

CMT Level 3 Exam Guide (2024-2025 Update) The Integration of Technical Analysis | Questions and Verified Answers| Grade A| 100% Correct

Q: 3 steps added to trading plan to limit major disadvantage of trend following system

Answer:

1. reduce size or not trade during trendless period (employ trending indicator to determine)
2. reduce trading or stop after equity curve declines by pre-defined amount.
3. reduce or stop trading after equity curve entered pre-defined downtrend.

Q: 3 major disadvantages of trend following systems

Answer:

1. Series of small losses that add up to a large drawdown in trendless market. (biggest issue)
2. Subject to whipsaws
3. Causes extreme volatility in equity curve

Q: How is total risk of a system measured?

Answer:

Standard deviation of returns

Q: How is systematic risk of system measured?

Answer:

By the beta coefficient of the stocks.

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