FirstRanker.com

www.FirstRanker.com

www.FirstRanker.com



Total No. of Pages : 02

Total No. of Questions : 15

MBA (2016 to 2017) (Sem.-3) SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT Subject Code : MBA-921

M.Code: 70744

Time : 3 Hrs.

Max. Marks : 60

INSTRUCTION TO CANDIDATES :

- 1. SECTION-A contains SIX questions carrying FIVE marks each and students has to attempt any FOUR questions.
- 2. SECTION-B consists of FOUR Subsections : Units-I, II, III & IV. Each Subsection contains TWO questions each carrying EIGHT marks each and student has to attempt any ONE question from each Subsection.
- 3. SECTION-C is COMPULSORY and carries EIGHT marks.

SECTION-A

Write briefly :

- 1. What do you mean by new issue market?
- 2. Write a short note on the organization of stock exchanges in India.
- 3. What do you mean by Fundamental Analysis?
- 4. Explain Capital Asset Pricing Model in detail.
- 5. What do you mean by Monetary Policy? Explain the components of Monetary Policy.
- 6. Distinguish between Future and Forward market.

SECTION-B

UNIT-I

- 7. *"Higher the Return, Higher will be the Risk"*. In this context, discuss the various risk associated with an asset.
- 8. What do you mean by market wide circuit breaker? Explain in detail the basis of Market wide circuit breaker.

1 M- 70744

(S13)-1740



www.FirstRanker.com

www.FirstRanker.com

UNIT-II

- 9. Explain in detail the Industrial Product Life Cycle.
- 10. What are charts? How they are interpreted in technical analysis?

UNIT-III

- 11. Explain how diversification can reduce the risk of a portfolio of assets to below the weighted average of the risk of Individual assets.
- 12. Discuss the assumption of Markowitz Model along with criticism of MPT.

UNIT-IV

- 13. Define the term derivative. Discuss in detail the various types of derivatives.
- 14. Classify different strategies of options in detail with suitable examples.

SECTION-C

15. Mr. American has purchased 100 shares of Rs. 10 each of Kinetic Ltd. in 2005 at Rs. 78 per share. The company has declared a dividend @40% for the year 2006-07. The market price of share as on 1-4-2006 was Rs. 104 and on 31-3-2007 was Rs. 128.

Question :

What will be the annual return on investment for the year 2006-07?

NOTE : Disclosure of Identity by writing Mobile No. or Making of passing request on any page of Answer Sheet will lead to UMC against the Student.