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 form 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

- 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?

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