

K-850

Total Pages : 3

Roll No.

MS-404

**SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT**

Master of Business Administration (MBA))

4th Semester Examination, 2023 (Dec.)

Time : 2 Hours]

Max. Marks : 70

Note : This paper is of Seventy (70) marks divided into two (02) Sections A and B. Attempt the questions contained in these sections according to the detailed instructions given therein. Candidates should limit their answers to the questions on the given answer sheet. No additional (B) answer sheet will be issued.

SECTION-A

(Long Answer Type Questions)

Note : Section 'A' contains Five (05) long answer type questions of Nineteen (19) marks each. Learners are required to answer any Two (02) questions only.

(2×19=38)

1. What is listing of shares? Describe the advantages and also the documents required for listing of shares.
2. What do you understand by security form of investment avenues? How are these different from non-security form of investment avenues? Explain.
3. Why do companies issue shares in the primary market? What is the relationship between the new issue market and the secondary market?
4. Explain the sharpe Index Model. How does it differ from the Markowitz model.
5. How do the volume and breadth of the market indicate the trend of the market? Also explain how odd lot and short sales index used to determine the direction of the market.

SECTION-B

(Short Answer Type Questions)

Note : Section 'B' contains Eight (08) short answer type questions of Eight (08) marks each. Learners are required to answer any Four (04) questions only. (4×8=32)

1. "Every speculation is investment but every investment is not speculation." Explain.

2. Differentiate between systematic and unsystematic risk.
 3. What are the main functions of stock exchange?
 4. Mr. X is considering an investment in the stock of 'A' corporation. Mr. X expects 'A' corporation to earn a return of 17% in the next year 'A's Beta is 1.3, R_f is 7% and market return is 15%
 - (i) Should Mr. X invest in the 'A' corporation?
 - (ii) What should Mr. X do if beta is 1.1? Assume that other values have not changed.
 5. How is a future contract different from forward contract?
 6. Name some of the well-known national and international stock indices. How is the BSE Sensitive Index Constructed?
 7. Explain the Whitebeck Kisor Model.
 8. What is meant by duration? Explain the relationship between duration and change.
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