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Solution to Derivatives Markets : for Exam FM

Options, futures, and swaps are all examples of derivatives. A bushel of corn is not a derivative; it is a commodity with a value determined in the corn market. However, you could enter into an agreement with a friend that says: If the price of a bushel of corn in 1 year is greater than \$3, you will pay the friend \$1.

Derivatives Markets - KSU

Chapter 1. Introduction to Derivatives Question 1.3. a.

Remember that the terminology bid and ask is formulated from the market makers perspective. Therefore, the price at which you can buy is called the ask price. Further-more, you will have to pay the commission to your broker for the transaction. You pay: $(\$41:05 \ 100) + \$20 = \$4;125:00$ b.

End-of-chapter Questions for Practice (with Answers)

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1. A dealer has just entered into a derivative contract with a customer. The customer is obligated to sell the underlying asset to the dealer at the expiration date at price K . The dealer wishes to fully hedge his position by trading the following derivatives. Which of the followings achieves his goal? (A) Purchase a put option with strike price K

Questions Bank (Derivatives Markets) for

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