

M.Com. DEGREE (CSS) EXAMINATION, JUNE 2015**Fourth Semester****Faculty of Commerce****Elective – Finance****SAQ 4E 03 – SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT****(2012 Admission onwards – Regular/Supplementary)****Time : Three Hours****Maximum Weight : 30****Section A***Answer any five questions.**Each question carries 1 weight.*

1. What is exponential moving average?
2. What do you mean by Fundamental Analysis?
3. What is capital market line?
4. List out the main constraints in portfolio division.
5. What is optimum portfolio?
6. What are the objectives of investment?
7. Distinguish between investment and gambling.
8. What is interest rate risk?

(5 × 1 = 5)**Section B***Answer any five questions.**Each question carries 2 weight.*

9. Briefly explain the measurement technique of systematic risk.
10. Explain the forecasting techniques used for economic analysis.
11. Write a short note on Company Analysis.
12. How you can calculate the expected return of a portfolio?
13. What are the assumptions of CAPM?
14. Briefly explain the phases of industry life-cycle.
15. Explain Elliot wave theory.
16. What is candle stick chart? Give its basic formats.

(5 × 2 = 10)**Turn over**

Section C

Answer any three questions.

Each question carries 5 weight.

17. Explain the methods and tools used in technical analysis.
18. Explain the various measures of portfolio performance.
19. What is market indicator? Briefly explain different types of market indicators.
20. Explain the important assumptions and criticisms of Dow theory.
21. What do you mean by diversification? Explain the Markowitz diversification.
22. Explain the different types of share valuation model.

(3 × 5 = 15)