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**Q.1** Your client, Bo Regard, holds a complete portfolio that consists of a portfolio of risky assets (J) and T-Bills. The

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| information below refers to these assets. |  |
| E(13p) | 12.00% |
| The standard deviation of P | 7.20% |
| T-Bill rate | 3.60% |

The proportion of complete portfolio in P 80%

The proportion of complete portfolio in P 20%

Composition of P:

Stock A 40.00%

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What is the expected return on Bo's complete portfolio?

*Max. score: 1; Neg. score: 0.5*

**Q**.2 Given an optimal risky portfolio with the expected return of 6% and standard deviation of 23% and a risk-free rate of 3%, what is the slope of the best feasible CAL?

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Stock B

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* 5.28%
* 9.62%
* 8.44%
* 7.58%

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* 0.64
* 0.08
* 0.13
* 0.36

**Q**.3 If a portfolio had a return of 18%, the risk-free asset return was 5%, and the standard deviation of the portfolio's excess returns was 34%, the risk premium would be

*Max. score: 1; Neg. score: 0.5*

18% 13% 49% *12%*

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**Q**.4 You have been given this probability distribution for the holding-period return for KMP stock:

State of the economy Probability H PR

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| Boom | 0.30 | 18% |
| Normal Growth | 0.50 | 12% |
| Recession | 0.20 | -5% |

What is the expected standard deviation for KMP stock?

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*Max. score: 1; Neg. score: 0.5*



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**Q**.5 An investor who wishes to form a portfolio that lies to the right of the optimal risky portfolio on the capital allocation line must

*Max. score: 1; Neg. score: 0.5*

II borrow some money at the risk-free and invest in the optimal risky portfolio

* lend some of her money at the risk-free rate
* Invest only in risky securities

such a portfolio cannot be formed

* borrow some money at the risk-free rate and invest in the optional risky portfolio and invest in risk securfties

**Q**.6 If a portfolio had a return of 12%, the risk-free asset return was 4%, and the standard deviation of the portfolio's excess returns was 25%, the Sharpe measure would be

*Max. score: 1; Ne:. score: 0.5*

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**Q**.6 If a portfolio had a return of 12%, the risk-free asset return was 4%, and the standard deviation of the portfolio's excess returns was 25%. the Sharpe measure would be

