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**LV—22—2023**

**FACULTY OF COMMERCE**

**M.Com. (First Year) (First Semester) EXAMINATION**

**NOVEMBER/DECEMBER, 2023**

**SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT**

**(Wednesday, 13-12-2023)**

**Time : 10.00 a.m. to 1.00 p.m.**

*Time—3 Hours*

*Maximum Marks—75*

*N.B. :— (i) Attempt all questions.*

*(ii) All questions carry equal marks.*

1. Define Security Market. Explain nature and scope of security analysis. 15

2. Explain the meaning and scope of Technical Analysis. 15

*Or*

Differentiate between Technical and Fundamental Analysis.

3. Discuss Empirical Evidence of Strong and weak market. 15

*Or*

Explain the measurement of expected risk and returns of portfolio.

4. What is meant by portfolio diversification ? Explain risk management. 15

*Or*

Explain calculation of Portfolio Risk.

P.T.O.

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5. Write short notes on any *two* :

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- (a) Portfolio Performance
- (b) Market Timing
- (c) CAPM
- (d) FAMA.

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