

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

BCom DEGREE EXAMINATION MAY 2024
(Sixth Semester)

Branch - COMMERCE (FINANCIAL SYSTEM)

DISCIPLINE SPECIFIC ELECTIVE – II: 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 The object of portfolio is to reduceby diversification
 - i) Return
 - ii) Risk
 - iii) Uncertainty
 - iv) Percentage
- 2 Dow theory is associated with
 - i) Market analysis
 - ii) Technical analysis
 - iii) Fundamental analysis
 - iv) all of these
- 3 Markowitz model presumed generally investors are –
 - i) Risk averse
 - ii) Risk natural
 - iii) Risk seekers
 - iv) Risk moderate
- 4 CAPM stands for:
 - i) Capital assets products method.
 - ii) Capital assets pricing model.
 - iii) Capitalization assets of product market.
 - iv) None of the Above.
- 5 Stock valuation method that uses financial data to predict price movements.
 - i) Fundamental analysis
 - ii) Technical analysis
 - iii) Company analysis
 - iv)None of these

SECTION - B (15 Marks)

Answer ALL Questions

ALL Questions Carry EQUAL Marks (5 x 3 = 15)

- 6 a. State the meaning and evolution of portfolio management.
OR
b. How do you measure the risks of portfolio?
- 7 a. Bring out the meaning and importance of economic forecasting.
OR
b. Narrate the importance of financial statement analysis.
- 8 a. Summarize the basic principles of Dow Theory.
OR
b. Bring out the various charts pattern.
- 9 a. Explain the objectives of portfolio construction.
OR
b. Describe about Sharp Index Model.
- 10 a. Analyze the need for portfolio revision.
OR
b. Outline the concept of portfolio evaluation.

Cont...

SECTION -C (30 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks

(5 x 6 = 30)

- 11 a. Analyze the various phases of portfolio management.
OR
b. State and explain the different types of risk.
- 12 a. Compare the Fundamental analysis with technical analysis.
OR
b. Highlight the stage involved in industry life cycle.
- 13 a. Enumerate the basic principles of technical analysis.
OR
b. Elucidate about Random Walk theory.
- 14 a. Outline the different approaches of portfolio construction.
OR
b. Analyze the assumptions and features of CAPM.
- 15 a. Summarize the constraints of portfolio revision.
OR
b. Enumerate about Formula plan in portfolio revision.

Z-Z-Z

END