*Max. score: 1; Neg. score: 0.5*

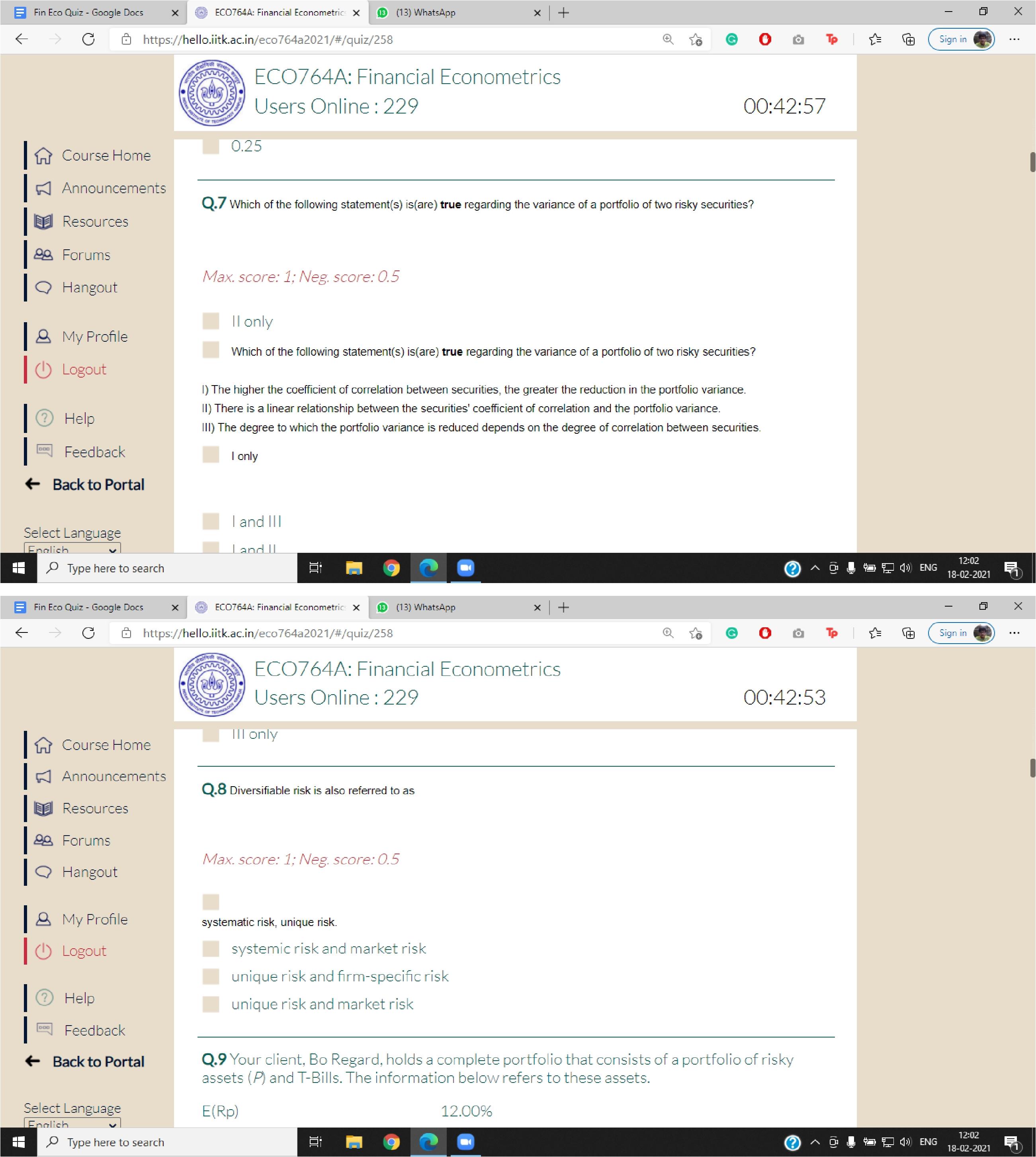
* 0.04
* 0.12
* 0.32
* 0.16

MI 0.25

**Q**.7 Which of the following statement(s) is(are) **true** regarding the variance of a portfolio of two risky securities?

*Max. score: 1; Neg. score: 0.5*

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**Q**.7 Which of the following statement(s) is(are) **true** regarding the variance of a portfolio of two risky securities?

*Max. score: 1; Neg. score: 0.5*

**II** only

Which of the following statement(s) is(are) **true** regarding the variance of a portfolio of two risky securities?

1. The higher the coefficient of correlation between securities, the greater the reduction in the portfolio variance.
2. There is a linear relationship between the securities' coefficient of correlation and the portfolio variance.
3. The degree to which the portfolio variance is reduced depends on the degree of correlation between securities.

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systematic risk, unique risk.

* systemic risk and market risk
* unique risk and firm-specific risk **IP** unique risk and market risk

**Q.9** Your client, Bo Regard, holds a complete portfolio that consists of a portfolio of risky assets *(P)* and T-Bills. The information below refers to these assets.

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**Q**.8 Diyersilable risk is also referred to as

*Max. score: 1; Neg. score: 0.5*

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**Q.9** Your client, Bo Regard, holds a complete portfolio that consists of a portfolio of risky assets *(/* and T-Bills. The information below refers to these assets.

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E(Rp) 12.00%

The standard deviation of P 7.20%

T-Bill rate 3.60%

The proportion of the complete portfolio in P 80%
  
The proportion of the complete portfolio in P 20%

Composition of P:

Stock A 40.00%

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| Select Language | Stock B | 25.00% |
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What are the proportions of stocks A, B, and C, respectively, in Bo's complete portfolio?

