

Contrast to individual stocks, stability of Portfolio Risk (β) dramatically increases with

A. High return portfolios ($R_p > R_f$)

B. Larger portfolios ($n_p > 50$)

C. Longer investment duration ($t_p > 26$ weeks)

D. Increased trading volume ($R_p > R_M$)

E. High premium portfolios ($R_p > R_M$)

Choose the correct answer from the options given below:

1. A, B and C only

2. B, C and D only

3. C, D and E only

4. A, D and E only