

MASTER OF BUSINESS ADMINISTRATION (CBCS - 2020 COURSE)
(H.R.) M.B.A Sem-III :SUMMER- 2022
SUBJECT : INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Wednesday
Date : 15-06-2022

S-22866-2022

Time : 10:00 AM-12:00 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** What do you mean by Technical Analysis? Discuss the various charts used in Technical Analysis. [10]
- Q.2** Elaborate the types of Mutual Fund Schemes with suitable examples. [10]
- Q.3** Explain the concept of risk and return with reference to Investment. Discuss basic principles of Risk Management. [10]
- Q.4** Explain the concept and objectives of Portfolio Management with appropriate examples. [10]
- Q.5** Write short notes on **ANY TWO**: [10]
- a) Efficient Frontier
 - b) Derivatives
 - c) Fundamental Analysis
 - d) Bond Management Strategies

SECTION-II

- Q.6** 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	10	10
2	0.20	10	15
3	0.40	20	18
4	0.20	25	24

- 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.
- Q.7** Explain the concept and forms of Efficient Market Hypothesis with suitable examples. [10]
- Q.8** Discuss the role of Securities Market in Indian Economy. [10]

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