

CDOE
MASTER OF BUSINESS ADMINISTRATION (2013 COURSE)
M.B.A. Sem-III : WINTER :- 2021
SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Wednesday
Date 23-02-2022

W-9991-2021

Time : 10:00 AM-01:00 PM
Max. Marks: 70

N. B. :

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

SECTION - I

- Q. 1** Discuss various developments in Mutual Fund Market in India. (10)
- Q. 2** Explain the concept and objectives of Portfolio Management. (10)
- Q. 3** What do you mean by Risk? Explain basic Principles of Risk Management. (10)
- Q. 4** Elaborate the concept and forms of 'Efficient Market Hypothesis'. (10)
- Q. 5** Write short notes on **ANY TWO** of the following: (10)
- a) Investment
 - b) Technical Analysis
 - c) Efficient Frontier
 - d) Valuation of Preference Shares

SECTION - II

- Q. 6** Explain the role of securities market in Indian economy. (15)
- Q. 7** Discuss the concept of Fundamental Analysis with suitable examples. (15)
- Q. 8** The returns of two assets under four possible states of nature are given below: (15)

State of the nature	Probability of Occurrence	Return on 'Asset-1' (%)	Return on 'Asset -2' (%)
1	0.30	10	15
2	0.30	15	25
3	0.30	25	20
4	0.10	20	30

- a) What is the standard deviation of the return on 'Asset-1' and 'Asset -2'?
- b) What is covariance between the returns on 'Asset-1' and 'Asset -2'?
- c) What is the coefficient of correlation between the returns on 'Asset-1' and 'Asset -2'?
- d) If the proportion of 'Asset-1' is 0.30 and remaining for other, calculate the Portfolio Risk and Return.

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