Level 9 Homework

#### A.1 Exact C and P option prices

###### Batch 1

// Use global functions.

Batch 1: C = 2.13337, P = 5.84628

// Use instances of EuropeanOption class with default constructor.

Batch 1:

C = 2.13337

P = 5.84628

// Use put-call parity.

Batch 1:

C = 2.13337

P = 5.84628

// Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 1:

C = 2.13337

P = 5.84628

// Compute prices for a range of underlying value.

Batch 1: S = 10, C = 7.792e-036, P = 53.7129

Batch 1: S = 11, C = 1.88964e-032, P = 52.7129

Batch 1: S = 12, C = 1.64204e-029, P = 51.7129

Batch 1: S = 13, C = 6.19303e-027, P = 50.7129

Batch 1: S = 14, C = 1.17207e-024, P = 49.7129

Batch 1: S = 15, C = 1.24529e-022, P = 48.7129

Batch 1: S = 16, C = 8.11387e-021, P = 47.7129

Batch 1: S = 17, C = 3.47944e-019, P = 46.7129

Batch 1: S = 18, C = 1.03991e-017, P = 45.7129

Batch 1: S = 19, C = 2.27042e-016, P = 44.7129

Batch 1: S = 20, C = 3.76503e-015, P = 43.7129

Batch 1: S = 21, C = 4.89964e-014, P = 42.7129

Batch 1: S = 22, C = 5.1436e-013, P = 41.7129

Batch 1: S = 23, C = 4.45934e-012, P = 40.7129

Batch 1: S = 24, C = 3.25772e-011, P = 39.7129

Batch 1: S = 25, C = 2.0405e-010, P = 38.7129

Batch 1: S = 26, C = 1.11246e-009, P = 37.7129

Batch 1: S = 27, C = 5.34891e-009, P = 36.7129

Batch 1: S = 28, C = 2.29454e-008, P = 35.7129

Batch 1: S = 29, C = 8.8713e-008, P = 34.7129

Batch 1: S = 30, C = 3.11926e-007, P = 33.7129

Batch 1: S = 31, C = 1.00545e-006, P = 32.7129

Batch 1: S = 32, C = 2.99241e-006, P = 31.7129

Batch 1: S = 33, C = 8.27565e-006, P = 30.7129

Batch 1: S = 34, C = 2.13896e-005, P = 29.7129

Batch 1: S = 35, C = 5.19359e-005, P = 28.713

Batch 1: S = 36, C = 0.000119024, P = 27.713

Batch 1: S = 37, C = 0.000258548, P = 26.7132

Batch 1: S = 38, C = 0.000534403, P = 25.7134

Batch 1: S = 39, C = 0.00105474, P = 24.714

Batch 1: S = 40, C = 0.00199417, P = 23.7149

Batch 1: S = 41, C = 0.00362244, P = 22.7165

Batch 1: S = 42, C = 0.00633924, P = 21.7193

Batch 1: S = 43, C = 0.010714, P = 20.7236

Batch 1: S = 44, C = 0.0175282, P = 19.7304

Batch 1: S = 45, C = 0.0278174, P = 18.7407

Batch 1: S = 46, C = 0.0429083, P = 17.7558

Batch 1: S = 47, C = 0.0644467, P = 16.7774

Batch 1: S = 48, C = 0.0944125, P = 15.8073

Batch 1: S = 49, C = 0.135117, P = 14.848

Batch 1: S = 50, C = 0.189181, P = 13.9021

// Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 1:

C = 2.13337

P = 5.84628

// Compute prices for a range of expiry time.

Batch 1: T = 0.1, C = 0.761015, P = 5.24309

Batch 1: T = 0.1225, C = 0.981529, P = 5.34764

Batch 1: T = 0.145, C = 1.197, P = 5.44736

Batch 1: T = 0.1675, C = 1.40702, P = 5.54183

Batch 1: T = 0.19, C = 1.61167, P = 5.63114

Batch 1: T = 0.2125, C = 1.81121, P = 5.71555

Batch 1: T = 0.235, C = 2.00599, P = 5.79541

Batch 1: T = 0.2575, C = 2.19635, P = 5.87105

Batch 1: T = 0.28, C = 2.3826, P = 5.94278

Batch 1: T = 0.3025, C = 2.56503, P = 6.01091

Batch 1: T = 0.325, C = 2.74393, P = 6.07571

Batch 1: T = 0.3475, C = 2.91953, P = 6.13742

Batch 1: T = 0.37, C = 3.09206, P = 6.19625

Batch 1: T = 0.3925, C = 3.2617, P = 6.25241

Batch 1: T = 0.415, C = 3.42865, P = 6.30608

Batch 1: T = 0.4375, C = 3.59305, P = 6.35741

Batch 1: T = 0.46, C = 3.75507, P = 6.40654

Batch 1: T = 0.4825, C = 3.91482, P = 6.45362

Batch 1: T = 0.505, C = 4.07243, P = 6.49877

Batch 1: T = 0.5275, C = 4.22801, P = 6.54208

Batch 1: T = 0.55, C = 4.38166, P = 6.58367

Batch 1: T = 0.5725, C = 4.53348, P = 6.62362

Batch 1: T = 0.595, C = 4.68354, P = 6.66202

Batch 1: T = 0.6175, C = 4.83193, P = 6.69895

Batch 1: T = 0.64, C = 4.97872, P = 6.73448

Batch 1: T = 0.6625, C = 5.12398, P = 6.76868

Batch 1: T = 0.685, C = 5.26776, P = 6.8016

Batch 1: T = 0.7075, C = 5.41014, P = 6.83332

Batch 1: T = 0.73, C = 5.55115, P = 6.86387

Batch 1: T = 0.7525, C = 5.69086, P = 6.89331

Batch 1: T = 0.775, C = 5.82931, P = 6.92169

Batch 1: T = 0.7975, C = 5.96654, P = 6.94906

Batch 1: T = 0.82, C = 6.10259, P = 6.97544

Batch 1: T = 0.8425, C = 6.23751, P = 7.00089

Batch 1: T = 0.865, C = 6.37134, P = 7.02544

Batch 1: T = 0.8875, C = 6.50409, P = 7.04911

Batch 1: T = 0.91, C = 6.63582, P = 7.07196

Batch 1: T = 0.9325, C = 6.76654, P = 7.09399

Batch 1: T = 0.955, C = 6.89629, P = 7.11526

Batch 1: T = 0.9775, C = 7.0251, P = 7.13577

Batch 1: T = 1, C = 7.15299, P = 7.15556

// Use constructor with EuropeanOptionData and calculate option price as a function of volatility.

Batch 1:

C = 2.13337

P = 5.84628

// Compute prices for a range of volatility.

Batch 1: sig = 0.1, C = 0.173097, P = 3.88601

Batch 1: sig = 0.1225, C = 0.327441, P = 4.04035

Batch 1: sig = 0.145, C = 0.512391, P = 4.22531

Batch 1: sig = 0.1675, C = 0.718513, P = 4.43143

Batch 1: sig = 0.19, C = 0.939559, P = 4.65247

Batch 1: sig = 0.2125, C = 1.17139, P = 4.8843

Batch 1: sig = 0.235, C = 1.41121, P = 5.12412

Batch 1: sig = 0.2575, C = 1.65707, P = 5.36998

Batch 1: sig = 0.28, C = 1.90759, P = 5.6205

Batch 1: sig = 0.3025, C = 2.16177, P = 5.87468

Batch 1: sig = 0.325, C = 2.41884, P = 6.13176

Batch 1: sig = 0.3475, C = 2.67826, P = 6.39117

Batch 1: sig = 0.37, C = 2.93956, P = 6.65248

Batch 1: sig = 0.3925, C = 3.20242, P = 6.91533

Batch 1: sig = 0.415, C = 3.46655, P = 7.17946

Batch 1: sig = 0.4375, C = 3.73173, P = 7.44464

Batch 1: sig = 0.46, C = 3.99777, P = 7.71069

Batch 1: sig = 0.4825, C = 4.26454, P = 7.97745

Batch 1: sig = 0.505, C = 4.5319, P = 8.24481

Batch 1: sig = 0.5275, C = 4.79974, P = 8.51265

Batch 1: sig = 0.55, C = 5.06798, P = 8.78089

Batch 1: sig = 0.5725, C = 5.33653, P = 9.04944

Batch 1: sig = 0.595, C = 5.60533, P = 9.31825

Batch 1: sig = 0.6175, C = 5.87433, P = 9.58724

Batch 1: sig = 0.64, C = 6.14346, P = 9.85637

Batch 1: sig = 0.6625, C = 6.41268, P = 10.1256

Batch 1: sig = 0.685, C = 6.68195, P = 10.3949

Batch 1: sig = 0.7075, C = 6.95123, P = 10.6641

Batch 1: sig = 0.73, C = 7.2205, P = 10.9334

Batch 1: sig = 0.7525, C = 7.48971, P = 11.2026

Batch 1: sig = 0.775, C = 7.75884, P = 11.4718

Batch 1: sig = 0.7975, C = 8.02787, P = 11.7408

Batch 1: sig = 0.82, C = 8.29676, P = 12.0097

Batch 1: sig = 0.8425, C = 8.56551, P = 12.2784

Batch 1: sig = 0.865, C = 8.83408, P = 12.547

Batch 1: sig = 0.8875, C = 9.10246, P = 12.8154

Batch 1: sig = 0.91, C = 9.37063, P = 13.0835

Batch 1: sig = 0.9325, C = 9.63858, P = 13.3515

Batch 1: sig = 0.955, C = 9.90628, P = 13.6192

Batch 1: sig = 0.9775, C = 10.1737, P = 13.8866

Batch 1: sig = 1, C = 10.4409, P = 14.1538

###### Batch 2

// Use global functions.

