

No. of Printed Pages : 3

MMPF-004

MASTER IN BUSINESS

ADMINISTRATION

(MBA)

Term-End Examination

December, 2024

MMPF-004 : SECURITY ANALYSIS AND

PORTFOLIO MANAGMENT

Time : 3 Hours

Maximum Marks : 100

Note : Answer any *five* questions. All questions
carry equal marks.

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P. T. O.

1. What are the different empirical tests which are carried out for Efficient Market Hypothesis (EMH) ? Explain any *two* tests.
2. List and explain modern methods of forecasting Earnings Per Share (EPS) .
3. Define 'Systematic Risk'. Explain different types of systematic risk.
4. Describe the concept of Sharpe's Single-Index Model giving examples.
5. Explain the investment process involved in Mutual Funds. Cite examples.
6. Write short notes on the following :
 - (a) Market Indicators
 - (b) Elliot Wave Theory

[3]

7. What do you understand by Risk-free Asset ? Plot an efficient set of Portfolios with risk-free asset using a hypothetical example.

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