Group B Answers (Based on results.txt from the program’s output)

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B.b)Test the data with K = 100, sig = 0.1, r = 0.1, b = 0.02, S = 110 (check C = 18.5035, P = 3.03106).

K: 100 sig: 0.1 r: 0.1 b: 0.02 S: 110

S = 110, C( call option price ) = 18.5035, P( put option price ) = 3.03106

S = 110, C( call option price ) = 18.5035

S = 110, P( put option price ) = 3.03106

B.c) Compute prices for a range of underlying value

S = 10, C( call option price ) = 0.00826235, P( put option price ) = 9.03489e+06

S = 11, C( call option price ) = 0.011227, P( put option price ) = 4.99557e+06

S = 12, C( call option price ) = 0.0148535, P( put option price ) = 2.9084e+06

S = 13, C( call option price ) = 0.0192158, P( put option price ) = 1.76823e+06

S = 14, C( call option price ) = 0.0243891, P( put option price ) = 1.11544e+06

S = 15, C( call option price ) = 0.03045, P( put option price ) = 726383

S = 16, C( call option price ) = 0.0374762, P( put option price ) = 486308

S = 17, C( call option price ) = 0.0455465, P( put option price ) = 333599

S = 18, C( call option price ) = 0.054741, P( put option price ) = 233828

S = 19, C( call option price ) = 0.0651405, P( put option price ) = 167076

S = 20, C( call option price ) = 0.076827, P( put option price ) = 121457

S = 21, C( call option price ) = 0.0898835, P( put option price ) = 89678.6

S = 22, C( call option price ) = 0.104394, P( put option price ) = 67156

S = 23, C( call option price ) = 0.120442, P( put option price ) = 50940.7

S = 24, C( call option price ) = 0.138115, P( put option price ) = 39097.9

S = 25, C( call option price ) = 0.157497, P( put option price ) = 30334.3

S = 26, C( call option price ) = 0.178677, P( put option price ) = 23770.5

S = 27, C( call option price ) = 0.201742, P( put option price ) = 18799.2

S = 28, C( call option price ) = 0.226781, P( put option price ) = 14995

S = 29, C( call option price ) = 0.253883, P( put option price ) = 12055.9

S = 30, C( call option price ) = 0.283138, P( put option price ) = 9764.83

S = 31, C( call option price ) = 0.314637, P( put option price ) = 7964.02

S = 32, C( call option price ) = 0.348471, P( put option price ) = 6537.48

S = 33, C( call option price ) = 0.384732, P( put option price ) = 5399.17

S = 34, C( call option price ) = 0.423512, P( put option price ) = 4484.6

S = 35, C( call option price ) = 0.464906, P( put option price ) = 3745.05

S = 36, C( call option price ) = 0.509007, P( put option price ) = 3143.37

S = 37, C( call option price ) = 0.555908, P( put option price ) = 2651.05

S = 38, C( call option price ) = 0.605706, P( put option price ) = 2246.02

S = 39, C( call option price ) = 0.658495, P( put option price ) = 1911.08

S = 40, C( call option price ) = 0.714373, P( put option price ) = 1632.76

S = 41, C( call option price ) = 0.773434, P( put option price ) = 1400.4

S = 42, C( call option price ) = 0.835777, P( put option price ) = 1205.56

S = 43, C( call option price ) = 0.901499, P( put option price ) = 1041.49

S = 44, C( call option price ) = 0.970699, P( put option price ) = 902.784

S = 45, C( call option price ) = 1.04347, P( put option price ) = 785.068

S = 46, C( call option price ) = 1.11993, P( put option price ) = 684.8

S = 47, C( call option price ) = 1.20015, P( put option price ) = 599.097

S = 48, C( call option price ) = 1.28425, P( put option price ) = 525.597

S = 49, C( call option price ) = 1.37233, P( put option price ) = 462.36

S = 50, C( call option price ) = 1.46448, P( put option price ) = 407.787