Batch 2: C = 7.96557, P = 7.96557

// Use instances of EuropeanOption class with default constructor.

Batch 2:

C = 7.96557

P = 7.96557

// Use put-call parity.

Batch 2:

C = 7.96557

P = 7.96557

// Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 2:

C = 7.96557

P = 7.96557

// Compute prices for a range of underlying value.

Batch 2: S = 10, C = 3.05867e-031, P = 90

Batch 2: S = 11, C = 7.50875e-029, P = 89

Batch 2: S = 12, C = 9.39062e-027, P = 88

Batch 2: S = 13, C = 6.76817e-025, P = 87

Batch 2: S = 14, C = 3.08735e-023, P = 86

Batch 2: S = 15, C = 9.58525e-022, P = 85

Batch 2: S = 16, C = 2.14514e-020, P = 84

Batch 2: S = 17, C = 3.62362e-019, P = 83

Batch 2: S = 18, C = 4.79653e-018, P = 82

Batch 2: S = 19, C = 5.13087e-017, P = 81

Batch 2: S = 20, C = 4.55058e-016, P = 80

Batch 2: S = 21, C = 3.41899e-015, P = 79

Batch 2: S = 22, C = 2.21616e-014, P = 78

Batch 2: S = 23, C = 1.25872e-013, P = 77

Batch 2: S = 24, C = 6.34869e-013, P = 76

Batch 2: S = 25, C = 2.87668e-012, P = 75

Batch 2: S = 26, C = 1.18282e-011, P = 74

Batch 2: S = 27, C = 4.45231e-011, P = 73

Batch 2: S = 28, C = 1.54615e-010, P = 72

Batch 2: S = 29, C = 4.98755e-010, P = 71

Batch 2: S = 30, C = 1.50356e-009, P = 70

Batch 2: S = 31, C = 4.25893e-009, P = 69

Batch 2: S = 32, C = 1.13899e-008, P = 68

Batch 2: S = 33, C = 2.8884e-008, P = 67

Batch 2: S = 34, C = 6.97279e-008, P = 66

Batch 2: S = 35, C = 1.60803e-007, P = 65

Batch 2: S = 36, C = 3.5539e-007, P = 64

Batch 2: S = 37, C = 7.54907e-007, P = 63

Batch 2: S = 38, C = 1.54526e-006, P = 62

Batch 2: S = 39, C = 3.05545e-006, P = 61

Batch 2: S = 40, C = 5.84877e-006, P = 60

Batch 2: S = 41, C = 1.08604e-005, P = 59

Batch 2: S = 42, C = 1.95985e-005, P = 58

Batch 2: S = 43, C = 3.44297e-005, P = 57

Batch 2: S = 44, C = 5.89738e-005, P = 56.0001

Batch 2: S = 45, C = 9.8635e-005, P = 55.0001

Batch 2: S = 46, C = 0.000161299, P = 54.0002

Batch 2: S = 47, C = 0.000258226, P = 53.0003

Batch 2: S = 48, C = 0.000405172, P = 52.0004

Batch 2: S = 49, C = 0.000623757, P = 51.0006

Batch 2: S = 50, C = 0.000943109, P = 50.0009

// Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 2:

C = 7.96557

P = 7.96557

// Compute prices for a range of expiry time.

Batch 2: T = 0.1, C = 2.52271, P = 2.52271

Batch 2: T = 0.1225, C = 2.79203, P = 2.79203

Batch 2: T = 0.145, C = 3.03752, P = 3.03752

Batch 2: T = 0.1675, C = 3.26457, P = 3.26457

Batch 2: T = 0.19, C = 3.4768, P = 3.4768

Batch 2: T = 0.2125, C = 3.67676, P = 3.67676

Batch 2: T = 0.235, C = 3.86637, P = 3.86637

Batch 2: T = 0.2575, C = 4.04708, P = 4.04708

Batch 2: T = 0.28, C = 4.22004, P = 4.22004

Batch 2: T = 0.3025, C = 4.38615, P = 4.38615

Batch 2: T = 0.325, C = 4.54618, P = 4.54618

Batch 2: T = 0.3475, C = 4.70074, P = 4.70074

Batch 2: T = 0.37, C = 4.85035, P = 4.85035

Batch 2: T = 0.3925, C = 4.99546, P = 4.99546

Batch 2: T = 0.415, C = 5.13646, P = 5.13646

Batch 2: T = 0.4375, C = 5.27366, P = 5.27366

Batch 2: T = 0.46, C = 5.40737, P = 5.40737

Batch 2: T = 0.4825, C = 5.53783, P = 5.53783

Batch 2: T = 0.505, C = 5.66527, P = 5.66527

Batch 2: T = 0.5275, C = 5.78988, P = 5.78988

Batch 2: T = 0.55, C = 5.91185, P = 5.91185

Batch 2: T = 0.5725, C = 6.03134, P = 6.03134

Batch 2: T = 0.595, C = 6.14848, P = 6.14848

Batch 2: T = 0.6175, C = 6.26342, P = 6.26342

Batch 2: T = 0.64, C = 6.37627, P = 6.37627

Batch 2: T = 0.6625, C = 6.48715, P = 6.48715

Batch 2: T = 0.685, C = 6.59614, P = 6.59614

Batch 2: T = 0.7075, C = 6.70334, P = 6.70334

Batch 2: T = 0.73, C = 6.80884, P = 6.80884

Batch 2: T = 0.7525, C = 6.91272, P = 6.91272

Batch 2: T = 0.775, C = 7.01504, P = 7.01504

Batch 2: T = 0.7975, C = 7.11588, P = 7.11588

Batch 2: T = 0.82, C = 7.21529, P = 7.21529

Batch 2: T = 0.8425, C = 7.31334, P = 7.31334

Batch 2: T = 0.865, C = 7.41007, P = 7.41007

Batch 2: T = 0.8875, C = 7.50554, P = 7.50554

Batch 2: T = 0.91, C = 7.59981, P = 7.59981

Batch 2: T = 0.9325, C = 7.6929, P = 7.6929

Batch 2: T = 0.955, C = 7.78486, P = 7.78486

Batch 2: T = 0.9775, C = 7.87574, P = 7.87574

Batch 2: T = 1, C = 7.96557, P = 7.96557

// Use constructor with EuropeanOptionData and calculate option price as a function of volatility.

Batch 2:

C = 7.96557

P = 7.96557

// Compute prices for a range of volatility.

Batch 2: sig = 0.1, C = 3.98776, P = 3.98776

Batch 2: sig = 0.1225, C = 4.88399, P = 4.88399

Batch 2: sig = 0.145, C = 5.7796, P = 5.7796

Batch 2: sig = 0.1675, C = 6.67448, P = 6.67448

Batch 2: sig = 0.19, C = 7.56852, P = 7.56852

Batch 2: sig = 0.2125, C = 8.4616, P = 8.4616

Batch 2: sig = 0.235, C = 9.35362, P = 9.35362

Batch 2: sig = 0.2575, C = 10.2445, P = 10.2445

Batch 2: sig = 0.28, C = 11.134, P = 11.134

Batch 2: sig = 0.3025, C = 12.0221, P = 12.0221

Batch 2: sig = 0.325, C = 12.9088, P = 12.9088

Batch 2: sig = 0.3475, C = 13.7938, P = 13.7938

Batch 2: sig = 0.37, C = 14.6771, P = 14.6771

Batch 2: sig = 0.3925, C = 15.5586, P = 15.5586

Batch 2: sig = 0.415, C = 16.4381, P = 16.4381

Batch 2: sig = 0.4375, C = 17.3155, P = 17.3155

Batch 2: sig = 0.46, C = 18.1908, P = 18.1908

Batch 2: sig = 0.4825, C = 19.0639, P = 19.0639

Batch 2: sig = 0.505, C = 19.9345, P = 19.9345

Batch 2: sig = 0.5275, C = 20.8027, P = 20.8027

Batch 2: sig = 0.55, C = 21.6684, P = 21.6684

Batch 2: sig = 0.5725, C = 22.5313, P = 22.5313

Batch 2: sig = 0.595, C = 23.3915, P = 23.3915

Batch 2: sig = 0.6175, C = 24.2488, P = 24.2488

Batch 2: sig = 0.64, C = 25.1032, P = 25.1032

Batch 2: sig = 0.6625, C = 25.9544, P = 25.9544

Batch 2: sig = 0.685, C = 26.8025, P = 26.8025

Batch 2: sig = 0.7075, C = 27.6474, P = 27.6474

Batch 2: sig = 0.73, C = 28.4889, P = 28.4889

Batch 2: sig = 0.7525, C = 29.3269, P = 29.3269

Batch 2: sig = 0.775, C = 30.1614, P = 30.1614

Batch 2: sig = 0.7975, C = 30.9923, P = 30.9923

Batch 2: sig = 0.82, C = 31.8194, P = 31.8194

Batch 2: sig = 0.8425, C = 32.6427, P = 32.6427

Batch 2: sig = 0.865, C = 33.4622, P = 33.4622

Batch 2: sig = 0.8875, C = 34.2777, P = 34.2777

Batch 2: sig = 0.91, C = 35.0891, P = 35.0891

Batch 2: sig = 0.9325, C = 35.8963, P = 35.8963

Batch 2: sig = 0.955, C = 36.6994, P = 36.6994

Batch 2: sig = 0.9775, C = 37.4981, P = 37.4981

Batch 2: sig = 1, C = 38.2925, P = 38.2925

###### Batch 3

// Use global functions.

