

Problem Set 8

To obtain full credit, all questions must be attempted. There is no allowance for half-credit for this problem set.

1) You have purchased 10 call option contracts on CBA stock with an exercise price of \$58.50 when the option was quoted at \$2.50. The option expires today when the value of CBA stock is \$62.60. What is the net profit or loss on this investment, ignoring all trading costs and taxes?

$$\text{Total Profits of calls} = (S - K - c) \times 100 \times 10$$

$$\text{Total Profits of puts} = (K - S - p) \times 100 \times 10$$

$$\text{Total profit} = (\$62.60 - \$58.50 - \$2.50) \times 100 \times 10 = \$1,600$$

2) Given the following information, what is the value of the corresponding call and put options? Stock price (P) is \$35.60, exercise price (EX) is \$50, time to expiry is nine months, risk-free rate (rf) is 3.25%, standard deviation (σ) is 45%, and d_1 is -0.78921.

$$c = S_0 N(d_1) - K e^{-rt} N(d_2)$$

$$p = K e^{-rt} N(-d_2) - S_0 N(-d_1)$$

$$\text{where } d_1 = \frac{\ln(S_0 / K) + (r + \sigma^2 / 2)T}{\sigma\sqrt{T}}$$

$$d_2 = \frac{\ln(S_0 / K) + (r - \sigma^2 / 2)T}{\sigma\sqrt{T}} = d_1 - \sigma\sqrt{T}$$

$$t = 9/12 = 0.75 \text{ year}$$

Fins2624 Problem 8

Jiyuan Zhang



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Table of Contents Fins2624 Problem 8

1. Understanding the eBook Fins2624 Problem 8
 - The Rise of Digital Reading Fins2624 Problem 8
 - Advantages of eBooks Over Traditional Books
2. Identifying Fins2624 Problem 8
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Fins2624 Problem 8
 - User-Friendly Interface
4. Exploring eBook Recommendations from Fins2624 Problem 8
 - Personalized Recommendations
 - Fins2624 Problem 8 User Reviews and Ratings
 - Fins2624 Problem 8 and Bestseller Lists
5. Accessing Fins2624 Problem 8 Free and Paid eBooks
 - Fins2624 Problem 8 Public Domain eBooks

- Fins2624 Problem 8 eBook Subscription Services
- Fins2624 Problem 8 Budget-Friendly Options
- 6. Navigating Fins2624 Problem 8 eBook Formats
 - ePub, PDF, MOBI, and More
 - Fins2624 Problem 8 Compatibility with Devices
 - Fins2624 Problem 8 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Fins2624 Problem 8
 - Highlighting and Note-Taking Fins2624 Problem 8
 - Interactive Elements Fins2624 Problem 8
- 8. Staying Engaged with Fins2624 Problem 8
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Fins2624 Problem 8
- 9. Balancing eBooks and Physical Books Fins2624 Problem 8
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Fins2624 Problem 8
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Fins2624 Problem 8
 - Setting Reading Goals Fins2624 Problem 8
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Fins2624 Problem 8
 - Fact-Checking eBook Content of Fins2624 Problem 8
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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