

Code: 13 MBA2019

**ADITYA INSTITUTE OF TECHNOLOGY AND MANAGEMENT, TEKKALI  
(AUTONOMOUS)**

**II MBA III Semester Regular / Supplementary Examinations, November-2016  
SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT**

Time: 3 Hours

Max Marks: 60

Answer any Five Questions  
All questions carry EQUAL marks  
Question No: 8 is compulsory

1. How the securities are traded in the stock market and also explain the clearing and settlement procedures in the stock market?
2. Why does portfolio manager do the fundamental analysis? Illustrate your answer
3. What are the tools of technical analysis? Explain in detail.
4. How the Arbitrage pricing theory is helpful for optimum portfolio selection?
5. Explain the relevance of the equity valuation models with suitable examples.
6. How do financial derivatives help to hedge the risk in financial transactions?
7. What is Bond analysis? Explain the Bond pricing theorems.
8. Consider a portfolio of four securities with the following characteristics.

Security	Weigh	$\alpha_i$	$\beta_i$	Residual variance- $\sigma_{ei}^2$
1	0.2	2.0	1.2	320
2	0.3	1.7	0.8	450
3	0.1	-0.8	1.6	270
4	0.4	1.2	1.3	180

Calculate the return and risk of the portfolio under single index model, if the return on market index is 16.4% and the standard deviation of return on market index is 14%.

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Code: 13 MBA2021

ADITYA INSTITUTE OF TECHNOLOGY AND MANAGEMENT, TEKKALI  
(AUTONOMOUS)

II MBA III Semester Regular / Supplementary Examinations, November-2016  
GLOBAL HRM

Time: 3 Hours

Max Marks: 60

Answer any Five Questions  
All questions carry EQUAL marks  
Question No: 8 is compulsory

1. Explain HR issues in the light of globalization.
2. Define global HRM and Elucidate global manpower planning of P V Morgan.
3. Define culture and explain the Hofstede's culture theory.
4. Explain in detail the methods of compensating global HR.
5. What are the factors to be considered in positioning expatriate?
6. Define diversity management and explain problems and strategies in diversity management.
7. Explain the following:
  - a. HR Audit.
  - b. Repatriate
  - c. Home net system
  - d. HRD climate
8. Brunt Hotels PLC is a national chain of hotels in the UK. There are currently 60 hotels throughout the UK, including 20 in London. The organization's revenue was over £220 million (\$440million) last year. They currently have over 7000 employees. They have recently acquired a small chain of hotels located in France from the Bradley Group. Half of the new hotels in France will be retained and will be re-branded as part of Brunt Hotels PLC. The other half of the hotels will be sold. The organization has decided that they want to implement an ethnocentric approach whereby they send some of their existing managers (based in the UK) over to France to lead the change-over of the new hotels and then to manage them when they re-open. The organization has never owned any overseas hotels before so has engaged your services as external consultant to advise them on all of the key decisions. You will be working as Independent Management Consultant. Following is the information:
  - A large number of their existing managers have said that they would like the chance to work abroad.
  - None of their existing managers can speak French.
  - They will allow 4 weeks in which the re-branding of the hotels should take place and then the new hotels must be ready to open.
  - They expect to have to recruit a large number of staff to the new French hotels because over 70% of the employees have left to join new organizations.
  - They will require their managers to be flexible and move between different countries if any problems arise.

**Questions:**

1. You will be required to present appropriate suggestions and recommendations to the questions and activities that are provided.
2. Do you think appropriate to implement ethnocentric approach? Why?
3. What is the best approach suitable for Brunt Hotels PLC? Why?