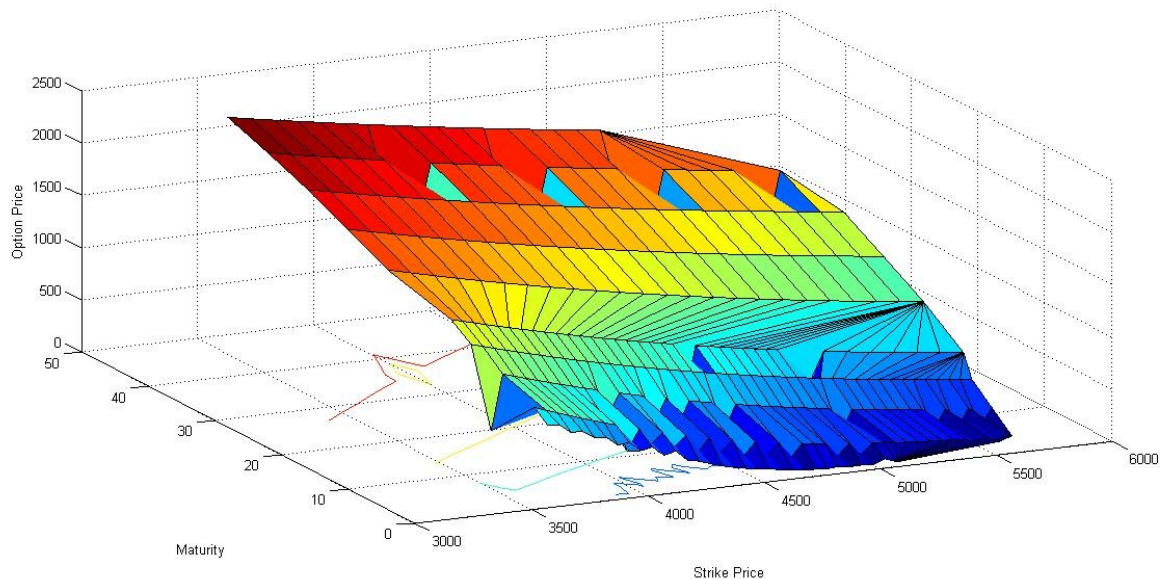


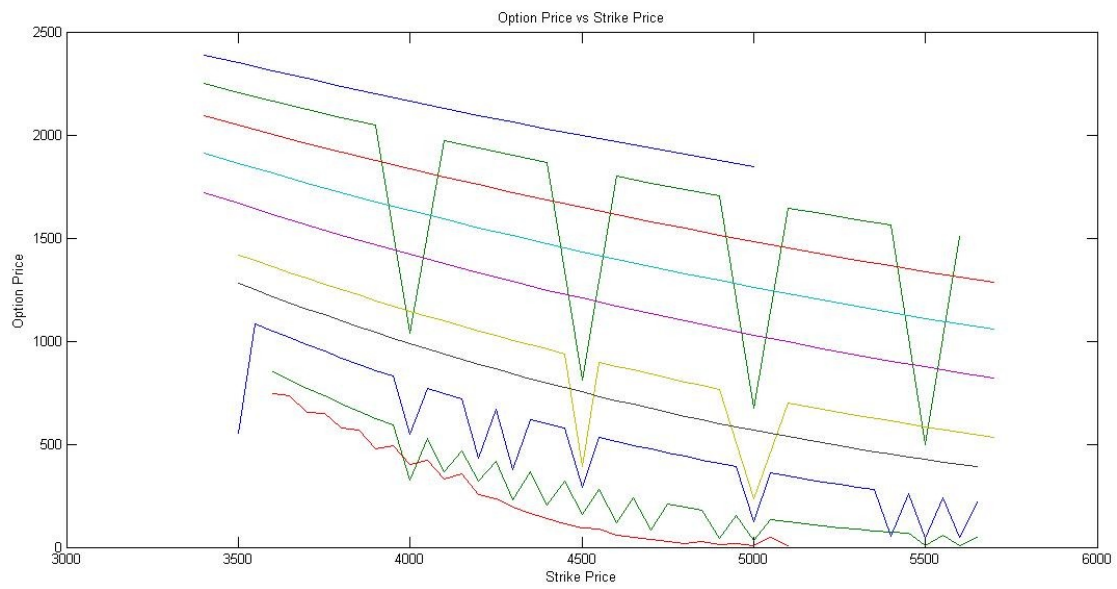
MA-374 Financial Lab - 09

Santosh Reddy Banda
140123010

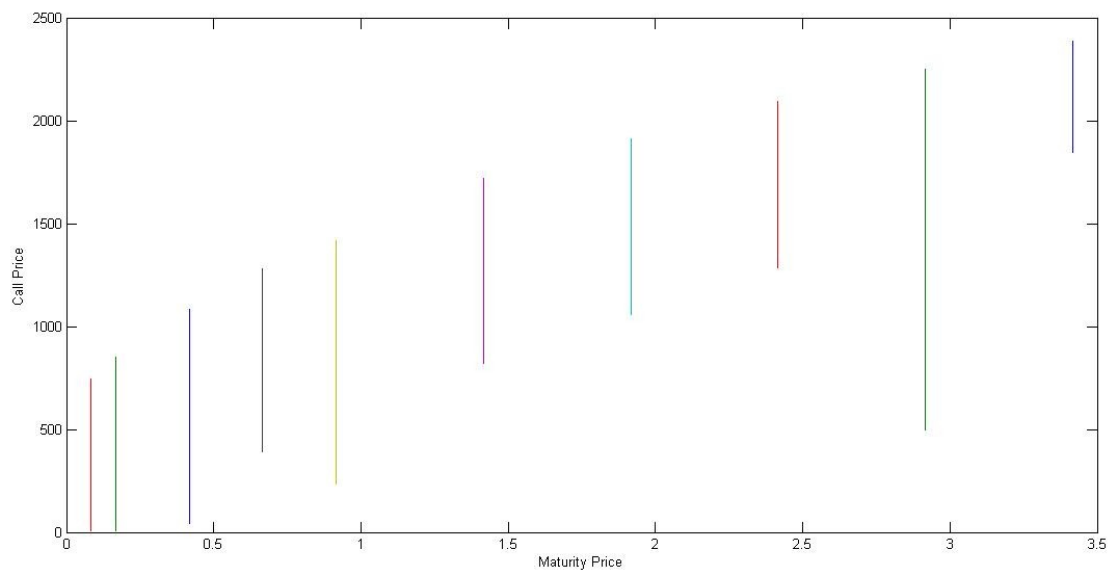
1)
For Call Option
The plot of option price, maturity and strike price



