

Hull: Options, Futures, and Other Derivatives, Eleventh Edition
Chapter 1: Introduction
Multiple Choice Test Bank: Questions with Answers

1. A one-year forward contract is an agreement where:
- A. One side has the right to buy an asset for a certain price in one year's time.
 - B. One side has the obligation to buy an asset for a certain price in one year's time.
 - C. One side has the obligation to buy an asset for a certain price at some time during the next year.
 - D. One side has the obligation to buy an asset for the market price in one year's time.

Answer: B

A one-year forward contract is an obligation to buy or sell in one year's time for a predetermined price. By contrast, an option is the right to buy or sell.

2. Which of the following is NOT true?
- A. When a CBOE call option on IBM is exercised, IBM issues more stock.
 - B. An American option can be exercised at any time during its life.
 - C. A call option will always be exercised at maturity if the underlying asset price is greater than the strike price.
 - D. A put option will always be exercised at maturity if the strike price is greater than the underlying asset price.

Answer: A

When an IBM call option is exercised, the option seller must buy shares in the market to sell to the option buyer. IBM is not involved in any way. Answers B, C, and D are true.

3. A one-year call option on a stock with a strike price of \$30 costs \$3; a one-year put option on the stock with a strike price of \$30 costs \$4. Suppose that a trader buys two call options and one put option. The breakeven stock price above which the trader makes a profit is:
- A. \$35
 - B. \$40
 - C. \$30
 - D. \$36

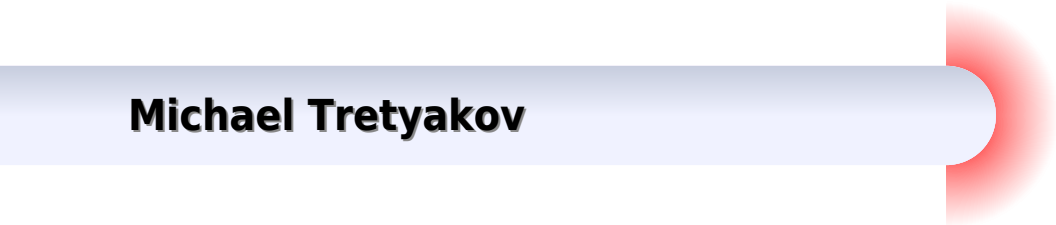
Answer: A

When the stock price is \$35, the two call options provide a payoff of $2 \times (35 - 30)$ or \$10. The put option provides no payoff. The total cost of the options is $2 \times 3 + 4$ or \$10. The stock price in A, \$35, is therefore the breakeven stock price above which the position is profitable because it is the price for which the cost of the options equals the payoff.

4. A one-year call option on a stock with a strike price of \$30 costs \$3; a one-year put option on the stock with a strike price of \$30 costs \$4. Suppose that a trader buys two call options and one

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Michael Tretyakov



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follows a conversational approach in five dozen stories that provide an insight into the colorful world of financial mathematics and financial markets in a relaxed accessible and entertaining form The authors present various topics such as returns real interest rates present values arbitrage replication options swaps the Black Scholes formula and many more The readers will learn how to discover analyze and deal with the many financial mathematical decisions the daily routine constantly demands The book covers a wide field in terms of scope and thematic diversity Numerous stories are inspired by the fields of deterministic financial mathematics option valuation portfolio optimization and actuarial mathematics The book also contains a collection of basic concepts and formulas of financial mathematics and of probability theory Thus also readers new to the subject will be provided with all the necessary information to verify the calculations **Solutions Manual and**

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Introductory Course On Financial Mathematics Michael Tretyakov, 2013-07-23

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Table of Contents J C Hull Solutions Manual

1. Understanding the eBook J C Hull Solutions Manual
 - The Rise of Digital Reading J C Hull Solutions Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying J C Hull Solutions Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an J C Hull Solutions Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from J C Hull Solutions Manual
 - Personalized Recommendations

- J C Hull Solutions Manual User Reviews and Ratings
- J C Hull Solutions Manual and Bestseller Lists
- 5. Accessing J C Hull Solutions Manual Free and Paid eBooks
 - J C Hull Solutions Manual Public Domain eBooks
 - J C Hull Solutions Manual eBook Subscription Services
 - J C Hull Solutions Manual Budget-Friendly Options
- 6. Navigating J C Hull Solutions Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - J C Hull Solutions Manual Compatibility with Devices
 - J C Hull Solutions Manual Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of J C Hull Solutions Manual
 - Highlighting and Note-Taking J C Hull Solutions Manual
 - Interactive Elements J C Hull Solutions Manual
- 8. Staying Engaged with J C Hull Solutions Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers J C Hull Solutions Manual
- 9. Balancing eBooks and Physical Books J C Hull Solutions Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection J C Hull Solutions Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine J C Hull Solutions Manual
 - Setting Reading Goals J C Hull Solutions Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of J C Hull Solutions Manual
 - Fact-Checking eBook Content of J C Hull Solutions Manual

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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