

Solutions to Sample Final Exam

SEEM 5840, Spring 2017

Part 1

- | | | |
|---------|--------------------|---------|
| 1. (b) | 2. (a) | 3. (b) |
| 4. (c) | 5. (c) | 6. (b) |
| 7. (d) | 8. (a) & (c) | 9. (c) |
| 10. (a) | 11. (a), (d) & (e) | 12. (a) |
| 13. (b) | 14. (b) | 15. (a) |
16. \$59.50
17. 13.98%
18. \$40.50
19. (i) 4.5%; (ii) 5%
20. (i): \$4 and 500; 1(ii): \$16 and 125; 1(iii): \$20 and 100;
21. 2.09
22. (i) \$3, (ii) \$3
23. (i) 36; (ii) 8.12
24. 100
25. (i) 1.9 million; (ii) 1.95million

Part 2

26. a) The company should short

$$\frac{(1.2 - 0.5) \times 100,000,000}{1000 \times 250}$$

or 280 contracts.

b) The company should take a long position in

$$\frac{(1.5 - 1.2) \times 100,000,000}{1000 \times 250}$$

or 120 contracts.

27. a) Suppose one year zero rate is r , then as the first year 12 month LIBOR rate is 6%, we know that

$$e^{-r} = \frac{1}{1 + 6\%}, \text{ or } e^r = 1 + 6\%$$

which leads to $r = \ln(1.06) = 5.827\%$.

Suppose the second year 12 LIBOR rate is L , as the 2 year swap rate is 6.5%. We know that to discount the cash to paid at the end of year 2 to at the end of year 1 will be

$$\frac{L - 6.5\%}{1 + L} = 0.5\%$$

Final Exam Solution

Mark Dugopolski, Dugopolski Mark

Final Exam Solution:

Final Exam Solution Book Review: Unveiling the Magic of Language

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

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