**FINAL EXAM REVIEW**

**SECTION I – OPTIONS 30 points**

1. Uncovered Strategies
   1. Buy/Sell Call, Puts and Straddles
   2. Spreads: Bull, Bear, Butterfly



1. Black Scholes Option Pricing for Calls/Puts



**SECTION II – FORWARDS/FUTURES (35 points)**

1. Hedging Strategies (100% Hedged, Partial, Optimal)



1. Short/Long Future Contracts

**SECTION III – SWAPS, CDS AND FRAs (35 points)**

1. Interest Rate Swap (2 Party Swap with Swap rate)



1. Currency Swap



1. CDS



**SECTION IV**

QUESTION 8 - VALUATION PROBLEM USING BLACK-SCHOLES OPTION PRICING