

# GOVERNMENT DEGREE COLLEGE MUMMIDIVARAM

## DEPARTMENT OF COMMERCE

B.Com Computers Application

Subject: Security Analysis and Portfolio Management

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### MODEL QUESTION PAPER – 1

Time: 3.00 Hours

Marks: 70

#### Section A

Answer any Five Questions

(5×4 = 20 Marks)

1. Define Investment and state its objectives.
2. Distinguish between Investment and Speculation.
3. What are Security and Non-Security investments?
4. Define Systematic Risk.
5. What is Intrinsic Value?
6. What is Technical Analysis?
7. Define Efficient Market Hypothesis.
8. What is Portfolio Management?

#### Section B

Answer All Questions

( 5×10 = 50 Marks)

9. a. Explain investment process and sources of investment information.  
**OR**  
b. Distinguish between Primary and Secondary markets with market indices.
10. a. Explain types of risks in security investment.  
**OR**  
b. Discuss measurement of return and total risk.
11. a. Explain fundamental analysis: economy, industry, and company analysis.  
**OR**  
b. Discuss valuation approaches for bonds, preference shares, and equity shares.
12. a. Explain concept and tools of technical analysis.  
**OR**  
b. Discuss Efficient Market Hypothesis and its forms.
13. a. Explain Markowitz Model and Efficient Frontier.  
**OR**  
b. Discuss Sharpe, Treynor, and Jensen models for portfolio evaluation.

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**MODEL QUESTION PAPER – 2**

**Section A**

*Answer any Five Questions*

*(5×4 = 20 Marks)*

1. What is Investment Process?
2. Define Speculation.
3. What are Market Indices?
4. What is Non-Systematic Risk?
5. Define Security Returns.
6. What is Fundamental Analysis?
7. Define Efficient Market.
8. What is CAPM?

**Section B**

*Answer All Questions*

*( 5×10 = 50 Marks)*

9. a. Explain objectives and concept of investment.  
**OR**  
b. Discuss sources of investment information.
- 10.a. Explain systematic and non-systematic risks.  
**OR**  
b. Discuss measurement of security returns.
- 11.a. Explain intrinsic value and its importance.  
**OR**  
b. Discuss valuation of equity shares and bonds.
- 12.a. Distinguish between technical and fundamental analysis.  
**OR**  
b. Explain forms of market efficiency.
- 13.a. Explain Sharpe Single Index Model.  
**OR**  
b. Discuss portfolio revision techniques.

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**MODEL QUESTION PAPER – 3**

**Section A**

*Answer any Five Questions*

*(5×4 = 20 Marks)*

1. Define Investment.
2. What is Security Market?
3. Define Primary Market.
4. What is Risk?
5. Define Intrinsic Value.
6. What is Charting in technical analysis?
7. Define Efficient Frontier.
8. What is Treynor Model?

**Section B**

*Answer All Questions*

*( 5×10 = 50 Marks)*

9. a. Explain investment vs speculation in detail.  
**OR**  
b. Discuss structure of security markets.
- 10.a. Explain types of risks and measurement of total risk.  
**OR**  
b. Discuss risk-return relationship.
- 11.a. Explain economy, industry, and company analysis.  
**OR**  
b. Discuss valuation of preference shares.
- 12.a. Explain tools of technical analysis.  
**OR**  
b. Explain Efficient Market Hypothesis.
- 13.a. Explain Markowitz Model in portfolio construction.  
**OR**  
b. Discuss Jensen's Model for portfolio evaluation.

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**MODEL QUESTION PAPER – 4**

**Section -A**

*Answer any Five Questions*

*(5×4 = 20 Marks)*

1. Define Investment Objectives.
2. What is Speculation?
3. Define Market Indices.
4. What is Systematic Risk?
5. What is Fundamental Analysis?
6. Define Technical Analysis.
7. What is Sharpe Model?
8. What is Portfolio Revision?

**Section –B**

*Answer All Questions*

*( 5×10 = 50 Marks)*

9. a. Explain investment process and types of investments.  
**OR**  
b. Discuss primary and secondary markets.
10. a. Explain measurement of return and risk.  
**OR**  
b. Discuss systematic vs non-systematic risk.
11. a. Explain valuation of bonds and shares.  
**OR**  
b. Discuss intrinsic value concept.
12. a. Explain technical analysis and its tools.  
**OR**  
b. Discuss EMH and its forms.
13. a. Explain CAPM and Efficient Frontier.  
**OR**  
b. Discuss Sharpe and Treynor models.