PAPER ID-410547

Subject Code: KMBNFM01

Roll No: | | | | | | | | | | | | | |

**MBA**

**(SEM III) THEORY EXAMINATION 2021-22**

**Investment Analysis and Portfolio Management**

***Time: 3 Hours*** ***Total Marks: 100***

**Note: 1.** Attempt all Sections. If require any missing data; then choose suitably.

**SECTION A**

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

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | Define the term Investment. | 2 | 1 |
| b. | What are the objectives of Investment? | 2 | 1 |
| c. | Explain interest rate risk. | 2 | 2 |
| d. | What do you mean by Financial Risk? | 2 | 2 |
| e. | Name Bullish Reversal chart Patterns. | 2 | 3 |
| f. | What is the use of Relative strength index? | 2 | 3 |
| g. | What is time value of money? | 2 | 4 |
| h. | Explain discount rate. | 2 | 4 |
| i. | What is Nifty 50? | 2 | 5 |
| j. | What do you mean by NAV | 2 | 5 |

**SECTION B**

**2. Attempt any *three* of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | State and explain the characteristics of an investment. | 10 | 1 |
| b. | What is meant by systematic risk? What are the sources of systematic risk? | 10 | 2 |
| c. | Briefly discuss Capital Asset Pricing Model. | 10 | 3 |
| d. | Explain holding period model of share valuation. | 10 | 4 |
| e. | What is a mutual fund? What are the various classifications of mutual fund. | 10 | 5 |

**SECTION C**

**3. Attempt any *one* part of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | What is a financial market? What is the difference between primary market and secondary market? | 10 | 1 |
| b. | What was the need to setup SEBI? Explain its organization. | 10 | 1 |

**4. Attempt any *one* part of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | What is the significance of economic forecasting in fundamental analysis? | 10 | 2 |
| b. | Explain the various factors than an industry must take into consideration while doing industry analysis. | 10 | 2 |



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**5. Attempt any *one* part of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | What is meant by technical analysis and discuss basic principles and hypothesis of Daw Theory. | 10 | 3 |
| b. | What is meant by arbitrage? Describe the APT model. | 10 | 3 |

**6. Attempt any *one* part of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | What is the value of the bond? Explain the concept. | 10 | 4 |
| b. | Explain the use of P/E ratio in share valuation. | 10 | 4 |

**7. Attempt any *one* part of the following:**

| Qno. | Question | Marks | CO |
|---|---|---|---|
| a. | What is meant by portfolio evolution & discuss stages in portfolio evaluation? | 10 | 5 |
| b. | Why do portfolios need periodical revisions? What are the two portfolio reversion strategies? | 10 | 5 |

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