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 : 08-12-2025

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

l. Write briefly :

a) Explain the concept of Portfolio Management.

b) Name the ratios used to analyse the short-term stability of the company.

c) What is Diversification?

d) What do you mean by investment strategy?

e) Define deep discount bonds.

f) Differentiate between systematic and unsystematic risk.

g) Explain Industry Analysis.

h) Define Random Walk Theory.

i) Define Arbitrage Pricing Theory.

j) Explain CAPM.

SECTION-B

UNIT-I

2. Discuss in detail the various reasons for the emerging popularity of investment in today's world.

3. Explain Institutional investors and what are the primary considerations for institutional investors when making investment decisions?

UNIT-II

4. Define security analysis and explain its significance in investment decisions.

5. Explain the concept of risk-return trade-off and what are the various methods used to measure investment risk?

UNIT-III

6. What is technical analysis? Explain Dow's theory.

7. Explain the Efficient Market Theory and its implications for investors also explain the three forms of market efficiency.

UNIT-IV

8. a) DefineMarkowitz diversification and also, explain the statistical method used by Markowitz to reduce the risks.

   b) The following table provides information regarding portfolio return and risk

Portfolio	Expected Return	σ
1	10	4
2	12	7
3	13	5
4	16	12
5	20 "	14-

   i) The treasury bill rate is 5%, which portfolio is best?

   ii) Would it be possible to earn 12% return which SD of 4%?

   iii) If SD is 12%, what would be the expected return?

9. Explain the various reasons for global investment. What options are available to an investor for global investment?

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.