

FINS2624 — Problem Set 8

Kevin Huang

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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.

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Nancy E. Penney



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