

2061

Bachelor of Commerce

Fourth Semester

BCM-401: Interdisciplinary Security Analysis and Portfolio Management

Time allowed: 3 Hours

Max. Marks: 80

NOTE: Attempt four short answer type questions from Section–A. Attempt two questions each from Section B and C respectively.

x-x-x

Section – AI. Attempt any four of the following:-

- a) State and explain main objectives of investment.
- b) What do you understand by value investing and growth investing?
- c) Write a note on Risk and Return Trade Off.
- d) Explain the concept of portfolio performance evaluation.
- e) Discuss the various benefits of global investing.
- f) What do you understand by efficient market theory? (4x5)

Section - B

- II. How investment is different from speculation? What investment alternatives are available to a common investor in India? (15)
- III. 'Higher the risk, higher will be the return'. In this context discuss the various risks associated with an investment/asset. (15)
- IV. What do you understand by fundamental analysis? State and explain various approaches of fundamental analysis.
- V. Write note on the following:-
 - a) Factor considered to adopt an investment strategy
 - b) DOW theory (2x7½)

Section - C

- VI. What do you understand by Portfolio Management? State and explain the various elements of portfolio management. (15)

P.T.O.

(2)

- VII. 'Sharpe model of portfolio analysis is an improvement over Markowitz Model'.
Discuss the above statement. (15)
- VIII. State and explain Capital Asset Pricing Model (CAPM). How it differs from
Arbitrage Pricing Model (APM)? (15)
- IX. Explain the various reasons of global investment. what options are available to an
investor for global investment. (15)

x-x-x