CDOE

MASTER OF BUSINESS ADMINISTRATION (CBCS - 2020 COURSE)

M.B.A. Sem-III : WINTER :- 2021

SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Friday
Date 25-02-2022 **W-22937-2021**
Time : 10:00 AM-01:00 PM
Max. Marks: 50

N.B.:

1) Attempt **ANY THREE** questions from **Section – I**
2) Attempt **ANY TWO** questions from **Section – II**
3) Answer to both the sections should be written in **SAME** answer book.
4) Use of Non-Programmable **CALCULATOR** is allowed.

SECTION-I

Q.1 Explain the concept and forms of Efficient Market Hypothesis with suitable examples. **[10]**

Q.2 Explain the concept and types of Derivatives. **[10]**

Q.3 What do you mean by Fundamental Analysis? Distiguish Fundamental Analysis and Technical Analysis with suitable examples. **[10]**

Q.4 Explain the concept and Process of Portfolio Management. **[10]**

Q.5 Write short notes on **ANY TWO**: **[10]**

a) Dow Theory
b) Technical Indicators
c) Efficient Frontier
d) Systematic Investment Plan (SIP)

SECTION-II

Q.6 "Risk and Return is inseprable part of Investment". Comment with suitable examples. **[10]**

Q.7 Discuss any two avenues of Investments available in India. **[10]**

Q.8 The return of two assets under four possible states of nature are given below. **[10]**

State of Nature	Probability of Occurrence	Return on Asset 1 (%)	Return on Asset 2 (%)
1	0.2	15	14
2	0.2	30	25
3	0.5	10	15
4	0.1	20	17

a) What is the Covariance and Coefficient of Correlation between Asset 1 and Asset 2?

b) If the proposition of Asset 1 is 0.40 and remaining for other than calculate the Portfolio Risk and Return.

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