

No. of Printed Pages : 2

**MMPF-004**

**MASTER OF BUSINESS  
ADMINISTRATION (MBA)**

**Term-End Examination**

**December, 2023**

**MMPF-004 : SECURITY ANALYSIS AND  
PORTFOLIO MANAGEMENT**

*Time : 3 Hours*

*Maximum Marks : 100*

*(Weightage : 70%)*

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**Note :** (i) *Attempt any five questions.*

(ii) *All questions carry equal marks.*

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1. Discuss different types of investments giving examples.
2. What are the modern methods of forecasting EPS ? Explain.
3. How is the valuation of securities done ? Discuss the dividend valuation and discounted dividend models.

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[ 2 ]

4. Discuss different forms of market efficiency.
5. Write short notes on the following :
  - (a) Constant ratio strategy
  - (b) Decision tree analysis
6. List and explain different types of portfolio selection models.
7. Explain the Capital Asset Pricing Model (CAPM).
8. What are the different methods of computing portfolio return ? Explain with the help of examples.