Problem Set 10: Options: Definitions, Payoffs and Valuation

I. Options: Definitions and Payoffs.
   A. BKM, Chapter 20, Question 6, part a.
   B. BKM, Chapter 20, Question 24.

II. Options: Valuation
   A. BKM, Chapter 20, Question 4.
   B. BKM, Chapter 20, Question 5.
   C. BKM, Chapter 20, Question 9, parts a, b, c and e.