

ANURAG Engineering College
(An Autonomous Institution)
II MBA I Semester Regular Examinations, Jan/Feb-2024
SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT
(MASTER OF BUSINESS ADMINISTRATION)

Time: 3 Hours

Max. Marks: 60

Section – A (Short Answer type questions)**(10 Marks)****Answer All Questions**

	Course Outcome	B.T Level	Marks
1. What is Indian Financial System?	CO1	L1	1M
2. Define Speculation?	CO1	L1	1M
3. Define Portfolio?	CO2	L1	1M
4. What is Financial Risk?	CO2	L1	1M
5. What is Yield to maturity?	CO3	L1	1M
6. Define Holding Period Return?	CO3	L1	1M
7. What is Equity Valuation?	CO4	L1	1M
8. Define to Price to Book Value Ratio?	CO4	L1	1M
9. Define Future Contract?	CO5	L1	1M
10. What is Mutual Fund?	CO5	L1	1M

Section B (Essay Questions)**Answer all questions, each question carries equal marks.****(5 X 10M = 50M)**

11.A) Explain Indian Financial System Structure?	CO1	L3	10M																					
OR																								
B) Explain the Investment Process?	CO1	L3	10M																					
12. A) Explain the benefits of Portfolio Management?	CO2	L3	10M																					
OR																								
B) Rahul Ltd. Has portfolio of five stocks with the following expected market values and returns. Calculate Overall Portfolio Return?	CO2	L3	10M																					
<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Stocks</th> <th>Ace</th> <th>Bell</th> <th>Crown</th> <th>Dell</th> <th>Egan</th> <th>Infosys</th> </tr> </thead> <tbody> <tr> <td>Market value(RS)</td> <td>40,000</td> <td>50,000</td> <td>20,000</td> <td>1,00,000</td> <td>30,000</td> <td>2,40,000</td> </tr> <tr> <td>Return(%)</td> <td>8</td> <td>20</td> <td>15</td> <td>9</td> <td>12</td> <td>8</td> </tr> </tbody> </table>				Stocks	Ace	Bell	Crown	Dell	Egan	Infosys	Market value(RS)	40,000	50,000	20,000	1,00,000	30,000	2,40,000	Return(%)	8	20	15	9	12	8
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13. A) Explain the classifications of Bonds?	CO3	L2	10M																					
OR																								
B) What are the different types of Fixed Income Securities?	CO3	L2	10M																					
14. A) Explain Free Cash Flow Valuation Approaches?	CO4	L2	10M																					
OR																								
B) Write detail about Fundamental Analysis?	CO4	L3	10M																					
15. A) Explain the types of Derivatives?	CO5	L3	10M																					
OR																								
B) Explain detail about overview of derivatives market in India?	CO5	L2	10M																					