Total Pages – 01(one) **PKC/PG/III/ON/COM-301**

2021

M.Com

3rd Semester Examination

Security Analysis and Portfolio Management

PAPER – COM - 301

Full Marks -40

Candidates are required to give their answers in their own words as far as practicable.

UNIT- I

Answer any two of the following questions(2 X 10 Marks)

1. Discuss briefly various components of systematic and unsystematic risk.
2. Mention the factors to be taken into account in assessing the Industry Analysis while making investment. Discuss the techniques of Industry Analysis.
3. Describe briefly different models for Equity Valuation.
4. Explain Dow Theory. Point out its criticisms.

UNIT- II

Answer any two of the following questions (2 X 10 Marks)

5. What is diversification?Analyze the concept of expected return and risk of a portfolio.
6. Briefly define Capital Market Line (CML) and Securities Market Line (SML).
7. Securities X and Y have standard deviation (S.D.) of 3% and 9%. Rakesh is having a surplus of 20, 00,000 for investment in these two securities. How much should he invest in each of these securities to minimize risk, if the correlation co-efficient for X and Y is (a) -1; (b) 0.60.
8. Distinguish between open ended and close ended mutual fund.Define efficient market hypothesis (EMH).

(Send your answer script in PDF format to the email id -pgcom@pkcollegecontai.ac.in)
