

21001264



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Reg. No.....

Name.....

**M.Com. DEGREE (C.S.S.) EXAMINATION, NOVEMBER 2021**

**Fourth Semester**

Faculty of Commerce

Elective—Finance

SA04E03—SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(2012—2018 Admissions—Supplementary/Mercy Chance)

Time : Three Hours

Maximum Weight : 30

**Section A**

*Answer any **five** questions.*

*Each question carries 1 weight.*

1. Give a brief note on Systematic risk.
2. What do you mean by Investment Analysis ?
3. What do you mean by semi strong form of EMH ?
4. How do you calculate rate of return on an investment ?
5. Who is called Chartist ?
6. What is meant by 'Value Investing' ?
7. What is 'Ethical Investing' ?
8. What is ROC ?

(5 × 1 = 5)

**Section B**

*Answer any **five** questions.*

*Each question carries 2 weight.*

9. What are the factors affecting investment decisions ?
10. Briefly explain the economic forecasting techniques.

**Turn over**





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11. What are the major differences between technical and fundamental analysis ?
12. What are the assumptions underlying the random walk theory ?
13. What are the guidelines provided by Markowitz for diversification ? What are the parameters considered for construction of efficient set of portfolio ?
14. Give a brief account of the formula plans commonly used.
15. What are the elements of portfolio management ?
16. Explain Fama's Decomposition index.

(5 × 2 = 10)

### Section C

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

17. Explain various arguments in favour and against technical analysis.
18. Discuss in detail CAPM.
19. What are the major methods of assessing portfolio performance ?
20. The Random Walk Theory resembles the Fundamental Analysis but is in contradiction with Technical Analysis. Discuss.
21. What is the meaning of investment ? Discuss the different channels of alternatives available to an investor for making investments.
22. Discuss in detail Economic Analysis.

(3 × 5 = 15)

