LOYOLA COLLEGE (AUTONOMOUS) CHENNAI – 600 034

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

SIXTH SEMESTER – **APRIL 2025**

EC 6600 – PORTFOLIO MANAGEMENT

Date: 30-04-2025 Dept. No. Max. : 100 Marks

Time: 01:00 PM - 04:00 PM

SECTION A

ANSWER ANY FOUR OF THE FOLLOWING **4 X10=40 Marks**

1. Discuss the various types of risk.
2. Explain the following:
    a. Expected Return and Return Relative
    b. Cumulative Wealth Index
    c. Investment vs Speculation
    d. Functions of portfolio management.
3. Illustrate Markowitz Diversification effect.
4. Write a short essay on Managed portfolios.
5. Explain William Sharpe's Single Index model.
6. Examine the Arbitrage Pricing model.
7. Compare and contrast Forwards with Futures.
8. Demonstrate the hedging process.

SECTION – B

ANSWER ANY THREE OF THE FOLLOWING **3 X 20 =60 Marks**

9. Elucidate the various investment alternatives.
10. Examine in detail the Efficient Market Hypothesis.
11. Critically examine the Capital Asset Pricing model.
12. Illustrate the various types of derivatives.
13. Examine the various option strategies.
14. Elaborate the various types of Hedging by highlighting its benefits.
