財務工程作業四(put value / call value)—流程圖

Input

股價、執行價、變動度、股利、發放股利次數及月分、報酬率、到期時間

Calculate

- 1. 股利折現值
- 2. 實際股價(股價 發放的股利)

Calculate

- 1. Put option value
- 2. Call option value

Output

Call value & Put value

Use put call parity to double check the answer.