

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

MCom DEGREE EXAMINATION MAY 2018
(Third Semester)

Branch - COMMERCE

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time : Three Hours

Maximum : 75 Marks

SECTION -A (30 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks (5 x 6 = 30)

- 1 a What are the objectives of portfolio management?
OR
b Write the steps in floating public issue of primary market.
- 2 a State the functions of stock exchange.
OR
b Write brief note on 'Margin of Trading'.
- 3 a What are the fundamental analysis of risk?
OR
b Describe the measurement of risk.
- 4 a Explain the risk and return or portfolio.
OR
b Explain the single and multi index model of portfolio analysis.
- 5 a What are the need for portfolio revision?
OR
b What is portfolio evaluation? State its measuring portfolio return.

SECTION -B (45 Marks)

Answer any THREE questions

ALL questions carry EQUAL Marks (3 x 15 = 45)

- 6 Explain the different types of investors in portfolio management.
- 7 Discuss the various listing of securities in stock exchange market.
- 8 Explain the following terms :
(i) Elliot wave theory (ii) Mathematical indicators (iii) Efficient Market theory.
- 9 Describe the pricing of securities with CAPM.
- 10 Explain the need for portfolio evaluation.