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Sub Code: KMBIFM-01

Roll No. [ ]

MBA (INTEGRATED)
(SEM VII) THEORY EXAMINATION 2022-23
SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: 3 Hours

Total Marks: 100

Note: Attempt all Sections. If require any missing data; then choose suitably.

SECTION A

1. **Attempt *all* questions in brief.** 2 x 10 = 20

a. What are the objectives of investment?
b. Name different types of order?
c. Explain industry analysis?
d. How could you define alpha?
e. Name different trend lines?
f. What do you mean by run-away gap?
g. Explain P/E ratio?
h. What is economic value added (EVA)?
i. Define bull market?
j. What is a SENSEX?

SECTION B

2. **Attempt any *three* of the following:** 10 x 3 = 30

a. Explain the functions of primary market?
b. Discuss in brief the concept of risk?
c. What is Dow theory and how does it help in to determine the direction of stock market?
d. Define equity valuation and what is the purpose of equity valuation?
e. What are mutual funds and explain its working?

SECTION C

3. **Attempt any *one* part of the following:** 10 x 1 = 10

a. What are the main functions of stock exchange?
b. What are the objectives and functions of SEBI?

4. **Attempt any *one* part of the following:** 10 x 1 = 10

a. State the meaning, rational, procedure and limitation of fundamental analysis?
b. Discuss in brief Markowitz theory?

5. **Attempt any *one* part of the following:** 10 x 1 = 10

a. Explain efficient market hypothesis?
b. What are the basic assumptions of CAPM? what are the advantages of adopting the CAPM model in portfolio management?

6. **Attempt any *one* part of the following:** 10 x 1 = 10

a. What is multiplier approach to share valuation?
b. Define bond and discuss the characteristics of bond?

7. **Attempt any *one* part of the following:** 10 x 1 = 10

a. Discuss Treynor measure of portfolio performance?
b. Discuss in brief the advantages of mutual funds?

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