

TM154160A

Reg. No:.....

Name:.....

M. COM. DEGREE (C.S.S.) EXAMINATION, MARCH 2017
SEMESTER IV-COMMERCE
CO4EA3TM - SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: Three Hours

Maximum Marks: 75

PART A

I. Answer any five questions. Each question carries 3 marks.

1. Briefly explain the Gordon's share valuation model.
2. What do you mean by covariance?
3. What is market risk?
4. What is barometric approach?
5. What do you understand by bullish trend and bearish trend?
6. Explain coupon rate.
7. Explain Markowitz's theory.

(5x3=15)

PART B

II. Answer any six questions. Each question carries 5 marks.

8. What are the basic principles of technical analysis?
9. Describe the industry life cycle. What are its implications for the investor?
10. Define risk? Explain the different types of risk.
11. Explain the techniques of moving average analysis?
12. Discuss various price movements identified as per Dow Theory
13. Briefly explain the factors that should be considered for portfolio selection.
14. Explain the phases of portfolio management
15. How would you carry out portfolio performance analysis?
16. Explain Sharpe's reward to Variability Model.

(6x5=30)

PART C

II. Answer any two questions. Each question carries 15 marks.

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.

(2x15=30)