

VCD 8-3-14 SYBFM SEM 4 SECURITY ANALYSIS MKS 60 2 HRS-60

NOTE: ALL QUESTIONS ARE COMPULSORY.

FIGURES TO RIGHT INDICATE FULL MARKS.

Q.1.A] Explain various types of risks in security analysis. (08)

B] Discuss the qualities of Portfolio managers. (07)

OR

Q.1.C] What is investment? What is importance of investment? (08)

Q.1.D] Bulls and Bears run the market. Explain. (07)

Q.2.A] Explain Speculation and Gambling. (08)

B] Explain the advantages of investment in LIC. (07)

OR

Q.2.C] Explain various types of Charts. (08)

D] What is Company Analysis? What are the components? (07)

Q.3.A] Explain technical analysis. (08)

B] Explain beta of market security. (07)

OR

Q.3.C] What are Stock indices? Explain some. (08)

D] Explain Economic analysis of Market. (07)

Q.4.A] Findout: a) Expected rate of return for ABC and XYZ Ltd. (15)

b) Std.Deviation for ABC and XYZ Ltd.

Situation	Probability	Return% (abc)	Return%(xyz)
Boom	0.2	20	30
Normal	0.5	25	32
Recession	0.3	30	28

OR

(P.T.O.)

Q.4.B] The details of three portfolios are given below:

(15)

Calculate the returns using Sharpe, Treynor and Jensen's measure.

Portfolio	Return %	Std. Deviation	Beta
1	15	0.30	1.25
2	20	0.32	1.00
3	22	0.20	0.75
Market	12	0.25	1.20

The risk free return is 8%.

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