Code No: 743AF **R17**

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY HYDERABAD
MBA III Semester Examinations, December - 2018
SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: 3hours **Max.Marks:75**

Note: This question paper contains two parts A and B.
Part A is compulsory which carries 25 marks. Answer all questions in Part A. Part B consists of 5 Units. Answer any one full question from each unit. Each question carries 10 marks and may have a, b, c as sub questions.

PART - A **5 × 5 Marks = 25**

1. Write short notes on the following:
a) Gambling [5]
b) Portfolio Selection [5]
c) Interest Rates [5]
d) Relative Valuation [5]
e) P/E Ratio [5]

PART - B **5 × 10 Marks = 50**

2. Explain in detail the Investment Environment. [10]

OR

3. Discuss in detail the various types of orders. [10]

4. Explain in detail Arbitrage Pricing Theory and explain its salient features. [10]

OR

5. Discuss in detail Capital Asset Pricing Model and its application. [10]

6. Explain in detail the various bond pricing theorems. [10]

OR

7. Discuss elaborately active and passive bond management strategies. [10]

8. Explain in detail various techniques of relative valuation. [10]

OR

9. Discuss in detail about Efficient Market Hypothesis. [10]

10. Explain in detail various option strategies and option valuation. [10]

OR

11. Briefly explain various models of performance evaluation. [10]

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