LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

B.A.DEGREE EXAMINATION –**ECONOMICS**

SIXTH SEMESTER – **APRIL 2019**

EC 6600– PORTFOLIO MANAGEMENT

Date: 01-04-2019 Dept. No. Max. : 100 Marks
Time: 09:00-12:00

Part A

Answer any FOUR of the following (4 x 10 = 40 Marks)

1. Give an account of various managed portfolio investments.
2. Explain the Markowitz model of risk diversification.
3. Explain the various types of systematic and unsystematic risks.
4. What is security market line? Illustrate with an example.
5. Explain the Samuelson's Continuous Equilibrium model.
6. Enumerate the mathematical methods for estimating risk.
7. Explain Cootner's price-value interaction model.
8. Distinguish between an Investor and a Speculator.

Part B

Answer any THREE of the following (3 x 20 = 60 Marks)

9. Discuss the three forms of efficient-market hypothesis.
10. What is portfolio management? Discuss the various functions of portfolio management.
11. Explain in detail the Capital Asset Pricing Model (CAPM).
12. Discuss Sharpe's Single Index Model.
13. Enumerate the various investment avenues.
14. Explain the opportunities and threats in macro-economic environment in security evaluation.

****