

27/3/2018



DOON UNIVERSITY, DEHRADUN
Mid Semester Examination, EIGHT Semester, 2018
Academic Year 2017-18 (Even Semester)
School of Management
Programme Name-IMBA
Course Code and Title :IMBA-806-Security Analysis and Portfolio Management

Time Allowed 2.00 Hours

Maximum Marks: 30

SECTION : A

(Very Short Answer Type Questions) (2x3=6)

1. What do you understand by investment and speculation?
2. Define options and futures.
3. Define return.

SECTION : B

(Short Answer Type Questions) (4x3=12)

1. Elaborate Walter's Model in detail.
2. Explain Sharpe Index.
3. What do you understand by investment process?

SECTION : C

(Long Answer Type Questions) (6x2= 12)

1. Write in detail about CAPM Model.
2. What do you understand by risk? Explain systematic and unsystematic risk.