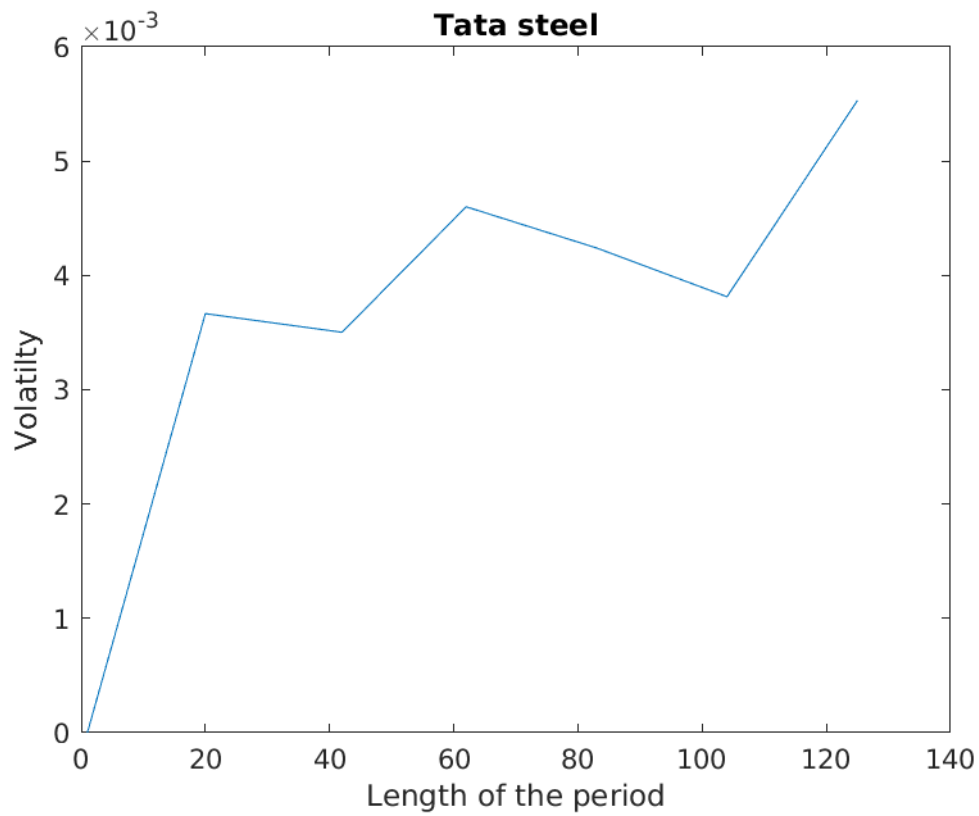


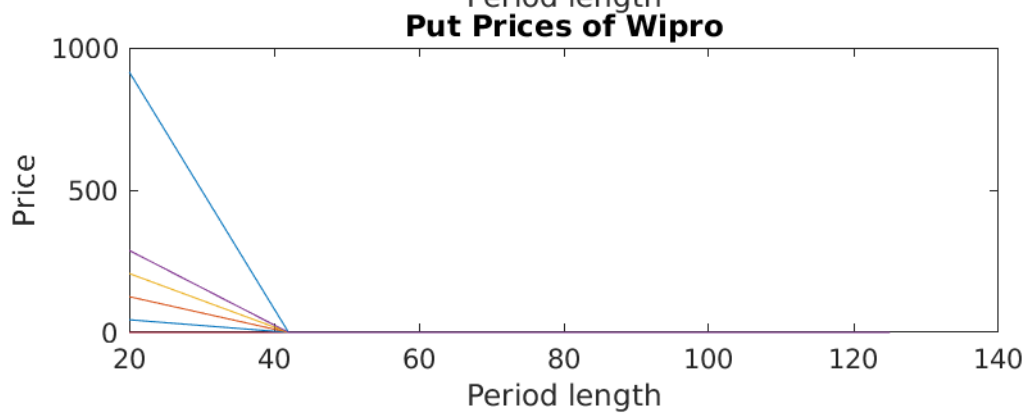
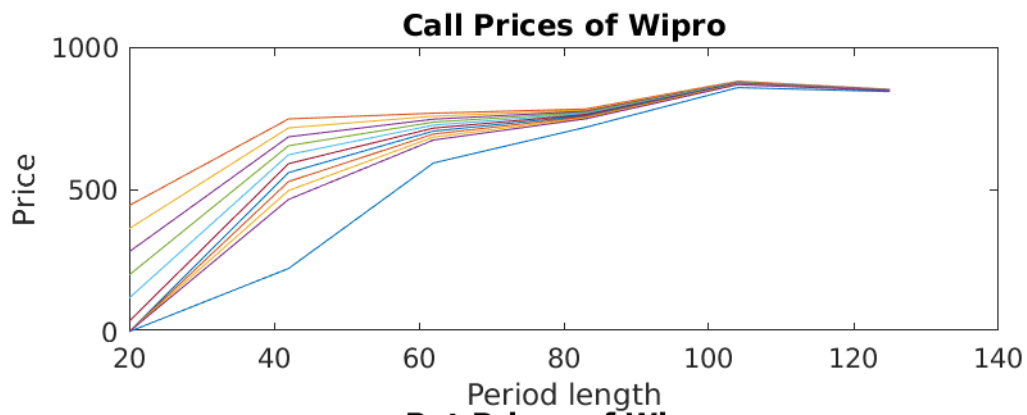
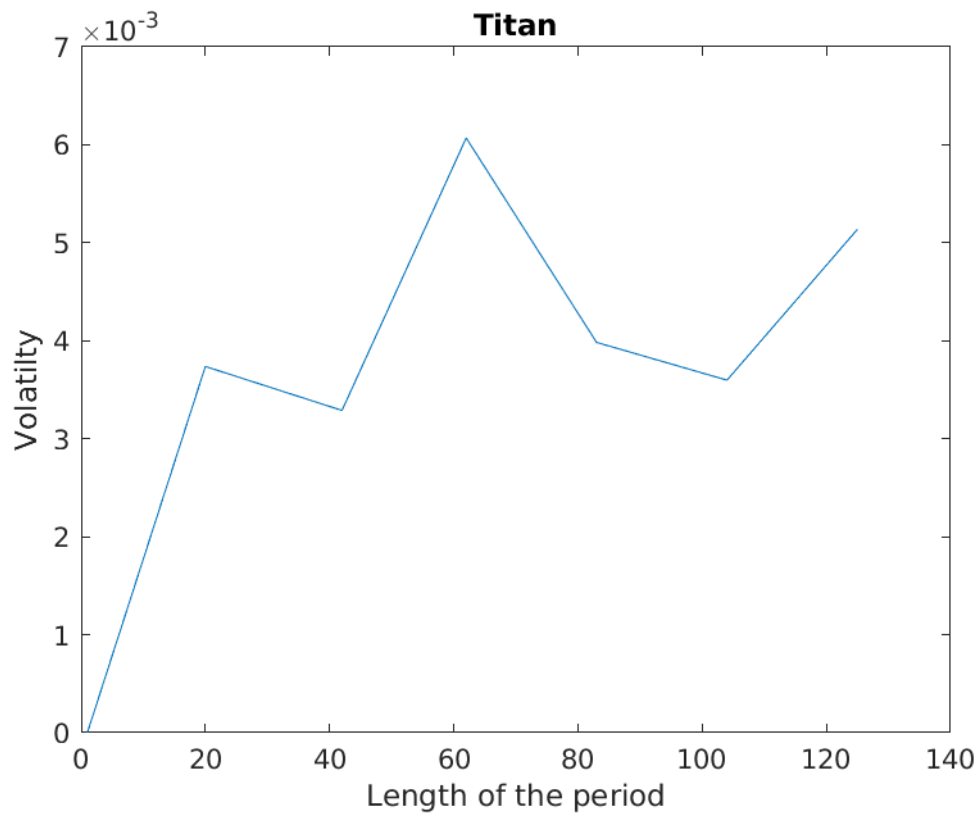


