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PRESIDENCY UNIVERSITY BENGALURU

**SET-B**

SCHOOL OF LAW

**END TERM EXAMINATION – MAY/JUNE 2024**

**Semester :** Semester IV -2022

**Course Code :** BCL2018

**Course Name :** - Investment Management

**Program :** B.Com LLB Honors

**Date :** June 19, 2024

**Time :** 9:30 AM - 12:30 PM

# Max Marks : 100

**Weightage :** 50%

# Instructions:

1. *Read all questions carefully and answer accordingly.*
2. *Question paper consists of 3 parts.*
3. *Scientific and non-programmable calculator are permitted.*
4. *Do not write any information on the question paper other than Roll Number.*

**PART A**

**ANSWER ANY FOUR QUESTIONS 4Q X 5M = 20 MARKS**

1. What avenues of Investments they you identifies? And explain all these avenues in detail.

(CO1) [Knowledge]

1. Discuss in detail about types of Bonds in India
2. Discuss in detail the trading and settlement Procedures in NSE.
3. Write down briefly on different types of Risks in Financial Markets?

(CO2) [Knowledge] (CO3) [Knowledge] (CO4) [Knowledge]

1. How do you say Economic Analysis will have an influence in Investors' Buy and Sell Decisions?

(CO5) [Knowledge]

1. Write a detailed note on Efficient Market Hypothesis.

(CO6) [Knowledge]

**PART B**

**ANSWER ANY FOUR QUESTIONS 4Q X 10M = 40 MARKS**

1. Give a brief note on Close Ended Funds.
2. Write a Short Note on Options and Futures

(CO1) [Application] (CO2) [Application]

1. Explain in detail the procedures of IPO Process.

(CO3) [Application]

1. a.Give formula for computing Un systematic Risk of Single Security and Portfolio Security. b.

Securites Average Market

Return

Beta Risk Free

Return

Standard Deviation

Portfolio- A

0.0879 0.499 0.05 0..88

Portfolio-B 0.1347 1.2493 0.05 0.73

Calculate the Return of each portfolio using Treynor and Sharpe Model

1. State the difference between Security market line and Capital Market Line.

(CO4) [Application] (CO5) [Application]

1. Write a note on Shape, Treynor, CAPM and what techniques do you follow for Portfolio Revision?

(CO6) [Application]

**PART C**

**ANSWER ANY TWO QUESTIONS 2Q X 20M = 40 MARKS**

1. a. " There is the formula for computing SENSEX index by Bombay Stock Exchange" Mention the formula and also explain in detail the eligibility norms of Listed Companies in listing their stocks in Sensex as per Bombay Stock Exchange Code of Conduct..

b. Why Indices are to be considered? Give your view points.

(CO3) [Analysis]

1. a**.** When the share price of the Stock is Rs.120- Purchase Value. After a few days it has increased up to Rs.187 and the Stop Loss Price is Rs. 139. When investor has utilized the opportunity what will be the return or Loss? When Investor failed to utilize the opportunity, if the price reduces to Rs.105 what will be the maximum Loss to the Investor.

b. When the investment yield dividend of 10% in 2024, 12% in 2025 and 15% in 2026 and then it is put up for sale at Rs.140 per share. The purchase price of share is Rs.102/- Calculate the stock return using Multi period stock valuation model. The face value of the share is Rs.10 per share. Assume the risk rate is 5%

1. Elaborate the Portfolio Evaluation Procedures.

(CO4) [Analysis] (CO5) [Analysis]