*Max. score: 1; Neg. score: 0.5*

* 8%, 5% and 7%
* 40%. 25%, 35%
* 32%, 20% and 28% II

16%,10% and 14% 20%1\_2.5% and 17.5%

**Q**.10 An investor invests 35% of his wealth in a risky asset with an expected rate of return of 0.18 and a variance of 0.10 and 65% in a T-bill that pays 46t. His portfolio's expected return and standard deviation are and
  
respectively.

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**Q**.10 An investor invests 35% of his wealth in a risky asset with an expected rate of return of 0.18 and a variance of 0.10 and 65% in a T4Dill that pays 4%. His portfolio's expected return and standard deviation are and
  
respectively.

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*Max. score: 1; Neg. score: 0.5* 0.089 and 0.111

* 0.087 and 0.063
* 0.087 and 0.144
* 0.096 and 0.126

**Q.11** Consider the following probability distribution for stocks A and B:

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**Q.11** Consider the following probability distribution for stocks A and B:

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| --- | --- | --- | --- |
| State | Probability | Return on Stock A Return on Stock B | |
| 1 | 0.10 | 10% | 8% |
| 2 | 0.20 | 13% | 7% |
| 3 | 0.20 | 12% | 6% |
| 4 | 0.30 | 14% | 9% |
| 5 | 0.20 | 15% | 8% |

If you invest 40% of your money in Aand 60% in B, what would be your portfolio's expected rate of return and standard deviation?

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111 9.9% and 1.1%

* 9.9% and 3%
* 11% and 1.1%
* 11% and 3%

MI None of the above options

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**Q**.12 Consider the following probability distribution for stocks A and B:

|  |  |  |  |
| --- | --- | --- | --- |
| State | Probability | Return on Stock A Return on Stock B | |
| 1 | 0.10 | 10% | 8% |
| 2 | 0.20 | 13% | 7% |
| 3 | 0.20 | 12% | 6% |

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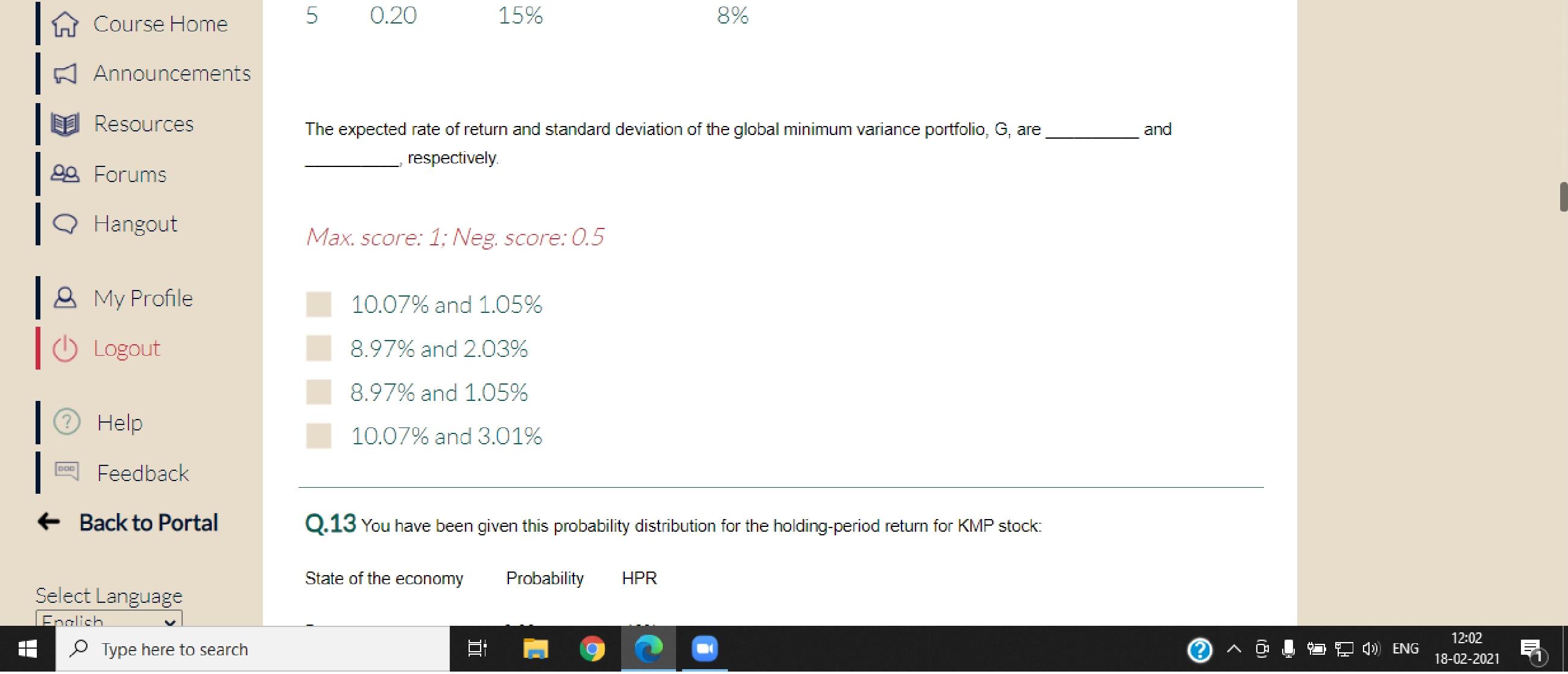
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5 0.20 15% 8%

