



R22 Regulation

Subject code: D143FE1

TKR COLLEGE OF ENGINEERING AND TECHNOLOGY

(Autonomous, Accredited by NAAC with 'A+' Grade)

MBA III Semester Regular Examinations, February 2024

Security Analysis and Portfolio Management

Maximum Marks: 60

Date: 22.02.2024 Duration: 3 hours

- Note: 1. This question paper contains two parts A and B.
 2. Part A is compulsory which carries 10 marks. Answer all questions in Part A.
 3. Part B consists of 5 Units. Answer any one full question from each unit.
 4. Each question carries 10 marks and may have a, b, c, d as sub questions.

Part-A		CO	Bloom Tx
All the following questions carry equal marks (10x1M=10 Marks)			
1.a)	What is the Speculation & Gambling?	CO1	BTL2
b)	Define Margin Trading.	CO1	BTL1
c)	What is the Arbitrage Pricing?	CO2	BTL2
d)	Define Risk & Return.	CO2	BTL1
e)	List the Types of Bonds?	CO3	BTL2
f)	What is the Bond Immunization?	CO3	BTL2
g)	Define Equity Valuation.	CO4	BTL1
h)	What is the Price Earnings Ratio?	CO4	BTL2
i)	Write about Derivative	CO5	BTL2
j)	Write about Mutual Funds	CO5	BTL2
Part-B			Bloom Tx level
Answer All the following questions. (5X10M=50Marks)			
2	List out the differences between Investment and Speculation. [10M]	CO1	BTL3
OR			
3	What do you mean by investment? Explain investment process. [10M]	CO1	BTL2
4	What is Harry Markowitz's portfolio theory? Explain in detail highlighting its assumptions and limitations [10M]	CO2	BTL2
OR			
5	What are the assumptions of CAPM? Distinguish between CML and SML. [10M]	CO2	BTL3
6	An investor wants you to evaluate the following bond [10M] Face value 100 Coupon value 12% Maturity 3 years i) the investor wants a yield of 15%. What is the maximum price that he should pay for it ii) if the bond is selling for 95 Rs, what would be his yield.	CO3	BTL4
OR			
7	Discuss types of bonds and its importance. [10M]	CO3	BTL2
8	What are approaches to equity valuation model? Explain. [10M]	CO4	BTL2

	OR		
9	Stock A has an expected dividend (D1) of \$3.50. The growth rate in Dividends (g) is 4% and the required return is 13%. What is the price of this stock? [10M]	CO4	BTL4
10	Explain about Indian Derivative Market. [10M]	CO5	BTL2
	OR		
11	Discuss the problems and prospects of Mutual Fund Investments in India. [10M]	CO5	BTL2