

FINANCE ASSIGNMENT -3

It is a short summary of work done by me. The code and graph are in jupyter notebook.

- I have taken stocks data of NETFLIX.
- I have taken a call option [NFLX200508C00355000](#).

Call price=370

Date of purchase=6 Jan 2020

Date of expiry =5 May 2020

Rate=0.05848(U.S ten year treasury rate)

Volatility=.0994(Calculated from 1 year Netflix stock price)

Stock Price(at the time of purchase)=420

- For the delta-neutral portfolio I have taken Netflix stock data from date of purchase of call option 6 January 2020 till its expiry 5 May 2020.