Plot of Option Price vs Strike Price for various maturities

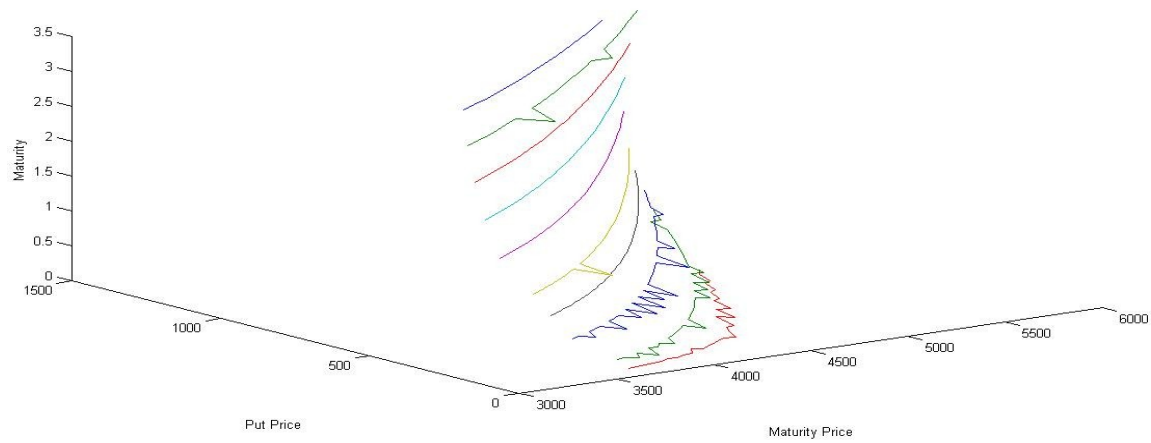
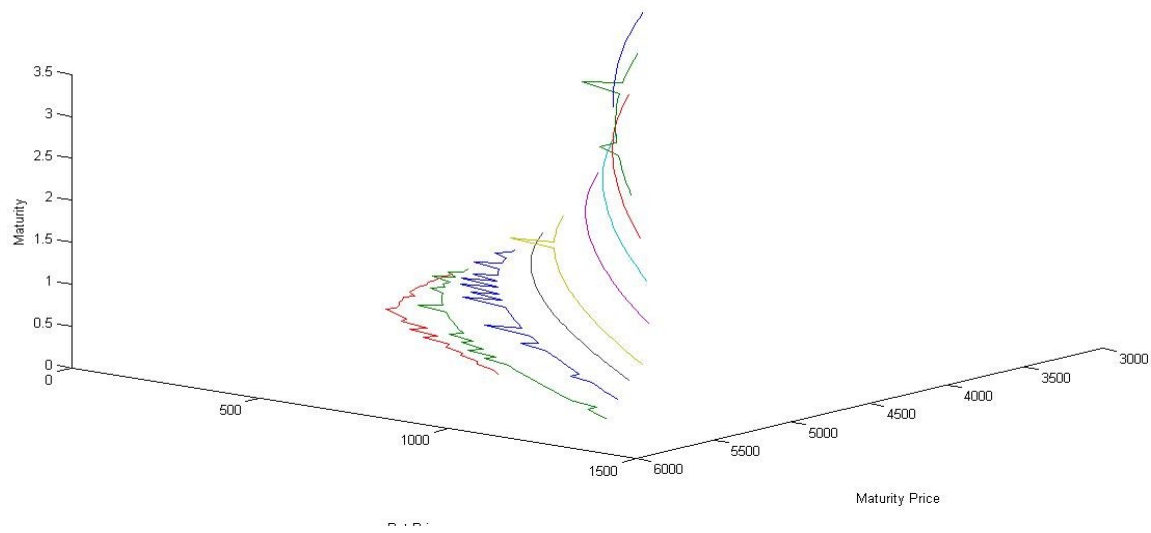


