

26023836



Reg. No.....

Name.....

M.Com. DEGREE (C.S.S.) EXAMINATION, MAY 2026

Fourth Semester

Faculty of Commerce

Elective—Finance

SA04E03—SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

(2016—2018 Admissions—Mercy Chance)

Time : Three Hours

Maximum Weight : 30

Section A

*Answer any **five** questions
Each question carries a weight of 1.*

1. Explain the relationship between risk and return.
2. What is meant by investment portfolio ?
3. What is industry analysis and explain its significance ?
4. Discuss the use of regression analysis in forecasting earnings.
5. What are the basic principles of Dow Theory ?
6. Explain the concept of the Efficient Market Hypothesis.
7. What is a well-diversified portfolio ?
8. What are the objectives of portfolio revision ?

(5 × 1 = 5)

Section B

*Answer any **five** questions
Each question carries a weight of 2.*

9. What are money market instruments ? Discuss its advantages.
10. Discuss systematic and unsystematic risks and their relevance in portfolio management.

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11. Explain the importance of economic forecasting in security analysis.
12. What is company analysis? What are micro factors in company analysis ?
13. Discuss the different types of charts used by technical analysis.
14. What is MACD? Discuss its advantages and limitations.
15. Explain the methods of measuring portfolio risk.
16. Explain the concept of Sharpe's Portfolio Optimization Model.

(5 × 2 = 10)

Section C

*Answer any **three** questions.
Each question carries a weight of 5.*

17. What are the components of an investment portfolio? Discuss the role of each component.
18. Explain the significance of industry life cycle analysis for investors.
19. Compare and contrast EMH and fundamental analysis.
20. How do the Markowitz Model help investors achieve on optimal risk-return combination ?
21. What is Security Market Line (SML) ? Explain its relationship with CAPM.
22. What is portfolio evaluation? Briefly explain the various methods used for evaluating portfolio performance.

(3 × 5 = 15)

