

CFA Level 3 - Practice Exams Questions With Correct Answers 2023

Active Return - Answer Manager Portfolio Return - Benchmark Return

Misfit Return - Answer Manager Benchmark - Overall Investors Benchmark

Total Value Added - Answer Portfolio Return - Benchmark Return - Trading cost

Future Wage Liability - Answer Real wage growth + Wage inflation

Fed Model - Answer $E1/p$ / LT Treasury

Yardeni Model - Answer $E1/p = \text{Corporate Bond Premium} - (d \times \text{LTEG})$

Calculating Initial Safety Margin - Answer 1st Calculate Terminal value

$$TV = (1 + s/2)^{2t}$$

2nd Calculate Initial Req'd Portfolio Value

$$TV / (1 + i/2)^{2t}$$

Safety Margin = Portfolio - Initial Req'd Portfolio Value

Grinold - Kronor Model - Answer $D1/P_0 - \text{Chg Shares} + I + g + \text{Chg P/E}$

Risk Premium Approach - Answer LT Treasury + Equity Risk Premium

Taylor Rule - Answer $\text{Trate} = R_n + .5(\text{GDP}_{\text{exp}} - \text{GDP}_{\text{trend}}) + .5(\text{I}_{\text{forecast}} - \text{I}_{\text{target}})$

Return Leverage Portfolio - Answer $R_p = R_i + (b/e)(r_i - c_i)$

To create a synthetic equity position (Equitize cash) - Answer # Stock futures to buy

$$N_f = V(1+r)^t / \text{Cost future Contract}$$

Amount invested in bonds

$$V = N_f \cdot \text{cost of future contract} / (1+r)^t$$

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3 Candidate Readings Association for Investment Management and Research, Chartered Financial Analyst Program, 2003

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