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			Pa	rt- I				
Q1			estions (Answer A			(2 x 1)	0)	
			estment and gambli in security analysis					
			ble financial assets?					
	•	ain business risk ar		210	210	210		
			o you mean by risk return relationship? re the elements of return? Write the formula to compute return.					
	-	it are the elements ( It does fundamental		formula to co	mpute return.			
			cplain with example.					
	,					of months 10		
		it is breadth of mark		to get from fi	nding the breadth	ormarker?		
	•	it is breadth of mark it is random walk the		to get from fi	nding the breadth	oi market?		
	<b>j)</b> Wha		eory?		naing the breadth			
Q2	j) Wha	t is random walk the 210 used-Short Answe	eory?  210 Par r Type Questions-	t- II 210 (Answer Ar	210 ny Eight out of T	210	8)	
Q2	j) Wha  210  Foci a) Expl	at is random walk the 210 used-Short Answe ain the characteristi	eory?  210  Par  r Type Questions- ics of different types	t- II 210 (Answer Ar of speculate	210 ny Eight out of Toors.	210 welve) (6 x	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha	used-Short Answe ain the characteristi	eory?  210 Par r Type Questions-	t- II 210 (Answer Ar of speculate	210 ny Eight out of Toors.	210 welve) (6 x	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In	used-Short Answe ain the characteristit are the different ty dia? Discuss	eory?  210  Par  r Type Questions- ics of different types	t- II 210 (Answer Ar of speculate alternatives a	210 n <b>y Eight out of T</b> ors. ovailable for a gen	welve) 210 (6 x	8)	
Q2	j) Wha  Foci a) Expl b) Wha in Inc c) Expl relev	used-Short Answe ain the characteristit are the different tydia? Discuss ain with suitable wance.	eory?  210 Par r Type Questions- ics of different types ypes of investment a	t- II 210 (Answer Ar of speculate alternatives a	210  ny Eight out of Toors.  nvailable for a gen  and CML and b	welve) 210 (6 x	8)	
Q2	j) What Focus Focus A) Expl b) What in Inc. C) Expl relevant d) Disc	used-Short Answe ain the characteristict are the different tydia? Discuss ain with suitable grance.	Par r Type Questions- ics of different types ypes of investment a graphs the concep d constrains in portf	t- II 210 (Answer Ar of speculate alternatives at sof SML olio revision.	210 <b>ny Eight out of T</b> oors.  Ivailable for a gen  and CML and b	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answer ain the characteristic are the different tydia? Discussion with suitable evance.  uss the need for an ulate the performan	Par r Type Questions- ics of different types ypes of investment a graphs the concep d constrains in portince measure of the	t-II 210 (Answer An of speculate alternatives at sof SML olio revision. portfolio A a	210 <b>ny Eight out of T</b> oors.  Ivailable for a gen  and CML and b	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answer ain the characteristic are the different tydia? Discussion with suitable evance.  uss the need for an oulate the performance of	Par Type Questions- ics of different types ypes of investment a graphs the concep d constrains in portf nce measure of the r ratio from the follor	t- II 210 (Answer Ar of speculated alternatives at sof SML olio revision. portfolio A awing data;	ny Eight out of Twors. Ivailable for a gen and CML and b	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answe ain the characteristic tare the different tydia? Discuss ain with suitable evance. uss the need for an ulate the performar Jensen and Treyno	Par Type Questions- ics of different types ypes of investment a graphs the concept d constrains in portfoce measure of the r ratio from the followards.  Portfolio	t- II 210 (Answer Ar of speculate alternatives at sof SML olio revision. portfolio A awing data;	ny Eight out of Twors. Invailable for a gentle and CML and burned	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answer ain the characteristict are the different tydia? Discuss ain with suitable evance.  uss the need for an aulate the performar Jensen and Treyno	Par Type Questionsics of different types ypes of investment a graphs the concept different types different in portface measure of the right ratio from the following portfolio deturn 35%	t- II 210 (Answer Ar of speculate alternatives at sof SML olio revision. portfolio A awing data;	ny Eight out of Tours.  available for a gent and CML and but and B in terms of Portfolio B  28%	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answe ain the characteristic tare the different tydia? Discuss ain with suitable evance. uss the need for an ulate the performar Jensen and Treyno	r Type Questionsics of different types ypes of investment a graphs the concept d constrains in portface measure of the r ratio from the following portfolio teturn 35% 1.2	t- II 210 (Answer Ar of speculated alternatives at sof SML olio revision. portfolio A awing data;	py Eight out of Twors.  available for a gent and CML and but and B in terms of Portfolio B  28%  1.0	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answer ain the characteristict are the different tydia? Discussion with suitable evance.  uss the need for an ulate the performan Jensen and Treynor Particular Average Forman Beta Standard Deviation	r Type Questions- ics of different types ypes of investment a graphs the concept d constrains in portf nce measure of the r ratio from the follow lars Portfolio eturn 35% 1.2 42%	t- II 210 (Answer Ar of speculated alternatives at sof SML olio revision. portfolio A awing data;	ny Eight out of Twors.  available for a gent and CML and but and B in terms of Portfolio B  28%  1.0  30%	welve) (6 x a uine investor aring out the	8)	
