

# Baruch CAPS - INTRODUCTION TO DERIVATIVES

Input of Name

## FOR QUESTIONS 1 & 2

Exercise Price (X)	CALL			PUT		
	MARCH	APRIL	MAY	MARCH	APRIL	MAY
150	20.00	21.50	23.00	3.00	3.50	4.45
155	15.50	16.25	17.75	4.10	4.90	5.90
160	12.50	12.85	13.50	5.30	6.00	6.80
165	8.10	9.00	10.65	7.00	8.00	9.20
170	5.20	6.30	8.50	9.40	10.75	12.45
175	3.25	4.25	5.75	13.00	14.30	14.20
180	2.50	3.40	4.45	15.00	16.10	17.75

## FOR QUESTION 3

ABC Inc. Exercise Price	CALLS			PUTS		
	Apr-19	May-19	Jun-19	Apr-19	May-19	Jun-19
125	12.65	12.80	13.40	5.30	6.00	6.80
130	8.10	9.00	10.65	7.00	8.00	9.00
135	5.20	6.30	8.50	9.40	10.75	12.45
140	3.25	4.25	5.75	13.00	14.30	16.20

Current Price: \$135 (March 2019)