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## CHAPTER 5: OPTION PRICING MODELS: THE BLACK-SCHOLES-MERTON MODEL

### MULTIPLE CHOICE TEST QUESTIONS

The following information is given about options on the stock of a certain company.

$$\begin{array}{ll} S_0 = 23 & X = 20 \\ r_f = 0.09 & T = 0.5 \\ \sigma^2 = 0.15 \end{array}$$

No dividends are expected.

Use this information to answer questions 1 through 8.

1. What value does the Black-Scholes-Merton model predict for the call? (Due to differences in rounding your calculations may be slightly different. "none of the above" should be selected only if your answer is different by more than 10 cents.)
  - a. 5.35
  - b. 1.10
  - c. 4.73
  - d. 6.50
  - e. none of the above
2. Suppose you feel that the call is overpriced. What strategy should you use to exploit the apparent misvaluation? (Due to differences in rounding your calculations may be slightly different. "none of the above"

10<sup>th</sup> Edition: Chapter 5

Test Bank

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# Introduction To Derivatives Risk Management 8th Edition Solution

**D Keegan**



**Introduction To Derivatives Risk Management 8th Edition Solution:**

Decoding **Introduction To Derivatives Risk Management 8th Edition Solution**: Revealing the Captivating Potential of Verbal Expression

In an era characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its power to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Introduction To Derivatives Risk Management 8th Edition Solution**," a mesmerizing literary creation penned by a celebrated wordsmith, readers embark on an enlightening odyssey, unraveling the intricate significance of language and its enduring effect on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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