

2007 PUNJAB TECHNICAL UNIVERSITY M.B.A

M.B.A. (SEMESTER – 3TH / 4TH) INVESTMENT AND PORTFOLIO MANAGEMENT

Time : 03 Hours
Maximum Marks : 75

Instruction to Candidates:

- 1) Section - A is compulsory.
- 2) Attempt any Nine questions from Section - B.

Section - A

Q1) (15 x 2 = 30)

- a) Decisiveness.
- b) National Savings Certificate.
- c) Underwriters.
- d) Secondary Market.
- e) Financial Leverage.
- f) Conglomerate firms.
- g) Security Market Line.
- h) Behavioral Portfolios.
- i) Zero-Coupon Bonds.
- j) Indexing Strategy.
- k) Intrinsic Value.
- l) Protective Put.
- m) Collar.
- n) Tactical Asset Allocation.
- o) Tax Swap.

Section - B

(9 x 5 = 45)

- Q2) Briefly describe the functions of financial markets.
- Q3) Explain briefly what you understand by Industry Life Cycle analysis.
- Q4) Ratio analysis is the best tool for analyzing the financial position of the firm. Explain this statement.
- Q5) Make a comparative study of random walk, technical and fundamental analysis.
- Q6) Discuss in detail the Efficient Market Theory.
- Q7) Describe the key steps evolved in Portfolio Management.
- Q8) Discuss the procedure commonly used in testing the CAPM (capital asset pricing model).
- Q9) Explain the difference between futures and forwards.
- Q10) Describe the role of derivatives in securities market.
- Q11) What is the relationship between risk and return for efficient portfolio?
- Q12) Discuss the different chartist techniques for security analysis.
- Q13) Explain in detail the Indian Financial Environment.