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MBA(Sem. - 3rd)

SECURITY ANALYSIS & PORTFOLIO MANAGEMENT

SUBJECT CODE :MBA - 921 (2012 Batch)

Paper ID : [C1172]

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

Instruction to Candidates:

1) Section - A is consists of **Six** questions carrying **Five** marks each the students has to attempt any **Four** questions.
2) Section - B consists of **Four** subsections each subsection consists of **Two** questions each questions carrying **Eight** marks attempt one question from each subsection.
3) Section - C consists of **one** case study of **Eight** marks

Section - A

Q1) What is difference between Bonus issue and stock split

Q2) Compare and contrast speculation and investment

Q3) Write a note on margin trading

Q4) Discuss the linkages between global markets and indian markets.

Q5) Discuss in detail the working of call option

Q6) Discuss Semi strong form of EMH

Section - B

Subsection - I

Q7) What are various forms of investments? Write a note on equity investment.

Q8) Discuss the primary issue market from both issuer and investors perspective in India.

Subsection - II

Q9) Elaborate the concept and use of economic analysis. Examine the role played by GDP and currency in same.

Q10) Discuss the role of trend analysis, RSI and Moving averages in technical analysis of equity investments.

Subsection - III

Q11) What do you mean by various approaches to portfolio management? Discuss significance of various methods. And how do they complement each other.

Q12) What do you mean by CAPM. Discuss capital market line.

Subsection - IV

Q13) What is difference between stock futures and options. Discuss their settlement procedure.

Q14) Elaborate the concept of

a) Forwards

b) Swaps

Section - C

Case:

Mr. XYZ has just got retired. He has got his pension commuted. In all he has funds of Rs. 5 million at his disposal. His pension is Rs. 20000. While he believes that his expenditure per month is going to be 70000 rupees. You are required to suggest him investment portfolio as financial advisor assuming inflation to be 6% per annum.

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