

Derivative Assignment 1
Jiaming Huang
Cohort 1

Q1

a)

The Price is 18.4891225082

b)

The Price is 17.7554538093

c)

The Price is 0.636274031016

Q2

The Call Price is 0.5285972594

The Put Price is 0.465342638064

Q3

The Call Price 0.34545755878

The Put Price 1.45547152773

The Straddle Price is 1.55971507224

Therefore the Straddle Price is less than Call+Put

Q4

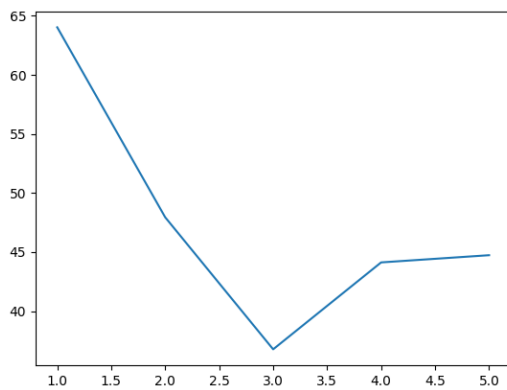
a) The Price is 3.7925338468832743

b) The CI is (3.63,3.87)

Q5

a) The Price is 45.237927318631165

b)



c)

