(i) Printed Pages : 2 Roll No. ....

(ii) Questions : 9 **Sub. Code : 1 7 8 2 3**

Exam. Code : 0 0 1 4

Bachelor of Commerce 4th Semester

(2055)

INTERDISCIPLINARY SECURITY ANALYSIS & PORTFOLIO MANAGEMENT

Paper : BCM–401

Time Allowed : Three Hours] **[Maximum Marks : 80**

Note :— Attempt any **four** parts from Section–A. Each part carries **5** marks. Attempt any **two** questions from Section–B. Each question carries **15** marks. Attempt any **two** questions from Section–C. Each question carries **15** marks.

SECTION—A

1. Attempt any **four** parts :

   (a) What is investment philosophy ?

   (b) What is risk and return trade-off ?

   (c) What is efficient market hypothesis ?

   (d) Write the limitations of Markowitz Model.

   (e) What are the benefits of global investment ?

   (f) How does fundamental analysis differ from technical analysis ?

SECTION—B

2. Explain the different types of investors and their investment approaches.

3. Elaborate on various techniques used to measure risk in security analysis.

4. How does economic, industry and company analysis help in investment decision-making ?

5. What is technical analysis ? Explain the usefulness of Dow Theory for investment decision.

SECTION—C

6. Discuss various portfolio management schemes and their applications.

7. Explain the Markowitz Model and its role in portfolio diversification.

8. Compare and contrast the Sharpe, Jensen and Treynor Models of portfolio evaluation.

9. Explain Arbitrage Pricing Theory and how it differs from Capital Asset Pricing Model.