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Reg. No.....

Name.....

M.Com. DEGREE (C.S.S.) EXAMINATION, MAY 2018

Fourth Semester

Faculty of Commerce

Branch—Elective—Finance

SA 04 E03—SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(2012 Admission onwards)

Time : Three Hours

Maximum Weight : 30

Section A

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

1. What do you mean by Risk ?
2. Write short notes on Financial Investment.
3. What is EMH ?
4. Write a note on 'Short Selling'.
5. Write a note on 'Variable ratio plan'.
6. What is the purpose of finding out Covariance in portfolio analysis ?
7. What do you mean by P/E ratio ?
8. What is weak form of market efficiency.

(5 × 1 = 5)

Section B

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

9. Differentiate between 'investment' and 'speculation'. How do they differ from 'Gambling' ?
10. What are the factors giving rise to systematic risk ?
11. What do you mean by fundamental analysis ? Explain its objectives.
12. Give a brief account of non-financial parameters of a company considered in fundamental analysis.
13. What are the different studies conducted for testing semi-strong form of market ?

Turn over





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14. Compare random walk model with technical analysis and fundamental analysis.
15. Explain the concept of Dominance.
16. What are the assumptions of Sharpe's Single Index Model ?

(5 × 2 = 10)

Section C

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

17. 'Charting is the basic tool in technical analysis, which provides visual assistance in detecting changing pattern of price behaviour'. Explain.
18. Discuss important financial indicators in company analysis.
19. Discuss in detail Sharpe's Single Index Model.
20. Discuss the term portfolio Analysis. Distinguish between modern Vs Traditional portfolio analysis.
21. Discuss in detail active and passive investment strategies.
22. Portfolio selection involves risk return trade off. Explain.

(3 × 5 = 15)

