TM243534M

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

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

MASTER'S DEGREE (C.S.S) EXAMINATION, FEBRUARY 2024

2022 ADMISSIONS SUPPLEMENTARY (SAY)

SEMESTER III - M. Com

CO3C13TM20 - Security Analysis and Portfolio Management

Time : 3 Hours **Maximum Weight : 30**

Part A

I. Answer any Eight questions. Each question carries 1 weight **(8x1=8)**

1. Explain financial investment.
2. Explain investment Vs. speculation.
3. Explain security analysis.
4. Explain purchasing power risk.
5. Explain point and figure chart.
6. Explain primary trend in Dow Theory.
7. Explain utility analysis.
8. Explain Markowitz model.
9. Explain passive management.
10. Define portfolio revision.

Part B

II. Answer any Six questions. Each question carries 2 weight **(6x2=12)**

11. Explain the objectives of investment.
12. Describe the sources of investment information.
13. Explain industry life cycle analysis in detail.
14. Explain different market inefficiencies in EMH.
15. Describe technical analysis, Explain its limitation.
16. Explain CAPM and its assumptions.
17. The following information is available.

Particulars	Stock A	Stock B
Standard deviation	15%	8%
Proportion of investment	0.6	0.4

Co-efficient of correlation 0.60

Find out:

a. Co- variance between A and B

b. Portfolio risk

18. Distinguish between active revision strategy and passive revision strategy.

Part C

III. Answer any Two questions. Each question carries 5 weight **(2x5=10)**

19. Explain company analysis in detail.

20. Explain different types of charting techniques.

21. Explain in detail different capital market theory: a) CAPM b) Arbitrage pricing theory

22. Write notes on: a) Portfolio selection b) Treynor's performance index c) Sharpe's performance index