**International Investments – Ziya Mursalzade, 1005**

1. Problem solving: Currency exchange rates

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6. Problem solving: Foreign exchange parity relations

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10. Problem solving: Foreign exchange parity relations

11. Problem solving: Foreign Exchange Determination and Forecasting

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15. Problem solving: Foreign Exchange Determination and Forecasting

16. Problem solving: International Asset Pricing

17. Problem solving: International Asset Pricing

18. Problem solving: International Asset Pricing

19. Problem solving: International Asset Pricing

20. Problem solving: International Asset Pricing

21. Problem solving: Equity: Markets and Instruments

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24. Problem solving: Equity: Markets and Instruments

25. Problem solving: Equity: Markets and Instruments

1. Discuss the differences on inventory calculation methods between IFRS and US GAAP and solve the

following related problem:

1. Discuss the basic and dilutive EPS and solve the following related problem:
2. Discuss the basic and dilutive EPS and solve the following related problem:
3. Discuss the basic and dilutive EPS and solve the following related problem:
4. Discuss the basic and dilutive EPS and solve the following related problem:
5. Discuss the stages of the industry life cycle.
6. Discuss the different types of growth theories.
7. Discuss the advantages of the Herfindahl-Hirschmann index over N-firm concentration index and

solve the following problem:

1. Discuss the advantages of the Herfindahl-Hirschmann index over N-firm concentration index and

solve the following problem:

1. Discuss the different types of competitive strategies.
2. Discuss the full and flat price concepts in debt financing and solve the related problem:
3. Discuss the matrix pricing on bonds and solve the following problem:
4. Discuss the Macaulay and modified duration and solve the following problem:
5. Discuss the term structure of interest rates and solve the following problem:
6. Discuss pecking order theory and find the value of the corporate bond:
7. Discuss Sharpe and Treynor’s ratios and solve the following problem
8. Discuss the logic behind Jensen’s alpha performance measurement tool and solve the related

problem

1. Discuss the different strategies under hedge fund investing.
2. Discuss the different types of private equity investing.
3. Problem solving: Hedge funds
4. Problem solving: Hedge funds
5. Problem solving: Hedge funds
6. Problem solving: Portfolio diversification
7. Discuss the importance of Dupont analysis and elaborate its way of solution in 3-step and 5-step

model.

1. Discuss the logic behind M-squared performance measurement tool and solve the related

problem:

1. Problem solving: Margin call
2. Problem solving: Futures contracts
3. Problem solving: Forward contracts
4. Problem solving: Forward contracts
5. Problem solving: Options
6. Problem solving: Options
7. Problem solving: Optimal hedge ratio
8. Problem solving: Swaps
9. Problem solving: Options
10. Problem solving: Options
11. Problem solving: Swaps
12. Problem solving: Options
13. Problem solving: Options
14. Problem solving: Forward contracts
15. Problem solving: Options
16. Show how to construct the following option trading strategies:

i) Bear Spread

ii) Straddle

iii) Butterfly Spread

In doing so, make sure that you provide either profit diagrams or tables.

1. Define in detail the following terms:

i) Asset-Backed Security (ABS)

ii) American Put Option

iii) Forward Rate Agreement (FRA)

iv) Marking-to-market procedure in futures markets

1. Problem solving: Optimal hedge ratio
2. Problem solving: Options
3. Problem solving: Options
4. Imagine that you want to hedge your risk using futures, but the expiration date of the hedge is different from the delivery dates of all available futures contracts. What hedging strategies could be used in this case? Would these strategies be able to eliminate all of the risk? (Make sure that your discussion includes a description of the ‘basis risk’.)
5. Describe the differences between interest rate swaps and interest rate caps. Elaborate on the relative strengths and weaknesses of these instruments and explain how they can be used to reduce the interest rate risk.
6. Problem solving: Margin call
7. Problem solving: Forward contracts
8. Problem solving: Forward contracts