

Roll No.....

56079

MBA (2 Year) 4th Sem. (NS) 2011-13 Exam. May 2017

Security Analysis and Portfolio Management (MBA-411)

Time: 3 hrs.

Max. Marks: 80

NOTE: Section - A is compulsory. Attempt any **four** questions from Section - B, Selecting at least **one** question from each Unit. All questions carry equal marks

Section-A

1. Short answer questions:
 - i. What do you mean by aggressive investor?
 - ii. What is speculation?
 - iii. What is meant by primary market?
 - iv. What do you mean by portfolio beta?
 - v. Explain the significance of company analysis.
 - vi. What is arbitrage pricing theory?
 - vii. What is optimal portfolio?
 - viii. What is variable ratio plan?

Section-B

Unit-1

2. What are various forms of investment alternatives? Discuss in detail.
3. How does systematic risk affect the individual stock return? How would minimise the various risk exposure?

Unit-2

4. What do you mean by investment analysis? Discuss the objective and benefits of investment analysis.
5. Discuss the Dow Jones theory in detail with examples and what is its utility?

Unit-3

6. Discuss the meaning and advantages of portfolio selection. How does Markowitz theory help in portfolio selection process?
7. What are the basic assumptions of CAPM? What are the advantages of adopting the CAPM model in portfolio management?

Unit-4

8. What are active and passive portfolio strategies? Discuss the advantages and disadvantages of both the strategies.
9. How constant-dollar value strategy does differ from constant ratio strategy?

=====