



QP CODE: 22000887



22000887

Reg No :

Name :

M COM DEGREE (CSS) EXAMINATION, APRIL 2022

Third Semester

Faculty of Commerce

CORE - CM010303 - SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

M.COM FINANCE AND TAXATION, M.COM FINANCE AND TAXATION (SF), M.COM MARKETING
AND INTERNATIONAL BUSINESS (SF), M.COM MANAGEMENT AND INFORMATION
TECHNOLOGY (SF), MASTER OF COMMERCE AND MANAGEMENT

2019 ADMISSION ONWARDS

A45C254A

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Differentiate investment from speculation.
2. Explain alternative investment.
3. What is Beta?
4. What is PB ratio?
5. What is V-Formation in technical analysis?
6. Explain the features of a semi-strong efficient market.
7. "Varying degree of correlation can be taken as the estimate for the selection of Stocks in the portfolio". Is it possible? Why?
8. Explain the concept of "Corner Portfolio".
9. What do you mean by portfolio revision?
10. What do you mean by buy and hold strategy?

(8×1=8 weightage)





Part B (Short Essay/Problems)

Answer any **six** questions.

Weight 2 each.

11. "Portfolio selection is important for investment." Explain.
12. Discuss the various methods of share valuation.
13. Explain the important methods for performing industry analysis.
14. What are the various types of Japanese Candlestick Charts?
15. Calculate a 4 days ROC from below table and make comments.

Days	1	2	3	4	5	6	7	8	9	10
Closing Price of Stock (in Rs.)	40	45	43	41	39	37	39	41	45	41

16. Differentiate between fundamental analysis and technical analysis.
17. Why constant income is taken as the important element for the portfolio construction under traditional Approach?
18. "Arbitrage Pricing Theory narrates the nature of equilibrium in asset pricing in a very clear manner". Discuss.

(6×2=12 weightage)

Part C (Essay Type Questions)

Answer any **two** questions.

Weight 5 each.

19. Briefly explain the phases of portfolio management.
20. Explain EIC framework.
21. Explain in detail the Elliot Wave Theory and elaborate on the usage of the theory in analysing the stock market movements.
22. Explain the methods used by investment analysts and portfolio managers for measuring performance of portfolios.

(2×5=10 weightage)

