ALL SAINTS COLLEGE

(Pages : 2) **M – 7237**

Reg. No. : .....

Name : .....

Third Semester M.Com. Degree Examination, March 2022

Paper II : CO 232 F – SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(2018 Admission Onwards)

Elective : Finance

Time : 3 Hours Max. Marks : 75

PART – A

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

1. Define fundamental analysis.
2. What do you mean by moving average convergence divergence?
3. What do you mean by decline index?
4. What do you mean by Yield Till Maturity (YTM)?
5. What do you mean by deep discount bond?
6. Define risk.
7. Define portfolio management.
8. What do you mean by efficient portfolio?
9. Define Capital Market Line.
10. What do you mean by constant ratio plan?

(10 × 2 = 20 Marks)

P.T.O.

PART – B

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

11. Explain the industry wide factors relating to fundamental analysis.

12. Explain the various assumptions of efficient market hypothesis.

13. Explain the valuation process of preference shares.

14. Explain the various types of individual portfolio return.

15. Explain about the portfolio management process.

16. Explain the principles of modern portfolio theory.

17. Explain the concept of arbitrage pricing theory.

18. Explain different kinds of portfolio revision strategies.

(5 × 5 = 25 Marks)

PART – C

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

19. Explain the process of technical analysis.

20. Compare and contrast traditional portfolio theory and modern portfolio theory.

21. Explain Markowitz portfolio construction and portfolio selection process.

22. Explain the factors affecting portfolio revision. Explain various portfolio tracking strategies.

(2 × 15 = 30 Marks)