Batch 3: C = 0.204058, P = 4.07326

// Use instances of EuropeanOption class with default constructor.

Batch 3:

C = 0.204058

P = 4.07326

// Use put-call parity.

Batch 3:

C = 0.204058

P = 4.07326

// Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 3:

C = 0.204058

P = 4.07326

// Compute prices for a range of underlying value.

Batch 3: S = 10, C = 2.48011, P = 1.34932

Batch 3: S = 11, C = 3.20115, P = 1.07036

Batch 3: S = 12, C = 3.97989, P = 0.849091

Batch 3: S = 13, C = 4.80493, P = 0.674134

Batch 3: S = 14, C = 5.6668, P = 0.536003

Batch 3: S = 15, C = 6.55778, P = 0.426982

Batch 3: S = 16, C = 7.47169, P = 0.340889

Batch 3: S = 17, C = 8.40362, P = 0.272821

Batch 3: S = 18, C = 9.34971, P = 0.218913

Batch 3: S = 19, C = 10.3069, P = 0.176132

Batch 3: S = 20, C = 11.2729, P = 0.142104

Batch 3: S = 21, C = 12.2458, P = 0.114972

Batch 3: S = 22, C = 13.2241, P = 0.0932814

Batch 3: S = 23, C = 14.2067, P = 0.0758952

Batch 3: S = 24, C = 15.1927, P = 0.0619213

Batch 3: S = 25, C = 16.1815, P = 0.050659

Batch 3: S = 26, C = 17.1724, P = 0.0415573

Batch 3: S = 27, C = 18.165, P = 0.0341815

Batch 3: S = 28, C = 19.159, P = 0.0281882

Batch 3: S = 29, C = 20.1541, P = 0.0233052

Batch 3: S = 30, C = 21.1501, P = 0.0193162

Batch 3: S = 31, C = 22.1468, P = 0.0160492

Batch 3: S = 32, C = 23.1442, P = 0.0133667

Batch 3: S = 33, C = 24.142, P = 0.0111585

Batch 3: S = 34, C = 25.1401, P = 0.00933635

Batch 3: S = 35, C = 26.1386, P = 0.00782914

Batch 3: S = 36, C = 27.1374, P = 0.0065795

Batch 3: S = 37, C = 28.1363, P = 0.00554104

Batch 3: S = 38, C = 29.1355, P = 0.00467613

Batch 3: S = 39, C = 30.1347, P = 0.00395419

Batch 3: S = 40, C = 31.1341, P = 0.00335029

Batch 3: S = 41, C = 32.1336, P = 0.00284408

Batch 3: S = 42, C = 33.1332, P = 0.00241887

Batch 3: S = 43, C = 34.1329, P = 0.00206101

Batch 3: S = 44, C = 35.1326, P = 0.00175922

Batch 3: S = 45, C = 36.1323, P = 0.00150425

Batch 3: S = 46, C = 37.1321, P = 0.00128842

Batch 3: S = 47, C = 38.1319, P = 0.00110539

Batch 3: S = 48, C = 39.1317, P = 0.000949906

Batch 3: S = 49, C = 40.1316, P = 0.000817588

Batch 3: S = 50, C = 41.1315, P = 0.000704793

// Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 3:

C = 0.204058

P = 4.07326

// Compute prices for a range of expiry time.

Batch 3: T = 0.1, C = 1.93583e-006, P = 4.88072

Batch 3: T = 0.1225, C = 1.49937e-005, P = 4.85409

Batch 3: T = 0.145, C = 6.38485e-005, P = 4.82757

Batch 3: T = 0.1675, C = 0.000189186, P = 4.8012

Batch 3: T = 0.19, C = 0.00044213, P = 4.77502

Batch 3: T = 0.2125, C = 0.000876699, P = 4.7491

Batch 3: T = 0.235, C = 0.0015437, P = 4.72348

Batch 3: T = 0.2575, C = 0.00248703, P = 4.69821

Batch 3: T = 0.28, C = 0.00374207, P = 4.67332

Batch 3: T = 0.3025, C = 0.00533551, P = 4.64884

Batch 3: T = 0.325, C = 0.00728593, P = 4.62479

Batch 3: T = 0.3475, C = 0.00960485, P = 4.60118

Batch 3: T = 0.37, C = 0.0122979, P = 4.57801

Batch 3: T = 0.3925, C = 0.0153657, P = 4.55529

Batch 3: T = 0.415, C = 0.0188053, P = 4.533

Batch 3: T = 0.4375, C = 0.0226105, P = 4.51115

Batch 3: T = 0.46, C = 0.0267731, P = 4.48973

Batch 3: T = 0.4825, C = 0.0312831, P = 4.46873

Batch 3: T = 0.505, C = 0.0361292, P = 4.44813

Batch 3: T = 0.5275, C = 0.0412995, P = 4.42792

Batch 3: T = 0.55, C = 0.0467817, P = 4.40809

Batch 3: T = 0.5725, C = 0.052563, P = 4.38863

Batch 3: T = 0.595, C = 0.0586308, P = 4.36952

Batch 3: T = 0.6175, C = 0.0649725, P = 4.35076

Batch 3: T = 0.64, C = 0.0715755, P = 4.33233

Batch 3: T = 0.6625, C = 0.0784278, P = 4.31421

Batch 3: T = 0.685, C = 0.0855176, P = 4.29639

Batch 3: T = 0.7075, C = 0.0928334, P = 4.27887

Batch 3: T = 0.73, C = 0.100364, P = 4.26164

Batch 3: T = 0.7525, C = 0.1081, P = 4.24467

Batch 3: T = 0.775, C = 0.116029, P = 4.22796

Batch 3: T = 0.7975, C = 0.124143, P = 4.21151

Batch 3: T = 0.82, C = 0.132432, P = 4.19529

Batch 3: T = 0.8425, C = 0.140887, P = 4.17931

Batch 3: T = 0.865, C = 0.1495, P = 4.16356

Batch 3: T = 0.8875, C = 0.158262, P = 4.14801

Batch 3: T = 0.91, C = 0.167166, P = 4.13268

Batch 3: T = 0.9325, C = 0.176205, P = 4.11754

Batch 3: T = 0.955, C = 0.185371, P = 4.1026

Batch 3: T = 0.9775, C = 0.194657, P = 4.08784

Batch 3: T = 1, C = 0.204058, P = 4.07326

// Use constructor with EuropeanOptionData and calculate option price as a function of volatility.

Batch 3:

C = 0.204058

P = 4.07326

// Compute prices for a range of volatility.

Batch 3: sig = 0.1, C = 5.46951e-010, P = 3.8692

Batch 3: sig = 0.1225, C = 2.32214e-007, P = 3.8692

Batch 3: sig = 0.145, C = 8.47831e-006, P = 3.86921

Batch 3: sig = 0.1675, C = 8.85216e-005, P = 3.86929

Batch 3: sig = 0.19, C = 0.000454212, P = 3.86966

Batch 3: sig = 0.2125, C = 0.00150691, P = 3.87071

Batch 3: sig = 0.235, C = 0.00376216, P = 3.87297

Batch 3: sig = 0.2575, C = 0.00773252, P = 3.87694

Batch 3: sig = 0.28, C = 0.0138398, P = 3.88304

Batch 3: sig = 0.3025, C = 0.0223775, P = 3.89158

Batch 3: sig = 0.325, C = 0.0335109, P = 3.90272

Batch 3: sig = 0.3475, C = 0.0472971, P = 3.9165

Batch 3: sig = 0.37, C = 0.0637102, P = 3.93291

Batch 3: sig = 0.3925, C = 0.0826665, P = 3.95187

Batch 3: sig = 0.415, C = 0.104044, P = 3.97325

Batch 3: sig = 0.4375, C = 0.1277, P = 3.9969

Batch 3: sig = 0.46, C = 0.153478, P = 4.02268

Batch 3: sig = 0.4825, C = 0.181221, P = 4.05043

Batch 3: sig = 0.505, C = 0.210774, P = 4.07998

Batch 3: sig = 0.5275, C = 0.241986, P = 4.11119

Batch 3: sig = 0.55, C = 0.274714, P = 4.14392

Batch 3: sig = 0.5725, C = 0.308826, P = 4.17803

Batch 3: sig = 0.595, C = 0.344196, P = 4.2134

Batch 3: sig = 0.6175, C = 0.380707, P = 4.24991

Batch 3: sig = 0.64, C = 0.418254, P = 4.28746

Batch 3: sig = 0.6625, C = 0.456737, P = 4.32594

Batch 3: sig = 0.685, C = 0.496064, P = 4.36527

Batch 3: sig = 0.7075, C = 0.536153, P = 4.40536

Batch 3: sig = 0.73, C = 0.576925, P = 4.44613

Batch 3: sig = 0.7525, C = 0.61831, P = 4.48751

Batch 3: sig = 0.775, C = 0.660241, P = 4.52945

Batch 3: sig = 0.7975, C = 0.702659, P = 4.57186

Batch 3: sig = 0.82, C = 0.745507, P = 4.61471

Batch 3: sig = 0.8425, C = 0.788734, P = 4.65794

Batch 3: sig = 0.865, C = 0.832292, P = 4.7015

Batch 3: sig = 0.8875, C = 0.876137, P = 4.74534

Batch 3: sig = 0.91, C = 0.920227, P = 4.78943

Batch 3: sig = 0.9325, C = 0.964525, P = 4.83373

Batch 3: sig = 0.955, C = 1.00899, P = 4.8782

Batch 3: sig = 0.9775, C = 1.0536, P = 4.92281

Batch 3: sig = 1, C = 1.09832, P = 4.96752

###### Batch 4

// Use global functions.

