

FINS2624 — Problem Set 8

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Wednesday Tutorial 10:30am - 12pm (W10A)

Q1.

Total Call Profits:

$$(S - K - c) \times 100 \times 10$$

$$= (62.60 - 58.50 - 2.50) \times 100 \times 10$$

$$= 1600$$

Hence, the net profit on this investment is \$1600.

Q2.

$$C_t = S_0 N(d_1) - K e^{-rT} N(d_2)$$

$$P_t = K e^{-rT} N(-d_2) - S_0 N(-d_1)$$

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

$$d_2 = d_1 - \sigma \sqrt{T}$$

$$t = \frac{9}{12} = 0.75$$

$$d_2 = -0.78921 - (0.45 \times \sqrt{0.75}) = -1.179$$

$$d_1 = \frac{\ln(35.6/50) + (0.0325 + 0.45^2/2)(0.75)}{0.45 \sqrt{0.75}} = -0.789$$

$$N(d_1) = 0.215, N(d_2) = 0.119$$

$$C = 35.6 \times 0.215 - 50 e^{-0.0325 \times 0.75} \times 0.119 = 1.847$$

$$N(-d_1) = 0.785, N(-d_2) = 0.881$$

$$P = 50 \times e^{-0.0325 \times 0.75} \times 0.881 - 35.6 \times 0.785 = 15.033$$

Hence, the value of the call option is \$1.85 and the value of the put option is \$15.03.

Fins2624 Problem 8

Gautam Rao



Fins2624 Problem 8:

Problem Solutions David Senkow, **Some Investigations Into a Generalized 8-queens Problem** Nancy E. Penney,1984 **Solving TEAM Problem 8 (slot in a Plate) on a PC with ELEKTRA.** ,1996 **Comparative analysis of the international standard problem 8 clculations** P. Saha,1981 **Daily Math Fluency, Problem Strings and Problem Talks, Grade 8, Print Pack** hand2mind,2025 A resource with 120 Problem Strings and 60 Problem Talks Students master fluency strategies using visual models and manipulatives Problem-solving in Mathematics ,1983 Student Notes and Problems Gautam Rao,2006

Fins2624 Problem 8 Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Fins2624 Problem 8**," written by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

<https://staging.conocer.cide.edu/data/detail/index.jsp/family%20night%20ideas%20for%20church.pdf>

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