

IBM

Exam C2020-003

IBM Algo One Fundamentals

Version: 4.0

[Total Questions: 60]

Question No : 1

Which Algo One components are required to create a custom client DLM that implements a new production quality pricing function?

- A. Algo One Compiler and Algo One Standard Library
- B. RiskWatch and Algo One Standard Library
- C. RiskWatch and AIDB
- D. RiskWatch and Risk++

Answer: D

Question No : 2

What is the standard environment variable that points to the directory that contains the Algo Core software?

- A. *ALGO_TOP*
- B. *ALGO_HOME*
- C. *as491*
- D. *top491*

Answer: B

Question No : 3

Regulatory Capital calculates risk-weighted assets and intermediate measures required for regulatory reporting under which regulatory standard?

- A. Solvency II Directive
- B. Dodd-Frank
- C. Basel Accords
- D. Glass-Steagall

Answer: C

Question No : 4

What do you need to do to setup Algo databases in batch mode?

- A. Set the appropriate values in *\$ALGO_TOP/cfg/algosuitelocal.xml*, then run*\$ALGO_HOME/setup/bin/algosetupbatch*.
- B. Set the appropriate values in *\$ALGO_TOP/cfg/algosuiteglobal.xml*, then run*\$ALGO_HOME/setup/bin/algosetupbatch*.
- C. Set the appropriate values in *\$ALGO_TOP/cfg/algosuitelocal.xml*, then run*\$ALGO_HOME/setup/bin/setupbatch*.
- D. Set the appropriate values in *\$ALGO_TOP/cfg/algosuiteglobal.xml*, then run*\$ALGO_HOME/setup/bin/setupbatch*.

Answer: A

Question No : 5

When active, what does the Algo Security Dual Control functionality ensure?

- A. that Pair Programming is enabled
- B. that there are a minimum of two Algo User IDs for each role
- C. that security changes must be made in two places
- D. that security changes will have a separate confirmation step

Answer: D

Question No : 6

In some cases, UDS loadable input data name and ID values contain quotation marks and/or commas such as the name shown below:

HOOJITS,INC

Given the information above, which example record is formatted for a correct dataload?

- A. BAS,DM On Balance SheetSPEC,DM OnBalance SheetSPEC,DM On BalanceSheet,HOOJITS,INC
- B. BAS,DM On Balance SheetSPEC,DM On Balance SheetSPEC,DM On BalanceSheet,HOOJITS", " INC
- C. BAS,DM On Balance SheetSPEC,DM OnBalance SheetSPEC,DM On

BalanceSheet,"HOOJITS,INC"

D. BAS,DM On Balance SheetSPEC,DM On Balance SheetSPEC,DM On BalanceSheet,HOOJITS\,INC

Answer: C

Question No : 7

In some cases,UDS loadable input data name and ID values contain quotationmarks and/or commas such as the name shown below:

ABC "OPINO"

Given the information above,which example record is formatted for a correct dataload?

- A. BAS,Fixed Rate BondSPEC,Fixed Rate BondSPEC,Fixed Rate Bond,ABC"OPINO"
- B. BAS,Fixed Rate BondSPEC,Fixed Rate BondSPEC,Fixed RateBond,"ABC \"OPINO\""
- C. BAS,Fixed Rate BondSPEC,Fixed Rate BondSPEC,Fixed RateBond,ABC \"OPINO\""
- D. BAS,Fixed Rate BondSPEC,Fixed Rate BondSPEC,Fixed Rate Bond,ABC""OPINO""

Answer: D

Question No : 8

When using IDM,where are the filters saved?

- A. in the Algo database
- B. in a binary file under \$ALGO_TOP/static/uds
- C. in a binary file under \$ALGO_TOP/dynamic/uds
- D. in a RiskWatch session file

Answer: A

Question No : 9

When using RiskWatch,by default,which script file does it search for to run?

- A. InitScript.rs
- B. riskScript.rws
- C. RiskScript.rs
- D. DefaultScript.rws

Answer: B

Question No : 10

Which type of variables in RiskWatch configuration files may be modified within the application after RiskWatch has been launched?

- A. variables of enumerations
- B. variables of primitive data types
- C. variables of the Boolean data type
- D. variables defining attribute lists

Answer: C

Question No : 11 CORRECT TEXT

A client has a portfolio of 200 instruments. Their scenario set contains 10,000 scenarios. The simulation is configured with five simulatable attributes across 10 time steps. The cube does not contain any currencies or risk factors. What is the approximate size of the cube?

Answer: 100 MB

Answer: 400 MB

Answer: 800 MB

Answer: 1 GB

Answer: C

Question No : 12

Which two parameters are required for the generation of Monte Carlo scenarios using the Algo Scenario Engine? (Choose two.)