

G 2055

(Pages : 2)

Reg. No.....

Name.....

M.Com. DEGREE (C.S.S.) EXAMINATION, JULY 2014

Fourth Semester

Faculty of Commerce

Elective—Finance

SA 04 E03—SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(2012 Admissions—Regular)

Time : Three Hours

Maximum Weight : 30

Section A

*Answer any five questions.
Each question carries 1 weight.*

1. List out the characteristic of investment.
2. What are the limitations of Markowitz's theory ?
3. What is market risk ?
4. What is coupon rate ?
5. What is barometric approach ?
6. Briefly explain the Gordon's share valuation model.
7. Difference between bullish trend and bearish trend.
8. What do you mean by covariance ?

(5 × 1 = 5)

Section B

*Answer any five questions.
Each question carries 2 weights.*

9. Briefly discuss the factors that should be considered for portfolio selection.
10. Define risk. Explain the different types of risk.
11. Briefly explain the phases of portfolio management.
12. What are the basic principles of technical analysis ?
13. Discuss various price movements identified as per Dow theory.
14. Describe the industry life cycle. What are its implications for the investor ?

Turn over

15. Explain the techniques of moving average analysis.
16. How would you carry out portfolio performance analysis ?

(5 × 2 = 10)

Section C

*Answer any three questions.
Each question carries 5 weights.*

17. Explain the different types of investment and discuss the need and benefits of investment.
18. What do you mean by fundamental analysis ? Discuss briefly the tools used for fundamental analysis.
19. Explain the nature of a risk-return indifference curve.
20. Explain the random walk theory and its assumptions.
21. Explain how you can evaluate financial statement ?
22. Explain the risk-return calculations of portfolios with more than two securities.

(3 × 5 = 15)