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QUESTION 1

Present value of a basis point (PVBP) is one of the ways to quantify the risk of a bond, and it measures:

- A. The change in value of a bond when yields increase by 0.01%.
- B. The percentage change in bond price when yields change by 1 basis point.
- C. The present value of the future cash flows of a bond calculated at a yield equal to 1%.
- D. The percentage change in bond price when the yields change by 1%.

Correct Answer: A

QUESTION 2

To manage its credit portfolio, Beta Bank can directly sell the following portfolio elements:

- A. Bonds
 - II. Marketable loans
 - III. Credit card loans
- B. I
- C. II
- D. I, II
- E. II, III

Correct Answer: C

QUESTION 3

To hedge equity exposure without buying or selling shares of stock or otherwise rebalancing the portfolio, a risk manager could initiate

- A. A short total return swap position.
- B. A long total return swap position.
- C. A short debt-for-equity swap.
- D. A long debt-for-equity swap.

Correct Answer: A

QUESTION 4

Floating rate bonds typically have _____ duration which means they have _____ sensitivity to interest rate changes.

- A. long, small
- B. long, high
- C. short, high
- D. short, small

Correct Answer: D

QUESTION 5

A trader attempts to hold long positions when markets are rising and hold short positions when markets are falling. Which one of the following four trading styles is she likely to use?

- A. Technical trading
- B. Contrarian trading
- C. Black box trading
- D. Market timing trading

Correct Answer: D

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