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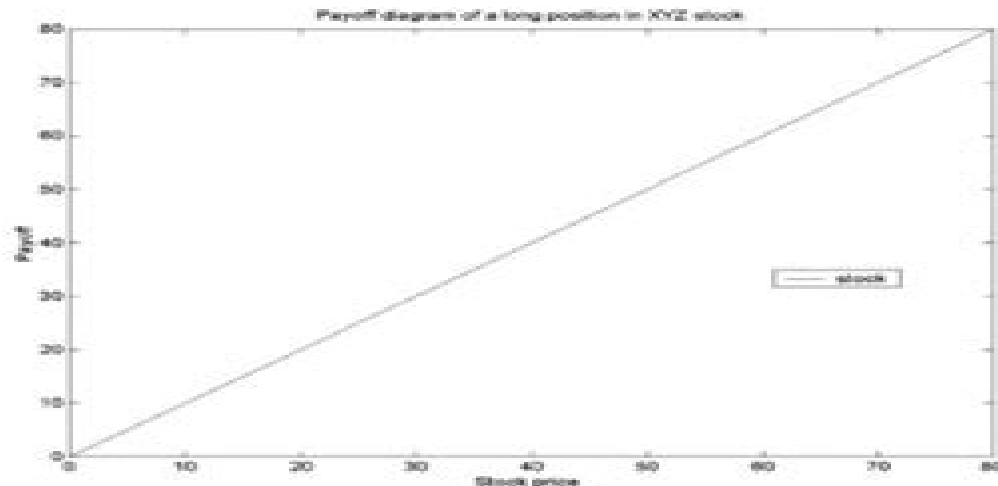
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Chapter 2

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.

Derivative Markets Solutions Manual

William Simon, Daniel Base



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Derivative Markets Mark Cassano, Rudiger Fahlenbrach, Robert L. McDonald, 2002-11 **Student Solutions Manual for Fundamentals of Derivatives Markets** Robert L. McDonald, Mark Cassano, 2009 The Student Solutions Manual contains detailed step by step answers to even numbered problems in the text Students can purchase the printed Student Solutions Manual from our online catalog or from MyPearsonStore **Student Solutions Manual for Derivatives Markets** Robert McDonald, Rüdiger Fahlenbrach, 2012-12-27 For courses in options futures and derivatives The Student Solutions Manual for Derivatives Markets accompanies Derivatives Markets 3rd Edition Derivatives Markets 3rd Edition has an accessible mathematical presentation and more importantly helps students gain intuition by linking theories and concepts together with an engaging narrative that emphasises the core economic principles underlying the pricing and uses of derivatives Student Solutions Manual for Fundamentals of Derivatives Markets Robert L. McDonald, Author Supplement, 2014-04-15 **Solutions Manual for Even-numbered Problems** Mark Cassano, 2006 **Derivatives Markets + Solutions Manual for Even Numbered Problems** Robert L. McDonald, 2006-03-09 This package contains the following components 032128030X Derivatives Markets 0321286472 Solutions Manual for Even Numbered Problems

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