

**Your grade: 100%**Your latest: **100%** • Your highest: **100%** • To pass you need at least 80%. We keep your highest score.[Next item →](#)

1. What does it mean when someone says that the stock's value at Risk is -20% with a confidence of 95%?

1 / 1 point

- ☒ -20% is a return that is two deviations on the left from the mean
- ☐ -20% is a return that is three deviations on the left from the mean
- ☐ There is 95% chance to lose 20% on that stock

 **Correct**

2. Given 3.2% monthly return of a stock, 0.2% monthly risk free rate, and beta of 1.5, calculate the Treynor ratio

1 / 1 point

- ☒ 0.01
- ☐ 0.02
- ☐ 0.03

 **Correct**

3. Covariance of stock and index returns is 0.003, variance of index returns is 0.004. Calculate the beta

1 / 1 point

- ☒ 0.75
- ☐ 1.3
- ☐ 12

 **Correct**

4. Which stock from the ones we had in our project had the highest Treynor ratio?

1 / 1 point

- ☐ Facebook
- ☐ Amazon
- ☐ Apple
- ☒ Netflix
- ☐ Google

 **Correct**

5. Which stock from the ones we had in our project had highest value at risk with 99% confidence?

1 / 1 point

- ☐ Facebook
- ☐ Amazon
- ☐ Apple
- ☒ Netflix
- ☐ Google

 **Correct**