

MIDTERM I REVIEW

SECTION 1 – TIME VALUE OF MONEY (20 points)

INPUT

RATE	
TIME (yrs)	
FV	
PV	
PMT	

OUTPUT: FV, PV, RATE, TIME, PMT

SECTION 2 – PORTFOLIO MANAGEMENT (30 points)

Average Return and Standard Deviation:

- Historical Analysis
- Scenario Analysis

CAPM knowing the Beta, Risk Free Rate and Market Premium

Combined Portfolio Return and Standard Deviation

Sharpe Ratio

Jensen's Alpha

Treynor Measure