DOON UNIVERSITY, DEHRADUN
Mid Semester Examination, Second Semester 2014
School of Management
MBA 2 year (3rd Semester)
Course: MMS – 523: Security Analysis & Portfolio Management

Time Allowed: $1\frac{1}{2}$ Hours *Maximum Marks: 30*

Note: Attempt All the Sections A,B&C. Read instruction carefully.

SECTION: A) *(Marks:10×1=10)*

Return from two different Assets is given in the following tables:

Asset 1		
Market Condition	Return	Probability
Good	16	1/4
Average	12	1/2
Poor	8	1/4

Asset 2		
Market Condition	Return	Probability
Good	20	1/4
Average	14	1/2
Poor	8	1/4

Calculate expected return and standard deviation from both the securities.

SECTION: B) Define the following. *(Marks: 1× 5=5)*

a. Primary Market.
b. Speculation.
c. Short Selling.
d. Economic Analysis.
e. Return.

SECTION: C) Attempt any two questions. All questions carry the equal marks.
(Marks: 7.5 x 2=15)

A) Explain Systematic and Unsystematic Risk.
B) Explain CAPM model with its assumptions.
C) Explain Industry analysis.