

GVM'S GGPR College of Commerce & Economics, Ponda - Goa

M.Com Semester IV End Examination, June 2022

COO430 – Security Analysis & Portfolio Management

Duration: 3 Hours

Maximum Marks: 60

Instructions: 1.This paper consists of **9 questions** carrying equal marks.

2. Question no.1 consists of **5 Compulsory questions of 2 marks each.**

3. Answer **any 5 questions** from question No. 2 to 9.

4. Each question carries 10 marks. Figures to the right indicate full marks.

Q1. Answer the following questions:

(5 *2=10 Marks)

- a) Write any two objectives of fundamental analysis.
- b) Explain the concept of arbitrage pricing theory.
- c) What is risk adjusted return?
- d) Briefly explain any two portfolio performance evaluation ratios.
- e) ABC Corporation bonds have 12 years remaining to maturity. Interest is paid annually the bonds have Rs.1,000 par value and the coupon interest rate is 10%. The bond sells at a price of Rs. 850. Calculate the yield to maturity?

Q2.What is technical analysis in securities market? Explain any five tools of technical analysis. **(10 Marks)**

Q3. Answer the following questions:

(2 *5=10 Marks)

- a) How can an investor protect himself from different types of risks?
- b) Explain the different stages involved in Industry Life Cycle.

Q4. What are bonds? Explain the different types of bonds.

(10 Marks)

Q5. What is Debt Security? Explain the features of debt security with an example.

(10 Marks)

Q6. Answer the following questions:

(2 *5=10 Marks)

- a) What is diversification of portfolio? Explain its advantages.
- b) Explain the modern portfolio theories in securities market.

Q7. What is portfolio management? Explain the process of portfolio management.
(10 Marks)

Q8. What are formula plan in portfolio revision? Explain any four types of formula plans.
(10 Marks)

Q9. Why there is a need for portfolio revision? Also explain the strategies of portfolio revision.
(10 Marks)

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