

**MBA-800****MSP-30**

**M.B.A. DEGREE EXAMINATION –  
JANUARY 2009.**

(AY 2005-06 batch onwards)

**SECURITY ANALYSIS AND PORTFOLIO  
MANAGEMENT**

Time : 3 hours

Maximum marks : 75

Answer for 5 marks question should not  
exceed 2 pages.

Answer for 15 marks questions should not  
exceed 5 pages.

**PART A — (3 × 5 = 15 marks)**

Answer any **THREE** questions.

All questions carry equal marks.

1. What are the features of Equity Share?
2. What are the requirements for testing?
3. Differentiate technical analysis from fundamental analysis.

4. What are the characteristics of Sharpe's single under model?
5. What are the reasons for portfolio revision?

PART B — ( $4 \times 15 = 60$  marks)

Answer any FOUR questions.

All questions carry equal marks.

6. What are the analysis to be done before purchasing a company's share?
7. Explain in detail the recent developments in derivative's market.
8. What are the assumptions of technical analysis? Explain the method of evaluation of technical analysis.
9. Explain in detail about Markowitz's approach in portfolio selection.
10. 'APT is a better method of market analysis than CAPM'—Discuss in detail.
11. Explain briefly the process of REMAT and DEMAT.
12. Explain the advantages and disadvantages of primary and secondary market and their differences.