

3M3011	Roll No. _____	Total No of Pages: 2
	3M3011 M. B. A. III Sem. (Main/Back) Exam., Dec. 2017 M-310 (Major-I) Security Analysis and Portfolio Management	
Time: 3 Hours		Maximum Marks: 70 Min. Passing Marks: 28

Instructions to Candidates:

- (i) *The question paper is divided in two sections.*
- (ii) *There are sections A & B. Section A contains 6 questions out of which the candidate is required to attempt any 4 questions. Section B contains short case study / application based 1 question, which is compulsory.*
- (iii) *All questions carry equal marks.*

SECTION-A

- Q.1 Write an overview of Securities market in India. [14]
- Q.2 Write short notes on-
- (a) SEBI [5]
 - (b) RBI [5]
 - (c) BFS, [4]
- Q.3 Explain the concept of risk and return in the content of portfolio. [14]
- Q.4 What are the basic assumptions of CAPM? What are the advantages of adopting CAPM model in the portfolio management? Are there any limitations of this model? If yes, write them in brief. [14]
- Q.5 Write in detail a note on formulation of portfolio strategy. [14]

- Q.6 (a) In relation to security analysis, What is the difference between fundamental analysis and technical analysis? [7]
- (b) Write a note on Equity and bond valuation. [7]

SECTION-B

Case Study

Q.7 The stock of Hari Ltd. performs well relative to other stocks during recessionary periods. The stocks of Om Ltd, on the other hand, do well during growth periods. Both the stocks are currently selling for Rs. 50 per share. The rupee returns (dividend plus price change) of these for the next year would be as follows: [14]

	Economic Condition			
	High Growth	Low Growth	Stagnation	Recession
Probability	0.3	0.3	0.2	0.2
Return on Hari stock	55	50	60	70
Return on Om stock	75	65	50	40

Calculate the expected return and standard deviation of:

- (a) Rs. 1,000 in the equity stock of Hari Ltd.
- (b) Rs. 1,000 in the equity stock of Om Ltd.
- (c) Rs. 700 in the equity stock of Hari Ltd. and
- (d) Rs. 300 in the equity of Om Ltd.

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