

CDOE
MASTER OF BUSINESS ADMINISTRATION (CBCS-2019 COURSE)
M.B.A. SEM - III : WINTER :- 2021
SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Friday
Date 25-02-2022

W-21994-2021

Time : 10:00 AM-01:00 PM
Max. Marks: 60

N.B.:

- 1) Answer ANY THREE questions from Section I. Each question carries 10 Marks.
- 2) Answer ANY TWO questions from Section II. Each question carries 15 Marks.
- 3) Answers to Both the sections to be written in SEPARATE answer books.
- 4) Draw a labeled diagram WHEREVER necessary.

SECTION - I

Q.1) Answer the following: (10 Marks X 1 = 10 Marks)

Explain the concept and types of Derivatives with appropriate examples.

Q.2) Answer the following: (10 Marks X 1 = 10 Marks)

What do you mean by Technical Analysis? Explain importance and limitations of Technical Analysis.

Q.3) Answer the following: (10 Marks X 1 = 10 Marks)

Explain in detail the concept and process of Portfolio Management.

Q.4) Answer the following: (10 Marks X 1 = 10 Marks)

Discuss the concept and applications of Capital Asset Pricing Model.

Q.5) Write short notes on the following: Attempt ANY TWO (5 Marks X 2 = 10 Marks)

- a) Objectives of Mutual Fund
- b) Dow Theory
- c) Equity Shares
- d) Optimal Portfolio

SECTION -II

Q.6) Answer the following: Attempt ANY ONE (15 Marks X 1 = 15 Marks)

- a) What do you mean by Investment? Explain the concept of risk and return with reference to Investment.
- b) Write detailed note on Performance Evaluation of Mutual Fund Schemes using Sharpe, Treynor and Jensen's Models.

Q.7) Answer the following: Attempt ANY ONE (15 Marks X 1 = 15 Marks)

- a) "Fundamental Analysis helps in better investment decisions". Comment with appropriate examples.
- b) Write detailed note on the various Bond Management Strategies.

Q.8) Answer the following: Attempt ANY ONE (15 Marks X 1 = 15 Marks)

- a) The returns on the Asset 1 and Asset 2 under four possible state of nature are given below-

Sr. No.	Probability of Occurrence	Return on Asset 1 (%)	Return on Asset 2 (%)
1	0.20	5	10
2	0.30	10	8
3	0.30	15	18
4	0.20	20	26

- i.) What is the standard deviation of the return on asset 1 and assets 2?
- ii.) What is the covariance between the returns on asset 1 and assets 2?
- iii.) What is the coefficient of correlation between the returns on assets 1 and 2?
- b) Explain in detail the Testing techniques of Weak Form of Efficient Market Hypothesis.
