Reg. No ....   Name ....

M. COM DEGREE END SEMESTER EXAMINATION- MARCH 2020
SEMESTER 4 : COMMERCE
COURSE : **16P4COMT20EL ; SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT**
(Common for Regular - 2018 Admission And Supplementary 2017, 2016 Admissions)

Time : Three Hours   Max. Marks: 75

Section A
Answer any 10 (2 marks each)

1. What do you mean by New issue market?
2. Define busness risk?
3. Explain Deep Discount Bond.
4. Explain the Opportunistic Model Building in Economic Forecasting.
5. What is the difference between Coincidental and Lagging indicators?
6. Explain ROC.
7. What is MACD
8. What is the difference between feasible portfolio and efficient portfolio?
9. What is portfolio management?
10. What is SML?
11. Explain Traynor Ratio.
12. Real risk is systematic risk, do you agree?

(2 x 10 = 20)

Section B
Answer any 5 (5 marks each)

13. What are the factors to be considered in portfolio construction?
14. Explain ETFs and MWCB.
15. Explain Company Analysis.
16. Fundamental analysis aims at findingout mispriced securities- Explain
17. Explain different reversal patterns
18. Explain Elliot Wave Theory
19. Graphically show how will you select optimal portfolio. Also give the reasons for the shape of efficient frontier.
20. Explain Portfolio evaluation.

(5 x 5 = 25)

Section C
Answer any 3 (10 marks each)

21. Explain the investment process.

22. Fundamental Analysis is a three tier analysis. Explain

23. Explain different chart patterns

24. EMH states that ther is no use in Technical Analysis and Fundamental analysis but 'Technical analysis and fundamental analusis maintains the efficiency of market'- Explain.

25. Explain Portfolio management. How will you measure risk and return of portfolio. Also explain the significance of diversification in portfolio.

(10 x 3 = 30)