The expected rate of return and standard deviation of the global minimum variance portfolio, G, are and

respectively

*Max. score: 1; Neg. score: 0.5*

**b.** 10.07% and 1.05%

* 8.97% and 2.03%

II 8.97% and 1.05% MI 10.07% and 3.01%

**Q**.13 You have been given this probability distribution for the holding-period return for KMP stock:

* •

State of the economy Probability HPR

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What is the expected holding-period return for KMP stock?

*Max. score: 1; Neg. score: 0.5*

10.40% 9.32% 11.63%

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**Q.13** You have been given this probability distribution for the holding-period return for KMP stock:

State of the economy Probability HPR

Boom 0.30 18%

Normal Growth 0.50 12%

Recession 0\_20 -5%

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*Max. score: 1; Neg. score: 0.5*

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**Q.14** The capital allocation line provided by a risk-free security and *N* risky securities is

*Max. score: 1; Neg. score: 0.5*

the line that connects the risk-free rate and the global minimum-variance portfolio of the risky securities

the line that connects the risk-free rate and the portfolio of the risky securities that has the highest expected return on the efficient frontier.

the horizontal line drawn from the risk-free rate

the line tangent to the efficient frontier of risky securities drawn from the risk-free rate

**Q.15** When comparing investments with different horizons, the provides the more accurate comparison.

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**Q**.16 You invest $100 in a risky asset with an expected rate of return of 0.11 and a standard deviation of 0.20 and a T-bill with a rate of return of 0.03

What percentages of your money must be invested in the risky asset and the risk-free asset; respectively, to form a portfolio with an expected return of 0.08?

*Max. score: 1; Neg. score: 0.5*

* 75% and 25%
* 85% and 15%
* 62.5% and 37.5%
* 57% and 43%

cannot be determined.

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|  |  | **Q**.15 When comparing investments with different horizons, the provides the more accurate comparison. | | | |  |  |  |
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|  |  |  |  |  | *Max. score: 1; Neg. score: 0.5*  **I**Arithmetic average   * Effective annual rate   II Historical annual average   * Average annual return |  |  |  |  |  |  |
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**Q**.17 Security X has expected return of 9% and standard deviation of 18%. Security Y has expected return of 12% and standard deviation of 21%. If the two securities have a correlation coefficient of -0.4, what is their covariance?

*Max. score: 1; Neg. score: 0.5*

II 0.0706

* 0.0388
* 0.0184

II -0.0133

* -0.0151

**Q**.18 You purchased a share of stock for $68. One year later you received $3.00 as a dividend and sold the share for $74.50. What was your holding-period return?

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| **Q**.18 You purchased a share of stock for $69 One year later you received $3.00 as a dividend and sold the share for $74.50. What was your holding-period return? | |  |
| *Max. score: 1; Neg. score: 0.5*   * 12.5% * 14.0%   II 11.8%  II 13.6% |  |  |
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