MASTER OF BUSINESS ADMINISTRATION (HUMAN RESOURCE) (CBCS - 2020 COURSE)
M.B.A. (HR) Sem-III : WINTER- 2022
SUBJECT : INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Tuesday   Time : 02:00 PM-04:00 PM

Date : 20-12-2022   **W-22866-2022**   Max. Marks : 50

N.B.

1) Answer **ANY THREE** questions from Section – I and **ANY TWO** questions from Section – II.
2) Figures to the right indicate **FULL** marks.
3) Answers to both the sections should be written in the **SAME** answer book.

SECTION – I

Q.1   What do you mean by Derivatives? Explain the types of Derivatives with   **(10)** suitable examples.

Q.2   Explain how to prepare Investment Plans for Individuals in different   **(10)** stages of Life Cycles and different situation by taking examples.

Q.3   Discuss the role of Securities Market in Indian Economy.   **(10)**

Q.4   Explain the concept and forms of Efficient Market Hypothesis with   **(10)** suitable examples.

Q.5   Write short notes on **ANY TWO**:   **(10)**
   a) Technical Analysis
   b) Efficient Frontier
   c) Portfolio Management
   d) Objectives of Mutual Fund

SECTION – II

Q.6   "Risk and Return is inseparable part of Investment". Comment with   **(10)** suitable examples.

Q.7   Discuss the concept of Fundamental Analysis by taking example of any   **(10)** Industry and Company of Indian Economy.

Q.8   **A)**   The following information is available: **(04)**

	Stock A	Stock B
Expected Rate of Return	18 %	21 %
Standard deviation	9%	9.5%
Coefficient of Correlation	0.6	

a)   What is the Covariance between Stock A and B?

b)   What is the expected return and risk of a portfolio in which A and B have weights of 0.4 and 0.6.

B)   Total returns from the Stock A and Stock B over a six year period are as   **(06)**
follows:

Year	Total Return A %	Total Return B %
1	12	9
2	15	-6
3	-9	12
4	21	18
5	15	9
6	18	18

Calculate the Standard deviation for Stock A and Stock B.

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