

**MASTER OF BUSINESS ADMINISTRATION (CBCS) (2016 COURSE)**  
**M.B.A. Sem - III : SUMMER : 2024**  
**SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT**

Day : Friday  
Date : 24/05/2024

**S-15418-2024**

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

**N. B.**

- 1) Attempt any **THREE** questions from section-I. Each question carries **10** marks.
- 2) Attempt any **TWO** questions from section-II. Each question carries **15** marks.
- 3) Answers to both the sections should be written in **SAME** answer books.
- 4) Use of non-programmable **CALCULATOR** is allowed.

**SECTION-I**

- Q. 1** Explain the concept and types of Derivatives with suitable examples. (10)
- Q. 2** What do you mean by Investment? Discuss various risks involved in Investment with suitable examples. (10)
- Q. 3** Define the meaning of Mutual Fund. Discuss any four Mutual Fund Schemes available in India. (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) High Frequency Trading
  - b) Capital Asset Pricing Model
  - c) Random Walk Theory
  - d) Objectives of Investment
  - e) Dow Theory

**SECTION-II**

- Q. 6** Explain in detail any three Technical Charts and any three Technical Indicators with appropriate examples. (15)
- Q. 7** What do you mean by Portfolio? Discuss process of Portfolio Management with suitable examples (15)
- Q. 8** The returns of two Assets under four possible states of nature are given below: (15)

State of Nature	Probability of occurrence	Return on Asset 1(%)	Return on Asset 2 (%)
1	0.2	-6	8
2	0.3	14	11
3	0.4	17	14
4	0.1	22	15

- a) What is the standard deviation of the return on Asset 1 and Asset 2?
- b) What is the covariance between the returns on Asset 1 and Asset 2?
- c) What is the coefficient of correlation between the returns on Asset 1 and 2?
- d) If the weightage of Asset 1 is 0.30 and remaining for Asset 2, Calculate the Portfolio risk and return.