



QP CODE: 26801871



26801871

Reg No :

Name :

MBA DEGREE SPECIAL REAPPEARANCE EXAMINATION APRIL 2026

Third Semester

MASTER OF BUSINESS ADMINISTRATION

ELECTIVE - 24MB03FE01 - SECURITY ANALYSIS & PORTFOLIO MANAGEMENT

2024 ADMISSION ONLY

E8C1E19C

Time: 3 Hours

Maximum Marks: 60

Part A

*Answer any **five** questions. Each question carries **2** marks.*

1. What are any two types of investment?
2. Mention two types of investors.
3. What is settlement in trading?
4. Define dematerialization.
5. Define risk in the context of investment.
6. What do you mean by industry analysis?
7. Define Sharpe's Single Index Model.

(5×2 = 10 Marks)

Part B

*Answer any **five** questions. Each question carries **6** marks.*

8. Briefly explain the procedure of IPO.
9. What is SEBI and why was it established?
10. Differentiate between systematic risk and unsystematic risk with examples.
11. Explain how portfolio beta is calculated. How does diversification affect the overall risk of a portfolio?
12. What are head and shoulders patterns? How do they indicate potential price movements?
13. Explain Dow Theory and its relevance in analyzing stock market trends.
14. What is the Treynor measure? How does it differ from the Sharpe ratio in assessing portfolio risk-adjusted returns?





(5×6 = 30 Marks)

Part C

Answer any **two** questions. Each question carries **10** marks.

Question number 17 is compulsory .

15. Analyze how macroeconomic factors such as GDP growth, inflation, and interest rates influence investment decisions using fundamental analysis.
16. Explain the role of correlation among securities in portfolio selection and risk reduction.

Compulsory Question

17. Mr. Balu invested in equity shares of Wipro Ltd., its anticipated returns and associated probabilities are given below: You are required to calculate the expected rate of return and risk in terms of standard deviation.

Return (%)	-12	-10	5	10	12	20	34
Probability	.05	.10	.10	.20	.30	.10	.05

(2×10 = 20 Marks)

