

(FOR THE CANDIDATES ADMITTED

22PCC416

DURING THE ACADEMIC YEAR 2022 ONLY)

REG.NO. :

N.G.M.COLLEGE (AUTONOMOUS) : POLLACHI

END-OF-SEMESTER EXAMINATIONS : MAY- 2024

COURSE NAME: M.Com.- C.A

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**

- Which of the following securities has the most possible risk as well as the highest potential return?
a) Preferred stocks b) Commercial paper c) Derivative securities d) Bonds
- Security Analysis is a process of estimating individual securities_____.
a) Return and risk b) Risk and correlation
c) Correlation and co-efficient d) Return and co-efficient
- One of the primary tools of a technical analyst is:_____.
a) sell-side research b) buy-side research
c) Value Line earnings estimates d) charts of stock price and volume.
- The process of addition of more assets in an existing portfolio or changing the ratio of funds invested is called as _____.
a) Portfolio revision b) Portfolio addition c) Portfolio exchanging d) Portfolio division
- The index model was first suggested by _____.
a) Graham b) Markowitz c) Miller d) Sharpe

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

- Define the Investment.
- What do you mean by Security analysis?
- State the meaning of Technical Analysis.
- Define portfolio management.
- What is model portfolio?

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

- a) State the objectives of investment management.

(OR)

- b) Define the following terms: 1. Speculation, 2. Gambling

- a) State the stages of growth cycle of industry.

(OR)

- b) Explain the benefits of industry analysis.

- a) State the basic technical assumptions.

(OR)

- b) What is technical indicators? Explain its types.

(CONTD.....2)

14. a) Explain the important objectives of portfolio management.

(OR)

b) Examine the portfolio construction.

15. a) Briefly explain the Markowitz Model

(OR)

b) State the assumptions of the single index model.

SECTION - C

(5 X 5 = 25 MARKS)

ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS.

16. a) Distinguish the differences between speculation, gambling, and investment.

(OR)

b) Explain the types of risks in investment.

17. a) Discuss the fundamental analysis.

(OR)

b) Explain the methods of company analysis.

18. a) What are the Types of Charts used in Technical Analysis?

(OR)

b) Distinguish between technical and fundamental analysis.

19. a) Discuss the portfolio investment process.

(OR)

b) Explain the Principles of portfolio management.

20. a) What is the capital asset pricing model? Explain its advantages.

(OR)

b) Explain in detail on various forms of Factor Model.
