MASTER OF BUSINESS ADMINISTRATION (CBCS - 2020 COURSE)
M.B.A Sem-III : WINTER : 2021
SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Wednesday
Date : 09-02-2022

W-22796-2021

Time : 02:00 PM-04:00 PM
Max. Marks: 50

N.B.:

1) Attempt **ANY THREE** questions from **Section – I**
2) Attempt **ANY TWO** questions from **Section – II**
3) Answer to both the sections should be written in **SAME** answer book.
4) Use of Non-Programmable **CALCULATOR** is allowed.

SECTION-I

Q.1 Explain the concept of risk and return with reference to Investment. Discuss basic principles of Risk Management. **[10]**

Q.2 Write detailed note on performance evaluation of Mutual Fund schemes using Sharpe, Treynor and Jenson' s model. **[10]**

Q.3 Explain the concept and forms of Efficient Market Hypothesis with suitable examples. **[10]**

Q.4 Elaborate the concept and process of Portfolio Management. **[10]**

Q.5 Write short notes on **ANY TWO**: **[10]**

a) Optimal Portfolio
b) Derivatives
c) Dow Theory
d) Technical Analysis

SECTION-II

Q.6 Elaborate any two avenues of Investments with suitable examples. **[10]**

Q.7 Discuss how Fundamental Analysis helps in Investment Decision Making. **[10]**

Q.8 The return of two assets under four possible states of nature are given below. **[10]**

State of Nature	Probability of Occurrence	Return on Asset 1 (%)	Return on Asset 2 (%)
1	0.20	-5	10
2	0.30	15	12
3	0.40	18	14
4	0.10	22	18

a) What is the Covariance and Coefficient of Correlation between Asset 1 and Asset 2?
b) If the proposition of Asset 1 is 0.30 and remaining for other than calculate the portfolio risk and return.

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