

CDOE
MASTER OF BUSINESS ADMINISTRATION (HUMAN RESOURCE) (CBCS - 2020 COURSE)
M.B.A. (H.R.) Sem-III : WINTER :- 2021
SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Friday
Date 25-02-2022

W-23007-2021

Time : 10:00 AM-12:00 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? Distinguish 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 inseparable 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 proportion of Asset 1 is 0.40 and remaining for other than calculate the Portfolio Risk and Return.

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