

FRM Exam

Sample Examination (15 representative questions from 2003 exam)

Q1. If you use Delta-VaR for a portfolio of options, which of the following statements is always correct?

A: It can sometimes overstate the VaR.

Using delta-VaR for a portfolio that pursues a portfolio insurance strategy with options will necessarily overstate the VaR over longer periods of time. Hence, delta-VaR can overstate, but we can also find examples where it understates.

Q2. Assume we calculate a one-week VaR for a natural gas position by rescaling the daily VaR using the square-root rule. Let us now assume that we determine the true gas price process to be mean reverting and recalculate the VaR. Which of the following statements are true?

A: The recalculated VaR will be less than the original VaR.

If the process is mean reverting then we can no longer scale volatility (and associated VaR) up by the square root of time. Mean-reversion makes extreme outcomes less likely since following large losses changes the conditional mean of the distribution will be higher.

Q3. Of the following options, which one does not benefit from an increase in the stock price when the current stock price is \$100 and the barrier has not yet been crossed:

A: A down and in call with in barrier at \$90 and strike at \$110.

Q4. The 1-year US dollar interest rate is 3% and 1-year Canadian dollar interest rate is 4.5%. The current USD/CAD spot exchange rate is 1.5000. Calculate the 1-year forward rate.

A: 1.5218

$$1.5218 = 1.500 * (1.045 / 1.03)$$

Q5. Suppose you have a position of \$100 million in the instruments below. Each one has a maturity of 10 years. Which instrument is most likely to have a DV01 that exceeds the DV01 of a Treasury strip with 10-year maturity?

A: Inverse floating rate securities.

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Mario F. S. Ferreira



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Bangladesh's Maritime Policy Abul Kalam, 2018-10-03 Following successive international legal verdicts Bangladesh is now an accredited maritime state Possessing a spacious territorial sea and an extended continental shelf with a maritime zone almost equalling its land borders a window of opportunity has opened for the country to realise its developmental aspirations Yet it faces numerous challenges many of which are entwined This book is a detailed analysis of Bangladesh s maritime strategy It charts the country s maritime legacies including disputes with both Myanmar and India and analyses the contributions of the leadership in the maritime territorial gains The author examines Bangladesh s need to consolidate these newly reclaimed gains whilst exploring the unremitting interest of major global power players in maintaining maritime resource exploitation navigation and security Finally the author demonstrates how the country needs to embrace the notional principles of sustainable development of its ocean economy to utilize its resources and how it has since been coming to grips with the emerging concept of blue economy to enhance its enduring national development The first systematic study on Bangladesh s maritime policy and the country s importance in the emerging geopolitical rivalry in the Indian Ocean this book will be of interest to academics in the field of South Asian and Indian Ocean politics

Nonlinear Effects in Optical Fibers Mario F. S. Ferreira, 2011-06-09 This book will provide insight into the principles and applications of nonlinear effects in fibers for students researchers and developers who have a basic understanding of electromagnetic theory under their belts It will explore the physics limitations applications and research results surrounding nonlinear effects in fiber optics In addition to communications optical fibers are already used in medical procedures automobiles and aircraft and are expected to have many other applications This will expand the range of industry workers who will find a book of this type useful

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