R09

Code No: E5306

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY HYDERABAD
MBA - III Semester Examinations, January 2011
SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: 3hours **Max. Marks: 60**

Answer any five questions
All questions carry equal marks
- - -

1. What are Financial Markets & Instruments, how do they support investors & Stock Markets?

2. Determine portfolio risk involved with the help of following information:

No	Scrip Name	Weight of Scrip (%)	Standard Deviation (%)	Correlation between I & J
1	I	30	45	-0.90
2	J	70	10	

3. Determine Expected Rate of Return for Scrips A & B:

No	Scrip Name	Risk Free Rate of Return (%)	Return on Market Portfolio (%)	Beta
1	RIL	15	25	+1.65
2	RTL	15	20	+0.85

4. What are active & passive Bond Valuation Strategies?

5. Explain the following
   a) Dividend Discount Model
   b) Market Value Added
   c) Book Value per Share & Market Value per Share

6. Differentiate Industry & Company Analysis models?

7. Write short note on the following.
   a) Swaps
   b) Forward Markets
   c) Future Markets

8. What is the glory of Indian MFIs after 1992, how do evaluate performance of MFIs & what are the parameters?

****