IVL

$S = 20.5$

$BP = 16.4$

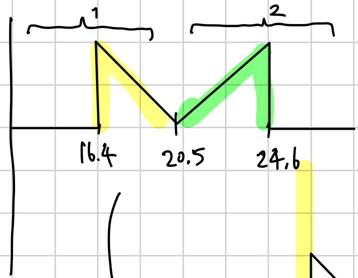
$BC = 24.6$

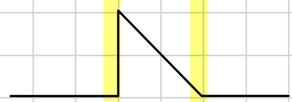
$K = 20.5$

$r = 0.025$

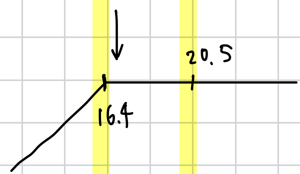
TTM = 30 days

$\sigma = 33.897069$



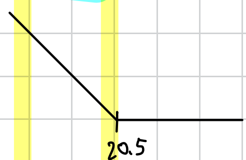


1



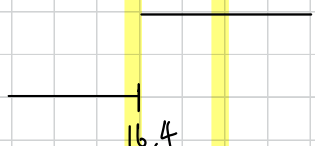
1.1

1.1 short put = 0.006



1.2

1.2 long put = 0.77

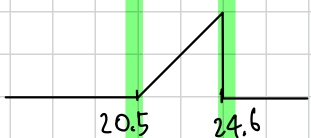


1.3

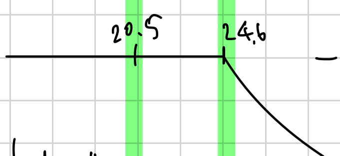
1.3 long digital call $= N(d_2)e^{-rt}[4.1]$

$= 4.04395$

2



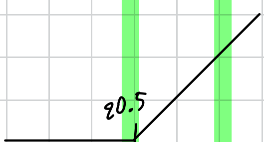
2.1



$- + 0.027$

2.1 short call = 0.027

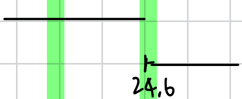
2.2



$- + 7.29$

2.2 long call = 0.81

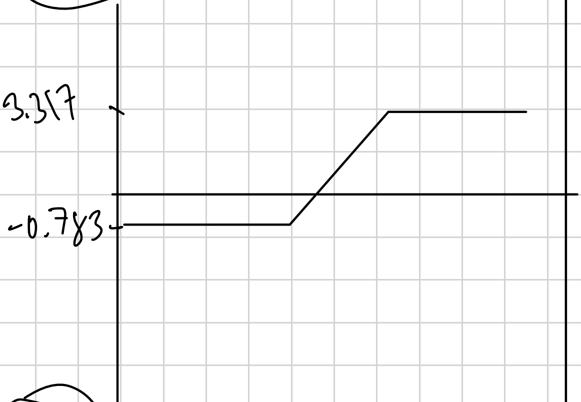
2.3



2.3 long digital Put $= N(-d_2)e^{-rt}[4.1]$

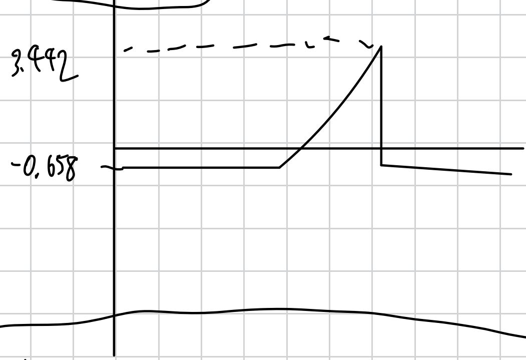
$= 3.975043$

2.1+2.2

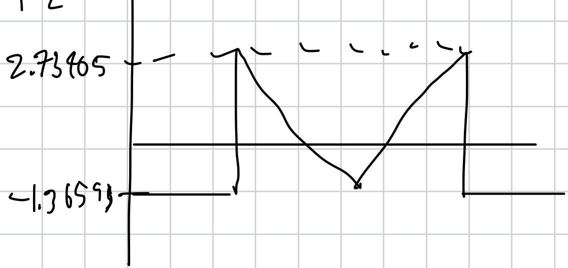


2.3

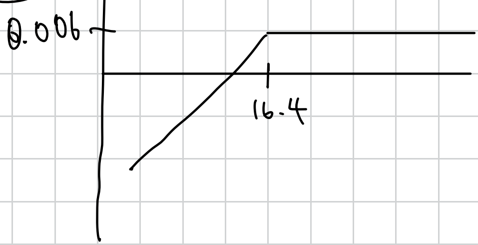
2.1+2.2+2.3



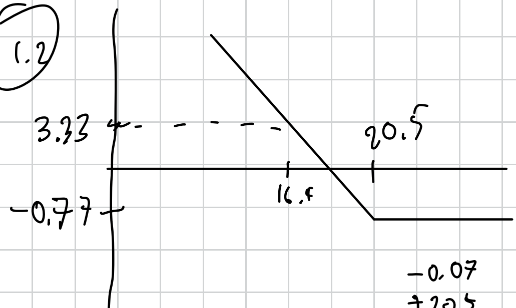
1+2



1.1

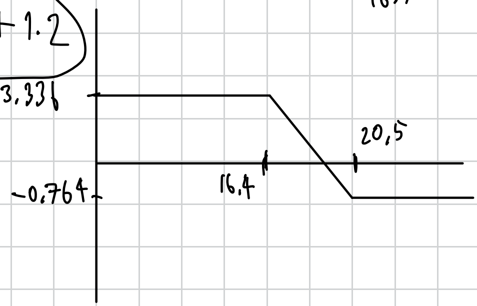


1.2

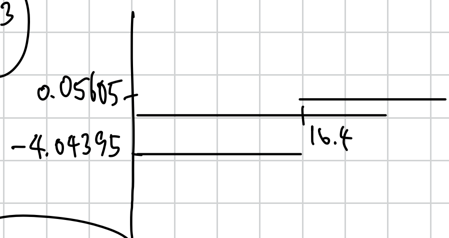


-0.07
+20.5
-16.7

1.1+1.2



1.3



1.1+1.2+1.3