



K16P 0217

Reg. No. :

Name :

**Fourth Semester M.Com. Degree (Regular/Supplementary/
Improvement) Examination, March 2016
(2014 Admn.)**

Elective – A : FINANCE

COM 4E01 : Security Analysis and Portfolio Management

Time : 3 Hours

Max. Marks : 60

SECTION – A

Answer **any four** set of questions :

1. a) Define Investment.
b) What are the objectives of investment ?
c) Distinguish between investment and speculation.
2. a) What do you mean by optimal portfolio ?
b) Briefly explain Markowitz Model.
c) Critically examine the Markowitz model.
3. a) What is risk ?
b) How will you measure the risks of investment ?
c) Explain the elements of risk.
4. a) What is SEBI ?
b) Mention the instruments which can be issued in the new issue market.
c) What are the functions of SEBI ?
5. a) What is Security Valuation ?
b) What are the factors influencing the market behaviour ?
c) State the essence of random walk theory.

P.T.O.



- 6. a) What is the criteria for evaluation of portfolio performance ?
- b) Explain Sharpe's measure of portfolio performance.
- c) State the element of portfolio management. (4×9=36)

SECTION – B

7. What is financial market ? Explain the functions of financial market.

OR

What is portfolio management ? Describe the various phases of portfolio management.

8. What is bond ? Explain the different ways of calculating bond return.

OR

Explain the defects of Indian Capital Market.

(2×12=24)