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Paper Code :DMB-205

Roll No.

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M.Com-6
2nd Year Examination, Calendar Batch 2016
Security Analysis Investment Management

Time : 3 Hours]

[Max. Marks : 100

*Note. (A) Attempt any five questions. (B) Each question carries equal marks. (20*5)*

- Q.1** Define the concept of risk. What are the various statistical techniques available to measure risk?
- Q.2** Describe Markowitz Portfolio Theory. Draw & Discuss the shape of Markowitz Efficient Frontier.
- Q.3** What is Stock Exchange? Discuss about the Structure of share market. Also Explain Equity Shares & Debentures in brief.
- Q.4** Explain the concept of performance evaluation in portfolios.
- Q.5** 'SEBI is an independent Board.' Do you agree? What measures have been adopted in India to protect investors' interest in the securities market?
- Q.6** Define Market and briefly discuss the characteristics of a good market. Write a brief note on the history of regulation of securities market in India.
- Q.7** Describe the derivatives market & its role in securities market. Explain equity derivatives market.
- Q.8** Explain the concept of Arbitrage Pricing theory & contribution of CAPM.