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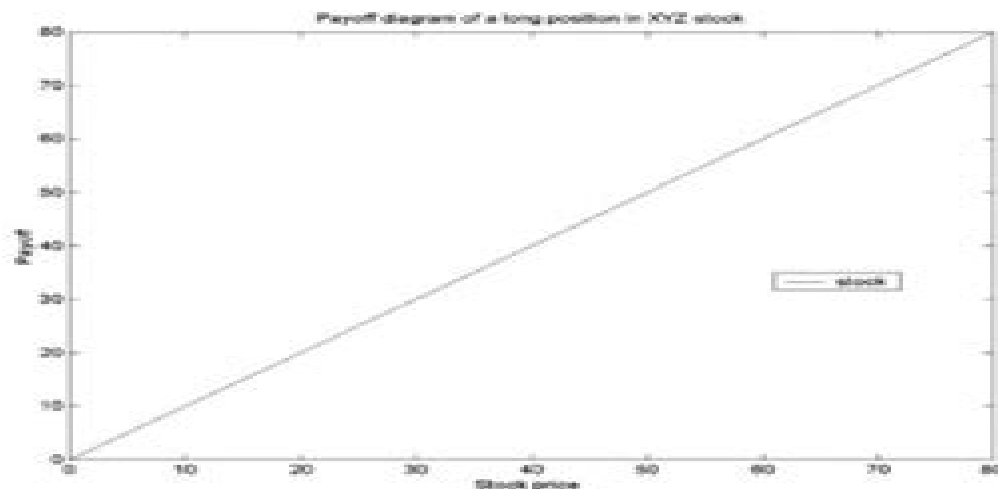
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Chapter 2

An Introduction to Forwards and Options

Question 2.1

The payoff diagram of the stock is just a graph of the stock price as a function of the stock price:



In order to obtain the profit diagram at expiration, we have to finance the initial investment. We do so by selling a bond for \$50. After one year, we have to pay back: $\$50 \times (1 + 0.1) = \55 . The second figure (on the next page) shows the graph of the stock, of the bond to be repaid, and of the sum of the two positions, which is the profit graph. The arrows show that at a stock price of \$55, the profit at expiration is indeed zero.

Solution Manual For Derivative Markets McDonald

Julia Schneider



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web which is present in anecdotal and running records is usually not found in a child s diary entries shorter in length they are a quick method of observation useful in adding to an overall picture of the child as a form of observation this diary may lack detail and neglect the context of the behaviour it is however a quick

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