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MASTER OF BUSINESS ADMINISTRATION (C.B.C.S.) (2016 COURSE)
M.B.A. Sem - III : WINTER- 2022
SUBJECT : INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Saturday

Time : 10:00 AM-01:00 PM

Date : 17-12-2022

W-15418-2022

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.
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SECTION - I

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

Elaborate the role of Securities Market in Indian Economy.

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

What do you mean by Behavioral Finance? Explain the impact of Behavioral Finance on Investment decision making.

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

Elaborate the various Equity Management Strategies with appropriate examples.

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

Write detailed note on 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 Investment
- b) Limitations of Technical Analysis
- c) Systematic Investment Plan (SIP)
- d) Random Walk Theory

SECTION - II

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

- a) "Risk can be reduced but cannot be eliminated in Investment". Comment.
- b) Elaborate the various types of Mutual Fund Schemes available in India.

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

- a) Differentiate Fundamental Analysis and Technical Analysis with appropriate examples.
- b) Elaborate the Concept and types of Derivatives with suitable examples.

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

- a) Total return from the stock C and Stock D over six year period are as follows-

Sr. No.	Stock C Return (%)	Stock D Return (%)
1	10	12
2	12	8
3	15	14
4	8	10
5	9	15
6	12	13

Calculate the Arithmetic mean, standard deviation and variance for the stock C and Stock D.

- b) Explain in detail the concept of Efficient Market Hypothesis with suitable examples.
