

R09

Code No: E5306

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY HYDERABAD

MBA – III Semester Examinations, February -2012

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: 3hours

Max. Marks: 60

**Answer any five questions
All questions carry equal marks**

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- 1 Explain the following:
 - a) What do you understand by Stock Markets, what is the role of BSE & NSE in price discovery?
 - b) How far SEBI able to provide investor protection in view of volatilities Sensex of BSE & NSE?

2. Explain the following:
 - a) What is Sharpe's Single Index Model?
 - b) Explain the features of EMH-1, EMH-2 & EMH-3, are Indian markets are really efficient.

3. What do you mean by active & passive bond strategies and bond Immunisation, what is the impact of interest rate risk & reinvestment rate risk?

4. Explain the following:
 - a) Technical Analysis use of charts
 - b) Fundamental Analysis use of CAGR & Earning Multiples

5. Explain the following:
 - a) Structure, Organisation & Players in MFIs and their role in investor protection?
 - b) Differentiate Put & Call Options and how many standard number of options available?

6. Determine Portfolio Risk if $W_a = 30$, $W_b = 70$, $SD_a = 25$, $SD_b = 30$, If $R_{ab} = +0.80$, 0.00 , -0.90 ? Also determine total Return of A & B, if Return on Security A is 28% & B is 32%.

7. Write Short Notes on the following:
 - a) Meaning & Concept of DMAT A/c, Electronic Limit Order Book, CSDL & NSDL.
 - b) Exchange Traded Funds

8. Write Short Notes on the following:
 - a) Duration of a Bond
 - b) The procedure to determine the price of unlisted securities of public limited companies.
