

Roll No.

Total No. of Pages : 02

Total No. of Questions : 17

MBA (2018 Batch) (Sem.-3)

INVESTMENT ANALYSIS AND PORTFOLIO MANAGEMENT

Subject Code : MBA 911-18

M.Code : 76896

Time : 3 Hrs.

Max. Marks : 60

INSTRUCTIONS TO CANDIDATES :

1. SECTION-A contains EIGHT questions carrying TWO marks each and students have to attempt ALL questions.
2. SECTION-B consists of FOUR Subsections : Units-I, II, III & IV. Each Subsection contains TWO questions each carrying EIGHT marks each and students have to attempt any ONE question from each Subsection.
3. SECTION-C is COMPULSORY and consists of ONE Case Study carrying TWELVE marks.

SECTION-A

1. Margin trading
2. Investment vs. speculation
3. Types of order
4. Intrinsic value
5. Market indicators & Trend lines
6. Portfolio analysis
7. Option contract
8. CAPM

SECTION-B**UNIT-I**

9. Discuss the concept of risk and return. Explain the types and measurement of risk and return.
10. Elaborate the role and functions of primary market. Discuss the guideline of SEBI on primary market.



UNIT-II

11. Discuss the process of conducting company analysis. What is the outcome of company analysis?
12. Elaborate the process of valuation of securities using fundamental analysis.

UNIT-III

13. Define technical analysis. Discuss the various types of charts used in technical analysis.
14. What is portfolio management? Discuss the various approaches of portfolio management.

UNIT-IV

15. Discuss in detail Arbitrage pricing theory
16. How forward contracts are different from futures contract? Discuss the features of derivatives.

SECTION-C**17. Case Study :**

Portfolio revision involves changing the existing mix of securities. This may be effected either by changing the securities currently included in the portfolio or by altering the proportion of funds invested in the securities. New securities may be added to the portfolio or some of the existing securities may be removed from the portfolio. Portfolio revision thus leads to purchases and sales of securities. The objective of portfolio revision is the same as the objective of portfolio selection, i.e. maximising the return for a given level of risk or minimising the risk for a given level of return. The ultimate aim of portfolio revision is maximisation of returns and minimisation of risk.

Questions :

- a) What do you mean by portfolio revision?
- b) Discuss the various techniques of portfolio revision.

NOTE : Disclosure of Identity by writing Mobile No. or Making of passing request on any page of Answer Sheet will lead to UMC against the Student.