

Introduction to Derivatives and Risk Management 10th Edition Chance Solutions Manual

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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"

10th Edition: Chapter 5

Test Bank

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Introduction To Derivatives Risk Management 8th Edition Solution

RD Boyd



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In a global used by monitors and the ceaseless chatter of quick communication, the melodic elegance and emotional symphony created by the prepared word often diminish in to the backdrop, eclipsed by the constant noise and distractions that permeate our lives. But, situated within the pages of **Introduction To Derivatives Risk Management 8th Edition Solution** a marvelous fictional prize brimming with natural thoughts, lies an immersive symphony waiting to be embraced. Constructed by a masterful composer of language, this charming masterpiece conducts visitors on a psychological journey, well unraveling the hidden tunes and profound influence resonating within each carefully crafted phrase. Within the depths with this poignant analysis, we shall investigate the book is central harmonies, analyze its enthralling writing design, and submit ourselves to the profound resonance that echoes in the depths of readers souls.

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