Plot of Option price vs maturities

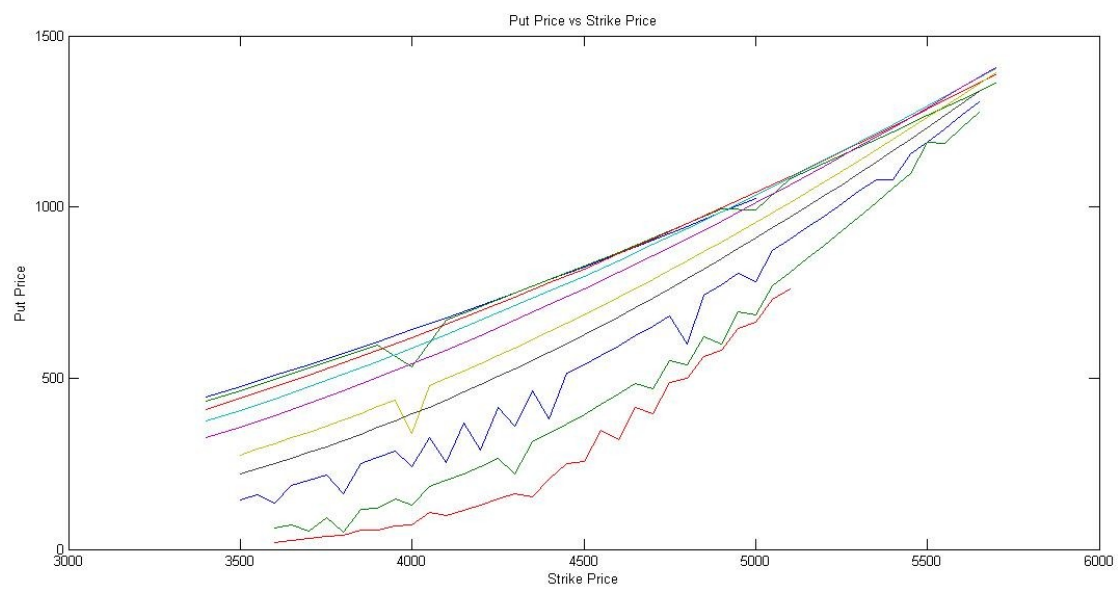
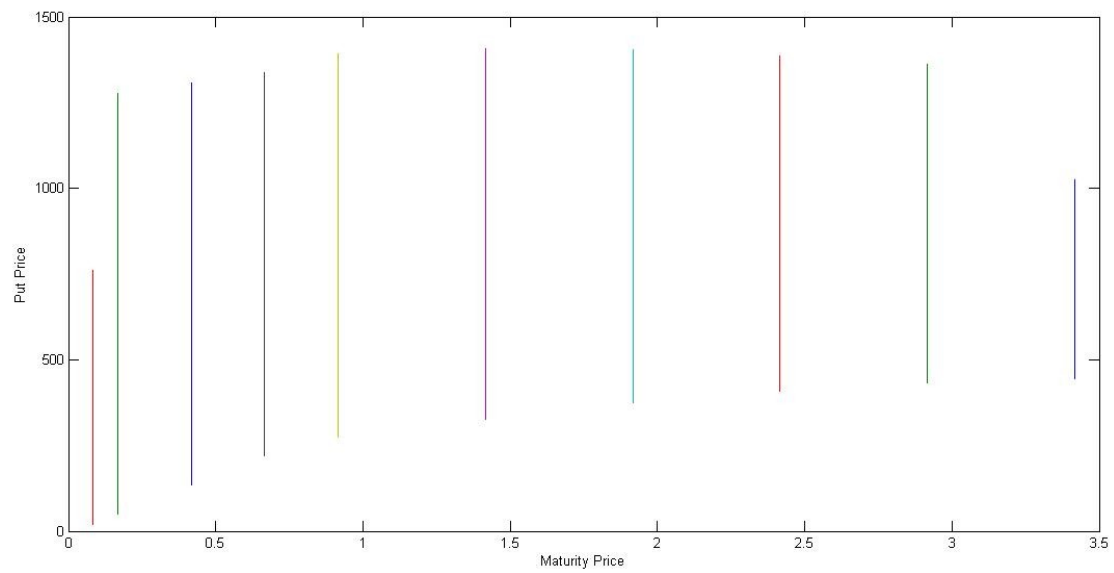


