Roll No. ....

Total No. of Questions : 07]

[Total No. of Pages : 02

MBA (Sem. - 3rd)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

SUBJECT CODE : MB - 921 (2k8 & onwards)

Paper ID : [C0157]

[Note: Please fill subject code and paper ID on OMR]

Time : 03 Hours **Maximum Marks : 60**

Instruction to Candidates:

1) Section - A is **Compulsory**.
2) Attempt any **Four** questions from Section - B.

Section - A

Q1) *(10 × 2 = 20)*

a) Call option.

b) Sentiment indicators.

c) Badla Contracts.

d) Life cycle analysis.

e) DOW theory.

f) Systematic risk.

g) Portfolio construction.

h) Security Market line.

i) Factors influencing option premium.

j) Figure Charting.

Section - B

(4 × 10 = 40)

Q2) What is a derivative contract? Explain and illustrate its different types.

Q3) Explain the concept of Fundamental Analysis. Narrate the process of conducting fundamental analysis.

Q4) What do you understand by Efficient Market Hypothesis? Explain the various forms of market hypothesis.

Q5) What is portfolio Analysis? What are the effects of combining securities in portfolio analysis?

Q6) Narrate the objectives of Investment Management. How the investment opportunities are identified?

Q7) What is the rationale behind Capital Asset pricing Model (CAPM)? What are the basic assumptions of CAPM? Why in the perfect world of the CAPM, the financing decision and investment decision are separate?

❏❏❏