Batch 4: C = 92.1757, P = 1.2475

// Use instances of EuropeanOption class with default constructor.

Batch 4:

C = 92.1757

P = 1.2475

// Use put-call parity.

Batch 4:

C = 92.1757

P = 1.2475

// Use constructor with EuropeanOptionData and calculate option price as a function of underlying price.

Batch 4:

C = 92.1757

P = 1.2475

// Compute prices for a range of underlying value.

Batch 4: S = 10, C = 6.08558, P = 5.15738

Batch 4: S = 11, C = 6.90422, P = 4.97602

Batch 4: S = 12, C = 7.73711, P = 4.8089

Batch 4: S = 13, C = 8.58239, P = 4.65419

Batch 4: S = 14, C = 9.43856, P = 4.51036

Batch 4: S = 15, C = 10.3044, P = 4.37617

Batch 4: S = 16, C = 11.1788, P = 4.25056

Batch 4: S = 17, C = 12.0608, P = 4.13264

Batch 4: S = 18, C = 12.9499, P = 4.02165

Batch 4: S = 19, C = 13.8451, P = 3.91694

Batch 4: S = 20, C = 14.7461, P = 3.81792

Batch 4: S = 21, C = 15.6523, P = 3.72411

Batch 4: S = 22, C = 16.5633, P = 3.63506

Batch 4: S = 23, C = 17.4786, P = 3.55038

Batch 4: S = 24, C = 18.3979, P = 3.46974

Batch 4: S = 25, C = 19.321, P = 3.39282

Batch 4: S = 26, C = 20.2476, P = 3.31936

Batch 4: S = 27, C = 21.1773, P = 3.24911

Batch 4: S = 28, C = 22.11, P = 3.18184

Batch 4: S = 29, C = 23.0456, P = 3.11735

Batch 4: S = 30, C = 23.9837, P = 3.05547

Batch 4: S = 31, C = 24.9242, P = 2.99603

Batch 4: S = 32, C = 25.8671, P = 2.93888

Batch 4: S = 33, C = 26.8121, P = 2.88387

Batch 4: S = 34, C = 27.7591, P = 2.83088

Batch 4: S = 35, C = 28.708, P = 2.7798

Batch 4: S = 36, C = 29.6587, P = 2.73052

Batch 4: S = 37, C = 30.6111, P = 2.68294

Batch 4: S = 38, C = 31.5652, P = 2.63697

Batch 4: S = 39, C = 32.5207, P = 2.59252

Batch 4: S = 40, C = 33.4777, P = 2.54952

Batch 4: S = 41, C = 34.4361, P = 2.50789

Batch 4: S = 42, C = 35.3958, P = 2.46756

Batch 4: S = 43, C = 36.3567, P = 2.42848

Batch 4: S = 44, C = 37.3188, P = 2.39057

Batch 4: S = 45, C = 38.282, P = 2.3538

Batch 4: S = 46, C = 39.2463, P = 2.3181

Batch 4: S = 47, C = 40.2116, P = 2.28342

Batch 4: S = 48, C = 41.1779, P = 2.24973

Batch 4: S = 49, C = 42.1452, P = 2.21698

Batch 4: S = 50, C = 43.1133, P = 2.18512

// Use constructor with EuropeanOptionData and calculate option price as a function of expiry time.

Batch 4:

C = 92.1757

P = 1.2475

// Compute prices for a range of expiry time.

Batch 4: T = 0.1, C = 4.17999, P = 3.38318

Batch 4: T = 0.1225, C = 4.67228, P = 3.69707

Batch 4: T = 0.145, C = 5.12859, P = 3.97529

Batch 4: T = 0.1675, C = 5.557, P = 4.22593

Batch 4: T = 0.19, C = 5.96293, P = 4.45442

Batch 4: T = 0.2125, C = 6.35024, P = 4.66461

Batch 4: T = 0.235, C = 6.72179, P = 4.85936

Batch 4: T = 0.2575, C = 7.07977, P = 5.04085

Batch 4: T = 0.28, C = 7.4259, P = 5.2108

Batch 4: T = 0.3025, C = 7.76155, P = 5.37059

Batch 4: T = 0.325, C = 8.08785, P = 5.52135

Batch 4: T = 0.3475, C = 8.40573, P = 5.66402

Batch 4: T = 0.37, C = 8.71599, P = 5.79937

Batch 4: T = 0.3925, C = 9.01928, P = 5.92807

Batch 4: T = 0.415, C = 9.31619, P = 6.0507

Batch 4: T = 0.4375, C = 9.60721, P = 6.16776

Batch 4: T = 0.46, C = 9.89278, P = 6.27967

Batch 4: T = 0.4825, C = 10.1733, P = 6.38682

Batch 4: T = 0.505, C = 10.449, P = 6.48955

Batch 4: T = 0.5275, C = 10.7203, P = 6.58815

Batch 4: T = 0.55, C = 10.9875, P = 6.6829

Batch 4: T = 0.5725, C = 11.2507, P = 6.77403

Batch 4: T = 0.595, C = 11.5102, P = 6.86176

Batch 4: T = 0.6175, C = 11.7663, P = 6.9463

Batch 4: T = 0.64, C = 12.0189, P = 7.02781

Batch 4: T = 0.6625, C = 12.2685, P = 7.10647

Batch 4: T = 0.685, C = 12.515, P = 7.18242

Batch 4: T = 0.7075, C = 12.7586, P = 7.2558

Batch 4: T = 0.73, C = 12.9995, P = 7.32674

Batch 4: T = 0.7525, C = 13.2377, P = 7.39535

Batch 4: T = 0.775, C = 13.4735, P = 7.46175

Batch 4: T = 0.7975, C = 13.7068, P = 7.52603

Batch 4: T = 0.82, C = 13.9378, P = 7.58829

Batch 4: T = 0.8425, C = 14.1665, P = 7.64861

Batch 4: T = 0.865, C = 14.3931, P = 7.70709

Batch 4: T = 0.8875, C = 14.6176, P = 7.76378

Batch 4: T = 0.91, C = 14.8401, P = 7.81877

Batch 4: T = 0.9325, C = 15.0607, P = 7.87212

Batch 4: T = 0.955, C = 15.2793, P = 7.92389

Batch 4: T = 0.9775, C = 15.4962, P = 7.97415

Batch 4: T = 1, C = 15.7113, P = 8.02295

// Use constructor with EuropeanOptionData and calculate option price as a function of volatility.

Batch 4:

C = 92.1757

P = 1.2475

// Compute prices for a range of volatility.

