



M.B.A. DEGREE (*Full-time*) III SEMESTER /
(*Part-time*) V SEMESTER EXAMINATION
AUGUST 2001

**SECURITY ANALYSIS AND
PORTFOLIO MANAGEMENT**

Time : 3 Hours

Maximum Marks : 60

(Answer ***ALL*** questions)
(All questions carry ***EQUAL*** marks)

- I. A. Define investment. How does it differ from speculation and gambling?
OR
- I. B. Describe the recent developments in the Indian capital market.
- II. A. What is systematic risk? Explain the different types of systematic risk.
OR
- II. B. Write short notes on the following:-
(a) SEBI
(b) Bulls and Bears
(c) Market order and Limit order
- III. A. What is Industry analysis? What are the factors to be considered in industry analysis?
OR
- III. B. What is company analysis? Explain the different approaches to the valuation of shares.
- IV. A. What is Technical analysis? Explain the different chart patterns commonly used in technical analysis.
OR
- IV. B. Write short notes on the following:-
(a) Price Charts
(b) Elliot's wave theory
(c) Moving average

(Turn Over)

V. A. What is an optimal portfolio? Explain how an optimal portfolio is determined.

OR

V. B. "The risk of a portfolio is not the weighted average of the risk of the individual securities comprised in the portfolio." Explain and illustrate.

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