Exam.Code:0504
Sub. Code: 3859

2071
Master of Commerce
Fourth Semester
Group – D: Accounting and Finance
MC-414: Security Analysis and Portfolio Management
(Same for USOL candidates)

Time allowed: 3 Hours Max. Marks: 80

***NOTE:*** *Attempt five questions in all, selecting atleast one question from each Unit.*

*x-x-x*

## UNIT – I

I. "No investment is risk free" In the view of above statement, write an essay on the meaning and types of investment risk. Can this risk be eliminated or minimized? (16)

II. Explain technical Analysis. What are the basic assumptions upon which it is based? (16)

III. How industry life cycle analysis is helpful in making effective investment decision? (16)

## UNIT - II

IV. What is efficient market theory? Explain its implications. (16)

V. Explain how market yield affect the price of a bond. Could you value a bond without knowing its market yield? (16)

## UNIT - III

VI. What is Markowitz Diversification? How an optimum portfolio can be attained using this model. (16)

VII. What is portfolio management discuss the role of portfolio management in risk minimisation. (16)

VIII. Discuss in brief the Sharpe single Index model in the investment decision making process. (16)

## UNIT - IV

IX. Explain in brief the use of capital asset pricing model in the investment decision making process. (16)

X. Discuss various Bond portfolio management strategies. (16)

*x-x-x*