Reg No.:_______________ Name:__________________________

APJ ABDUL KALAM TECHNOLOGICAL UNIVERSITY

Fifth Trimester MBA Degree Regular and Supplementary Examination April 2021

Course Code: FIN-T5-8

Course Name: SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Max. Marks: 60 Duration: 3 Hours

PART A

Answer all questions. Each question carries 2 marks

1 What do you mean by present value?

2 What is intrinsic value?

3 What is weak form of efficiency?

4 What is feasible set of portfolio?

5 Explain portfolio evaluation.

(5x2 marks = 10 marks)

PART B

Answer any 3 questions. Each question carries 10 marks

6 What are the various tools and techniques used in technical analysis? (10)

7 Efficient market theory repudiate both the fundamental and technical analysis, Discuss. (10)

8 Distinguish between constant growth model and multiple growth models. (10)

9 What are the various types of risk? How the diversification does reduce the risk of portfolio? (10)

10 What is EMA and Calculate Five-day EMA from the following (10)

Days	Closing price
1	33
2	35
3	37
4	36
5	39
6	40
7	41

(3x10 marks = 30 marks)

PART C

Compulsory question, the question carries 20 marks

11 a) What is Portfolio revision? Explain in detail the revision strategies. (8)

b) Calculate Sharpe ratio and Treynor ratio from the following if the return free of risk is 7 percent and evaluate the performance of Fund 'A' and 'B' based on the market index

Fund	Rate of return	Standard deviation	Systematic risk (Beta)
A	12	18	0.7
B	19	25	1.3
Market index	15	20	1.0

(12)

(1x20= 20 Marks)

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