

Roll No.

--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

Total No. of Pages : 02

Total No. of Questions : 15

MBA (2014 to 2017) (Sem.-3)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Subject Code : MBA-921

Paper ID : [C1172]

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. **SECTIONS-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

1. What is the role of SEBI in financial market?
2. What are the limitations of secondary market?
3. What do you mean by Book building process?
4. Define behavioral finance.
5. What do you mean by corporate strategy?
6. How futures differ from forward?

SECTION-B**UNIT-I**

7. What do you mean by investment? Discuss in detail objectives, types and importance of investment in India in the era of globalization. How investments differ from speculation?
8. Discuss in detail the various methods of subscribing financial resources from national and international primary market. Discuss in detail role, objectives and functions of SEBI and its guidelines relating to primary market in India.

UNIT-II

9. Discuss in detail monetary and fiscal policy in India. What are latest methods commonly used for improvement of monetary and fiscal policy in the current scenario in India?
10. What are various tools and techniques available to organizations in India for technical analysis? Discuss in detail procedure and factor affecting technical analysis in India.

UNIT-III

11. What do you mean by portfolio management? Discuss in detail techniques of portfolio constructions. How active and passive portfolio management can be done in the era of globalization? Explain with the help of examples
12. Discuss in detail with the help of example how capital asset pricing model and arbitrage pricing theory helps to measure market efficiency.

UNIT-IV

13. What do you mean by options? Discuss in detail principles of options. What are various options trading strategies available to minimize the risk?
14. Explain with the help of example that how future contract can be used by any Institution, When it is exposed to a single period risk. How future contract differ from forward contract? What is the role of market maker in future?

SECTION-C

15. The following is the scenario of return from two channels of investment :

Scenario	Probability of occurrence of return	X	Y
1	0.3	0.10	0.08
2	0.4	0.16	0.15
3	0.3	0.12	0.20

Find out :

- a. Expected return on each investment.
- b. Variance and standard deviation of X and Y.
- c. Co-variance and correlation coefficient between X and Y.
- d. The expected return, variance and standard deviation of the total portfolio, if you create a total portfolio of 60% and 40% for Y.