

(i) Printed Pages : 2

Roll No.

(ii) Questions : 10

Sub. Code :

3	8	5	9
---	---	---	---

Exam. Code :

0	5	0	4
---	---	---	---

Master of Commerce 4th Semester
(2042)

Group D : (Accounting and Finance)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(Same for USOL Candidates)

Paper-M.C. 414

Time Allowed : Three Hours]

[Maximum Marks : 80

Note :— Attempt any **five** questions, selecting at least **one** question from each unit.

UNIT-I

1. What is technical analysis ? Explain its tools and techniques. 16
2. What is Risk ? Write various methods to measure risk. 16

UNIT-II

3. What is bond yield ? How it is calculated ? Explain with the help of example. 16
4. Indian stock market is efficient. Is it true ? 16
5. Write a note on valuation of equity. Explain its models also. 16

UNIT-III

6. What is the difference between Markovitz model and Sharpe's Single Index Model ? 16
7. What is portfolio management ? How its risk and return is evaluated ? 16

UNIT-IV

8. Write notes on the following :
 - (a) Arbitrage Price Theory Model
 - (b) CAPM Model. 16
9. What are different models used for testing the stock pricing and market timing ability of fund manager ? 16
10. What are bond portfolio management strategies ? 16