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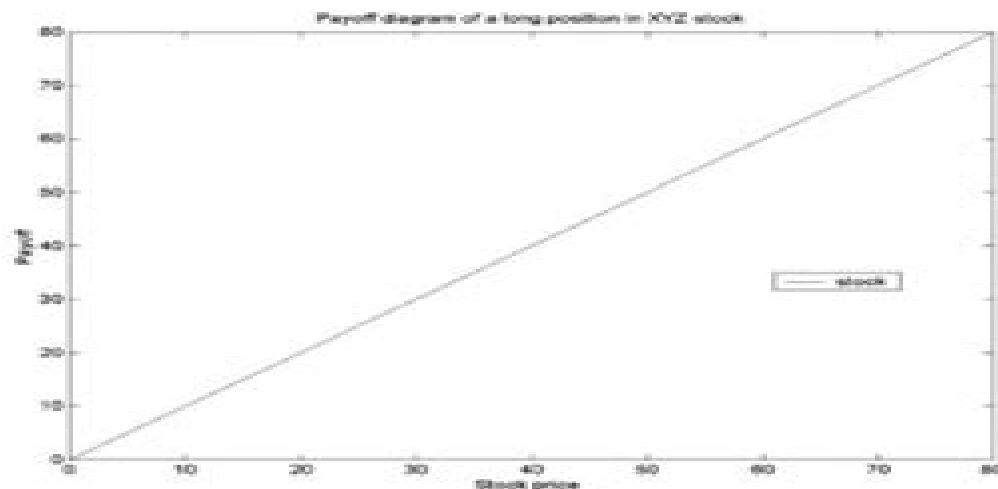
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Chapter 2

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 Mcdonald Solutions

K Morrison



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Table of Contents Derivative Markets Mcdonald Solutions

1. Understanding the eBook Derivative Markets Mcdonald Solutions
 - The Rise of Digital Reading Derivative Markets Mcdonald Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Derivative Markets Mcdonald Solutions
 - 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 Derivative Markets Mcdonald Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Derivative Markets Mcdonald Solutions
 - Personalized Recommendations
 - Derivative Markets Mcdonald Solutions User Reviews and Ratings
 - Derivative Markets Mcdonald Solutions and Bestseller Lists
5. Accessing Derivative Markets Mcdonald Solutions Free and Paid eBooks
 - Derivative Markets Mcdonald Solutions Public Domain eBooks
 - Derivative Markets Mcdonald Solutions eBook Subscription Services
 - Derivative Markets Mcdonald Solutions Budget-Friendly Options

6. Navigating Derivative Markets Mcdonald Solutions eBook Formats
 - ePub, PDF, MOBI, and More
 - Derivative Markets Mcdonald Solutions Compatibility with Devices
 - Derivative Markets Mcdonald Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Derivative Markets Mcdonald Solutions
 - Highlighting and Note-Taking Derivative Markets Mcdonald Solutions
 - Interactive Elements Derivative Markets Mcdonald Solutions
8. Staying Engaged with Derivative Markets Mcdonald Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Derivative Markets Mcdonald Solutions
9. Balancing eBooks and Physical Books Derivative Markets Mcdonald Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Derivative Markets Mcdonald Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Derivative Markets Mcdonald Solutions
 - Setting Reading Goals Derivative Markets Mcdonald Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Derivative Markets Mcdonald Solutions
 - Fact-Checking eBook Content of Derivative Markets Mcdonald Solutions
 - 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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