(FOR THE CANDIDATES ADMITTED

DURING THE ACADEMIC YEAR 2023-24 ONLY)

SUBJECT CODE **23 PCO 414**

REG.NO

N.G.M.COLLEGE (AUTONOMOUS) : POLLACHI
END-OF-SEMESTER EXAMINATIONS : MAY – 2025

M.Com.   **MAXIMUM MARKS: 75**

IV SEMESTER   **TIME : 3 HOURS**

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

SECTION – A   **(10 X 1 = 10 MARKS)**

ANSWER THE FOLLOWING QUESTIONS.   **(K1)**

1.   What is the best measure of Market risk?

a) Alpha   b) Beta   c) Standard deviation   d) Coefficient of variation

2.   Which is concerned with the interrelationships between security returns?

a) Random diversification   b) Correlating diversification

c) Friedman diversification   d) Markowitz diversification

3.   In which is associated with the fundamental analysis approach?

a) Uncertainties   b) Certainties   c) Ratios   d) Balance sheet

4.   Which theory believes that the investors prefer larger to smaller returns from securities?

a) Modern   b) Traditional   c) Markowitz   d) Sharpe

5.   Choose which object of portfolio is to reduce by diversification?

a) Return   b) Risk   c) Uncertainty   d) Percentage

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

6.   Define Speculation.

7.   What is industry analysis?

8.   Recall technical analysis?

9.   What is mean by investment?

10.   Define portfolio management

SECTION – B   **(5 X 5 = 25 MARKS)**

ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS.   **(K3)**

11.   a)   State the objectives of investment

(OR)

b)   Narrate the features of an ideal investment.   **(CONTD .... 2)**

ETHICAL PAPER

12.   a)   Describe the importance of economic analysis

(OR)

       b)   List out the major tools of industry analysis

13.   a)   Summarize the basic structure of Elliot Wave theory

(OR)

       b)   Interpret the types of efficient market hypothesis

14.   a)   List out the advantages of the Markowitz model

(OR)

       b)   Explain about the concept of sharp single index model

15.   a)   Explain the elements of portfolio management

(OR)

       b)   Describe the scope of portfolio management

SECTION – C   (5 X 8 = 40 MARKS)

ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS.   (K3)

16.   a)   Explain in detail the nature and scope of investment

(OR)

       b)   Classify the types of risks in investment

17.   a)   Explain the various methods of economic analysis

(OR)

       b)   Explicit the elements of company analysis

18.   a)   Analyse the various type of market indicators in technical analysis

(OR)

       b)   Describe the importance and benefits of Dow Theory

19.   a)   Explain the basic assumptions of Markowitz model of investment

(OR)

       b)   Assess the limitations of CAPM Model

20.   a)   Evaluate the various methods of portfolio construction

(OR)

       b)   Discuss the various types of investment diversifications

ETHICAL PAPER   ************