Batch 4: sig = 0.1, C = 90.9282, P = 1.96045e-005

Batch 4: sig = 0.1225, C = 90.929, P = 0.000825262

Batch 4: sig = 0.145, C = 90.9361, P = 0.00790005

Batch 4: sig = 0.1675, C = 90.9634, P = 0.0351878

Batch 4: sig = 0.19, C = 91.0291, P = 0.100935

Batch 4: sig = 0.2125, C = 91.1483, P = 0.220143

Batch 4: sig = 0.235, C = 91.3287, P = 0.40053

Batch 4: sig = 0.2575, C = 91.5707, P = 0.642524

Batch 4: sig = 0.28, C = 91.8693, P = 0.941143

Batch 4: sig = 0.3025, C = 92.2164, P = 1.28815

Batch 4: sig = 0.325, C = 92.602, P = 1.67378

Batch 4: sig = 0.3475, C = 93.0162, P = 2.08796

Batch 4: sig = 0.37, C = 93.4493, P = 2.52105

Batch 4: sig = 0.3925, C = 93.8925, P = 2.96428

Batch 4: sig = 0.415, C = 94.3381, P = 3.40993

Batch 4: sig = 0.4375, C = 94.7796, P = 3.8514

Batch 4: sig = 0.46, C = 95.2114, P = 4.28323

Batch 4: sig = 0.4825, C = 95.6292, P = 4.701

Batch 4: sig = 0.505, C = 96.0295, P = 5.10125

Batch 4: sig = 0.5275, C = 96.4096, P = 5.48138

Batch 4: sig = 0.55, C = 96.7678, P = 5.83956

Batch 4: sig = 0.5725, C = 97.1028, P = 6.1746

Batch 4: sig = 0.595, C = 97.4141, P = 6.48589

Batch 4: sig = 0.6175, C = 97.7015, P = 6.77331

Batch 4: sig = 0.64, C = 97.9653, P = 7.03709

Batch 4: sig = 0.6625, C = 98.206, P = 7.27782

Batch 4: sig = 0.685, C = 98.4245, P = 7.49632

Batch 4: sig = 0.7075, C = 98.6218, P = 7.69361

Batch 4: sig = 0.73, C = 98.7991, P = 7.87086

Batch 4: sig = 0.7525, C = 98.9575, P = 8.02932

Batch 4: sig = 0.775, C = 99.0985, P = 8.17032

Batch 4: sig = 0.7975, C = 99.2234, P = 8.29519

Batch 4: sig = 0.82, C = 99.3335, P = 8.40528

Batch 4: sig = 0.8425, C = 99.4301, P = 8.5019

Batch 4: sig = 0.865, C = 99.5145, P = 8.58633

Batch 4: sig = 0.8875, C = 99.588, P = 8.65979

Batch 4: sig = 0.91, C = 99.6516, P = 8.72342

Batch 4: sig = 0.9325, C = 99.7065, P = 8.77831

Batch 4: sig = 0.955, C = 99.7537, P = 8.82546

Batch 4: sig = 0.9775, C = 99.794, P = 8.8658

Batch 4: sig = 1, C = 99.8284, P = 8.90016

#### A.2 Option Sensitivities, aka the Greeks

###### a)

// Use global functions.

Delta of Call = 0.594629, Delta of Put = -0.356601

Gamma of Call = 0.0134936, Gamma of Put = 0.0134936

// Use instances of EuropeanOption class.

Delta of Call = 0.594629

Gamma of Call = 0.0134936

Delta of Put = -0.356601

Gamma of Put = 0.0134936

###### b)

// Compute Delta for a range of underlying values.

S = 10, Delta of Call = 2.25551e-019, Delta of Put = -0.951229

S = 11, Delta of Call = 6.18174e-018, Delta of Put = -0.951229

S = 12, Delta of Call = 1.12536e-016, Delta of Put = -0.951229

S = 13, Delta of Call = 1.46673e-015, Delta of Put = -0.951229

S = 14, Delta of Call = 1.44882e-014, Delta of Put = -0.951229

S = 15, Delta of Call = 1.1336e-013, Delta of Put = -0.951229

S = 16, Delta of Call = 7.27491e-013, Delta of Put = -0.951229

S = 17, Delta of Call = 3.93787e-012, Delta of Put = -0.951229

S = 18, Delta of Call = 1.83921e-011, Delta of Put = -0.951229

S = 19, Delta of Call = 7.55191e-011, Delta of Put = -0.951229

S = 20, Delta of Call = 2.76878e-010, Delta of Put = -0.951229

S = 21, Delta of Call = 9.18317e-010, Delta of Put = -0.951229

S = 22, Delta of Call = 2.78591e-009, Delta of Put = -0.951229

S = 23, Delta of Call = 7.80377e-009, Delta of Put = -0.951229

S = 24, Delta of Call = 2.0348e-008, Delta of Put = -0.951229

S = 25, Delta of Call = 4.97346e-008, Delta of Put = -0.951229

S = 26, Delta of Call = 1.14647e-007, Delta of Put = -0.951229

S = 27, Delta of Call = 2.50577e-007, Delta of Put = -0.951229

S = 28, Delta of Call = 5.21714e-007, Delta of Put = -0.951229

S = 29, Delta of Call = 1.03903e-006, Delta of Put = -0.951228

S = 30, Delta of Call = 1.98667e-006, Delta of Put = -0.951227

S = 31, Delta of Call = 3.65877e-006, Delta of Put = -0.951226

S = 32, Delta of Call = 6.5092e-006, Delta of Put = -0.951223

S = 33, Delta of Call = 1.1216e-005, Delta of Put = -0.951218

S = 34, Delta of Call = 1.87624e-005, Delta of Put = -0.951211

S = 35, Delta of Call = 3.05351e-005, Delta of Put = -0.951199

S = 36, Delta of Call = 4.84406e-005, Delta of Put = -0.951181

S = 37, Delta of Call = 7.50367e-005, Delta of Put = -0.951154

S = 38, Delta of Call = 0.00011368, Delta of Put = -0.951116

S = 39, Delta of Call = 0.000168682, Delta of Put = -0.951061

S = 40, Delta of Call = 0.000245471, Delta of Put = -0.950984

S = 41, Delta of Call = 0.000350761, Delta of Put = -0.950879

S = 42, Delta of Call = 0.000492699, Delta of Put = -0.950737

S = 43, Delta of Call = 0.000681019, Delta of Put = -0.950548

S = 44, Delta of Call = 0.000927157, Delta of Put = -0.950302

S = 45, Delta of Call = 0.00124435, Delta of Put = -0.949985

S = 46, Delta of Call = 0.00164771, Delta of Put = -0.949582

S = 47, Delta of Call = 0.00215423, Delta of Put = -0.949075

S = 48, Delta of Call = 0.00278276, Delta of Put = -0.948447

S = 49, Delta of Call = 0.00355398, Delta of Put = -0.947675

S = 50, Delta of Call = 0.00449025, Delta of Put = -0.946739

###### c)

// Use divided differences for A.2.a)

