(i) Printed Pages : 2 Roll No. ....

(ii) Questions : 10 **Sub. Code :** 3 8 5 9

Exam. Code : 0 5 0 4

Master of Commerce 4^{th} Semester

(2053)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Group–D : (Accounting and Finance)

Paper–MC–414 (Same for USOL Candidates)

Time Allowed : Three Hours] **[Maximum Marks : 80**

Note :— Attempt *five* questions in all, selecting at least **one** question from each Unit. All questions carry equal marks.

UNIT–I

1. Discuss various tools and techniques an investor should rely on while doing industry analysis.

2. Explain technical analysis. What are the basic assumptions upon which it is based ?

3. What is risk ? Write various methods to measure risk.

UNIT–II

4. What is efficient market theory ? Explain its implications.

5. Discuss various models for the valuation of bonds.

UNIT–III

6. Discuss in brief the Sharpe Single Index Model in the investment decision making process.

7. Discuss Markowtiz Model for risk – return optimisation.

8. Write short notes on :

   (a) Portfolio Management

   (b) Portfolio Market Risk. 8×2=16

UNIT–IV

9. Explain the meaning, assumptions and limitations of Capital Asset Pricing Model.

10. Discuss various bond portfolio management strategies.

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