

S.D.E.

M.B.A. SEM-III (2013 COURSE) : WINTER - 2017
SUBJECT: ELECTIVE-III: Investment Analysis & Portfolio Management
(Financial Management)

Day : **Friday** **W-2017-4218** Time: **10.00 A.M. TO 1.00 P.M.**
Date : **29/12/2017** Max Marks: 70

N.B

- 1) Attempt **ANY THREE** questions from Section-I and attempt **ANY TWO** questions from section --II
 - 2) Answer to both the **SECTION** should be written in **SEPARATE** answer books.
 - 3) Figures to the right indicate **FULL** marks.
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SECTION - I

- Q.1** Explain the concept of Technical Analysis. Discuss the importance of Technical Analysis. (14)
- Q.2** Explain in detail various avenues of Investment available in India. (14)
- Q.3** Explain the performance evaluation of Mutual fund schemes by using Sharpe Treynor and Jensons Models. (14)
- Q.4** What do you mean by portfolio? Discuss the characteristics and objectives of portfolio. (14)
- Q.5** Write short notes on **ANY TWO** of following: (14)
- a) Process of Investment
 - b) Fundamental Analysis
 - c) Equity management strategies

SECTION - II

- Q.6** Explain in detail application of Capital Asset Pricing Model in Investment Analysis. (14)
- Q.7** Write a detailed note on “ Developments in Derivative and Mutual fund market in Indian Economy” (14)
- Q.8** Mr. Ramesh is interested in investing Rs 5 Lakhs in the securities market. He is interested to invest in two securities X and Y. Risk Return profile of the securities is as follows: (14)

Security	Expected Risk	Expected Return
X	10%	8%
Y	15%	18%

Coefficient of correlation is 0.15. You are expected to calculate risk and return of the portfolio comprising of the following:

- i) 70% investment in X and 30% investment in Y
- ii) 30% investment in X and 70% investment in Y

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