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問題集

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Exam : 8004

**Title : 2011 PRM Certification -
Exam IV: Case Studies;
Standards: Governance,
Best Practices and Ethics**

Version : DEMO

1.What was the main risk scenario on the Metallgesellschaft trading strategy?

- A. Realized losses on short-term contracts against unrealized gains on the long-run contract
- B. The final price of the underlying being higher than the initial price
- C. The initial price of the underlying being higher than the final price
- D. The short-term price of the underlying being higher than the long-run contract

Answer: A

2.Which of the following is part of the Group of 30 Report's market risk and stress testing recommendations?

- A. To be consistent with regulatory capital measures, 10-day holding periods should be standardized for VaR reporting
- B. Historic simulations are not effective methods of stress testing
- C. Stress tests should incorporate changes in liquidity
- D. Market risk VaR measures should be multiplied by 3 to get to a stress test figure, as long as the VaR model has been back-tested

Answer: C

3.A risk manager finds that a client is engaged in a practice that looks like money laundering. According to the PRMIA Standards of Best Practice, Conduct and Ethics (Code of Conduct), the risk manager should:

- A. Approach the client about the concern, regardless of what their reaction might be
- B. Respect the client's confidentiality as that takes precedence
- C. Report this conduct to their immediate supervisor
- D. Report the findings immediately to authorities

Answer: C

4.The multi-dimensional risk problem at Northern Rock did not include which one of the combinations of the following?

- A. LPHI Risk; Business Model; Solvency vs. Liquidity; and Deposit Protection
- B. Corporate Governance; Moral Hazard; Role of Government; and Credit Risk
- C. Deposit Protection; Moral Hazard; Business Model; and LPHI Risk
- D. Business Model; Corporate Governance; Moral Hazard; and Deposit Protection

Answer: B

5.For the sentence

"The organization shall encourage all employees to keep abreast of the latest developments in their particular areas of expertise, through _____, _____, and _____ and shall make adequate resources available to enable this to occur,"

Choose the correct combinations of words from the following options:

- A. courses, conferences, journals
- B. conferences, discussion groups, blog sites
- C. courses, educational certification, journals
- D. journals, courses, compliance mandates

Answer: A