

G 17001274



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Reg. No.....

Name.....

M.Com. DEGREE (C.S.S.) EXAMINATION, MAY 2017

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. What is portfolio management ?
2. Distinguish between Investment and gambling.
3. Write notes on "Elliot Wave Theory".
4. What is capital asset pricing model ?
5. What is Hedge ?
6. What do you meant by open-end mutual funds ?
7. Explain the long position of future contract.
8. What is value stock ?

(5 × 1 = 5)

Section B

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

9. Narrate the rational consideration in designing investment portfolio.
10. What is security analysis ? Discuss its importance.
11. Explain the methods of forecasting earnings.
12. What do you mean by Technical analysis ? Explain the features of Dow theory.
13. Discuss the various forms market efficiency.
14. Explain "Markowitz model".
15. Discuss the steps involved in investment process.
16. Explain the procedure involved in designing investment portfolio.

(5 × 2 = 10)

Turn over





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Section C

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

17. Explain the role of SEBI in regulating the capital market in India.
18. Narrate "Portfolio theory". Also explain the portfolio risk and return.
19. What do you mean technical analysis? Explain the importance and limitations of technical analysis.
20. What is investment portfolio? Explain the components of investment portfolio.
21. How will you make micro economic fundamental analysis of securities of different industry and company?
22. Write notes on :
 - (a) Portfolio selection.
 - (b) Sharps portfolio selection.
 - (c) Portfolio utility theory.

(3 × 5 = 15)

