



**K. K. Wagh Institute of Engineering Education & Research, Nashik**  
(An Autonomous Institute From A.Y. 2022-23)

SUMMER-2024	
Exam Seat No.:	
Academic Year:2023-2024	Semester:III
Class:SY	Program:MBA
Branch Code:M.B.A.	Pattern:2022
Name of Course:Investment Analysis and Portfolio Management	Course Code:MBA22 3 2 11
Max. Marks:30	Duration:1:15 Hrs.

**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.

**Question No. 1 Attempt following Question**

- 1 a) How fundamental analysis and technical analysis are useful in investment decisions? (6) CO1

**OR**

- 1 b) Describe how investment is different from speculation? (6) CO1

**Question No. 2 Attempt following Question**

- 2 a) Describe the methods of measuring the risk. (6) CO2

**OR**

- 2 b) Explain systematic and unsystematic risk with example. (6) CO2

**Question No. 3 Attempt following Question**

- 3 a) Illustrate the objectives of portfolio management? (6) CO3

**OR**

- 3 b) What is the Capital Asset Pricing Model (CAPM)? What is its application? (6) CO3

**Question No. 4 Attempt following Question**

- 4 a) Identify the variations in traditional approach and modern approach of portfolio constructions. (6) CO4

**OR**

- 4 b) What is Passive Portfolio Management? Summarize Passive Portfolio Management Strategies. (6) CO4

**Question No. 5 Attempt following Question**

- 5 a) Compute the sharpe index for the portfolio A & B. Portfolio A has a sample mean of success 12% and Portfolio B has a sample mean of success 16 %. The standard deviations are 15% and 16% respectively. The risk free rate is 8%. (6) CO5

**OR**

- 5 b) Discuss the when and how portfolio revision to be carried out. (6) CO5

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