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## **CAIA Level 1 - Chapter 3: Quantitative Foundations questions with correct answers**

**Compounding - Answer** - is the recognition of interest on interest or, more generally, earnings on earnings

**Simple Interest - Answer** - a quick and easy method of calculating the interest charge on a loan and does not incorporate compounding

**Continuous Compounding - Answer** - mathematical limit that compound interest can reach if it's calculated and reinvested into an account's balance over a theoretically infinite number of periods.

**Discrete Compounding - Answer** - the method by which interest is calculated and added to the principal at certain set points in time such as daily, monthly, or annual

**Log Return - Answer** - is a continuously compounded return that can be formed by taking the natural logarithm of a wealth ratio

**Return Computation Interval - Answer** - for a particular analysis is the smallest time interval for which returns are calculated, such as daily, monthly, or even annually

**Return on notional principal - Answer** - divides economic gain or loss by the notional principal of the contract

**Notional Principal - Answer** - in an interest rate swap, is the predetermined dollar amounts, or principal, on which the exchanged interest payments are based. The notional principal never changes hands in the transaction

# Caia Level 1

**DJ Losen**



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