

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

BCom DEGREE EXAMINATION MAY 2024
(Sixth Semester)

Branch – COMMERCE (COST & MANAGEMENT ACCOUNTING)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: Three Hours

Maximum: 50 Marks

SECTION-A (5 Marks)

Answer ALL questions

ALL questions carry EQUAL marks

(5 x 1 = 5)

1. Gambling is:
(i) an intelligent speculation (ii) based on rumors
(iii) successful speculation (iv) based on risk
2. Gilt edged securities refer to-----
(i) Securities issued by municipal corporations
(ii) Securities issued by first class companies
(iii) Government securities
(iv) Corporate securities
3. Which risk cover the risk of market interest and purchasing power risk?
(i) Systematic risk (ii) Unsystematic risk
(iii) financial risk (iv) business risk
4. According to capital asset pricing model fairly price securities.
(i) Have positive betas (ii) Have zero alphas.
(iii) Have negative betas (iv) Have positive alphas
5. Efforts to spread and minimize risk take the form of-----
(i) Classification (ii) Diversification
(iii) Unification (iv) Codification

SECTION - B (15 Marks)

Answer ALL Questions

ALL Questions Carry EQUAL Marks

(5 x 3 = 15)

- 6 a. Bring out the features of an investment.
OR
b. State the types of investors.
- 7 a. State the features of preference shares .
OR
b. Explain the benefits of mutual fund.
- 8 a. Narrate the concept of systematic risk.
OR
b. Outline the concept of business risk.
- 9 a. State the concept of portfolio analysis.
OR
b. Bring out the assumptions of capital of surprising model.
- 10 a. Sketch out the need of portfolio revision.
OR
b. State the concept of decomposition of performance.

SECTION -C (30 Marks)

Answer ALL questions
ALL questions carry EQUAL Marks

(5 x 6 = 30)

- 11 a. Discuss about the various bases of portfolio management.
OR
b. Summarize the objectives of investment.
- 12 a. Classify the various types of mutual fund.
OR
b. Elucidate the benefits of investment in gold and silver.
- 13 a. Summarize the principles of technical analysis.
OR
b. Examine the economic analysis in detail.
- 14 a. Classify the various methods of reduction of portfolio risk.
OR
b. Critically examine the CAPM model.
- 15 a. Elucidate about the constraint and the strategy of portfolio revision.
OR
b. Develop the concept of risk adjusted return.

Z-Z-Z

END