

and buy 100 September call options. For each alternative, what is (a) the upfront cost, (b) the total gain if the stock price in September is \$800, and (c) the total loss if the stock price in September is \$600. Assume that the option is not exercised before September and if stock is purchased it is sold in September.

- The upfront cost for the stock alternative is \$69,625. The upfront cost for the option alternative is \$3,920.
- The gain from the stock alternative is $\$80,000 - \$69,625 = \$10,375$. The total gain from the option alternative is $(\$800 - \$700) \times 100 - \$3,920 = \$6,080$.
- The loss from the stock alternative is $\$69,625 - \$60,000 = \$9,625$. The loss from the option alternative is \$3,920.

Problem 1.30.

What is arbitrage? Explain the arbitrage opportunity when the price of a dually listed mining company stock is \$50 (USD) on the New York Stock Exchange and \$60 (CAD) on the Toronto Stock Exchange. Assume that the exchange rate is such that 1 USD equals 1.21 CAD. Explain what is likely to happen to prices as traders take advantage of this opportunity.

Arbitrage involves carrying out two or more different trades to lock in a profit. In this case, traders can buy shares on the TSX and sell them on the NYSE to lock in a USD profit of $50 - 60/1.21 = 0.41$ per share. As they do this the NYSE price will fall and the TSX price will rise so that the arbitrage opportunity disappears.

Problem 1.31 (Excel file)

Trader A enters into a forward contract to buy an asset for \$1000 in one year. Trader B buys a call option to buy the asset for \$1000 in one year. The cost of the option is \$100. What is the difference between the positions of the traders? Show the profit as a function of the price of the asset in one year for the two traders.

Trader A makes a profit of $S_T - 1000$ and Trader B makes a profit of $\max(S_T - 1000, 0) - 100$ where S_T is the price of the asset in one year. Trader A does better if S_T is above \$900 as indicated in Figure S1.4.

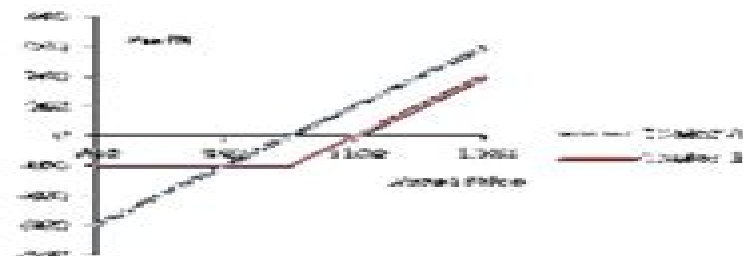


Figure S1.4: Profit to Trader A and Trader B in Problem 1.31

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