

CQF Module 2 Exercise Solution

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A. Strategies and Pricing

1

2.a

2.b

3.a

3.b

B. Portfolio Optimisation and Risk

1

2.a

2.b

2.c

2.d

3.a

3.b

4

5.a

5.b

5.c

C. Useful Processes and Martingales

1

2.a

2.b

2.c

3