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Total No. of Questions : 13]

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(M.B.A. Plain/M.B.A.Fin./Fin. Mgt.) (F.T.)

IIIrd Semester (Reg./Ex./ATKT)

Examination, 2023-24

Paper - FFM-1/FFF-1

Security Analysis and Investment Management

Time : 3 Hours]

[Maximum Marks : 80

SECTION - 'A'

Short Answer Type Questions 8×4=32

Note :- Attempt any Four out of Eight questions. Each questions carries 8 mark:

1. Explain the Concept, Process and Benefits of Dematerialization.
2. What is IPO Listing ? Why do companies get their shares listed on the stock exchange ?
3. The stock of United Industries has a beta of 1.26 and an expected return of 11.8. The risk-free rate of return is 5 percent. What is the expected return on the market ?
4. What are the four main security form of investments ? Elaborate.
5. Explain the Role of Following Stock Market Intermediaries :
 - (a) Underwriters
 - (b) Portfolio Manager
6. Explain the Role of AMFI as regulator for Indian Mutual Fund Markets.
7. Define the term :
 - (a) Earnings Per Share
 - (b) Yield to Maturity
8. Explain Four Common Indicators of Technical Analysis.

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SECTION - 'B

Long Answer Type Questions 16×3=48

Note :- Attempt any Three out of Five questions. Each question carries 16 mark.

9. Explain and elaborate on Three Forms of Efficient Market Hypothesis i.e. Weak Form, SEMI Strong Form and Strong Form of EMH.
10. What are Market Indices ? Why do we need them and what purpose do they Serve ? Explain the Term NIFTY.
11. Explain the Two Types of Book Building
- (a) 75% Book Building
- (b) 100% Book Building Process. Explain Advantages of Book Building
12. Explain the following Money Market Instruments :
- (a) Commercial Papers
- (b) Call Money

13. On the basis of Expected Rate, Standard Deviation, Variance and Coefficient of variation decided which of the following company is best for investment. And which is riskier.

Possible Scenarios	Probability	Rate of Return	
		Company Y	Company Z
Bull Market	0.2	22%	5%
Normal Market	0.6	14%	15%
Recession	0.2	-4%	25%
