

CHAPTER 1: INTRODUCTION

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 trillion dollars
 - c. **over a trillion 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 futures contract or writes a 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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 - The Rise of Digital Reading Cengage Learning Test Bank
 - Advantages of eBooks Over Traditional Books
2. Identifying Cengage Learning Test Bank
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Cengage Learning Test Bank
 - User-Friendly Interface
4. Exploring eBook Recommendations from Cengage Learning Test Bank
 - Personalized Recommendations
 - Cengage Learning Test Bank User Reviews and Ratings
 - Cengage Learning Test Bank and Bestseller Lists
5. Accessing Cengage Learning Test Bank Free and Paid eBooks
 - Cengage Learning Test Bank Public Domain eBooks

- Cengage Learning Test Bank eBook Subscription Services
- Cengage Learning Test Bank Budget-Friendly Options
- 6. Navigating Cengage Learning Test Bank eBook Formats
 - ePub, PDF, MOBI, and More
 - Cengage Learning Test Bank Compatibility with Devices
 - Cengage Learning Test Bank Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Cengage Learning Test Bank
 - Highlighting and Note-Taking Cengage Learning Test Bank
 - Interactive Elements Cengage Learning Test Bank
- 8. Staying Engaged with Cengage Learning Test Bank
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Cengage Learning Test Bank
- 9. Balancing eBooks and Physical Books Cengage Learning Test Bank
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Cengage Learning Test Bank
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Cengage Learning Test Bank
 - Setting Reading Goals Cengage Learning Test Bank
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Cengage Learning Test Bank
 - Fact-Checking eBook Content of Cengage Learning Test Bank
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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