S = 105, h = 0.001, Delta of Call = 0.594629

S = 105, h = 0.001, Delta of Put = -0.356601

S = 105, h = 0.025975, Delta of Call = 0.594629

S = 105, h = 0.025975, Delta of Put = -0.356601

S = 105, h = 0.05095, Delta of Call = 0.594629

S = 105, h = 0.05095, Delta of Put = -0.356601

S = 105, h = 0.075925, Delta of Call = 0.594628

S = 105, h = 0.075925, Delta of Put = -0.356601

S = 105, h = 0.1009, Delta of Call = 0.594628

S = 105, h = 0.1009, Delta of Put = -0.356601

S = 105, h = 0.125875, Delta of Call = 0.594628

S = 105, h = 0.125875, Delta of Put = -0.356602

S = 105, h = 0.15085, Delta of Call = 0.594628

S = 105, h = 0.15085, Delta of Put = -0.356602

S = 105, h = 0.175825, Delta of Call = 0.594627

S = 105, h = 0.175825, Delta of Put = -0.356602

S = 105, h = 0.2008, Delta of Call = 0.594627

S = 105, h = 0.2008, Delta of Put = -0.356603

S = 105, h = 0.225775, Delta of Call = 0.594626

S = 105, h = 0.225775, Delta of Put = -0.356603

S = 105, h = 0.25075, Delta of Call = 0.594626

S = 105, h = 0.25075, Delta of Put = -0.356604

S = 105, h = 0.275725, Delta of Call = 0.594625

S = 105, h = 0.275725, Delta of Put = -0.356604

S = 105, h = 0.3007, Delta of Call = 0.594624

S = 105, h = 0.3007, Delta of Put = -0.356605

S = 105, h = 0.325675, Delta of Call = 0.594624

S = 105, h = 0.325675, Delta of Put = -0.356606

S = 105, h = 0.35065, Delta of Call = 0.594623

S = 105, h = 0.35065, Delta of Put = -0.356607

S = 105, h = 0.375625, Delta of Call = 0.594622

S = 105, h = 0.375625, Delta of Put = -0.356608

S = 105, h = 0.4006, Delta of Call = 0.594621

S = 105, h = 0.4006, Delta of Put = -0.356609

S = 105, h = 0.425575, Delta of Call = 0.59462

S = 105, h = 0.425575, Delta of Put = -0.35661

S = 105, h = 0.45055, Delta of Call = 0.594619

S = 105, h = 0.45055, Delta of Put = -0.356611

S = 105, h = 0.475525, Delta of Call = 0.594618

S = 105, h = 0.475525, Delta of Put = -0.356612

S = 105, h = 0.5005, Delta of Call = 0.594617

S = 105, h = 0.5005, Delta of Put = -0.356613

S = 105, h = 0.525475, Delta of Call = 0.594615

S = 105, h = 0.525475, Delta of Put = -0.356614

S = 105, h = 0.55045, Delta of Call = 0.594614

S = 105, h = 0.55045, Delta of Put = -0.356615

S = 105, h = 0.575425, Delta of Call = 0.594613

S = 105, h = 0.575425, Delta of Put = -0.356617

S = 105, h = 0.6004, Delta of Call = 0.594611

S = 105, h = 0.6004, Delta of Put = -0.356618

S = 105, h = 0.625375, Delta of Call = 0.59461

S = 105, h = 0.625375, Delta of Put = -0.35662

S = 105, h = 0.65035, Delta of Call = 0.594608

S = 105, h = 0.65035, Delta of Put = -0.356621

S = 105, h = 0.675325, Delta of Call = 0.594607

S = 105, h = 0.675325, Delta of Put = -0.356623

S = 105, h = 0.7003, Delta of Call = 0.594605

S = 105, h = 0.7003, Delta of Put = -0.356624

S = 105, h = 0.725275, Delta of Call = 0.594603

S = 105, h = 0.725275, Delta of Put = -0.356626

S = 105, h = 0.75025, Delta of Call = 0.594602

S = 105, h = 0.75025, Delta of Put = -0.356628

S = 105, h = 0.775225, Delta of Call = 0.5946

S = 105, h = 0.775225, Delta of Put = -0.35663

S = 105, h = 0.8002, Delta of Call = 0.594598

S = 105, h = 0.8002, Delta of Put = -0.356632

S = 105, h = 0.825175, Delta of Call = 0.594596

S = 105, h = 0.825175, Delta of Put = -0.356634

S = 105, h = 0.85015, Delta of Call = 0.594594

S = 105, h = 0.85015, Delta of Put = -0.356636

S = 105, h = 0.875125, Delta of Call = 0.594592

S = 105, h = 0.875125, Delta of Put = -0.356638

S = 105, h = 0.9001, Delta of Call = 0.59459

S = 105, h = 0.9001, Delta of Put = -0.35664

S = 105, h = 0.925075, Delta of Call = 0.594587

S = 105, h = 0.925075, Delta of Put = -0.356642

S = 105, h = 0.95005, Delta of Call = 0.594585

S = 105, h = 0.95005, Delta of Put = -0.356644

S = 105, h = 0.975025, Delta of Call = 0.594583

S = 105, h = 0.975025, Delta of Put = -0.356647

S = 105, h = 1, Delta of Call = 0.59458

S = 105, h = 1, Delta of Put = -0.356649

S = 105, h = 0.001, Gamma of Call = 0.0134936

S = 105, h = 0.001, Gamma of Put = 0.0134936

S = 105, h = 0.025975, Gamma of Call = 0.0134936

S = 105, h = 0.025975, Gamma of Put = 0.0134936

S = 105, h = 0.05095, Gamma of Call = 0.0134936

S = 105, h = 0.05095, Gamma of Put = 0.0134936

S = 105, h = 0.075925, Gamma of Call = 0.0134936

S = 105, h = 0.075925, Gamma of Put = 0.0134936

S = 105, h = 0.1009, Gamma of Call = 0.0134936

S = 105, h = 0.1009, Gamma of Put = 0.0134936

S = 105, h = 0.125875, Gamma of Call = 0.0134936

S = 105, h = 0.125875, Gamma of Put = 0.0134936

S = 105, h = 0.15085, Gamma of Call = 0.0134936

S = 105, h = 0.15085, Gamma of Put = 0.0134936

S = 105, h = 0.175825, Gamma of Call = 0.0134936

S = 105, h = 0.175825, Gamma of Put = 0.0134936

S = 105, h = 0.2008, Gamma of Call = 0.0134936

S = 105, h = 0.2008, Gamma of Put = 0.0134936

S = 105, h = 0.225775, Gamma of Call = 0.0134936

S = 105, h = 0.225775, Gamma of Put = 0.0134936

S = 105, h = 0.25075, Gamma of Call = 0.0134936

S = 105, h = 0.25075, Gamma of Put = 0.0134936

S = 105, h = 0.275725, Gamma of Call = 0.0134936

S = 105, h = 0.275725, Gamma of Put = 0.0134936

S = 105, h = 0.3007, Gamma of Call = 0.0134936

S = 105, h = 0.3007, Gamma of Put = 0.0134936

S = 105, h = 0.325675, Gamma of Call = 0.0134935

S = 105, h = 0.325675, Gamma of Put = 0.0134935

S = 105, h = 0.35065, Gamma of Call = 0.0134935

S = 105, h = 0.35065, Gamma of Put = 0.0134935

S = 105, h = 0.375625, Gamma of Call = 0.0134935

S = 105, h = 0.375625, Gamma of Put = 0.0134935

S = 105, h = 0.4006, Gamma of Call = 0.0134935

S = 105, h = 0.4006, Gamma of Put = 0.0134935

S = 105, h = 0.425575, Gamma of Call = 0.0134935

S = 105, h = 0.425575, Gamma of Put = 0.0134935

S = 105, h = 0.45055, Gamma of Call = 0.0134935

S = 105, h = 0.45055, Gamma of Put = 0.0134935

S = 105, h = 0.475525, Gamma of Call = 0.0134935

S = 105, h = 0.475525, Gamma of Put = 0.0134935

S = 105, h = 0.5005, Gamma of Call = 0.0134934

S = 105, h = 0.5005, Gamma of Put = 0.0134934

S = 105, h = 0.525475, Gamma of Call = 0.0134934

S = 105, h = 0.525475, Gamma of Put = 0.0134934

S = 105, h = 0.55045, Gamma of Call = 0.0134934

S = 105, h = 0.55045, Gamma of Put = 0.0134934

S = 105, h = 0.575425, Gamma of Call = 0.0134934

S = 105, h = 0.575425, Gamma of Put = 0.0134934

S = 105, h = 0.6004, Gamma of Call = 0.0134933

S = 105, h = 0.6004, Gamma of Put = 0.0134933

S = 105, h = 0.625375, Gamma of Call = 0.0134933

S = 105, h = 0.625375, Gamma of Put = 0.0134933

S = 105, h = 0.65035, Gamma of Call = 0.0134933

S = 105, h = 0.65035, Gamma of Put = 0.0134933

S = 105, h = 0.675325, Gamma of Call = 0.0134933

S = 105, h = 0.675325, Gamma of Put = 0.0134933

S = 105, h = 0.7003, Gamma of Call = 0.0134932

S = 105, h = 0.7003, Gamma of Put = 0.0134932

S = 105, h = 0.725275, Gamma of Call = 0.0134932

S = 105, h = 0.725275, Gamma of Put = 0.0134932

S = 105, h = 0.75025, Gamma of Call = 0.0134932

S = 105, h = 0.75025, Gamma of Put = 0.0134932

S = 105, h = 0.775225, Gamma of Call = 0.0134931

S = 105, h = 0.775225, Gamma of Put = 0.0134931

S = 105, h = 0.8002, Gamma of Call = 0.0134931

S = 105, h = 0.8002, Gamma of Put = 0.0134931

S = 105, h = 0.825175, Gamma of Call = 0.0134931

S = 105, h = 0.825175, Gamma of Put = 0.0134931

S = 105, h = 0.85015, Gamma of Call = 0.013493

S = 105, h = 0.85015, Gamma of Put = 0.013493

S = 105, h = 0.875125, Gamma of Call = 0.013493

S = 105, h = 0.875125, Gamma of Put = 0.013493

S = 105, h = 0.9001, Gamma of Call = 0.013493

S = 105, h = 0.9001, Gamma of Put = 0.013493

S = 105, h = 0.925075, Gamma of Call = 0.0134929

S = 105, h = 0.925075, Gamma of Put = 0.0134929

S = 105, h = 0.95005, Gamma of Call = 0.0134929

S = 105, h = 0.95005, Gamma of Put = 0.0134929

S = 105, h = 0.975025, Gamma of Call = 0.0134929

S = 105, h = 0.975025, Gamma of Put = 0.0134929

S = 105, h = 1, Gamma of Call = 0.0134928

S = 105, h = 1, Gamma of Put = 0.0134928

// Use divided differences for A.2.b)

