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.*

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

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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