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12085

MBA 2 year 4th Semester Examination – May, 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 : Attempt five questions in all. Question No. 1 (Section-A) is ***compulsory***. Attempt ***four*** questions from Section-B, selecting ***one*** question from each Unit. All questions carry equal marks.

SECTION – A

1. Write short note on the following : $2 \times 8 = 16$

   (a) Commercial papers

   (b) Risk free rate

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   (c) Business risk

   (d) Functions of a stock market

   (e) Money market securities

   (f) Objective of portfolio revision

   (g) Optimal portfolio

   (h) Arbitrage price theory

SECTION – B

UNIT – I

2. "Investment process involves series of activities starting from the policy formulation." Discuss. 16

3. Explain the different techniques of risk measurement. What are the applications of these techniques ? 16

UNIT – II

4. Define various forms of market efficiency. What do they have in common ? 16

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5. Explain the Dow Theory. Discuss basic concepts underlying chart analysis. 16

UNIT – III

6. Distinguish between Treynor and Sharpe indices of portfolio performance. Which do you recommend ? Why ? 16

7. Write a detailed note of portfolio selection model given by Markowitz ? Illustrate all the steps of portfolio selection of the model. 16

UNIT – IV

8. Discuss different bond portfolio management strategies in detail. 16

9. Explain the different types of formula plans of rules of disciplined investing-constant dollar value plan, constant ratio plan and variable ratio plan. 16

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