For Put

The plot of option price, maturity and strike price



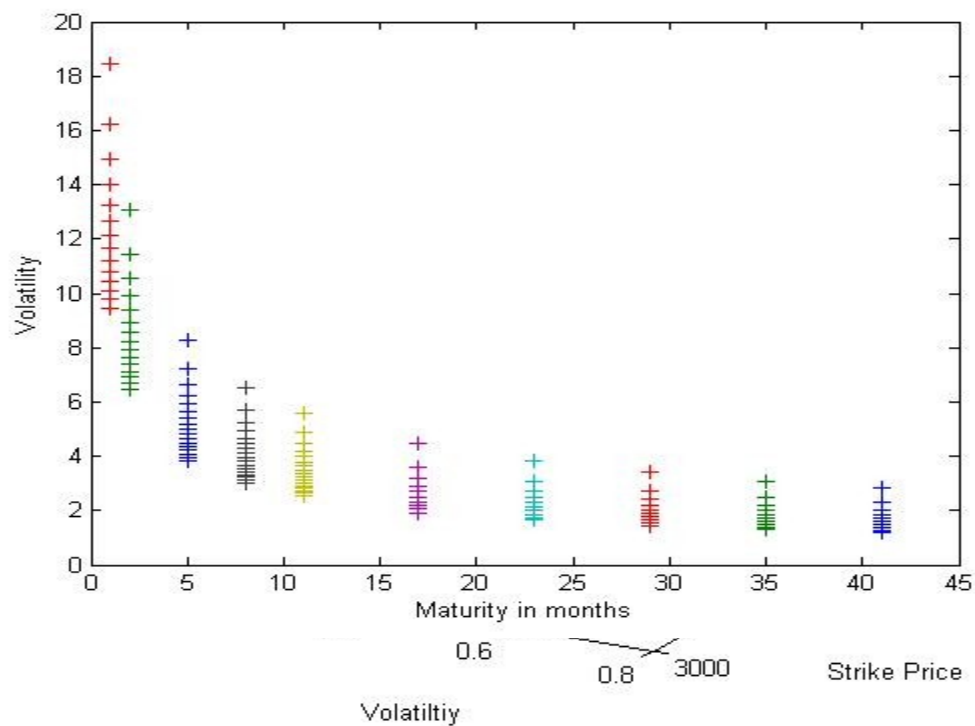
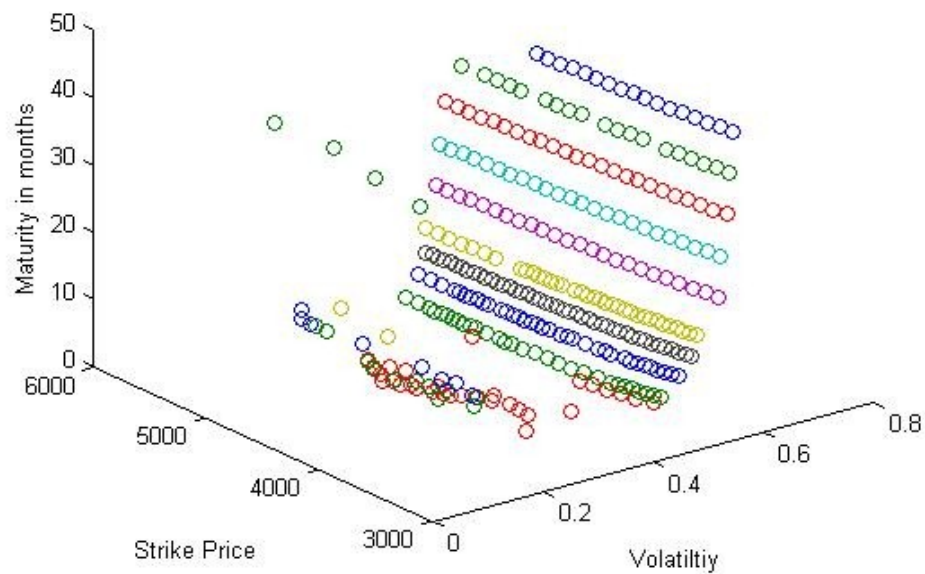
Plot of Option price vs Strike Price



