

Roll No. ....

Total Pages : 2

**244302**

**May, 2019**

**MBA - 3rd Semester**

**Security Analysis and Investment Management  
(MBA/FM-210)**

Time : 3 Hours]

[Max. Marks : 75

*Instructions :*

1. *It is compulsory to answer all the questions (1.5 marks each) of Part-A in short.*
2. *Answer any four questions from Part-B in detail.*
3. *Different sub-parts of a question are to be attempted adjacent to each other.*

**PART-A**

1. (a) How do you define investment? (1.5)
- (b) What is interest risk? (1.5)
- (c) Explain default risk. (1.5)
- (d) How will you explain breadth of market? (1.5)
- (e) What is relative strength analysis? (1.5)
- (f) Describe weak form of market. (1.5)
- (g) What is portfolio? (1.5)
- (h) Discuss risk and return trade-off. (1.5)
- (i) What is APT? (1.5)
- (j) Discuss the concept of portfolio revision. (1.5)

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**PART-B**

2. (a) Discuss the various investment alternatives of this modern world. (7.5)  
(b) Distinguish between systematic and unsystematic risk. (7.5)
  3. (a) Explain Dow Jones theory of technical analysis. (7.5)  
(b) Discuss the advantages of portfolio in this ever changing investment scenario. (7.5)
  4. Do you think that security analysis is significant? Explain the fundamental analysis with example. (15)
  5. (a) Describe the traditional approach of portfolio construction. (7.5)  
(b) Write a short note on Markowitz efficient frontier. (7.5)
  6. (a) Write a short note on corner portfolio. (5)  
(b) Explain any two methods of portfolio evaluation with illustration. (10)
  7. Write assumptions of CAPM. Explain this model with help of CML and SML (15)
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