

**LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034**



**B.A. DEGREE EXAMINATION – ECONOMICS**

**SIXTH SEMESTER – APRIL 2016**

**EC 6600 – PORTFOLIO MANAGEMENT**

Date: 15-04-2016

Dept. No.

Max. : 100 Marks

Time: 09:00-12:00

**PART – A**

**Answer any FIVE questions in about 75 words each:**

**(5 x 4= 20 marks)**

1. Define financial investment.
2. What do you mean by contingent Investment?
3. Write a short note on efficient port folio.
4. Write a short note on security market Line.
5. What is meant by efficient security market?
6. Write a note on Run Test.
7. State the various types of options.

**PART - B**

**Answer any FOUR questions in about 250 words each:**

**(4 x 10 = 40 marks)**

8. Critically examine the various factors favouring investment.
9. Explain the various features of an investment programme.
10. Bring out the salient features of Sharpe's port folio model.
11. Explain the various problems in port folio management.
12. Explain the various factors determining option price.
13. Elucidate the various kinds of swap structures.
14. Critically examine the various forms of market efficiency identified by FAMA.

**PART - C**

**Answer any TWO questions in about 900 words each:**

**(2 x 20 = 40 marks)**

15. Critically examine the various factors responsible for causing internal risks in investment.
16. Bring out the salient features of Markowitz portfolio theory.
17. Explain in detail about the Capital Asset Pricing Model.
18. Discuss briefly the various kinds of derivative assets.

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