Assignment 2

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Commerce 423: Financial Engineering

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1)

2)

3)4) **European Call Option**

=0.568



5) **European Put Option**



6) **European Call Option**

=0.569



7) **European Put Option**

=0.569



**Put Call Parity**

8)

9) a) European Put Option

=0.652



9) b) American Put Option

=0.652



10)

