

**S.D.E.**  
**M.B.A. (E) Sem-IV (2 Year Course) : WINTER - 2018**  
**SUBJECT: ELECTIVE -I: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT**  
**(Financial Management)**

Day: Tuesday  
Date: 04/12/2018

**W-2018-4753**

Time: 02.00 PM TO 05.00 PM  
Max. Marks: 70

**N.B.:**

- 1) Attempt **ANY FOUR** questions from Section – **I** and **ANY TWO** questions from Section – **II**.
- 2) Figures to the right indicate **FULL** marks.
- 3) Both the sections should be written in the **SAME** answer book.

**SECTION - I**

- Q.1** Explain in detail concept and objectives of Investment. **(10)**
- Q.2** Discuss the various Portfolio Management Strategies. **(10)**
- Q.3** Elaborate upon recent developments in Investment Management. **(10)**
- Q.4** Discuss the concept and applications of Capital Asset Pricing Model. **(10)**
- Q.5** Explain in detail the Capital Market Theory. **(10)**
- Q.6** Write short notes on **ANY TWO** of the following: **(10)**
- a) Portfolio Management
  - b) Equity Shares
  - c) Portfolio Revision
  - d) Risk and Return

**SECTION - II**

- Q.7** “Economic, Industry, Company Analysis is important for making Investment decision in Equity Shares”. Comment with suitable examples. **(15)**
- Q.8** The market price of the share of **A Ltd** and **B Ltd.**, are Rs. 100 each. The total annual return expected under different economic conditions are as follows: **(15)**

<b>Economic Conditions</b>	<b>Probability</b>	<b>A Ltd. Return (%)</b>	<b>B Ltd. Return (%)</b>
Good	0.20	10	15
Average	0.30	15	20
Bad	0.20	20	15
Poor	0.30	25	10

Find out the Expected Return of A and B Ltd and also calculate the standard deviation and variance for both. What will be coefficient of correlation between the returns on A Ltd and B Ltd?

- Q.9** Consider Rs. 1,000 Par Value Bond bearing a coupon rate of 10% will mature after five years. What is the value of the bond if the discounting rate is - **(15)**
- a) 12%
  - b) 16%

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