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QUESTION 1

Asset and liability management is typically concerned with all of the following activities:

- A. Maintaining the desired liquidity structure of the bank.
- II. Managing the factors affecting the structure and composition of a bank's balance sheet.
- III. Effectively transferring the interest rate risk in the banking book to the investment bank at a fair transfer price.
- IV. Focusing on the circumstances impacting the stability of income the bank generates over time.

- B. I
- C. II, III
- D. III, IV
- E. I, II, IV

Correct Answer: D

QUESTION 2

To hedge a foreign exchange exposure on behalf of a client, a small regional bank seeks to enter into an offsetting foreign exchange transaction. It cannot access the large and liquid interbank market open primarily to larger banks. At which one of the following exchanges can the smaller bank trade the currency futures contracts?

- A. The Tokyo Futures Exchange
- II. The Euronext-Liffe Exchange
- III. The Chicago Mercantile Exchange

- B. I
- C. III
- D. II, III
- E. I, II, III

Correct Answer: D

QUESTION 3

US based Alpha Bank holds European corporate bonds and US inflation-indexed Treasury notes in its investment portfolio. This investment portfolio is not exposed to changes in which of the following?

- A. Foreign exchange rates



- B. Credit spread on the corporate bonds
- C. Equity values
- D. European interest rates

Correct Answer: C

QUESTION 4

Which of the following risk types are historically associated with credit derivatives?

- A. Documentation risk
- II. Definition of credit events
- III. Occurrence of credit events
- IV. Enterprise risk

B. I, IV

C. I, II

D. I, II, III

E. II, III, IV

Correct Answer: C

QUESTION 5

Gamma Bank has \$300 million in loans and \$200 million in deposits. If the modified duration of the loans is estimated to be 2, and the modified duration of the deposits is estimated to be 1, then the change in Gamma Bank's equity value per 1% change in yield will be:

- A. -\$1 million
- B. -\$2 million
- C. -\$3 million
- D. -\$4 million

Correct Answer: D

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