

Reg. No. :

D 547

Q.P. Code : [07 DMB IM 36]

(For the candidates admitted from 2007 onwards)

M.B.A. DEGREE EXAMINATION, DECEMBER 2015.

Second Year

Investment Management

DERIVATIVES MANAGEMENT AND COMMODITIES
MARKET

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100)

1. "Derivates are well regulated in India". Discuss.
2. How are derivatives categorized? Discuss the various functions of derivatives market.
3. Explain the pricing mechanism of Future and Forward contracts with suitable examples.
4. What is a hedging and hedge ratio? Discuss with examples.

5. Briefly explain the intrinsic value of Option and Time value of Option.
6. Explain the Black and Scholes Model of valuation of Options. How the value of put option can be derived, under this model?
7. Explain the Interest Caps. What are the various types of Caps?
8. What are Commodity Markets? Discuss the benefit of trading in commodity market.

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M.B.A. DEGREE EXAMINATION, DECEMBER 2015.

Second Year

Investment Mgt

INDIAN CAPITAL MARKET AND FINANCIAL
SYSTEM

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100)

1. What do you mean by 'Financial System'? Explain the various components of financial system.
2. Bring out the Listing management, eligibility criteria for trading membership in NSE.
3. What do you know the 'IPO' method of marketing securities? Explain the procedure involved in the same.

4. How is 'book building' a method of offering securities? Explain briefly the steps involved in it.
5. Discuss in detail the nature and functions of Merchant Banker.
6. Who is a debenture trustee? How is he appointed? What are his duties?
7. What are the recent measures initiated by the government towards developing a derivatives market in India?
8. What are the advantages of Swaps over forward rate agreements or futures?

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Second Year

Investment Management

INTERNATIONAL FINANCIAL MARKETS

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100)

1. "The International Finance Environment has become very volatile". Do you agree? Discuss taking into account all relevant factors.
2. Briefly explain different methods of exchange forecasting. Discuss their suitability in Indian Context.
3. What is 'Currency Swap'? Can they be used to overcome the exchange rate fluctuations?
4. Briefly describe the instruments of Euro-currency market.

5. What are the provisions relating to transfer/redemption of GDRs?
6. What are the various forms of International Banking? Discuss their features.
7. Explain and elucidate the Interest rate swaps. How are the parties benefitted by them?
8. What are the factors determining the value option? How each of them is related to the value?

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Q.P. Code : [07 DMBIM 40]

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M.B.A. DEGREE EXAMINATION, DECEMBER 2015.

Second Year

Investment Management

MUTUAL FUNDS IN INDIA

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100)

1. Define the term mutual fund and explain its significance in a developing economy.
2. Explain nature and scope of mutual fund.
3. What is SEBI? Explain in detail about the significance and functioning of SEBI.
4. Explain about RBI and factors influencing the fixing of currency rate in India.

5. Explain the various challenges faced by the mutual funds in India.
 6. Discuss the various techniques followed by the government to control the exchange rate policies in India.
 7. Explain the method of accounting polices followed in mutual funds in India.
 8. Explain the valuation procedures followed in mutual funds in India.
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D 552

Q.P. Code : [07 DMB-IM 41]

(For the candidates admitted from 2007 onwards)

M.B.A. DEGREE EXAMINATION, DECEMBER 2015.

Second Year

Investment Management

SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100)

1. What are the objective of portfolio management? Explain the various diversification of risk.
2. Describe the CAPM theory and its validity in the stock market.
3. Discuss briefly about the arbitrase pricing theory
4. Elucidate the process involved in portfolio management.

5. Distinguish between Traynor and Sharpe indices of portfolio management. Which do you recommend? Why?
6. Explain the Jenson index of portfolio performance.
7. What is beta? Is it a better measure of risk then the standard deviation? How does the allocation of funds among the securities differ with short sales?
8. Explain the merits and demerits Gordon's share valuation model.

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Q.P. Code : [07 DMB IM 42]

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M.B.A. DEGREE EXAMINATION, DECEMBER 2015.

Second Year

Investment Management

PROJECT FINANCE AND MANAGEMENT

Time : Three hours

Maximum : 100 marks

Answer any FIVE questions.

All questions carry equal marks.

(5 × 20 = 100 marks)

1. What is planning? Describe the importance of system concepts in project planning.
2. Highlight the importance of feasibility study in project management.
3. Discuss about technical analysis and financial analysis in the project analysis.
4. What is the impact of social cost benefits and analysis on project selection? Explain.

5. Discuss the steps in project implementation.
6. Explain CPM technique and its importance in network analysis.
7. Explain PERT and its importance in network analysis. What are the requirements for application of PERT techniques?
8. Discuss the methods of evaluating the capital budgeting system.