S.No. 8016 | **24DPCME01**

(For the candidates admitted from 2024-2025 onwards)

M.Com. DEGREE EXAMINATION, MAY 2025.

First Semester

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time : Three hours | Maximum : 75 marks

PART A — (10 × 2 = 20 marks)

Answer ALL questions.

1. Define the term “Investment”.
2. What is known as portfolio in investment?
3. Write short note on the term bond.
4. What is called as preference share?
5. What is known as technical analysis?
6. Explain the term moving average.
7. What is markowitz model?
8. Explain CAPM.
9. What do you mean portfolio return?
10. Explain portfolio revision.

PART B — (3 × 5 = 15 marks)

Answer any THREE questions.

11. Compare investment and speculation.
12. Explain the different types of bonds.
13. Explain chart patterns.
14. Explain arbitrage pricing theory.
15. Explain the methods of calculating portfolio returns.

PART C — ($5 \times 8 = 40$ marks)

Answer ALL questions.

16. (a) Describe investment avenues.

Or

(b) Discuss the factors affecting investment decisions in portfolio management.

17. (a) Explain the price volatility of bonds and its measurement.

Or

(b) Examine equity share valuation models.

18. (a) Explain Industry analysis.

Or

(b) Write short note on the following.
   (i) Relative Strength Index (RSI)
   (ii) Elliot Wave Theory

19. (a) Explain efficient market hypothesis.

Or

(b) Examine Sharpe's single index portfolio selection method.

20. (a) Describe the need and Evaluation of portfolio performance.

Or

(b) Explain Treynor's Ratio in detail.