Roll No. ....

12085

MBA 2 Year 4th Semester
Examination – December, 2019

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Paper : 17IMG24GF2

Time : Three Hours] *[Maximum Marks : 80*

Before answering the questions, candidates should ensure that they have been supplied the correct and complete question paper. No complaint in this regard, will be entertained after examination.

Note : All questions of **Section-A** are ***compulsory***. Attempt any ***four*** questions from **Section-B** selecting at least ***one*** question from each Unit.

SECTION – A

1. Short answer questions :

(i) Risk premiums

(ii) Market segmentation

(iii) GDP

(iv) Bull and Bear market

(v) Economic analysis

(vi) Security market line

(vii) Concept of Sharpe model

(viii) Purpose of portfolio revision

SECTION – B

UNIT – I

2. Is investment different from speculations ? Discuss some important financial assets and their characteristics.

3. How risk is measured ? Distinguish between systematic risk and unsystematic risk.

UNIT – II

4. What do you mean by Efficient Market Hypothesis ? Elaborate various types of market efficiency with examples.

5. Make a comparison between Fundamental Analysis and Technical Analysis.

UNIT – III

6. Discuss the problems faced in portfolio selection. How does Markowitz theory help in portfolio selection process ?

7. What is CAPM ? List the assumptions of the model. Also elaborate the calculations involved by taking a hypothetical case.

UNIT – IV

8. What are the different investment strategies ? How to choose the right strategy for your investment ?

9. Discuss the similarities and differences between constant rupee strategy and constant ratio strategy.