

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

M.Com Semester II End Examination, April/ May 2023

COTC 411 – Security Analysis & Portfolio Management

Duration: 2 Hours

Maximum Marks: 40

Instructions: 1.This paper consists of **6 questions** carrying equal marks.

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

3. Answer **any 3 questions** from question No. 2,3,4,5 and 6.

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

Q1. Answer the following questions: (5 *2=10 Marks)

- a) Explain the concept of market risk.
- b) Why fundamental analysis is done in securities market?
- c) What is capital asset pricing model?
- d) Write any two points of difference between sharpe ratio and treynor ratio.
- e) Find the current yield for 10 years, 9% annual coupon bond that sells for ₹987 and has a face value of ₹ 1000.

Q2. Answer the following questions: (2 *5=10 Marks)

- a) What is company analysis? Explain any four factors affecting company analysis.
- b) Explain any five tools of technical analysis.

Q3. Answer the following questions: (2 *5=10 Marks)

- a) What are bonds? Explain any four types of bonds.
- b) Explain yield curve with the help of a diagram.

Q4. Answer the following questions: (2 *5=10 Marks)

- a) Explain the concepts of feasible set of portfolio and corner portfolio.
- b) Explain the process of portfolio management.

Q5. Answer the following questions: (2 *5=10 Marks)

- a) Describe the different ways to diversify your portfolio?
- b) Explain constant growth model.

Q6. Answer the following questions:

(2 *5=10 Marks)

- a) What is portfolio revision? Explain any five objectives of portfolio revision.
- b) What are formula plans in portfolio revision? Explain any four advantages of formula plans.

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