Q2			101.		Sampl						-1
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7/1	0.0240292195	0.02402922	0.03604383				2) [
1.5	0.0235580584	0.03533709	0.07067418			-	121				
2	0.9469415617	1.89388312	4.73470781			419	7				
sum	1.0190386435	1.96550433	4.85368071		1.1	- 111.					
Dmac	1.928782922				adv	λ					
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Dd	0.0192696503			1/6/6	1)						
С	4.5780465804		100	5/1							
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ZCB	Р	Dmac	Dmod	Dd	С					<0'	02
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1	0.9611687812	1	0.98039216	0.00942322	1.44175317				2		
1.5	0.9423223345	1.5	1.47058824	0.01385768	2.88350634				201	1	
(Jan.							. 2	-		
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				121	phle			
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	What is th	e value of a 2 ye	ar European cal	l on the 4 year b	ond?		-0.05 AM	
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	callable	81.83		· alleo				
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The state of the s		89.01	95.24	100.00							
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VVIIat	is the value of a 2 ye	ai Luiopean put	option on a 4 ye	ai boliu:					36		_
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What	is the value if the opt	ion is American?			100						
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Nows	uppose that the optic	on is American h	ut instead of givi	ing the 4 year be	and it gives a he	nd with 2 ve	are of maturi	ity loft indon	ndontly of th	no oversice d	oto
INOW S	uppose that the option	on is American, t	out instead of givi	ing the 4 year bo	ond it gives a bo	ilu witii 2 ye	ars or matur			e exercise u	ale
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