

2017

Management Studies

PAPER : 3.3(A)

Securities Analysis and Portfolio Management

FULL MARKS:70

Time :3 hours

{ The figures in the margin indicate full marks for the question. }

A. Write short notes on any five from the following : 5X2=10

- (i) Ask price
- (ii) Short selling
- (iii) Portfolio
- (iv) Investment
- (v) Speculation
- (vi) Risk premium
- (vii) Yield to maturity
- (viii) Bull market

B. Answer any five from the following: 5X4=20

- (i) How is return and risks calculated for a single asset?
- (ii) Discuss the function of financial markets.
- (iii) How are shares valued based on earnings estimate?
- (iv) Discuss the types of investors based on risk preferences.
- (v) State the significance of beta.
- (vi) Discuss technical analysis .
- (vii) Discuss support and resistance?

C. Answer any five from the following: 5 X8=40

- (i) Discuss the participants of securities market.
- (ii) How is sensex calculated?
- (iii) Discuss capital assets pricing model.
- (iv) State the steps involved in beta estimation?
- (v) What are the approaches to fundamental analysis?
- (vi) Write a short note on the two patterns observed in technical analysis : 4+4=8
 - (a) Head and shoulder pattern
 - (b) Double top and bottom pattern
- (vii) Discuss systematic risk and unsystematic risk.