

Name:
Enrolment No:



UNIVERSITY OF PETROLEUM AND ENERGY STUDIES
End Semester Examination, May 2023

Course: Investment Analysis and Portfolio Management
Program: MBA Core (Spl Finance)
Course Code: FINC 7021

Semester : 2nd
Time : 03 hrs.
Max. Marks: 100

Instructions:

SECTION A
10Qx2M=20Marks

Q 1	What do you understand about Sharpe ratio ?	2	CO1
Q 2	Agro commodities market majorly in India depends upon climatic conditions like monsoon whether. In India, last five years very bounty rain fall occurred. Due to this, yields of Investment in agro sector are moderate. As per Indian Metrological Department there are two cycles of Monsoon prevails in India, there are namely; El Nino and La Nina. Which cycle had positively impacted last five years in Indian for Agro market ?	2	CO1
Q 3	Explain the concept of CAPM ?	2	CO1
Q 4	What do you understand about moving average indicator?	2	CO1
Q 5	Who is the Money market regulator of India?	2	CO1
Q 6	Explain basic differences between trading and investment?	2	CO1
Q 7	How do you measure portfolio performance?	2	CO1
Q 8	What is meant by fundamental and technical analysis for choosing best investment?	2	CO1
Q 9	What do you understand by Portfolio Management ?	2	CO1
Q 10	Explain any two technical indicators for security trading?	2	CO1

SECTION B
4Qx5M= 20 Marks

Q 11	Explain the types of investment avenues?	5	CO2
Q 12	Describe the risk and return relationship?	5	CO2
Q 13	Explain the terms in Investment and Speculation ?	5	CO2
Q 14	What are the qualities of successful investor?	5	CO2

SECTION C
3Qx10M= 30 Marks

Q15	Explain the difference between Speculation and Investment?	10	CO3
Q 16	Mr. A has invested an equal amount of security in X and Y. The expected return during the boom and depression with equal probability of occurrence are as under; find out the expected rate return and standard deviation of each security?	10	CO3

	Economic condition		Expected return.				
			X security	Y security			
	Boom	6	12				
	Depression	15	5				
Q 17	Following are the liabilities and assets of ABC limited company on 31 st March 2021				10	CO 3	
	Liabilities	Amount	Assets	Amount			
	Share capital	3,00,000	Land and Buildings	2,10,000			
	General reserves	60,000	Plant and Machinery	5,25,000			
	Profit and loss account (Cr)	45,000	Stock	3,00,000			
	10% Debentures	6,30,000	Sundry debtors	1,50,000			
	Sundry Creditors	1,50,000	Bills Receivables	15,000			
	Bills Payable	75,000	Cash at bank	60,000			
		12,60,000		12,60,000			
	Find out the Current asset, Quick and Debt equity ratios?						
SECTION C							
2Qx15M= 30 Marks							
Q 18	As per information given below portfolio of two assets find out the portfolio expected rate of return and risk; weights are equal across the portfolio $R_1=R_2=R_3$ R stands of return on security				15	CO 4	
	R_1 16%,	R_2 18%,	R_3 21%,				
	SD_1 19%	SD_2 21%	SD_3 26%				
	$r_{12} = 0.5$	$r_{23} = 0.2$	$r_{13} = 0.5$				
Q 19	Explain the CAPM model and what are the assumptions?				15	CO 4	