

MASTER OF BUSINESS ADMINISTRATION (HUMAN RESOURCE) (CBCS - 2020  
COURSE)

M.B.A. (H.R.) Sem-III : WINTER : 2021

SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Wednesday  
Date : 09-02-2022

W-22866-2021

Time : 02:00 PM-04:00 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 of risk and return with reference to Investment. Discuss [10]  
basic principles of Risk Management.
- Q.2** Write detailed note on performance evaluation of Mutual Fund schemes using [10]  
Sharpe, Treynor and Jensen' s model.
- Q.3** Explain the concept and forms of Efficient Market Hypothesis with suitable [10]  
examples.
- Q.4** Elaborate the concept and process of Portfolio Management. [10]
- Q.5** Write short notes on **ANY TWO**: [10]
- a) Optimal Portfolio
  - b) Derivatives
  - c) Dow Theory
  - d) Technical Analysis

**SECTION-II**

- Q.6** Elaborate any two avenues of Investments with suitable examples. [10]
- Q.7** Discuss how Fundamental Analysis helps in Investment Decision Making. [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	0.20	-5	10
2	0.30	15	12
3	0.40	18	14
4	0.10	22	18

- a) What is the Covariance and Coefficient of Correlation between Asset 1 and Asset 2?
- b) If the proposition of Asset 1 is 0.30 and remaining for other than calculate the portfolio risk and return.

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