

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)

Chromepet, Chennai - 600 044.

M.Com. - END SEMESTER EXAMINATIONS - APRIL 2025

SEMESTER - IV

24PCOET4B04 - Security Analysis and Portfolio Management

Total Duration : 2 Hrs. 30 Mins.

Total Marks : 60

Section B

Answer any **SIX** questions ($6 \times 5 = 30$ Marks)

1. Explain the nature and concept of Investment.
2. Distinguish between systematic and unsystematic risks.
3. Discuss the precautions to be taken while using a technical analysis.
4. Write a short note on Sharpe's portfolio model
5. Write a brief note on the limitation of CAPM?
6. How expected return of a portfolio is computed?
7. Illustrate the methods adopted to analyse the financial statements of a company?
8. Explain any 3 types of Speculators.

Section C

I - Answer any **TWO** questions ($2 \times 10 = 20$ Marks)

9. Describe the features of an investment programme. What steps should an investor follow to make an investment?
10. Explain the various methods of measuring risk.
11. Enumerate the significance of basic ingredients of portfolio management.
12. Discuss Markowitz model of portfolio management.

II - Compulsory question ($1 \times 10 = 10$ Marks)

13. The random walk hypothesis resembles the fundamental school of thought but is contrary to the technical analysis – Discuss
