IE 420 Project Preliminary Results

Team members (if you work in a team):

**Online submission only!**

**Attach the original codes you used to compute the price in problem #1 below on compass (for example, a cpp file, or a matlab file, depending on the program you use). Also, copy and paste the codes and attach them to this word document and submit on compass for originality screening. Credits are not given to submissions without working codes written by your group.**

**One submission per group!**

1. (1 point) What’s the price of an at-the-money 12-month American put with q=0.04 in problem #3 of the project? Keep 3 digits after the decimal point. Your price should be accurate for three digits after the decimal point.
2. (1 point) What is S\*(6) for the put with q=0.04 in problem #3 of the project? Report S\*(6) up to cents (i.e., two digits after the decimal point). But the option prices you calculate in your program should be accurate for three digits after the decimal point.
3. (1 point) What is S\*(6) for the call with q=0.04 in problem #4 of the project? Report S\*(6) up to cents.