Register No : ________________

THE KAVERY ENGINEERING COLLEGE

(An Autonomous Institution)

MBA DEGREE END SEMESTER THEORY EXAMINATIONS, NOV /DEC 2024

Third Semester

Master of Business Administration

BA4001- Security Analysis and Portfolio Management

Regulations - 2021

Duration : 3 Hrs *Maximum : 100 Marks*

*PART – A (ANSWER ALL QUESTIONS) (Marks 10*2=20)*

Q.No	Questions	BLT	CO	Marks
1.	State the role of portfolio revision.	RE	1	2
2.	Give two motives of saving.	UN	1	2
3.	Define the negotiable financial instruments and its characteristics.	AN	2	2
4.	What are the uses of Industry Life cycle?	CR	2	2
5.	How to evaluate the moving average?	EV	3	2
6.	What are the ways to measure empirical test?	EV	3	2
7.	State the uses of Portfolio risk.	UN	4	2
8.	What is the role of Multi index model?	AP	4	2
9.	List out the uses of SML.	UN	5	2
10.	What are the tools to measure pricing?	AN	5	2

*PART – B (ANSWER ALL QUESTIONS) (Marks 5*13 = 65)*

Q.No		Questions	BLT	CO	Marks
11.	a	Discuss the various advantages offered by the investment companies. Also explain the different types of investment companies in India.	AP	1	13
		Or			
	b	Explain the various investment alternatives available to an investor for managing risks and getting assured returns.	AP	1	13
12.	a	Explain the various tools for economic forecasting and measure the investment alternatives available to an investor for managing risks and getting assured returns.	AP	2	13
		Or			
	b	Discuss the linkage between savings and economic growth. Also explain the various components of savings with current example.	AP	2	13

13.	a	Which type of analysis is better: Fundamental analysis or Technical analysis? Discuss the criticisms of technical analysis.	AP	3	13
		Or			
	b	Explain the uses of charting method. How to evaluate the various tools used for efficient market theory.	AP	3	13
14.	a	What is portfolio management? Discuss the need and objectives of portfolio management with appropriate examples. Briefly describe the following portfolio performance measures and explain how they used in industry.	AP	4	13
		Or			
	b	In terms of the Markowitz portfolio model, explain how an investor identifies his/her optimal portfolio. What specific information does an investor need to identify optimal portfolio?	AP	4	13
15.	a	Explain in detail the Arbitrage pricing theory. Also discuss how to measure the arbitrage pricing theory? Does it differ from capital asset pricing model?	AP	5	13
		Or			
	b	Discuss the traditional approach to portfolio constructions. Explain the CAPM Model.	AP	5	13

PART – C (Marks 1x15 = 15)

Q.No		*Questions*	*BLT*	*CO*	*Marks*
16.	a	Describe in detail the various reasons for the emerging popularity of investment in today's world.	AN	1	15
		Or			
	b	"Stock Exchanges play an important role in the economic growth and development of the economy". Explain using appropriate examples.	AN	2	15