

Roll No.

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Total No. of Pages : 02

Total No. of Questions : 15

MBA (2016 to 2017) (Sem.-3)

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Subject Code : MBA-921

M.Code : 70744

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. **SECTION-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

Write briefly :

1. What do you mean by new issue market?
2. Write a short note on the organization of stock exchanges in India.
3. What do you mean by Fundamental Analysis?
4. Explain Capital Asset Pricing Model in detail.
5. What do you mean by Monetary Policy? Explain the components of Monetary Policy.
6. Distinguish between Future and Forward market.

SECTION-B

UNIT-I

7. *“Higher the Return, Higher will be the Risk”*. In this context, discuss the various risk associated with an asset.
8. What do you mean by market wide circuit breaker? Explain in detail the basis of Market wide circuit breaker.

UNIT-II

9. Explain in detail the Industrial Product Life Cycle.
10. What are charts? How they are interpreted in technical analysis?

UNIT-III

11. Explain how diversification can reduce the risk of a portfolio of assets to below the weighted average of the risk of Individual assets.
12. Discuss the assumption of Markowitz Model along with criticism of MPT.

UNIT-IV

13. Define the term derivative. Discuss in detail the various types of derivatives.
14. Classify different strategies of options in detail with suitable examples.

SECTION-C

15. Mr. American has purchased 100 shares of Rs. 10 each of Kinetic Ltd. in 2005 at Rs. 78 per share. The company has declared a dividend @40% for the year 2006-07. The market price of share as on 1-4-2006 was Rs. 104 and on 31-3-2007 was Rs. 128.

Question :

What will be the annual return on investment for the year 2006-07?

NOTE : Disclosure of Identity by writing Mobile No. or Making of passing request on any page of Answer Sheet will lead to UMC against the Student.