

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

Thomas Bond, Chris Hughes



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