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3M1101

3M1101

M.B.A. III-Semester (Main/Back) Examination, January-2025

FINANCE

M-310 Security Analysis and Portfolio Management

Time : 3 Hours **Maximum Marks : 70**

1) *The question paper is divided in* ***Three*** *parts*

2) ***Part-A*** *contains* ***TEN*** *questions which are compulsory.* ***Part-B*** *contains* ***Eight*** *questions out of which five are to be attempted.* ***Part-C*** *contains* ***One*** *question which is compulsory.*

PART - A

(Word Limit 25 Only)

All questions are compulsory. **(10×2=20)**

1. Give three names of financial market securities.
2. What is a corner portfolio?
3. List out the assumptions of CAPM?
4. What is risk indifference behavior?
5. What is minimum portfolio risk?
6. What is yield curve?
7. What is duration of Bonds?
8. What are negotiable securities? Give three examples.
9. What is immunization of bonds?
10. What is Sensex?

Vishal Agarwal

PART - B

Attempt any Five questions. **(5×6=30)**

1. What do you mean by investment? Describe the concept and relation between saving and investment at macro level.
2. Primary and secondary markets are complimentary to each other but their organizational setups are different. Explain.

3. Discuss the concept of risk and return. What are the commonly used measure of risk and return?

4. Explain the Sharpe index model. How does it differ from Markowitz model?

5. Give overview of bond portfolio management strategies. Also discuss significance and understanding of bond rating in investment decision making.

6. Write short notes on :

   i) Dividend discount model

   ii) Discounted cash flow valuation models

   iii) Models of equity valuation

7. Explain in detail the fundamental analysis and how it is useful in selection of securities?

8. What do you understand by technical charts? Discuss the application of technical analysis in India.

PART - C
(Compulsory)

(20)

1. A Ltd. and B Ltd. have the following expected risk and return inputs for the following years

Year	Return %	Variance σ^2%
A Ltd. I year	15	16
B Ltd. II year	18	25

4.03 .59909

Portfolio risk (standard deviation) for a portfolio of 50% in each assets is 4.03. Determine the correlation coefficient that will be necessary to reduce the level of portfolio risk by 75%.

= -.96875

What is the expected return of the equally weighted portfolio [50% of A Ltd, and 50% of B Ltd.]?

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3M1104

3M1104

M.B.A. III-Semester (Main/Back) Examination, January - 2025
FINANCE
M-311 International Financial Management

Time : 3 Hours

Maximum Marks : 70

Instructions to Candidates:

1) *The question paper is divided in* ***Three*** *parts*
2) ***Part-A*** *contains* ***TEN*** *questions which are compulsory.* ***Part-B*** *contains Eight questions out of which five are to be attempted.* ***Part-C*** *contains One question which is compulsory.*

PART - A
(Word Limit 25 Only)

(10×2=20)

All questions are compulsory.

1. What is cross currency quote?
2. Write the components of BOP.
3. Define hedging.
4. What are convertible bonds?
5. Differentiate between Spot market and Forward market
6. List the Main methods to manage foreign exchange risk.
7. What is Foreign Direct Investment?
8. What are depository receipts?
9. What is Portfolio investment?
10. Write two advantages and two disadvantages of Global financial markets.

PART - B

(5×6=30)

Attempt any Five questions.

1. What do you mean by "Foreign Exchange Market". Discuss the role played by the main participants in this market.
2. Describe the characteristics of GDR and ADR. Also differentiate between them.
3. Discuss the purchasing power parity Theory, giving its applications and explain the reasons for deviation from it. 1833364
4. Discuss the reasons for the differences in Cost of capital across various countries.

5. What correction would you like to suggest to set the right disequilibrium in BOP?

6. Explain the evolution of International Monetary system.

7. What are the different types of Exchange Rate Exposures? Explain in detail.

8. "The International economy is fast turning into a borderless global economy." Critically analyze in relation to International Financial system.

PART - C
Compulsory

(20)

1. a) In the absence of Common Currency throughout the World, a series of Problems arise in International Cash Management." What are those problems? How can these problems be overcome?

   b) An export company wants to raise capital from international markets. What are the basic considerations the firm should take into account while this international financing decisions? Explain

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3M1109

3M1109

M.B.A. III-Sem. (Main/Back) Examination, January- 2025
HRM
M-312 Marketing of Financial Services

Time : 3 Hours

Maximum Marks : 70

Instructions to Candidates:

1) *The question paper is divided in three parts.*
2) *Part A contains* ***Ten questions*** *which are compulsory. Part B contains* ***Eight questions*** *out of which five are to be attempted. Part C contains* ***One question*** *which is compulsory.*

PART - A
(Word Limit 25 only)

(10×2=20)

All questions are compulsory.

1. Distinguish between Securitisation and Factoring.
2. What are the objectives of credit rating?
3. Define factoring. Is it similar to international factoring?
4. What are the special features of an open-ended fund?
5. What is Vendor Leasing?
6. State the qualities required of a merchant banker.
7. What do you mean by financial service?
8. What do you mean by international banking?
9. How to create financial brand?
10. Discuss the life cycle stages of financial products.

PART - B

(5×6=30)

Attempt any Five questions.

1. List down any four fund based activities of a financial service company.
2. "The scope for merchant banking is great in India". Discuss.
3. Explain the structure of leasing industry in India. What are the problems of leasing in India?
4. What rights and facilities are available to an investor of a mutual fund? What factors should be considered before selecting a mutual fund?
5. Explain the different types of factoring and their significance.
6. Explain in detail the various structures available for securitisation. Which structure is suitable for Indian conditions at present?

7. Explain the benefits of Credit Rating. Also explain the methodology followed by crisil [CRISIL] in rating credit instruments.

8. Write notes on:
   a) Trends in development banking.
   b) Advantages of commercial bank.

PART - C

Compulsory. **(20)**

1. a) What do you mean by branding in financial services sector? Discuss in detail the impact of branding on customer perception towards financial service providers.
   b) What are the ethical issues in marketing financial services? List the various factors considered for ethical marketing of financial services.
