| FULL LEGAL NAME | **LOCATION (COUNTRY)** | **EMAIL ADDRESS** | **MARK X FOR ANY NON-CONTRIBUTING MEMBER** |
| --- | --- | --- | --- |
| Anne-Marie Antoinette ATIGNON |  |  |  |
| Tarun Kumar J |  |  |  |
|  |  |  |  |

|  |  |
| --- | --- |
| **Statement of integrity:** By typing the names of all group members in the text boxes below, you confirm that the assignment submitted is original work produced by the group (excluding any non-contributing members identified with an “X” above). | |
| **Team member 1** |  |
| **Team member 2** |  |
| **Team member 3** |  |

|  |
| --- |
| Use the box below to explain any attempts to reach out to a non-contributing member. Type (N/A) if all members contributed.  **Note:** You may be required to provide proof of your outreach to non-contributing members upon request. |
|  |

**Question 5**

Given initial option price , risk free interest rate , volatility and maturity months.

(At the money) ATM European call and put indicates that the strike price of option is same equal to the initial option price. Therefore, strike price .

Upward and downward move ment

|  |
| --- |
|  |

Keep in mind the following:

* Make sure you address all the questions in the GWP assignment document published in the Course Overview.
* Follow the “Submission requirements and format’ instructions included in each Group Work Project Assignment, including report length.
* **Including in-text citations and related references is mandatory for all submissions.** You will receive a ‘0’ grade for missing in-text citations and references, or penalties for partial completion. Use the [**In-Text Citations and References Guide**](https://drive.google.com/file/d/1QJBsqKxvhrtsmHHOk8KX_N77MXzrD9kb/view?usp=drive_link) to learn how to include them.
* Additional writing aids: [Anti-Plagiarism Guide](https://drive.google.com/file/d/1PZ7WLUwtFFmRoIzESv4i6KkOqZaW21zD/view?usp=drive_link), [Academic Writing Guide](https://drive.google.com/file/d/1Jyh9rYKi2MV626d9fpfe9wYREXDQakld/view?usp=drive_link), [Online Writing Resources](https://drive.google.com/file/d/1k_EHz4sbsjLD55Ba0MICsDHP2DMPDAI1/view?usp=drive_link).
* To avoid an increase in the Turnitin similarity score, **DO NOT copy the questions** from the GWP assignment document.
* Submission format tips:
  + Use the same font type and size and same format throughout your report. You can use Calibri 11, Arial 10, or Times 11.
  + Do NOT split charts, graphs, and tables between two separate pages.
  + Always include the axes labels and scales in your graphs as well as an explanation of how the data should be read.
* Use the [LIRN Library](https://proxy.lirn.net/WorldQuantUniv?_rwpLaunch=true&groupID=2) for your research. It can be accessed via the left navigation pane inside the WQU learning platform.

***The PDF file with your report must be uploaded separately from the zipped folder that includes any other types of files. This allows Turnitin to generate a similarity report.***