UNIVERSITY OF STIRLING

COMPUTING SCIENCE AND MATHEMATICS

School of Natural Sciences

Computing For Financial Markets

Options Tool

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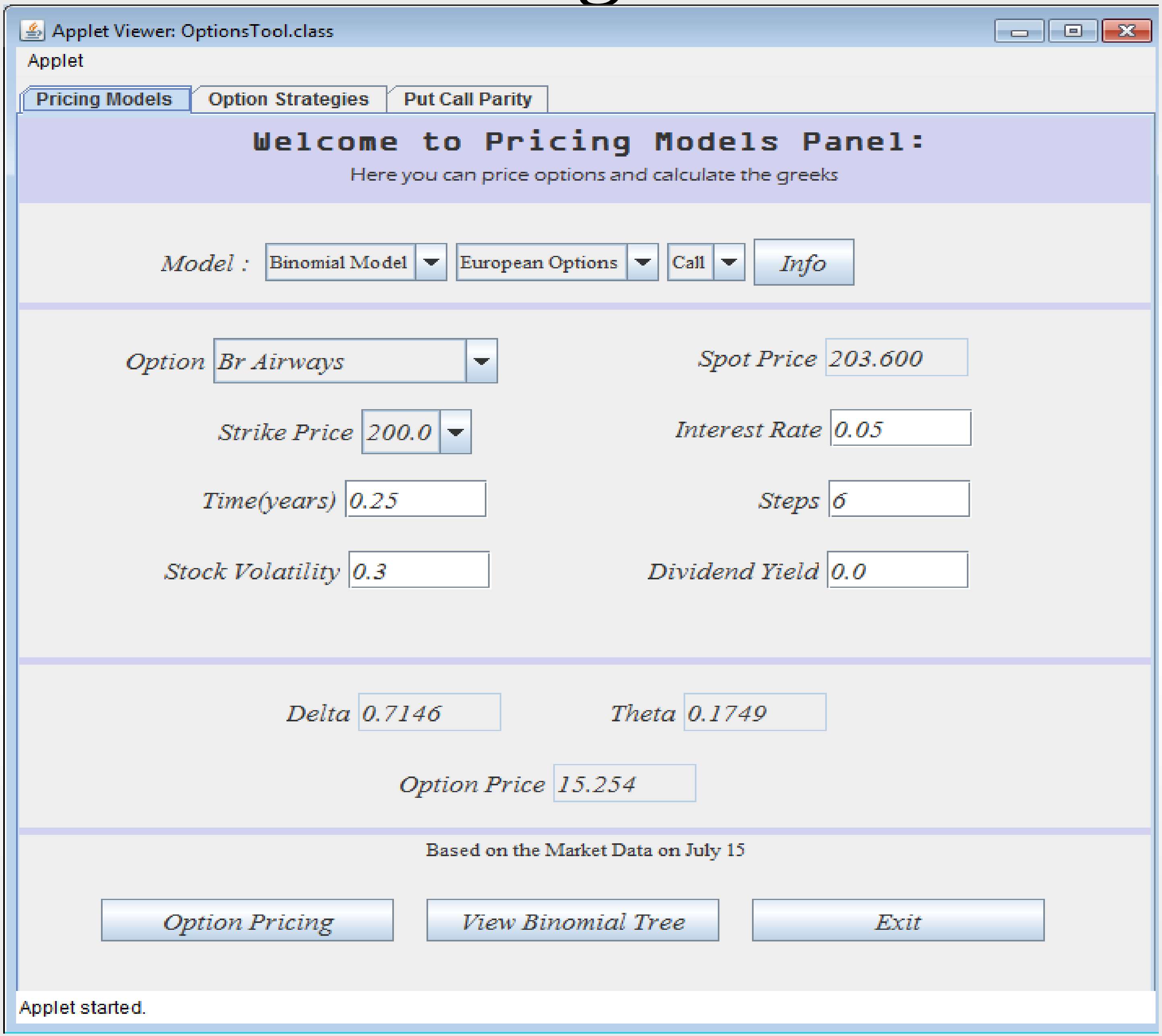
General Information

- **Option** is a derivative financial instrument that specifies a contract between two parties for a future transaction on an asset at a reference price. The buyer of the option gains the right, but not the obligation, to engage in that transaction, while the seller incurs the corresponding obligation to fulfill the transaction.

