

## CHAPTER 1: INTRODUCTION

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### MULTIPLE-CHOICE TEST QUESTIONS

1. The market value of the derivatives contracts worldwide totals:
  - a. less than a trillion dollars
  - b. in the hundreds of millions dollars
  - c. over a billion dollars but less than a hundred trillion
  - d. over quadrillion dollars
  - e. none of the above
2. Cash markets are also known as:
  - a. speculative markets
  - b. spot markets
  - c. derivative markets
  - d. dollar markets
  - e. none of the above
3. A call option gives the holder:
  - a. the right to buy something
  - b. the right to sell something
  - c. the obligation to buy something
  - d. the obligation to sell something
  - e. none of the above
4. Which of the following instruments are contracts but are not securities:
  - a. stocks
  - b. options
  - c. swaps
  - d. a and b
  - e. b and c
5. The positive relationship between risk and return is called:
  - a. expected return
  - b. market efficiency
  - c. the law of one price
  - d. arbitrage
  - e. none of the above
6. A transaction in which an investor holds a position in the spot market and sells a future contract for delivery at call is:
  - a. a gamble
  - b. a speculative position
  - c. a hedge
  - d. a risk-free transaction
  - e. none of the above
7. Which of the following are advantages of derivatives?
  - a. lower transaction costs than securities and commodities
  - b. reveal information about expected prices and volatility
  - c. help control risk
  - d. make spot prices stay closer to their true values

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