S = 10, h = 0.001, Delta of Call = 2.25551e-019, Delta of Put = -0.951229

S = 10, h = 0.025975, Delta of Call = 2.25857e-019, Delta of Put = -0.951229

S = 10, h = 0.05095, Delta of Call = 2.2673e-019, Delta of Put = -0.951229

S = 10, h = 0.075925, Delta of Call = 2.28174e-019, Delta of Put = -0.951229

S = 10, h = 0.1009, Delta of Call = 2.30194e-019, Delta of Put = -0.951229

S = 10, h = 0.125875, Delta of Call = 2.32798e-019, Delta of Put = -0.951229

S = 10, h = 0.15085, Delta of Call = 2.35995e-019, Delta of Put = -0.951229

S = 10, h = 0.175825, Delta of Call = 2.39799e-019, Delta of Put = -0.951229

S = 10, h = 0.2008, Delta of Call = 2.44222e-019, Delta of Put = -0.951229

S = 10, h = 0.225775, Delta of Call = 2.49282e-019, Delta of Put = -0.951229

S = 10, h = 0.25075, Delta of Call = 2.54999e-019, Delta of Put = -0.951229

S = 10, h = 0.275725, Delta of Call = 2.61393e-019, Delta of Put = -0.951229

S = 10, h = 0.3007, Delta of Call = 2.6849e-019, Delta of Put = -0.951229

S = 10, h = 0.325675, Delta of Call = 2.76315e-019, Delta of Put = -0.951229

S = 10, h = 0.35065, Delta of Call = 2.84899e-019, Delta of Put = -0.951229

S = 10, h = 0.375625, Delta of Call = 2.94274e-019, Delta of Put = -0.951229

S = 10, h = 0.4006, Delta of Call = 3.04475e-019, Delta of Put = -0.951229

S = 10, h = 0.425575, Delta of Call = 3.15541e-019, Delta of Put = -0.951229

S = 10, h = 0.45055, Delta of Call = 3.27513e-019, Delta of Put = -0.951229

S = 10, h = 0.475525, Delta of Call = 3.40438e-019, Delta of Put = -0.951229

S = 10, h = 0.5005, Delta of Call = 3.54363e-019, Delta of Put = -0.951229

S = 10, h = 0.525475, Delta of Call = 3.69341e-019, Delta of Put = -0.951229

S = 10, h = 0.55045, Delta of Call = 3.85428e-019, Delta of Put = -0.951229

S = 10, h = 0.575425, Delta of Call = 4.02685e-019, Delta of Put = -0.951229

S = 10, h = 0.6004, Delta of Call = 4.21177e-019, Delta of Put = -0.951229

S = 10, h = 0.625375, Delta of Call = 4.40973e-019, Delta of Put = -0.951229

S = 10, h = 0.65035, Delta of Call = 4.62147e-019, Delta of Put = -0.951229

S = 10, h = 0.675325, Delta of Call = 4.84778e-019, Delta of Put = -0.951229

S = 10, h = 0.7003, Delta of Call = 5.08952e-019, Delta of Put = -0.951229

S = 10, h = 0.725275, Delta of Call = 5.34758e-019, Delta of Put = -0.951229

S = 10, h = 0.75025, Delta of Call = 5.62293e-019, Delta of Put = -0.951229

S = 10, h = 0.775225, Delta of Call = 5.91659e-019, Delta of Put = -0.951229

S = 10, h = 0.8002, Delta of Call = 6.22965e-019, Delta of Put = -0.951229

S = 10, h = 0.825175, Delta of Call = 6.56328e-019, Delta of Put = -0.951229

S = 10, h = 0.85015, Delta of Call = 6.91871e-019, Delta of Put = -0.951229

S = 10, h = 0.875125, Delta of Call = 7.29726e-019, Delta of Put = -0.951229

S = 10, h = 0.9001, Delta of Call = 7.70032e-019, Delta of Put = -0.951229

S = 10, h = 0.925075, Delta of Call = 8.12938e-019, Delta of Put = -0.951229

S = 10, h = 0.95005, Delta of Call = 8.58603e-019, Delta of Put = -0.951229

S = 10, h = 0.975025, Delta of Call = 9.07193e-019, Delta of Put = -0.951229

S = 10, h = 1, Delta of Call = 9.58887e-019, Delta of Put = -0.951229

S = 11, h = 0.001, Delta of Call = 2.25857e-019, Delta of Put = -0.951229

S = 11, h = 0.025975, Delta of Call = 2.2673e-019, Delta of Put = -0.951229

S = 11, h = 0.05095, Delta of Call = 2.28174e-019, Delta of Put = -0.951229

S = 11, h = 0.075925, Delta of Call = 2.30194e-019, Delta of Put = -0.951229

S = 11, h = 0.1009, Delta of Call = 2.32798e-019, Delta of Put = -0.951229

S = 11, h = 0.125875, Delta of Call = 2.35995e-019, Delta of Put = -0.951229

S = 11, h = 0.15085, Delta of Call = 2.39799e-019, Delta of Put = -0.951229

S = 11, h = 0.175825, Delta of Call = 2.44222e-019, Delta of Put = -0.951229

S = 11, h = 0.2008, Delta of Call = 2.49282e-019, Delta of Put = -0.951229

S = 11, h = 0.225775, Delta of Call = 2.54999e-019, Delta of Put = -0.951229

S = 11, h = 0.25075, Delta of Call = 2.61393e-019, Delta of Put = -0.951229

S = 11, h = 0.275725, Delta of Call = 2.6849e-019, Delta of Put = -0.951229

S = 11, h = 0.3007, Delta of Call = 2.76315e-019, Delta of Put = -0.951229

S = 11, h = 0.325675, Delta of Call = 2.84899e-019, Delta of Put = -0.951229

S = 11, h = 0.35065, Delta of Call = 2.94274e-019, Delta of Put = -0.951229

S = 11, h = 0.375625, Delta of Call = 3.04475e-019, Delta of Put = -0.951229

S = 11, h = 0.4006, Delta of Call = 3.15541e-019, Delta of Put = -0.951229

S = 11, h = 0.425575, Delta of Call = 3.27513e-019, Delta of Put = -0.951229

S = 11, h = 0.45055, Delta of Call = 3.40438e-019, Delta of Put = -0.951229

S = 11, h = 0.475525, Delta of Call = 3.54363e-019, Delta of Put = -0.951229

S = 11, h = 0.5005, Delta of Call = 3.69341e-019, Delta of Put = -0.951229

S = 11, h = 0.525475, Delta of Call = 3.85428e-019, Delta of Put = -0.951229

S = 11, h = 0.55045, Delta of Call = 4.02685e-019, Delta of Put = -0.951229

S = 11, h = 0.575425, Delta of Call = 4.21177e-019, Delta of Put = -0.951229

S = 11, h = 0.6004, Delta of Call = 4.40973e-019, Delta of Put = -0.951229

S = 11, h = 0.625375, Delta of Call = 4.62147e-019, Delta of Put = -0.951229

S = 11, h = 0.65035, Delta of Call = 4.84778e-019, Delta of Put = -0.951229

S = 11, h = 0.675325, Delta of Call = 5.08952e-019, Delta of Put = -0.951229

S = 11, h = 0.7003, Delta of Call = 5.34758e-019, Delta of Put = -0.951229

S = 11, h = 0.725275, Delta of Call = 5.62293e-019, Delta of Put = -0.951229

S = 11, h = 0.75025, Delta of Call = 5.91659e-019, Delta of Put = -0.951229

S = 11, h = 0.775225, Delta of Call = 6.22965e-019, Delta of Put = -0.951229

S = 11, h = 0.8002, Delta of Call = 6.56328e-019, Delta of Put = -0.951229

S = 11, h = 0.825175, Delta of Call = 6.91871e-019, Delta of Put = -0.951229

S = 11, h = 0.85015, Delta of Call = 7.29726e-019, Delta of Put = -0.951229

S = 11, h = 0.875125, Delta of Call = 7.70032e-019, Delta of Put = -0.951229

S = 11, h = 0.9001, Delta of Call = 8.12938e-019, Delta of Put = -0.951229

S = 11, h = 0.925075, Delta of Call = 8.58603e-019, Delta of Put = -0.951229

S = 11, h = 0.95005, Delta of Call = 9.07193e-019, Delta of Put = -0.951229

S = 11, h = 0.975025, Delta of Call = 9.58887e-019, Delta of Put = -0.951229

S = 11, h = 1, Delta of Call = 6.18175e-018, Delta of Put = -0.951229

S = 12, h = 0.001, Delta of Call = 2.2673e-019, Delta of Put = -0.951229

S = 12, h = 0.025975, Delta of Call = 2.28174e-019, Delta of Put = -0.951229

S = 12, h = 0.05095, Delta of Call = 2.30194e-019, Delta of Put = -0.951229

S = 12, h = 0.075925, Delta of Call = 2.32798e-019, Delta of Put = -0.951229

S = 12, h = 0.1009, Delta of Call = 2.35995e-019, Delta of Put = -0.951229

S = 12, h = 0.125875, Delta of Call = 2.39799e-019, Delta of Put = -0.951229

S = 12, h = 0.15085, Delta of Call = 2.44222e-019, Delta of Put = -0.951229

S = 12, h = 0.175825, Delta of Call = 2.49282e-019, Delta of Put = -0.951229

S = 12, h = 0.2008, Delta of Call = 2.54999e-019, Delta of Put = -0.951229

S = 12, h = 0.225775, Delta of Call = 2.61393e-019, Delta of Put = -0.951229

S = 12, h = 0.25075, Delta of Call = 2.6849e-019, Delta of Put = -0.951229

S = 12, h = 0.275725, Delta of Call = 2.76315e-019, Delta of Put = -0.951229

S = 12, h = 0.3007, Delta of Call = 2.84899e-019, Delta of Put = -0.951229

S = 12, h = 0.325675, Delta of Call = 2.94274e-019, Delta of Put = -0.951229

S = 12, h = 0.35065, Delta of Call = 3.04475e-019, Delta of Put = -0.951229

S = 12, h = 0.375625, Delta of Call = 3.15541e-019, Delta of Put = -0.951229

S = 12, h = 0.4006, Delta of Call = 3.27513e-019, Delta of Put = -0.951229

S = 12, h = 0.425575, Delta of Call = 3.40438e-019, Delta of Put = -0.951229

S = 12, h = 0.45055, Delta of Call = 3.54363e-019, Delta of Put = -0.951229