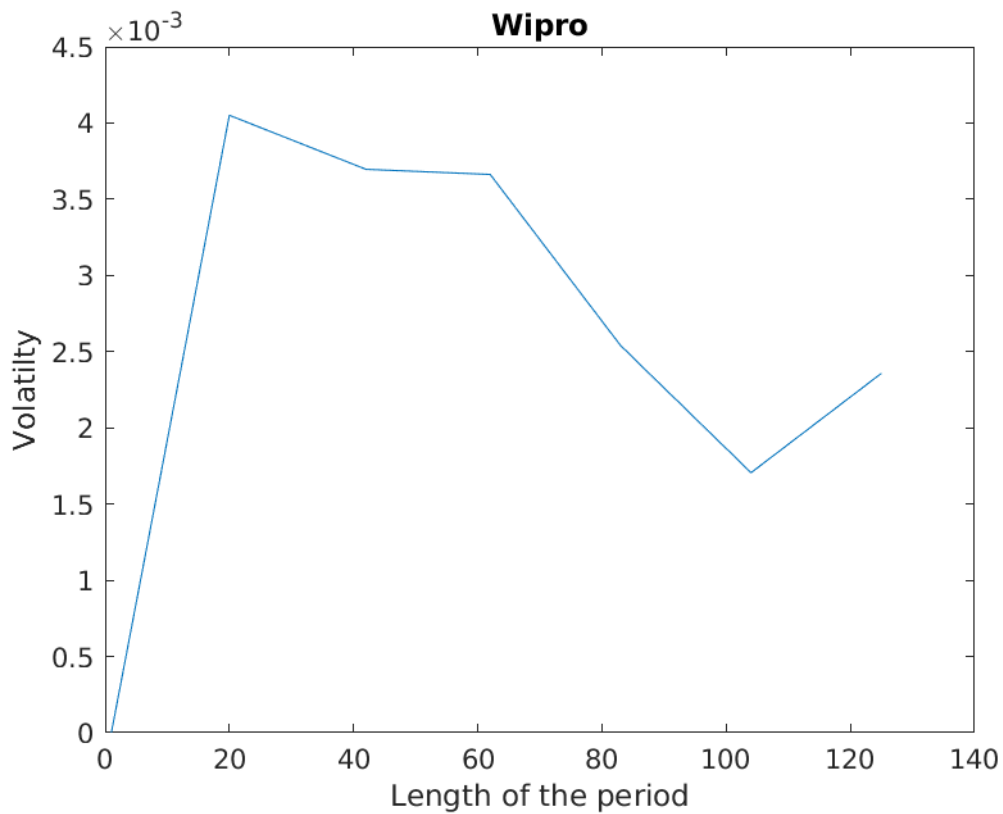












**Graphs with Call and put prices contains various plots in which each line corresponds to different K (Strike price) as required  $K = A \times S_0$  (for  $A = 0.5 : 0.1 : 1.5$ ).**