

Bharati Vidyapeeth
(Deemed to be University), Pune
School of Distance Education

Assignment No.		Name of the Assignment Setter:	YASHWANT KUMAR		
Course code	FM01	Class:	MBA	Semester:	III

Subject:	INVESTMENT ANALYSIS AND PORTFOLIO MANAGEMENT
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Q.1) Attempt ANY ONE of the Following (1000 Words) (10)

- a) Analyse the various types of Investment in the securities market.
Classify the traditional source of risk as to whether they are general
- b) sources of risk or specific source of risk.

Q.2) Attempt ANY TWO of the Following (800 Words) (12)

- a) What is the arbitrage pricing theory? What is included in an arbitrage portfolio?
- b) What are the features of investment planning? How is risk profiling done?
- c) Define investment. What are the characteristics of investment and also explain the criteria for evaluating the investment?
- d) Discuss fully the Sharpe, Treynor and the Jensen measures of portfolio returns.

Q.3) Write Short Notes on (ANY TWO) (08)

- a) Arbitrage Pricing Theory
- b) Portfolio Return
- c) Bond Management
- d) Investor's Utility Curves

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