

MBA-180

MSP-30

**M.B.A. DEGREE EXAMINATION —
JUNE, 2010.**

Second Year

**SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT**

Time : 3 hours

Maximum marks : 75

Answer for 5 marks questions 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.

1. What are the components of investment risk?
2. What is meant by listing?
3. Explain about derivatives markets.
4. What are the various techniques of equity analysis?
5. What is meant by portfolio? Explain its importance.

PART B — (4 × 15 = 60 marks)

Answer any FOUR questions.

6. What is meant by investment environment? Explain its nature and scope in detail.
7. Explain the SEBI guidelines for issue of shares and securities.
8. Define efficient market hypothesis. Explain it with a suitable diagram.
9. What do you mean by Technical analysis. Explain its tools with diagrams.
10. Explain the various models of portfolio selection.
11. Explain CAPM model with a suitable example.
12. Explain the various methods of portfolio performance evaluation with an example.