S = 12, h = 0.475525, Delta of Call = 3.69341e-019, Delta of Put = -0.951229

S = 12, h = 0.5005, Delta of Call = 3.85428e-019, Delta of Put = -0.951229

S = 12, h = 0.525475, Delta of Call = 4.02685e-019, Delta of Put = -0.951229

S = 12, h = 0.55045, Delta of Call = 4.21177e-019, Delta of Put = -0.951229

S = 12, h = 0.575425, Delta of Call = 4.40973e-019, Delta of Put = -0.951229

S = 12, h = 0.6004, Delta of Call = 4.62147e-019, Delta of Put = -0.951229

S = 12, h = 0.625375, Delta of Call = 4.84778e-019, Delta of Put = -0.951229

S = 12, h = 0.65035, Delta of Call = 5.08952e-019, Delta of Put = -0.951229

S = 12, h = 0.675325, Delta of Call = 5.34758e-019, Delta of Put = -0.951229

S = 12, h = 0.7003, Delta of Call = 5.62293e-019, Delta of Put = -0.951229

S = 12, h = 0.725275, Delta of Call = 5.91659e-019, Delta of Put = -0.951229

S = 12, h = 0.75025, Delta of Call = 6.22965e-019, Delta of Put = -0.951229

S = 12, h = 0.775225, Delta of Call = 6.56328e-019, Delta of Put = -0.951229

S = 12, h = 0.8002, Delta of Call = 6.91871e-019, Delta of Put = -0.951229

S = 12, h = 0.825175, Delta of Call = 7.29726e-019, Delta of Put = -0.951229

S = 12, h = 0.85015, Delta of Call = 7.70032e-019, Delta of Put = -0.951229

S = 12, h = 0.875125, Delta of Call = 8.12938e-019, Delta of Put = -0.951229

S = 12, h = 0.9001, Delta of Call = 8.58603e-019, Delta of Put = -0.951229

S = 12, h = 0.925075, Delta of Call = 9.07193e-019, Delta of Put = -0.951229

S = 12, h = 0.95005, Delta of Call = 9.58887e-019, Delta of Put = -0.951229

S = 12, h = 0.975025, Delta of Call = 6.18175e-018, Delta of Put = -0.951229

S = 12, h = 1, Delta of Call = 6.18811e-018, Delta of Put = -0.951229

S = 13, h = 0.001, Delta of Call = 2.28174e-019, Delta of Put = -0.951229

S = 13, h = 0.025975, Delta of Call = 2.30194e-019, Delta of Put = -0.951229

S = 13, h = 0.05095, Delta of Call = 2.32798e-019, Delta of Put = -0.951229

S = 13, h = 0.075925, Delta of Call = 2.35995e-019, Delta of Put = -0.951229

S = 13, h = 0.1009, Delta of Call = 2.39799e-019, Delta of Put = -0.951229

S = 13, h = 0.125875, Delta of Call = 2.44222e-019, Delta of Put = -0.951229

S = 13, h = 0.15085, Delta of Call = 2.49282e-019, Delta of Put = -0.951229

S = 13, h = 0.175825, Delta of Call = 2.54999e-019, Delta of Put = -0.951229

S = 13, h = 0.2008, Delta of Call = 2.61393e-019, Delta of Put = -0.951229

S = 13, h = 0.225775, Delta of Call = 2.6849e-019, Delta of Put = -0.951229

S = 13, h = 0.25075, Delta of Call = 2.76315e-019, Delta of Put = -0.951229

S = 13, h = 0.275725, Delta of Call = 2.84899e-019, Delta of Put = -0.951229

S = 13, h = 0.3007, Delta of Call = 2.94274e-019, Delta of Put = -0.951229

S = 13, h = 0.325675, Delta of Call = 3.04475e-019, Delta of Put = -0.951229

S = 13, h = 0.35065, Delta of Call = 3.15541e-019, Delta of Put = -0.951229

S = 13, h = 0.375625, Delta of Call = 3.27513e-019, Delta of Put = -0.951229

S = 13, h = 0.4006, Delta of Call = 3.40438e-019, Delta of Put = -0.951229

S = 13, h = 0.425575, Delta of Call = 3.54363e-019, Delta of Put = -0.951229

S = 13, h = 0.45055, Delta of Call = 3.69341e-019, Delta of Put = -0.951229

S = 13, h = 0.475525, Delta of Call = 3.85428e-019, Delta of Put = -0.951229

S = 13, h = 0.5005, Delta of Call = 4.02685e-019, Delta of Put = -0.951229

S = 13, h = 0.525475, Delta of Call = 4.21177e-019, Delta of Put = -0.951229

S = 13, h = 0.55045, Delta of Call = 4.40973e-019, Delta of Put = -0.951229

S = 13, h = 0.575425, Delta of Call = 4.62147e-019, Delta of Put = -0.951229

S = 13, h = 0.6004, Delta of Call = 4.84778e-019, Delta of Put = -0.951229

S = 13, h = 0.625375, Delta of Call = 5.08952e-019, Delta of Put = -0.951229

S = 13, h = 0.65035, Delta of Call = 5.34758e-019, Delta of Put = -0.951229

S = 13, h = 0.675325, Delta of Call = 5.62293e-019, Delta of Put = -0.951229

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S = 13, h = 0.725275, Delta of Call = 6.22965e-019, Delta of Put = -0.951229

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S = 13, h = 0.775225, Delta of Call = 6.91871e-019, Delta of Put = -0.951229

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S = 13, h = 0.9001, Delta of Call = 9.07193e-019, Delta of Put = -0.951229

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S = 13, h = 0.95005, Delta of Call = 6.18175e-018, Delta of Put = -0.951229

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S = 14, h = 0.001, Delta of Call = 2.30194e-019, Delta of Put = -0.951229

S = 14, h = 0.025975, Delta of Call = 2.32798e-019, Delta of Put = -0.951229

S = 14, h = 0.05095, Delta of Call = 2.35995e-019, Delta of Put = -0.951229

S = 14, h = 0.075925, Delta of Call = 2.39799e-019, Delta of Put = -0.951229

S = 14, h = 0.1009, Delta of Call = 2.44222e-019, Delta of Put = -0.951229

S = 14, h = 0.125875, Delta of Call = 2.49282e-019, Delta of Put = -0.951229

S = 14, h = 0.15085, Delta of Call = 2.54999e-019, Delta of Put = -0.951229

S = 14, h = 0.175825, Delta of Call = 2.61393e-019, Delta of Put = -0.951229

S = 14, h = 0.2008, Delta of Call = 2.6849e-019, Delta of Put = -0.951229

S = 14, h = 0.225775, Delta of Call = 2.76315e-019, Delta of Put = -0.951229

S = 14, h = 0.25075, Delta of Call = 2.84899e-019, Delta of Put = -0.951229

S = 14, h = 0.275725, Delta of Call = 2.94274e-019, Delta of Put = -0.951229

S = 14, h = 0.3007, Delta of Call = 3.04475e-019, Delta of Put = -0.951229

S = 14, h = 0.325675, Delta of Call = 3.15541e-019, Delta of Put = -0.951229

S = 14, h = 0.35065, Delta of Call = 3.27513e-019, Delta of Put = -0.951229

S = 14, h = 0.375625, Delta of Call = 3.40438e-019, Delta of Put = -0.951229

S = 14, h = 0.4006, Delta of Call = 3.54363e-019, Delta of Put = -0.951229

S = 14, h = 0.425575, Delta of Call = 3.69341e-019, Delta of Put = -0.951229

S = 14, h = 0.45055, Delta of Call = 3.85428e-019, Delta of Put = -0.951229

S = 14, h = 0.475525, Delta of Call = 4.02685e-019, Delta of Put = -0.951229

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S = 48, h = 0.2008, Delta of Call = 6.33206e-018, Delta of Put = -0.951229

S = 48, h = 0.225775, Delta of Call = 6.39819e-018, Delta of Put = -0.951229

S = 48, h = 0.25075, Delta of Call = 6.47671e-018, Delta of Put = -0.951229

S = 48, h = 0.275725, Delta of Call = 6.56783e-018, Delta of Put = -0.951229

S = 48, h = 0.3007, Delta of Call = 6.67182e-018, Delta of Put = -0.951229

S = 48, h = 0.325675, Delta of Call = 6.78896e-018, Delta of Put = -0.951229

S = 48, h = 0.35065, Delta of Call = 6.9196e-018, Delta of Put = -0.951229

S = 48, h = 0.375625, Delta of Call = 7.06411e-018, Delta of Put = -0.951229

S = 48, h = 0.4006, Delta of Call = 7.22288e-018, Delta of Put = -0.951229

S = 48, h = 0.425575, Delta of Call = 7.39639e-018, Delta of Put = -0.951229

S = 48, h = 0.45055, Delta of Call = 7.58511e-018, Delta of Put = -0.951229

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S = 48, h = 0.525475, Delta of Call = 8.24813e-018, Delta of Put = -0.951229

S = 48, h = 0.55045, Delta of Call = 8.50352e-018, Delta of Put = -0.951229

S = 48, h = 0.575425, Delta of Call = 8.77725e-018, Delta of Put = -0.951229

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S = 48, h = 0.75025, Delta of Call = 1.12791e-017, Delta of Put = -0.951229

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S = 48, h = 0.8002, Delta of Call = 1.22128e-017, Delta of Put = -0.951229

S = 48, h = 0.825175, Delta of Call = 1.27221e-017, Delta of Put = -0.951229

S = 48, h = 0.85015, Delta of Call = 1.32617e-017, Delta of Put = -0.951229

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S = 49, h = 0.625375, Delta of Call = 9.71655e-018, Delta of Put = -0.951229

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