Q2	j) Wha  210  Foci a) Expl b) Wha in In c) Expl relev d) Disc e) 21 Calc	used-Short Answer ain the characteristict are the different tydia? Discussion with suitable grance.  uss the need for an aulate the performar Jensen and Treyno  Particu Average Reta Standard Deviation Non Syste	r Type Questions- ics of different types ypes of investment a graphs the concept d constrains in portf nce measure of the r ratio from the follow lars Portfolio eturn 35% 1.2 42%	t-II 210 (Answer Ar of speculate alternatives at sof SML colio revision. portfolio A awing data;	py Eight out of Twors.  available for a gent and CML and but and B in terms of Portfolio B  28%  1.0	welve) (6 x a uine investor aring out the	8)	
Q2	j) What  210  Foci a) Expl b) What in Inc. c) Expl relev d) Disc. e) 21 (Calc. and	used-Short Answer ain the characteristict are the different tydia? Discuss ain with suitable grance.  uss the need for an aulate the performar Jensen and Treyno  Particulation Average Research Beta Standard Deviation Non Syste Risk	r Type Questionsics of different types ypes of investment and constrains in portfoce measure of the ratio from the following process of the ratio from the following p	t- II 210 (Answer Ar of speculate alternatives a sts of SML colio revision. portfolio A awing data;	ny Eight out of Tours.  available for a gent and CML and but and B in terms of the control of th	welve) (6 x uine investor ring out the Sharpe ratio	8)	
Q2	j) What  210  Foci a) Expl b) What in Inc. c) Expl relev d) Disc. e) 21 (Calc. and	used-Short Answer ain the characteristict are the different tydia? Discuss ain with suitable grance.  uss the need for an aulate the performar Jensen and Treyno  Particulation Average Research Beta Standard Deviation Non Syste Risk	Par r Type Questions- ics of different types ypes of investment a graphs the concept d constrains in portf nce measure of the r ratio from the follow lars Portfolio eturn 35% 1.2 42%	t- II 210 (Answer Ar of speculate alternatives a sts of SML colio revision. portfolio A awing data;	ny Eight out of Tours.  available for a gent and CML and but and B in terms of the control of th	welve) (6 x uine investor ring out the Sharpe ratio	8)	
Q2	j) What Foci a) Expl b) What in Inc. C) Expl relevant and 210	used-Short Answer ain the characteristic trace the different tydia? Discussion with suitable evance.  uss the need for an aulate the performar Jensen and Treyno  Particular Average Research Beta Standard Deviation Non Syster Risk The risk from many parameters	Par Type Questionsics of different types ypes of investment a graphs the concept dependent of the result of the re	t- II 210 (Answer Ar of speculated alternatives at sof SML olio revision. portfolio A awing data;  DA  eriod was 6% nalyze the ri	py Eight out of Twors.  available for a gent and CML and both and B in terms of the second se	welve) (6 x uine investor ring out the Sharpe ratio	8)	
Q2	j) What 210 Foct a) Expl b) What in Inc. c) Expl releved Disc. e) 210  f) How portf	used-Short Answer ain the characteristic trace the different tydia? Discussion with suitable grance.  uss the need for an aulate the performar Jensen and Treyno  Particulate the performar Jensen and Treyno  The risk from the performant p	Par Type Questionsics of different types ypes of investment a graphs the concept different types of investment and constrains in portforce measure of the right ratio from the following properties.    Portfolio   1.2   42%   1.18   1.	t- II 210 (Answer Ar of speculated alternatives at sof SML olio revision. portfolio A awing data;  DA 210 eriod was 6% nalyze the riarpe single in	py Eight out of Two rs. available for a gent and CML and but and B in terms of Portfolio B  28% 1.0 30% 0 210 5.  sk return profile ondex model.	welve) (6 x uine investor ring out the Sharpe ratio	8)	
Q2	j) What  210  Foci a) Expl b) What in In. c) Expl relev d) Disc e) 21 (Calc and  210  f) How portf g) Expl	used-Short Answer ain the characteristic trace the different tydia? Discussion with suitable grance.  uss the need for an aulate the performan Jensen and Treyno Particulation  Average Research Beta  Standard Deviation  Non Syster Risk  The risk from through an approximation and performan perform	Par Type Questionsics of different types ypes of investment a graphs the concept dependent of the result of the re	t- II 210 (Answer Ar of speculated alternatives a strength of SML colio revision. portfolio A awing data;  DA 210 eriod was 6% nalyze the riarpe single incompute the	py Eight out of Two rs. available for a gent and CML and but and B in terms of Portfolio B  28% 1.0 30% 0 210 5.  sk return profile ondex model.	welve) (6 x uine investor ring out the Sharpe ratio	8)	

10		21	0	210	210	210	210	210	210		
		h) i)	and imagina	nature of efficient ry figures to expla efficient market hy	in this.	_	_	graph			
	<ul><li>i) Discuss the efficient market hypothesis and implications of random walk theory .</li><li>j) Mr.Shyam has the following scrips in his portfolio :</li></ul>										
10		21	0	Industries	Beta	Proport Investr		210	210		
			-	Acc Ltd	0.8	20					
			-	SBI Dyoing	1.25	30 15					
			-	Bombay Dyeing BSES	0.9	20					
			<u>-</u>	GE	1.5	15					
10		21 <b>k)</b> <b>l)</b>	portfolio? Explain Dow	e return is 5%.ar theory. ? Explain its calcu		etation.	at <sup>a</sup> is the return o	of this	210		
10	Q3	21	Is it necessa	er Type Question ary to revise the p to this? Discuss	ns (Answer Any cortfolio frequent	Two out of Four ly?What problem	swould you enco		210		
	Q4			fundamental princ Iffecting industry a		tions in fundame	ental analysis. Di	iscuss (16)			
10	Q5	21		ou construct an portfolio selection ns too.					210		
	Q6	a) b)	Write short Margin Trad Non-financia		npany analysis			(8) (8)			
10		21	0	210	210	210	210	210	210		
10		21	0	210	210	210	210	210	210		
10		21	0	210	210	210	210	210	210		