TB176800W

Reg. No :...............................

Name :.................................

B. Com. DEGREE (C.B.C.S.S.) EXAMINATION, MARCH 2023

(2015, 2016 and 2017 Admissions Supplementary)

SEMESTER VI - CORE COURSE (CAPITAL MARKET)

CO6B25AB - SECURITY ANALYSIS & PORTFOLIO MANAGEMENT

Time : 3 Hours **Maximum Marks : 80**

Part A

I. Answer all questions. Each question carries 1 mark **(6x1=6)**

1. What are defensive shares?
2. What is top-down approach?
3. What is moving average analysis?
4. What do you mean by traditional portfolio analysis?
5. What is modern theory of portfolio analysis?
6. What is SML?

Part B

II. Answer any Seven questions. Each question carries 2 marks **(7x2=14)**

7. Name any 4 factors influencing decision.
8. Give any four transferable financial securities.
9. Explain pioneering stage under industrial life cycle.
10. Why is analysis of economy relevant for making investment decision?
11. Evaluate technical analysis.
12. What is Stochastics?
13. Explain any two tests of the strong form?
14. What is Random walk theory?
15. What are formula plans?
16. What is cash management analysis?

Part C

III. Answer any Five questions. Each question carries 6 marks **(5x6=30)**

17. Write a note on measurement of risk.
18. Explain any two economic forecasting techniques.
19. How is fundamental analysis useful to a prospective investor?
20. Explain trends with the help of charts.
21. Explain bar chart and PFC.
22. Explain the difference between SML and CML.
23. What is the implication of single index model?
24. Explain review and monitoring of portfolio.

Part D

IV. Answer any Two questions. Each question carries 15 marks **(2x15=30)**

25. What is industrial analysis? Explain the key characteristics of industrial analysis.
26. What is Random walk theory? What are its assumptions?
27. Discuss in detail the Capital Asset Pricing Theory and CAPM.
28. Explain Capital Market Theory.