

Reg. No.....

Name:.....

M.COM DEGREE END SEMESTER EXAMINATION MARCH 2016
SEMESTER - 4: COMMERCE
COURSE: P4COMT20EL: SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT

Time: Three Hours

Max. Marks: 75

SECTION A

Answer **all** questions. Each question carries **2** marks.

1. What are Warrants?
2. What is optimal portfolio?
3. Write any four attributes of investment.
4. What is MACD?
5. What is Rupee Cost Averaging strategy?
6. What is meant by Economic Value Added?
7. What is systematic risk?
8. What is Shape ratio?
9. Distinguish between gambling and investing?
10. What is macro economic analysis? (2 × 10 = 20)

SECTION B

Answer **any five** questions. Each question carries **5** marks.

11. "Porter's Five Force Model is largely applied for analyzing the strength and competitiveness of an industry"-Explain.
12. How do you compare portfolio risk and portfolio return?
13. Discuss briefly the Elliott Wave Principle.
14. Discuss the process leading to the purchase of securities.
15. What is company analysis? Discuss the determinants of company analysis
16. Discuss the basic components of a well diversified portfolio
17. Discuss the process of selecting a portfolio.
18. Explain the features of Efficient Market Hypothesis. (5 × 5 = 25)

SECTION C

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

19. Explain CAPM Theory and its validity in the stock market.
20. How does a technical analysis differ from a fundamental analysis?
21. Explain in detail the Dow Theory and how it used to determine the direction of the stock market.
22. Discuss Harry Markowitz Model. (15 × 2 = 30)