Ans.2)

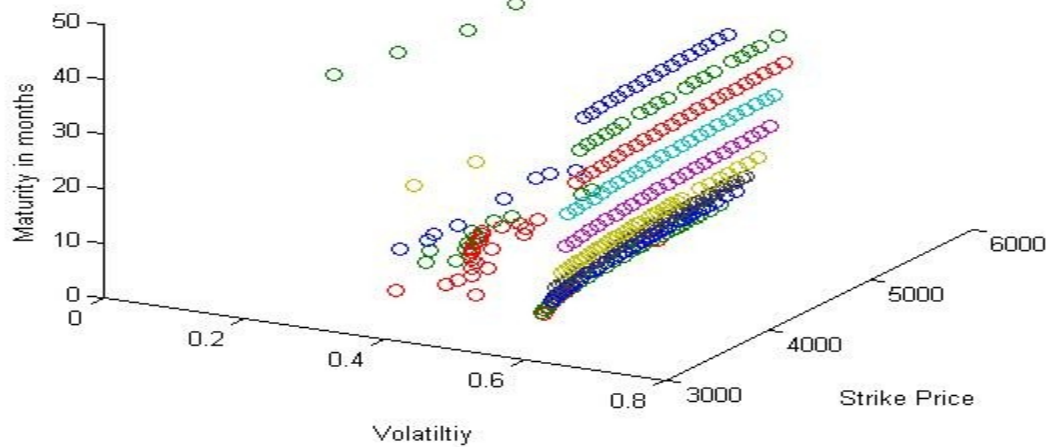
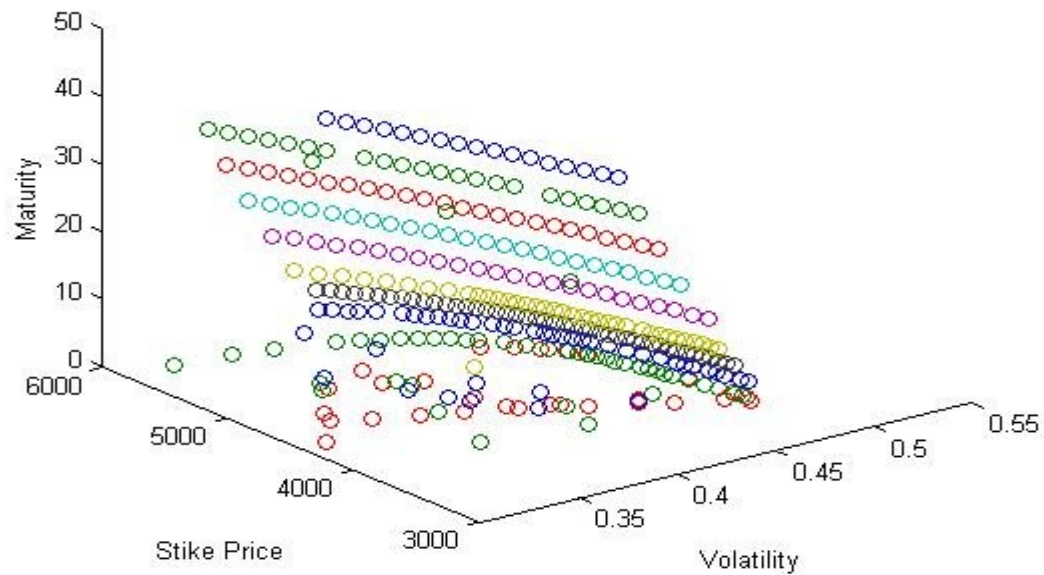
For Call

