Roll No………………… Total Pages: 2

13540

MBA/M-17

PORTFOLIO MANAGEMENT

Paper: MBA-FM-406

Time: Three Hours Maximum Marks: 70

Note: Attempt any eight questions of 5 marks each from Part A and three questions of 10 marks each from Part B.

Part-A

1. Explain Portfolio Return and Risk.
2. How diversification reduces portfolio risk?
3. Explain efficient frontier.
4. What is meant by optimal portfolio?
5. What is Beta? How is it measured and interpretated?
6. Discuss the assumption of Markowitz theory.
7. What is risk-free rate? How is it measured?
8. What do you understand by Investor’s Utility? How is it useful in Portfolio Management?
9. Explain Capital Market Line (CML).
10. Discuss constant Dollar Plan.

Part-B

11. What do you understand by Portfolio Management? Explain the process of portfolio management in detail.
12. What is Capital Asset Pricing Model (CAPM) ? Explain the assumptions and limitations of CAMP.
13. What do you mean by Portfolio Revision? Explain the objectives and importance of portfolio revision with suitable example.

14. Define mutual fund. Explain the different methods of evaluation of mutual fund schemes.

15. Write short notes on the following :
    (a) Portfolio Management Services
    (b) Formula Plans