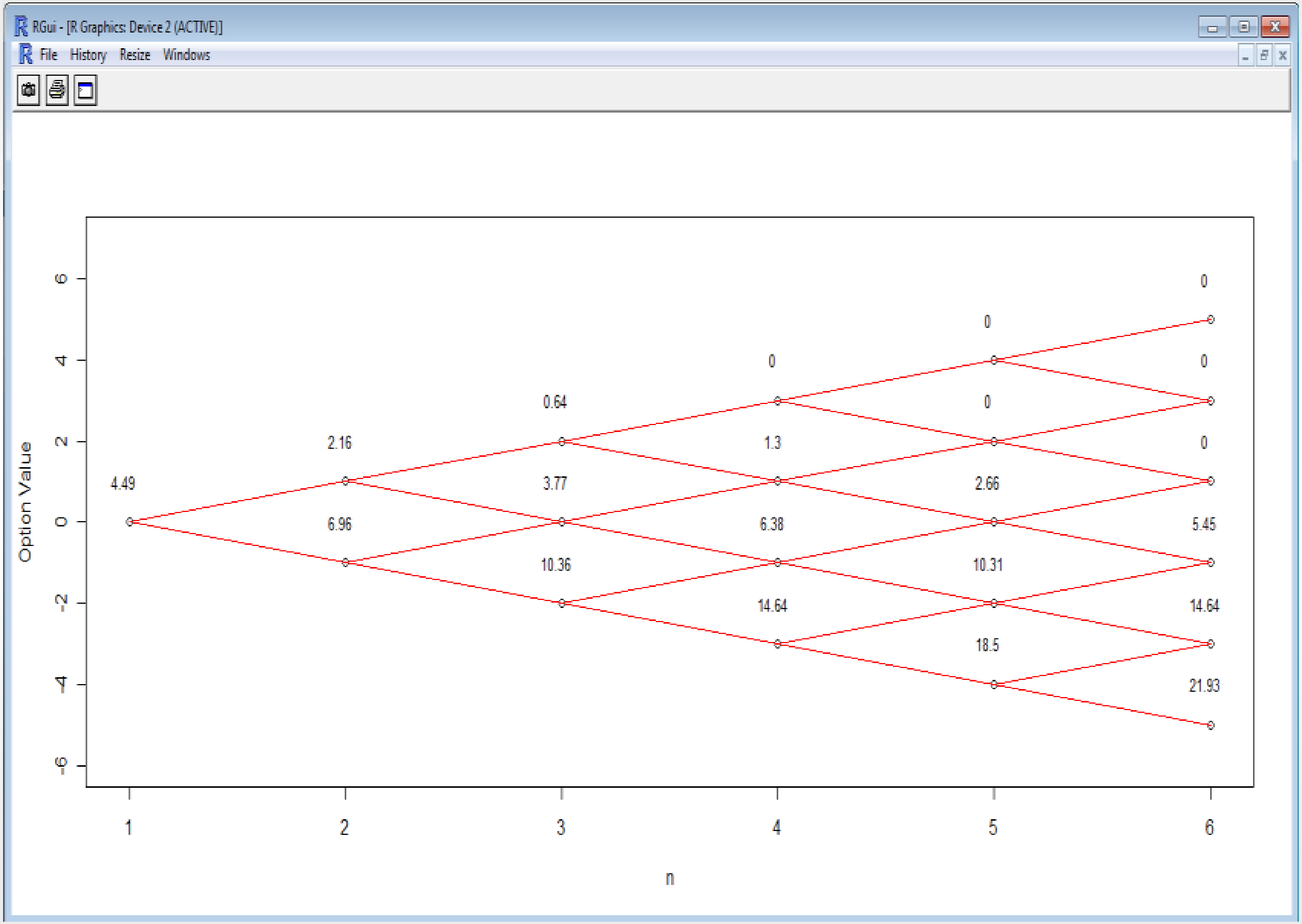
Main Operations

- ✓ Option Pricing Models
- ✓ Option Strategies
- ✓ Put Call Parity Theorem

