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Total No. of Pages : 02

Total No. of Questions : 09

M.Com (Professional) (2016 to 2017) (Sem.–4)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Subject Code : MCOPFA-403

M.Code : 72495

Time : 3 Hrs. Max. Marks : 80

INSTRUCTION TO CANDIDATES :

1. **SECTIONS-A, B, C & D contains TWO questions each carrying FIFTEEN marks and students has to attempt any ONE question from each SECTION.**
2. **SECTION-E is COMPULSORY consisting of TEN questions carrying TWENTY marks in all.**

SECTION-A

1. What is an investment decision? What are the approaches to investment decision-making? Also discuss the factors which are favorable for making investments in an economy?

2. Explain Random Walk Hypothesis and its implications. Also discuss the various level of Market Efficiency.

SECTION-B

3. "*Diversification help in the reduction of unsystematic risk and promotes the optimization of returns for a given level of risks in portfolio management*". Discuss the effects of combining the securities.

4. "*The bond market is large and diverse, larger than the stock market. Thus, it represents an important investment opportunity*". Elucidate. Also explain various types of bonds.

SECTION-C

5. "*The APT expected return relationship looks much like the security market derived line derived in CAPM*". How would you discriminate between APT and CAPM?

6. Illustrate graphically how CAPM can be used for assessing whether a security is underpriced, overpriced or correctly priced.

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SECTION-D

7. What are formula plans? Explain various formulas plans for the purchase and sale of securities.

8. What is Portfolio management? Explain its objectives. Also discuss the various factors that portfolio manager should keep in mind while deciding on investment.

SECTION-E

9. Explain the following :

a. Rupee cost averaging

b. Quantifiable and Non quantifiable risk

c. Features of ideal investment programmes.

d. Fundamental analysis *vs*. Technical Analysis

e. Moving Averages

f. Portfolio Revision

g. Superfluous Diversification

h. Efficient frontier

i. Trends in Stock Prices

j. Oscillators in Technical Analysis

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NOTE : Disclosure of Identity by writing Mobile No. or Making of passing request on any page of Answer Sheet will lead to UMC against the Student.

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