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Exam MFE/3F Sample Questions and Solutions #1 to #76

Exam MFE/3F Sample Questions and Solutions #1 to #76. 2 August 18, 2010 1. Consider a European call option and a European put option on a nondividend-paying stock. You are given: (i) The current price of the stock is 60. (ii) The call option currently sells for 0.15 more than the put option.

Exam MFE/3F Sample Questions and Solutions #1 to #76

These learning modules are based on the official sample problems and solutions, provided by the Society of Actuaries and Casualty Actuarial Society (that we took January 1, 2011 and used with permission). The official problems and set can be found here: Exam MFE Problems and Solutions

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These questions are from McDonald Chapters 1, 2, 3, and 5 only. Questions 1-64 are former Exam FM Sample Exam Questions. Some of the questions have been slightly modified to match the format of Exam MFE. Questions 65-75 are newly added. These questions are representative of the types of questions that might be asked of candidates sitting for ...

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