Subject Code: KMBNFM01

PAPER ID-311645

Roll No:

MBA
(SEM III) THEORY EXAMINATION 2023-24
INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

TIME: 3HRS **M.MARKS: 100**

Note: Attempt all Sections. If require any missing data; then choose suitably.

SECTION A

1. Attempt *all* questions in brief. 2 x 10 = 20

Q no.	Question	Marks	CO
a.	State about Stock Market.	2	1
b.	Define IPO.	2	1
c.	What is covariance?	2	2
d.	Define Beta coefficient.	2	2
e.	What is Fundamental analysis?	2	3
f.	Define EMH for Stock Market.	2	3
g.	State about Derivatives.	2	4
h.	Define P/E ratio.	2	4
i.	What is Portfolio Management?	2	5
j.	Define Money market Fund.	2	5

SECTION B

2. Attempt any *three* of the following: 10 x 3 = 30

a.	State and explain the characteristics of New Issue Market in India.	10	1
b.	What is the concept of Risk in Capital Market? Also, explain the types of risk.	10	2
c.	Discuss Capital Asset Pricing Model (CAPM) used for Capital Market.	10	3
d.	What is the nature of bonds? A zero-coupon bond was bought for Rs.500. It will be matured in 5 years and pay the face value of Rs.2,000. By assuming annual compounding, What would be the rate of return for the bond?	10	4
e.	Explain Sharpe and Treynor measures of Portfolio Management.	10	5

SECTION C

3. Attempt any *one* part of the following: 10 x 1 = 10

a.	What is Stock market? Also, differentiate between primary and secondary market.	10	1
b.	What are the various functions of SEBI for Capital Market?	10	1

4. Attempt any *one* part of the following: 10 x 1 = 10

a.	Mr.Amar has invested equal amounts of security X and Y. The expected return during the boom and depression with equal probability of occurrence are as under table. So, Calculate expected return and standards deviation of each security	10	2
b.	Explain systematic risk Analysis in Capital Market with its measurement.	10	2

Economic condition	Expected return of	
	Security X	Security Y
Boom	6	12
Depression	15	5

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5. Attempt any *one* part of the following: 10 x 1 = 10

a.	Discuss the concept of DOW Theory with reference to Technical analysis.	10	3
b.	Distinguish between Fundamental and Technical analysis.	10	3

6. Attempt any *one* part of the following: 10 x 1 = 10

a.	Discuss Dividend discount models.	10	4
b.	Explain the Valuation of the bond with nature of bonds.	10	4

7. Attempt any *one* part of the following: 10 x 1 = 10

a.	A and B are two portfolios. A has a sample mean of success 12% and B has a sample mean of success 16 %. The respective standard deviations are 15% and 18%. The mean return for the market index is 12 and standard deviation is 8 while the risk free rate is 8%, Compute the Sharpe's index for the portfolio and the market.	10	5
b.	Discuss about characteristics of Mutual Funds with its five types.	10	5