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Total Pages : 4

Roll No. -----

MS-404

Security Analysis and Portfolio Management

Master of Business Administration (MBA)

4th Semester, Examination 2022(Dec.)

Time: 2 Hours

Max. Marks: 70

Note : This paper is of Seventy (70) marks divided into two (02) Sections A and B. Attempt the questions contained in these sections according to the detailed instructions given therein.

Section – A

(Long Answer – type questions)

Note: Section 'A' contains Five (05) long-answer-type questions of Nineteen (19) marks each. Learners are required to answer any two (02) questions only.

[2 x 19 = 38]

P.T.O.

- Q.1. What is investment? Is investment different from speculation? Explain.
- Q.2. What are the three forms of market efficiency? State its implications.
- Q.3. Write notes on:
- a. Bull
 - b. Bear
 - c. Stag
 - d. Margin
- Q.4. Briefly describe the essence of fundamental and technical analysis. Would you advise an investor to use technical analysis as the only basis for investment decisions?
- Q.5. What is the essential difference between the Sharpe and Treynor Indexes of portfolio performance? Which do you think is preferable? Why?

Section – B

(Short-answer-type questions)

Note: Section 'B' contains Eight (08) short-answer-type questions of Eight (08) marks each. Learners are required to answer any Four (04) questions only.

[4 x 8 = 32]

- Q.1. What are the investor's objectives in investing his/her funds in the stock market?
- Q.2. 'Mutual funds offer best form of investment.' Discuss.
- Q.3. What are the advantages of Private Placement?
- Q.4. State the minimum requirements for the listing of securities in stock exchanges?
- Q.5. Name some of the well-known national and international stock indices. How is the BSE sensitive index constructed?
- Q.6. Distinguish between systematic and unsystematic risk.

P.T.O.

Q.7. 'Speculators prefer stock options'. Discuss.

Q.8. Explain the Capital Assets Pricing Theory and its validity in the Stock market.
