

Roll No.

Total Pages : 02

704408

May 2024

M.B.A. (Executive) (Fourth Semester)
Investment Analysis and Portfolio Management
(MBA-E-FM-216)

Time : 3 Hours]

[Maximum Marks : 75

Note : It is compulsory to answer all the questions (1.5 marks each) of Part A in short. Answer any *four* questions from Part B in detail. Different sub-parts of a question are to be attempted adjacent to each other.

Part A

1. Describe in brief :

- | | |
|--------------------------------|-----|
| (a) Investment | 1.5 |
| (b) Market Risk | 1.5 |
| (c) Relative Strength Analysis | 1.5 |
| (d) Breadth of marke | 1.5 |
| (e) Notion of dominance | 1.5 |
| (f) Portfolio | 1.5 |
| (g) Risk and return trade-off | 1.5 |

- (h) Corner Portfolio 1.5
- (i) Arbitrage pricing theory 1.5
- (j) Portfolio revision. 1.5

Part B

- 2. (a) Write efficient market hypothesis. 7.5
- (b) Discuss the Dow Johns theory. 7.5
- 3. Explain various investment alternatives as per risk-return analysis. 15
- 4. Discuss the fundamental analysis with suitable examples. 15
- 5. Write short notes on the following :
 - (a) Systematic and unsystematic risk 7.5
 - (b) Sharpe optimal portfolio. 7.5
- 6. (a) Explain the advantages of portfolio in detail. 10
- (b) Describe Markowitz efficient frontier briefly. 5
- 7. Explain CAPM in detail. 15