

**B. Voc. Banking & Financial Services - 6th Sem.**

**(2517)**

**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) Depository Receipts
- ii) Warrants
- iii) Derivatives
- iv) Mutual Fund
- v) Interest rate risk
- vi) Unsystematic risk
- vii) Debentures
- viii) Investment process
- ix) Portfolio
- x) Duration shift
- xi) Arbitrage
- xii) Diversification

**Section-B**

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

Q-II: Define investment. Explain various categories of investments.

Q-III: Explain security market line and its applications.

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

Q-V: Discuss portfolio Beta with suitable examples.

**Section-C**

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

Q-VI: Define efficient market. Explain various forms of market efficiency.

Q-VII: Explain various types of equity portfolio management strategies.

Q-VIII: Explain Treynor's portfolio performance measures.

Q-IX: Discuss in detail the process of portfolio selection.

\*\*\*\*\*