



BIJU PATNAIK INSTITUTE OF INFORMATION TECHNOLOGY  
& MANAGEMENT STUDIES, BHUBANESWAR

Semester : 3RD MBA

Batch : 2023-25

Subject : Security Analysis & Portfolio Management

Subject Code : 18MBA301B

Date : 27.08.2024

Class Test : I

Duration : 1 Hr.

Full Marks : 30

PART-A

1. Answer any four out of following questions. (4 x 2 = 8)
1. Differentiate between real and financial asset
  2. Explain non – marketable securities (CO1)
  3. In order to analyze risk–return profile of a 52 stock portfolio, how many estimates do you require under Markowitz model. (CO2)
  4. Distinguish systematic and unsystematic risk? . (CO1)
  5. Define efficient frontier (CO2)

PART-B

2. Answer any two questions out of following (2 x 6= 12)
1. Difference between investment and gambling. (CO1)
  2. Describe the Sharpe Single Index model. How do you interpret  $\alpha$  and  $\beta$  parameters in the model? (CO2)
  3. Consider a portfolio of four securities. All the securities have a beta of 0.5 and standard deviation of 25%. The portfolio distributes weight equally. If the standard deviation of the market of BSE index is 15 %. Calculate the total risk. (CO2)

PART-C

3. Answer any one out of following questions. (1 x 10= 10)
1. What is efficient frontier? Explain the Markowitz model concept through a graphical presentation showing situations with risk-less lending and borrowing taking investment of a portion of wealth in risky asset. (CO2)
  2. Following data are given here under: Which single stock an investor would prefer to own if the market index is 5% and variance of return is 20%? (CO2)

Stocks	$\alpha$	$\beta$	Residual Variance $\sigma^2_{ei}$
A	-2.1	1.6	14
B	1.8	0.4	8
C	1.2	1.3	18

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BIJU PATNAIK INSTITUTE OF INFORMATION TECHNOLOGY  
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Semester : 3RD MBA  
Batch : 2023-25  
Subject : Financial Derivatives  
Subject Code : 18MBA302B

Date : 27.08.2024  
Class Test : I  
Duration : 1 Hr.  
Full Marks : 30

PART-A

1. Answer any four out of following questions. (4 x 2 = 8)
- a) What do you mean by underlying asset and name them? CO1
  - b) Who are the players in the derivatives market? CO1
  - c) Write the meaning and definition of the term "Financial Derivative". CO1
  - d) What do you mean by Margin money and why it is imposed by the exchange? CO2
  - e) Distinguish between American option and European option? CO3

PART-B

2. Answer any two questions out of following (2 x 6 = 12)
- a) Explain the difference between exchange traded derivatives and over the counter derivatives. CO1
  - b) Explain the factors contributing to the growth of derivatives. CO1
  - c) Explain the difference between forwards and futures contract. CO2

PART-C

3. Answer any one out of following questions. (1 x 10 = 10)
- 1) Explain in detail the basic financial derivatives. CO1
  - 2) Briefly discuss different types of margin. Show the operation of margin for a long position in two gold futures contracts. The initial margin is Rs2000 per contract, Rs4000 in total, and the maintenance margin is Rs1500 per contract, or Rs3000 in total. The contract is entered into on June 5 at Rs400 and closed out on June 26 at Rs392.30. The contract size is 100 ounce and future price is Rs400 per ounce. Use the following information in the table for the margin account:  
CO2

June 5	June 6	June 9	June 10	June 11	June 12	June 13	June 16	June 17	June 18	June 19	June 20	June 23	June 24	June 25	June 26
397	396.1	398.2	397.1	396.7	395.4	393.3	393.6	391.8	392.7	387	387	388.1	388.7	391	392.3



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Semester : 3RD MBA  
Batch : 2023-25  
Subject : Advanced Management Accounting  
Subject Code : 18MBA303B

Date : 24.08.2024  
Class Test : I  
Duration : 1 Hr.  
Full Marks : 30

PART-A

1. Answer any four out of following questions. (4 x 2 = 8)
- a) What is Cost Accounting? CO1
  - b) Define Cost Centre with an example. CO1
  - c) Define Process Costing. CO2
  - d) Name some industries where Service Costing is followed to calculate the total cost. CO2
  - e) What do you mean by Marginal Cost? Give an example. CO3

PART-B

2. Answer any two questions out of following (2 x 6 = 12)
- a) Differentiate between fixed cost and variable cost. CO1
  - b) Briefly explain the main features of Process Costing. CO2
  - c) The following data belongs to the Fortune Manufacturing Company. You are required to calculate contribution, P/V Ratio, Break Even Point in units and value. Total Fixed Cost = Rs. 12,000. Selling Price = Rs. 12 per unit. Variables Cost = Rs. 9 per unit. CO3

PART-C

3. Answer any one out of following questions. (1 x 10 = 10)
1. From the following information, prepare a statement of cost and profit. CO1
- Direct Material: Rs. 15,000. Direct Wages: Rs. 10,000. Machine Hours: 2000 Hours.  
Machine Hour Rate: Rs. 5. Administration Overhead: 20% of Works Cost.  
Selling Overhead: Rs. 2 per unit. Units Produced: 16000 units. Units Sold: 15000 units  
Selling Price per unit: Rs. 4.
- Describe in detail the various methods of cost ascertainment under Specific Order Costing and Continuous Operation Costing, highlighting the industries where each method is typically applied. CO2

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BIJU PATNAIK INSTITUTE OF INFORMATION TECHNOLOGY  
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Semester : 3RD MBA  
Batch : 2023-25  
Subject : Project Appraisal & Financing  
Subject Code : 18MBA301B

Date : 28.08.2024  
Class Test : I  
Duration : 1 Hr.  
Full Marks : 30

PART-A

1. Answer any four out of following questions. (4 x 2 = 8)
- (a) Define project? CO1
  - (b) Write down various stages in project life cycle? CO1
  - (c) What is public sector project? CO1
  - (d) What is forward integration project? CO1
  - (e) What are the components of capital cost of a project? CO2

PART-B

2. Answer any two questions out of following (2 x 6 = 12)
- (I) Discuss various sources of identifying the ideas for a project. CO1
  - (II) Explain the attributes of a good project manager. CO1
  - (III) Explain "Order of Magnitude Estimate" with an example. CO2

PART-C

3. Answer any one out of following questions. (1 x 10 = 10)
- (I) Discuss characteristics of a project. CO1
  - (II) Give classification of project with examples. CO1

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