Spreadsheet Assignments for Spring 2015

Due Date: Problem to solve using spreadsheet model

1/21/15: Quiz A for 2:30 class from 8/27/2012
1/26/15: Problem from Quiz A for 2:30 from 9/11/2013
1/28/15: Quiz A from 1/30/2013
2/2/15: Quiz A for 9:45 class from 7/19/2013
2/4/15: Quiz A from 7/16/2012. Note: you should model all years of cash flows rather than just the ones mentioned in the problem.
2/9/15: Quizzes A & B for 1:00 class from 2/11/13;
    Check figures: A.a = -4.2463; A.b = -4.2649 (365 day year) or -4.2762 (366 day year); B.a = 0.4%, 18.2%; B.b = 20.03%, 22.87%
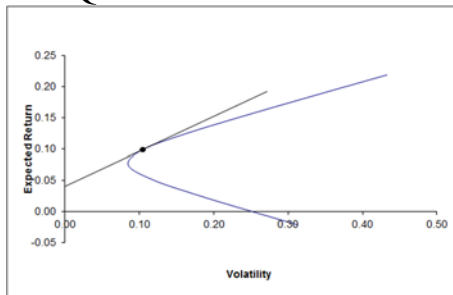2/11/15: Quiz from 4:00 class from 2/20/12;
    Check figures: -0.0053 or -53; 15.02%
2/16/15: Quiz A from 2:30 class from 10/2/13
    Check figures: .1542, .1849, .00425, .2443
2/18/15: Quiz A from 7/24/13.

    Check figures: a. sd = 11.91%; b. sd = 1.79%; c. sd = 4.59%; d. 108.33%, -8.33%; e. 11.668%, 5.476%, 82.856%; f. change in: Treas: 0.829 => 0.4955; %K: 0.681 => 0.753; %G: 0.319 => 0.244
2/23/15: Quiz A from 4:00 class from 10/3/12.
    Check figures: beta = 0.7769, req. return = 5.662%.
3/16/15: Problem 1 from Final A for 2:30 class from Fall 2012
    Check figure: See key
3/18/15: Quiz A for 1:00 class from 3/4/13
    Check figures: See key
3/23/15: Problem from Quiz A for 2:30 class from 10/23/13
    Check figures: See key
3/25/15: Bonus spreadsheet: problem 20 from chapter 16 of the textbook
    Check figures: a. A (75>70>66), b. B (35<50>26), c. C (0<15<19), d. a=0, b=5, c=9
3/30/15: Quiz A for 1:25 class from 3/26/12
    Notes: import the data from option quotes page, set up so can enter different strike prices, calculate profit in addition to payoff
    Check figures: Payoff: a. 500, b. -500, c. 0, d. 0; Profit: a. 379, b. -382, c. -475, d. +465
4/1/15: Problem from Quiz A for 2:30 class from 10/30/13
    Check figure: See key

4/8/15: Quizzes A and B for 2:30 classes from 10/29/12
 Check figures: see keys
4/13/15: Quizzes A and B from 4/4/12
 Check figures: see keys
4/15/15: Problems on quizzes A and B from 11/13/13
 Note: Set up to determine all transactions for all possible price movements
 Check Figures: see keys
4/20/15: Quiz A for 1:00 class from 4/17/13
 Note: Solve for both call and put values
 Check Figures: Call = 3.28886, Put = 2.27781
4/22/15: Quiz A from1:00 class from 4/24/13
 Check Figure: Beta of assets = 0.9433, Beta of Debt = 0.3167
4/27/15: Quizzes A and B for 9:45 class from 8/9/13
 Check Figures: NPV w/ Abandonment = -0.1552; NPV w/ Expansion = 5.5858