

Sr.No.10255

Exam Code: 110106

Subject Code: 2623

**Bachelor of Vocation (Banking & Financial Services) - 6th Semester
(2720)**

Paper - BVC 606

Portfolio Management

Time allowed: 2 hrs.

Max. Marks: 50

Note: Attempt any four questions. All questions are of equal marks.

1. **Answer briefly:**
 - a) **Definition of Investment**
 - b) **Asset pricing model**
 - c) **Measuring portfolio return**
 - d) **Diversification**
 - e) **Risk Return Trade Off**
 - f) **Efficient frontier**
 - g) **Investment constraints**
 - h) **Weak form of efficient market hypothesis**
 - i) **Passive Investment strategy**
 - j) **Active bond management strategy**
2. **What are different categories of investment? Explain the process of investment.**
3. **What is Capital Asset Pricing Model? What are its assumptions and implications?**
4. **Discuss in detail Markowitz risk return optimisation analysis.**

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5. How is risk reduced through diversification? How is portfolio risk measurement different from security risk?
6. Discuss
 - i) Different risk perception of investors
 - ii) Investment Objectives
7. Discuss in detail
 - i) Semi strong form of Efficient Market Hypothesis ?
 - ii) Index funds
8. Discuss passive and semi active bond strategy adopted by an investor.

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