Plot of option price vs implied volatility vs strike price



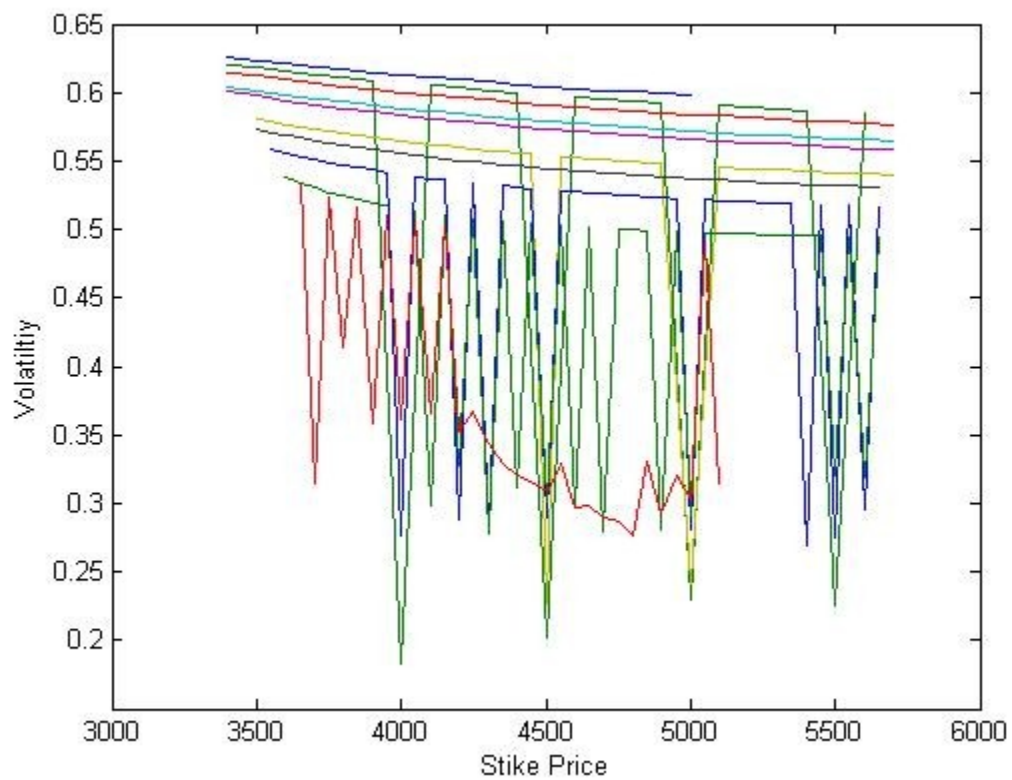
For Call

Plot of option price vs implied volatility vs strike price

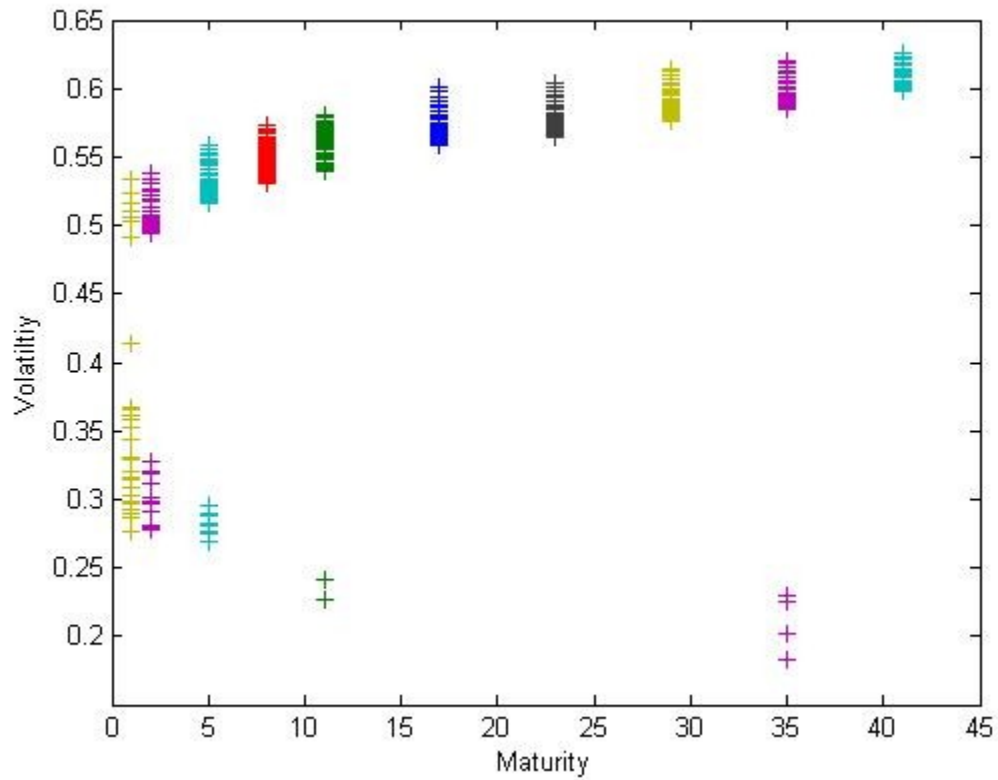


For Call

