

Roll No.

Total No. of Pages : 02

Total No. of Questions : 09

B.Com (Honours) (Sem.-6)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Subject Code : BCOP-611-18

M.Code : 79472

Date of Examination : 04-01-2023

Time : 3 Hrs.

Max. Marks : 60

INSTRUCTIONS TO CANDIDATES :

1. **SECTION-A is COMPULSORY** consisting of **TEN** questions carrying **TWO** marks each.
2. **SECTIONS-B** consists of **FOUR** Sub-sections : Units-I, II, III & IV.
3. Each Sub-section contains **TWO** questions each, carrying **TEN** marks each.
4. Student has to attempt any **ONE** question from each Sub-section.

SECTION-A

1. Write briefly :

- a) Difference between Speculation and Investment
- b) Institutional investors
- c) Risk-return trade-off
- d) Inflation risk
- e) Need of economic analysis
- f) Candlestick charting
- g) Cost of Equity
- h) Portfolio Revision
- i) Active Portfolio Management,
- j) Rebalancing.

SECTION-B

UNIT-I

2. Being an investment manager, identify various investment avenues/alternatives in Indian business environment.
3. Discuss value investing and growth investing. How does investment philosophy lead to selection of appropriate investment strategy?

UNIT-II

4. Highlight the increasing need of risk management. Explain important considerations in risk management.
5. Demonstrate the process of executing security risk and return analysis with the help of suitable example/s.

UNIT-III

6. **Briefly explain the following :**
 - a) Objectives and components of economic analysis
 - b) Key aspects of Industry analysis.
7. Present critical appraisal of efficient market theory and comment on its relevance in current context.

UNIT-IV

8. How do managers use Arbitrage pricing theory in portfolio management? Elaborate.
9. The options for global investment have been increasing very fast since 1990P. Give your agreement/disagreement to the statement and justify in detail.

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.