

**EXECUTIVE MASTER OF BUSINESS
ADMINISTRATION (EXMBA)**

00425

Term-End Examination

December, 2013

**MCTE-088 : INVESTMENT ANALYSIS AND
PORTFOLIO MANAGEMENT**

Time : 3 hours

Maximum Marks : 100

*Note : Attempt **any five** questions. All questions carry equal marks.*

1. What is investment ? State and explain the effect of changes in investment environment on investment decisions of an individual.
2. What is investment risk ? Discuss about the various components of investment risk.
3. What are Fixed Income Securities ? How would you assess the present value of a bond ? Discuss the concept of duration and yield to maturity (YTM).
4. Why is industry analysis important ? Why should it follow the economic analysis ? State your answer in the context of the fundamental analysis'.
5. Explain in detail the Dow Theory and discuss how it is used to determine the direction of the market.

6. Define efficient frontier. Distinguish between efficient portfolio and feasible portfolio.
 7. Explain the Capital Asset Pricing Model (CAPM) and its validity in the stock market.
 8. Why should investor adopt the Formula Plans ? Compare and contrast constant dollar value plan, constant ratio plan and variable ratio plan.
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