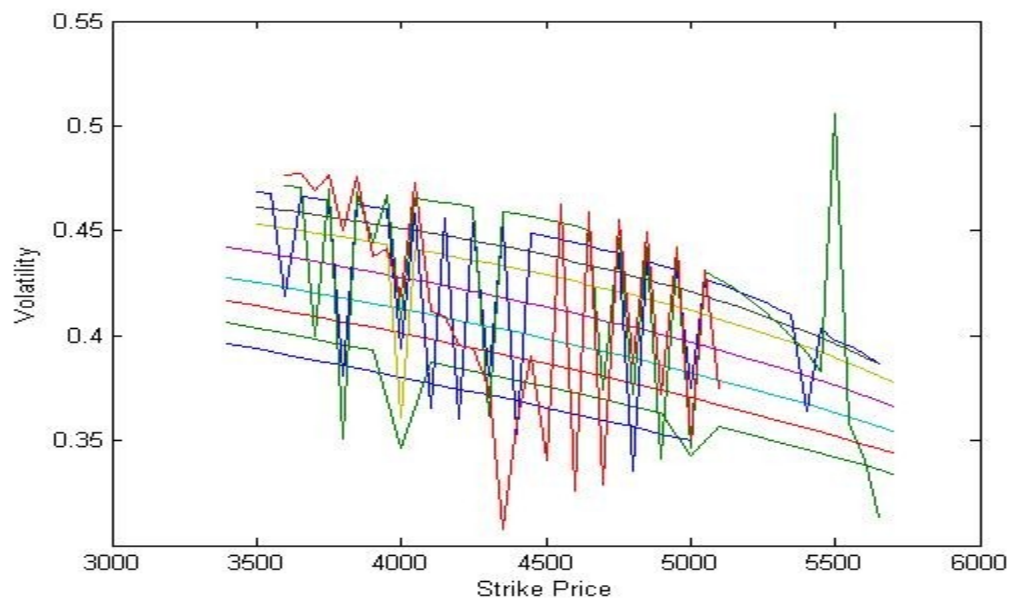
Plot of Implied Volatility vs Strike Price



Plot of Implied Volatility vs Maturity



For Put
Plot of Implied Volatility vs Strike Price



Plot of Implied Volatility vs Maturity

