

**MASTER OF BUSINESS ADMINISTRATION (CBCS - 2020 COURSE)**

**M.B.A Sem-III : SUMMER : 2024**

**SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT**

Day : Monday  
Date : 27/05/2024

**S-22796-2024**

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

**N.B.:**

- 1) Attempt **ANY THREE** questions from Section – I and **ANY TWO** questions from Section – II.
- 2) Answers to both the sections should be written in the **SAME** answer book.
- 3) Figures to the right indicate **FULL** marks.

**SECTION – I**

- Q.1** Discuss role of Securities Market in Indian Economy. [10]
- Q.2** Explain the concept and types of Derivatives with suitable examples. [10]
- Q.3** Elaborate the concept of Optimal Portfolio and Efficient Frontier with suitable examples. [10]
- Q.4** Explain in detail process of Portfolio Management. [10]
- Q.5** Write short notes on **ANY TWO** of the following: [10]
- a) Current scenario of Investment in India
  - b) Random Walk Theory
  - c) Objectives of Portfolio
  - d) Technical Analysis

**SECTION – II**

- Q.6** Discuss concept of Fundamental Analysis with suitable examples. [10]  
Recommend any stock investment in Indian Economy based on Fundamental Analysis.
- Q.7** a) Discuss objectives of Mutual Fund with suitable examples. [06]
- b) The following information is available [04]

Particulars	Stock A	Stock B
Expected return	15	20
Standard deviation	8	9
Coefficient of correlation	0.7	

- i) What is the Covariance between Stock A and Stock B?
  - ii) What is the Expected return of a portfolio in which A and B have weights of 0.6 and 0.4 respectively?
- Q.8** Calculate the Expected rate of return, Standard deviation and Variance for the Stock of Ohm Ltd. and Sai Ltd. [10]

State of the Economy	Probability of Occurrence	Ohm Ltd. (Return %)	Sai Ltd. (Return %)
Boom	0.30	13	40
Normal	0.50	11	10
Recession	0.20	8	-20