



# 3i0-012<sup>Q&As</sup>

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### QUESTION 1

The spot/week repo rate for the 4.25% OAT 2015 is quoted to you at 2.35-38%. You buy bonds with a market value of EUR 3,295,500.00 through a sell/buy-back. The Repurchase Price is:

- A. EUR 3,297,004.19
- B. EUR 3,297,005.86
- C. EUR 3,297,025.09
- D. EUR 3,296,985.23

Correct Answer: B

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### QUESTION 2

A long collar is:

- A. A purchase of a cap and a sale of a floor
- B. A purchase of a floor and a sale of a cap
- C. A purchase of a cap and a purchase of a floor
- D. A sale of a cap and a sale of a floor

Correct Answer: A

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### QUESTION 3

You are paying 5% per annum paid semi-annually and receiving 6-month LIBOR on a USD 10 million interest rate swap with exactly two years to maturity. 6-month LIBOR for the next payment date is fixed today at 4.95%. How would you hedge the swap using FRAs? How to hedge an IRS with a strip of FRAs?

- A. buy a strip of 0x6, 6x12, 12x18 and 18x24 FRAs
- B. sell a strip of 0x6, 6x12, 12x18 and 18x24 FRAs
- C. buy a strip of 6x12, 12x10 and 16x24 FRAs
- D. sell a strip of 6x12, 12x18 and 18x24 FRAs

Correct Answer: D

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### QUESTION 4

An interest rate swap is:



- A. A contract to exchange one stream of income payments for another
- B. A temporary exchange of one deposit for another of a longer maturity in the same currency
- C. A forward-forward contract
- D. All of the above

Correct Answer: A

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#### QUESTION 5

Using reprising gap analysis, a bank's balance sheet is considered liability-sensitive to market interest rate changes, if:

- A. more liabilities than assets will be reprised in the near term
- B. more assets than liabilities will be reprised in the near term
- C. more assets than liabilities have variable rates or short residual maturities
- D. non-interest bearing liabilities are greater than non-interest bearing assets

Correct Answer: A

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