

(FOR THE CANDIDATES ADMITTED

SUBJECT CODE **22 PCO 414**

DURING THE ACADEMIC YEAR 2022 ONLY)

REG.NO. **N.G.M.COLLEGE (AUTONOMOUS) : POLLACHI****END-OF-SEMESTER EXAMINATIONS : MAY – 2024****M.Com****MAXIMUM MARKS: 50****SEMESTER : IV****TIME : 3 HOURS****SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT****SECTION – A (10 X 1 = 10 MARKS)****ANSWER THE FOLLOWING QUESTIONS.****MULTIPLE CHOICE QUESTIONS.****(K1)**

1. Risk and return are -----
a) Separable b) Inseparable c) Investments d) Securities
2. If an investor searches for patterns in security returns by examining various techniques applied to a set of data, this is known as _____
a) Fundamental analysis. b) Technical analysis.
c) Data mining. d) Random walk theory.
3. Technical analysis reflects the idea that stock prices.....
a) Move upward over time. b) Move inversely over time.
c) Move in trends d) Move randomly
4. ----- model is based on security's return relationship with the index return.
a) Jenson b) Sharpe c) Markowitz d) Trynor's
5. ----- means a combination of financial assets and physical assets.
a) Shares b) Policy c) Portfolio d) Growth

ANSWER THE FOLLOWING IN ONE (OR) TWO SENTENCES.**(K2)**

6. What is Investment?
7. What is Economic Analysis?
8. Define Technical Analysis.
9. Write a short note on sharpe single index model.
10. What do you mean by portfolio management?

(CONTD 2)

SECTION – B**(5 X 3 = 15 MARKS)****ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS.****(K3)**

11. a) Describe the scope of Investment.

(OR)

- b) Explain the nature of investment.

12. a) List the methods of Industry analysis.

(OR)

- b) Describe the Techniques of financial analysis.

13. a) Write a short note of 'Dow Theory'.

(OR)

- b) Explain the concept of 'Elliot wave theory'.

14. a) Describe the assumptions of Sharpe's single index model.

(OR)

- b) Write a short note on capital asset pricing model.

15. a) Show the objectives of portfolio management.

(OR)

- b) What is Investment Diversification? Illustrate with an example.

SECTION – C**(5 X 5 = 25 MARKS)****ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS.****(K4/K5)**

16. a) Summarize the types of risks.

(OR)

- b) Explain the Features of an investment programme.

17. a) Discuss the types of Economic Analysis.

(OR)

- b) Enumerate the different parts of industry life cycle of an industry.

18. a) Discuss the assumptions of Technical Analysis.

(OR)

- b) Explain the six basic tenets of Dow Theory.

19. a) Summarize the assumptions of the capital asset pricing model.

(OR)

- b) Discuss the assumptions of Markowitz model.

20. a) Explain the scope of portfolio management.

(OR)

- b) Explain the various forms of Investment diversification..