

# 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

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

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**Thomas Bond, Chris Hughes**



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