School of Finance and Commerce
Commerce
ETE - Jun 2023

Time : 3 Hours   Marks : 100

Sem IV - H1UC401T - Securities Analysis and Portfolio Management
Your answer should be specific to the question asked
Draw neat labeled diagrams wherever necessary

1.	Define the risk free rate of return.	K1 CO1 (5)
2.	Explain the Characteristics of Investment.	K2 CO2 (5)
3.	If the correlation between an asset and the market is 0.6, the standard deviation of the asset is 18%, and the standard deviation of the market is 14%, what is the asset beta?	K1 CO3 (5)
4.	Elaborate the implication of fundamental analysis.	K2 CO1 (10)

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5)	"It is a means to lower risk without giving up a substantial return for that level of risk reduction" Integrate the term in detail.	K4 CO1 (10)

OR

	As an investment advisor what features would you suggest to be included in the investment bunch of a client explain the features briefly.	K4 CO2 (10)
6.	A stock has a required rate of return of 11% as per CAPM. Market return = 10% and risk free return = 5%. Calculate Beta and state whether the stock is defensive or aggressive.	K3 CO2 (10)
7.	Identify the approaches to investment decision-making.	K3 CO3 (10)
8.	Distinguish between fundamental and technical analysis in detail.	K4 CO2 (15)
9)	Investigate the premises of technical analysis in detail.	K5 CO4 (15)

OR

	"Is beta a better measure of risk than the standard deviation". Construct the difference in detail.	K5 CO4 (15)
10.	Elucidate how company analysis is performed in Fundamental analysis	K3 CO1 (15)