

A-739

Total Pages : 3

Roll No.

MS-404

**SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT**

Master of Business Administration (MBA)

4th Semester Examination, 2024 (June)

Time : 2:00 Hrs.

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 (2×19=38)

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.

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(1)

P.T.O.

1. What is the meaning of investment ? Discuss the different channels or alternatives available to an investor for making investments.
2. What are the mutual funds ? What are the benefits of investing in mutual funds ?
3. What is fundamental analysis ? How fundamental analysis is different from technical analysis ?
4. What is security market and how is security market classified ?
5. How would you assess the present value of a bond ? Explain the various bond value theories.

Section–B

Short Answer Type Questions (4×8=32)

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.

1. What is the role of the new issue market ?
2. “Stock index is the barometer of not only the stock market but whole of the economy.” Explain.
3. What is Beta ? Why is Beta a better measure of risk than the standard deviation ?

4. What is Markowitz efficient frontier ? Explain with illustration.
5. As per technical analysis, the nature of triangles gives different indications. Comment.
6. What are the key components of CAPM ?
7. XYZ firm is trying to decide two out of the four investment funds. From the past performance, they were able to calculate the following average returns and standard deviations of these funds. The current risk for rate of interest is 9 percent :

	Alpha Fund	Sun Fund	Star Fund	Meta Fund
Average return	17	18	16	14
Standard deviation	19	20	13	12

Advise XYZ firm for choosing two investment funds.

8. What is the difference between call option and put option.
