Abstract

Stock options in the capital market is one tool that can be used for safer investments or reduce the risk of shares owned by investors. Options are divided into two parts: call option and put option. In this final project the author uses the call option type (European Call).In this final project the author uses the European type call option to determine the option by using the implicit Black-Scholes scheme method. The simulation was conducted on the shares of Bank Central Asia and Unilever Indonesia Tbk, with the volatility of Bank Central Asia of 0.2089441184 and Unilever Indonesia 0.2121776304. Finite Different method scame implicit obtained by value of stock option of Unilever Indonesia equal to 5300 and Bank Central Asia 1795.

Keywords: Option,Call Option, Black-Scholes, Finite Difference Method.