



	WINTER-2023		
	Exam Seat No.:		
	Academic Year:2023-2024	Semester:III	
	Name of Programme:MBA	Pattern:2022	
	Name of Course:Investment Analysis and Portfolio Management	Course Code:MBA22 3 2 11	
	Max. Marks:30	Duration:1 hr. 15 min.	
	Instructions: Candidates should read carefully the instructions printed on the Question Paper and on the cover page of the Answer Book, which is provided for their use. 1. This question paper contains 2 page(s). 2. Answer to each new question is to be started on a new page. 3. Assume suitable data wherever required, but justify it. 4. Draw the neat labelled diagrams, wherever necessary. 5. The last columns indicates the Course Outcome and level of Blooms Taxonomy of the Question/sub-question. 6. Solve (a) or (b) from each question		

Question No. 1 Attempt following Question

- 1 a) What are the various forms of investment alternatives? Give a detailed account of any five. (6) CO1

OR

- 1 b) What are the constraints that an individual has to take into account before making an investment? (6) CO1

Question No. 2 Attempt following Question

- 2 a) Explain in brief Risk-return relationship (6) CO2

OR

- 2 b) What is risk? Explain types of risks in detail. (6) CO2

Question No. 3 Attempt following Question

- 3 a) What is an Optimum portfolio? Explain how to select the stocks for the optimum portfolios. (6) CO3

OR

- 3 b) Illustrate the objectives of Portfolio Management. (6) CO3

Question No. 4 Attempt following Question

- 4 a) How does Passive Portfolio Management differ from Active? (6) CO4

OR

- 4 b) Outline the phases in the portfolio management. Briefly Explain. (6) CO4

Question No. 5 Attempt following Question

- 5 a) What would be the constraints in the revision of portfolio? Discuss it. (6) CO5

OR

- 5 b) You are required to rank these portfolios according to Jensen's measure of portfolio evaluation (6 marks) (6) CO5

Portfolio	Return on Portfolio	Portfolio Beta	Risk-free Interest
A	15	1.2	8%
B	0.8	0.8	8%
C	16	1.5	8%
Market Index	13	1.0	8%