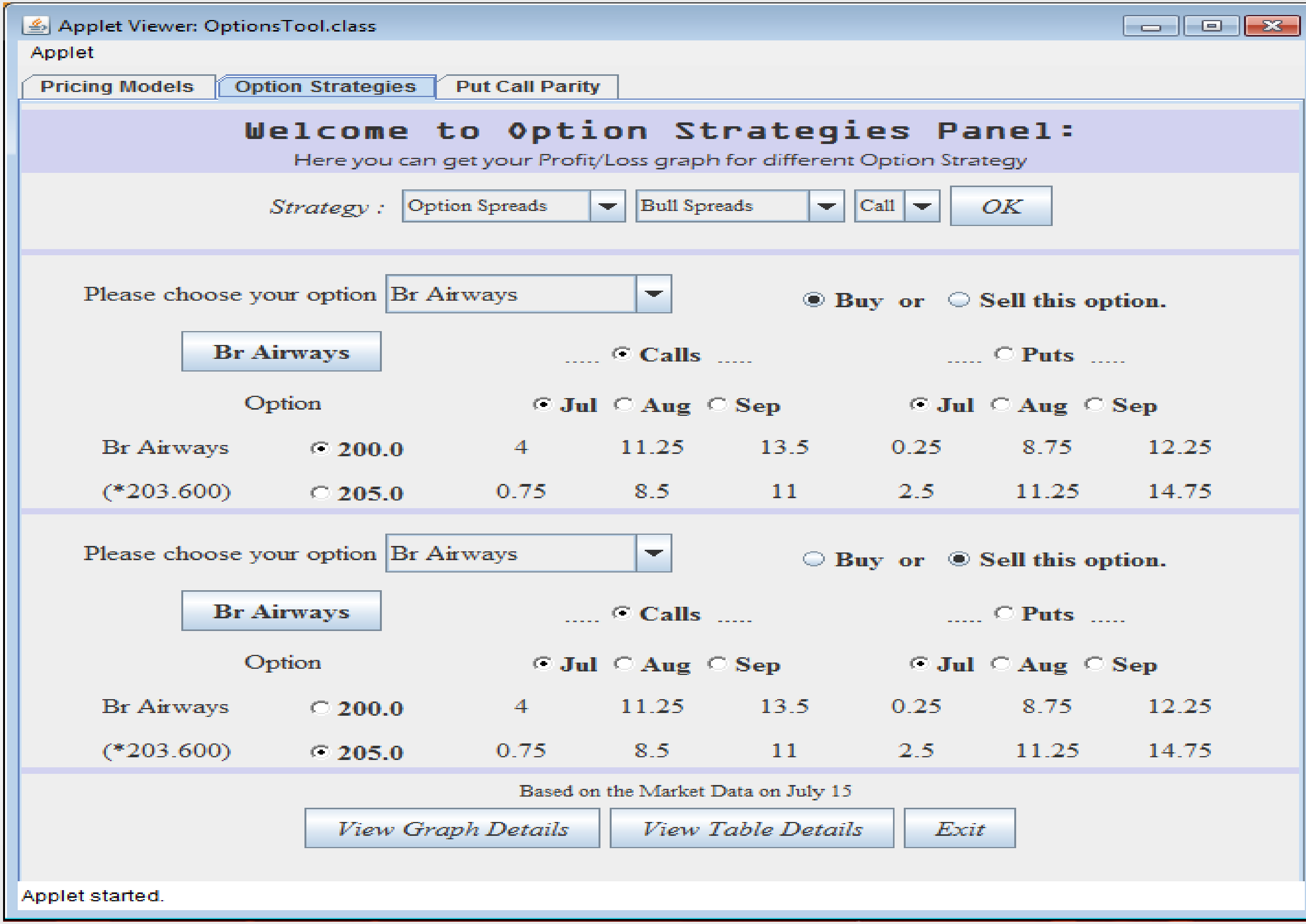
1. Pricing Models



Call R Project From Java

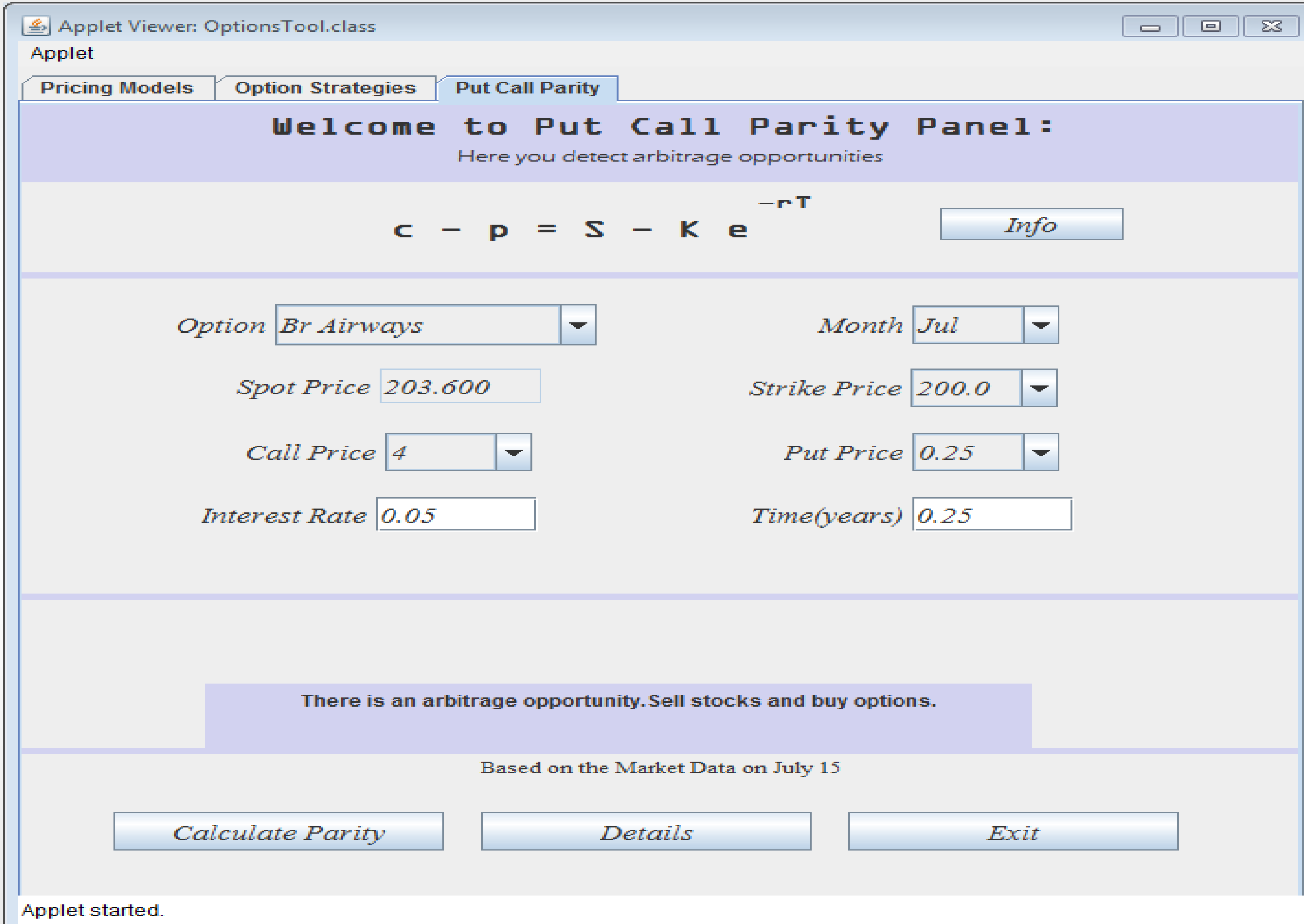


2. Option Strategies



Strategy Graph

3. Put Call Parity



Thank you for your time and for your attention