Sr. No. 3796

Exam.Code : 110106
Subject Code : 3860

Bachelor of Vocation (Banking & Financial Services) - 6th Sem.

(2518)

Paper: BVC-606

Portfolio Management

Time allowed: 3 hrs. **Max. Marks: 50**

Section-A

Note: Attempt any ten questions, each question carries one mark

Q-I: Explain the following

i) Portfolio
ii) Investment
iii) Debenture
iv) Bond
v) Beta
vi) Systematic risk
vii) Return
viii) Capital Market
ix) Market Risk
x) Efficient Market
xi) Investment Process
xii) Security Analysis

Section-B

Note: Attempt any two questions, each question carries ten marks

Q-II: Explain Capital Assets Pricing model.

Q-III: Explain arbitrage pricing theory with suitable example.

Q-IV: Discuss in detail Markowitz theory of portfolio analysis.

Q-V: Explain risk and return relationship with suitable example.

Section-C

Note: Attempt any two questions, each question carries ten marks

Q-VI: Discuss in detail Sharpe's Single Index model.

Q-VII: Explain Jensen's Portfolio Performance measures.

Q-VIII: Explain various types of Bond Portfolio Management strategies.

Q-IX: Discuss in detail portfolio selection process.

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