

Opción de venta

S	1000	
K	1100	
u	10%	1,1
d	10%	0,9
T	2	años
i	6%	

a	1,06
q_u	0,8
q_d	0,2

OPCIÓN EUROPEA

F		D		A		<table border="1"> <thead> <tr> <th>Nodo</th> <th>Put</th> <th>E(X)</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>0</td> <td>-</td> </tr> <tr> <td>B</td> <td>110</td> <td>-</td> </tr> <tr> <td>C</td> <td>290</td> <td>-</td> </tr> <tr> <td>D</td> <td>-</td> <td>20,75471698</td> </tr> <tr> <td>E</td> <td>-</td> <td>137,7358491</td> </tr> <tr> <td>F</td> <td>-</td> <td>41,65183339</td> </tr> </tbody> </table>	Nodo	Put	E(X)	A	0	-	B	110	-	C	290	-	D	-	20,75471698	E	-	137,7358491	F	-	41,65183339
Nodo	Put	E(X)																									
A	0	-																									
B	110	-																									
C	290	-																									
D	-	20,75471698																									
E	-	137,7358491																									
F	-	41,65183339																									
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41,65183339		20,75471698		0																							
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		900		990																							
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				810																							
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OPCIÓN AMERICANA

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		200		110																							
				C																							
				810																							
				290																							

Opción de compra

S	45
K	45
u	1,13
d	0,97
T	3
i	5%

meses

a	1,05
q_u	0,5
q_d	0,5

OPCIÓN AMERICANA

J
45
6,547888997

H
50,85
10,02947846
I
43,65
3,721088435

E
57,46
14,6
F
49,32
6,461905
G
42,34
1,352381

A
64,93
19,93
B
55,73
10,73
C
47,84
2,84
D
41,06
0

Nodo	Call	E(X)
A	19,93	-
B	10,73	-
C	2,84	-
D	0	-
E	12,46	14,6
F	4,32	6,461904762
G	0	1,352380952
H	5,85	10,02947846
I	0	3,721088435
J	0	6,547888997

Opción de venta

S	650
K	650
u	1,149
d	0,871
T	3
r_f	12%
σ	48%

meses

a	1,01
q_u	0,502
q_d	0,498

OPCIÓN AMERICANA

J
650
58,65314429

H
746,6051225
20,48120871
I
565,8948583
98,24726904

E
857,568
0
F
650
41,50391
G
492,6723
157,3277

A
985,022572
0
B
746,605122
0
C
565,894858
84,1051417
D
428,924181
221,075819

Nodo	Put	E(X)
A	0	-
B	0	-
C	84,10514	-
D	221,0758	-
E	0	0
F	0	41,50391499
G	157,3277	150,8600986
H	0	20,48120871
I	84,10514	98,24726904
J	0	58,65314429