|  |  |  |
| --- | --- | --- |
| Apple Long Term Debt | 160 |  |
| Apple Short Term Debt | 105 |  |
| Shares | 25 |  |
| K2 | 6.44 |  |
| K1 | 110 | 104 |
| E0 | 111.04 | 105 |
|  |  |  |
| r | 0.01559 |  |
| q | 0.0206 |  |
| S\* | 112 |  |
| Sigma A | 0.1846 |  |
| d\_+ | 14.84 | 14.6 |
| d\_- | 14.55 | 14.5 |
|  |  |  |
| S0 | 115 |  |
| T1 | 0.2 |  |
| T2 | 1.2 |  |
| C0 | 1.15 | 1.1 |
| A1 | 0.46 |  |
| B1 | 14.60 |  |
| A2 | 0.29 |  |
| B2 | 14.50 |  |

**Homework #3**

**Shenrui Jin**