

ASSESSMENT DECLARATION

This form must be completed, signed, dated and attached to each assessment task that you submit for marking.

FACULTY OF BUSINESS AND LAW

1. ADMINISTRATIVE DETAILS

STUDENT NAME:	STUDENT ID NUMBER
Zhou Yidi (Group Leader)	
Zhang Weijia	
Jiang Xin	
Li Yedan	
UNIT OF STUDY: BAO3403	
TITLE OF ASSESSMENT: BAO3403 Investment and Portfolio Management Asia Semester 1, 2015 Assignment	
DATE DUE: May 4/2015	DATE SUBMITTED: May 3/2015
LECTURER'S NAME (HIGHER EDUCATION ONLY): Ms Dennice Allen	
TEACHER/TUTORS NAME: HUANG Yuqin	TUTORIAL/CLASS TIME: Week 1~Week 12

2. COMPULSORY STUDENT DECLARATION

Plagiarism means using another person's intellectual output and presenting it (without appropriate acknowledgement of the author or source) as one's own.

PLEASE TICK TO INDICATE THAT YOU HAVE SATISFIED THESE REQUIREMENTS-

- ☒ I have read the policy on *Academic Honesty and Preventing Plagiarism* and the relevant referencing guides (or have had this explained to me by my teachers) and understand the consequences of committing academic misconduct as outlined in the policy.
- ☒ This assignment is my own work, I have not participated in collusion, nor have I previously submitted this or a version of it for assessment in any other Unit of Study at the University or any other institution without having obtained the approval of the teacher.
- ☒ I have taken proper and reasonable care to prevent this work from being copied by another student.
- ☒ So that the assessor can properly assess my work, I give this person permission to act according to University policy and practice to reproduce this work and provide a copy to another member of staff for the purpose of cross checking and moderation and to take steps to authenticate the assessment, including submitting a copy to a checking/detection system that in turn may retain a copy of this work on a database for future checking.
- ☒ I have carefully read the assessment criteria that will be used to evaluate my work as given below -

ASSESSMENT CRITERIA

Please refer to the unit guide and assignment sheet for details

I certify that the statements I have attested to above have been made in good faith and are true and correct. I also certify that this is my work and that I have not plagiarized the work of others and not participated in collusion.

LEADER SIGNATURE:

周艺迪 ZHOU YIDI

Date: 2015/5/3

Task Distribution

Considering the requirement that the team leader should ensure that all members contribute equally to the assignment, as the leader of our group, I divided tasks of the assignment and recorded group meetings results as following:

First of all, all of our four members participated in searching and summarizing the data of our five selected companies. After collecting all of the information, we moved on to the question section of the assignment.

Given that the questions included in this assignment are ranked with **different difficulty level**, I roughly separate the 12 questions **into 2 parts**, 1-8, 9-12. Again, as I noticed that **Question 8** requires optimal decision on combining two companies as a portfolio, I filtered this question out and made it as a group task for all of our members to discuss and decide. Meanwhile, solving **Question 7** need twice the calculation as Question 1-6, so that I assigned this question to 1 member in order to achieve equalization.

Therefore, we have a task allocation table shown below:

Task Allocation Table				
Question #	Name&Stu.No.	Difficulty Level (as of 1-4)		Average Difficulty Level
Question 1,2	Jiang Xin	0.5	☆	2.25
Question 3,4	Zhang Weijia	1	★	2.25
Question 5,6	Zhou Yidi	1.5	★★☆	2.25
Question 7	Li Yedan	2	★★	2.25
Question 8	All	-		-
Question 9	Li Yedan	2.5	★★★☆	2.25
Question 10	Zhou Yidi	3	★★★★	2.25
Question 11	Zhang Weijia	3.5	★★★★☆	2.25
Question 12	Jiang Xin	4	★★★★★	2.25

Assignment Answer Sheet

Question 1

I Price-weighted Index

Formula:

$$\text{price – weighted Index} = \frac{\sum P_t}{\text{Numbers of stocks}}$$

In this example:

$$\text{price – weighted Index} = \frac{(P_0 + P_1 + P_2 + P_3 + P_4)}{5}$$

II Equally-weighted Index

Formula:

$$\text{Equally – weighted Index} = \left(1 + \sum \frac{\Delta P_{x_{t+1}} Q_{x_{t+1}}}{P_{x_t} Q_{x_t}}\right) \times 100$$

In this example:

$$\text{Equally – weighted Index} = \left(1 + \sum \frac{\Delta P_{x_{t+1}} Q_{x_{t+1}}}{P_{x_t} Q_{x_t}}\right) \times 100 \quad (x=0,1,2,3,4)$$

III Value-weighted Index

Formula:

$$\text{Value – weighted Index} = \frac{\sum P_t Q_t}{\sum P_h Q_h} \times \text{Beginning Index Value (h:base day)}$$

In this example:

$$\text{Value – weighted Index} = \frac{\sum P'_x Q'_x}{\sum P_x Q_x} \times 100 \quad (x=0,1,2,3,4)$$

Answers:

SHARE PRICE	NAB	BHP	QAN	WOW	TLS	P-W	E-W	V-W
201212	24.647	35.926	1.405	29.458	4.336	19.154	102.319	100
201301	26.159	30.23	1.533	30.522	4.505	18.59	107.207	93.897
201302	29.317	32.88	1.596	33.208	4.608	20.322	104.084	108.
	.8	35.12	1.693	34.662	4.52	21.359	102.628	104.718
201304	31.776	34.76	1.793	35.061	4.698	21.618	100.178	100.9
201305	32.408	34.71	1.694	34.409	5	21.644	89.787	101.074
201306	29.109	31.58	1.388	32.199	4.631	19.781	102.618	91.234
201307	30.022	33.68	1.324	33.253	4.846	20.625	100.775	105.103
201308	31.541	33.61	1.256	33.62	4.994	21.004	105.86	101.485
201309	34.025	34.99	1.443	35.057	4.902	22.083	99.094	103.933
201310	35.265	33.42	1.387	34.381	5.006	21.892	97.526	98.599
201311	34.522	33.9	1.204	34.146	5.115	21.777	95.973	100.415
201312	33.884	32.66	1.07	33.184	5.08	21.176	102.73	97.285
201401	34.039	34.24	1.102	34.009	5.219	21.722	102.26	103.53
201402	34.041	35.5	1.159	35.433	5.128	22.252	99.8	102.021
201403	34.752	36.32	1.096	36.027	5.044	22.648	102.313	101.47
201404	35.403	35.97	1.182	36.61	5.104	22.854	102.127	100.339
201405	33.76	36.91	1.274	37.134	5.28	22.872	99.818	101.112
201406	33.287	36.18	1.343	36.314	5.241	22.473	99.597	98.373
201407	34.018	35.92	1.269	36.084	5.38	22.534	101.887	100.412
201408	34.484	36.12	1.314	36.433	5.541	22.778	101.131	101.217
201409	33.896	35.2	1.494	35.335	5.498	22.285	97.796	98.006
201410	33.26	34.81	1.423	34.632	5.427	21.91	104.142	98.568
201411	32.939	33.962	1.76	32.955	5.713	21.466	101.532	99.
	.535	29.223	2.285	30.26	5.781	20.017	100	92.617

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