

MASTER OF BUSINESS ADMINISTRATION (HUMAN RESOURCE) (CBCS - 2020 COURSE)
M.B.A. (HR) Sem-III : SUMMER : 2024
SUBJECT: INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT

Day : Monday
Date : 27/05/2024

S-22866-2024

Time : 02:00 PM-04:00 PM
Max. Marks : 50

N.B.:

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

SECTION – I

- Q.1** Discuss role of Securities Market in Indian Economy. [10]
- Q.2** Explain the concept and types of Derivatives with suitable examples. [10]
- Q.3** Elaborate the concept of Optimal Portfolio and Efficient Frontier with suitable examples. [10]
- Q.4** Explain in detail process of Portfolio Management. [10]
- Q.5** Write short notes on **ANY TWO** of the following: [10]
- a) Current scenario of Investment in India
 - b) Random Walk Theory
 - c) Objectives of Portfolio
 - d) Technical Analysis

SECTION – II

- Q.6** Discuss concept of Fundamental Analysis with suitable examples. [10]
Recommend any stock investment in Indian Economy based on Fundamental Analysis.
- Q.7 a)** Discuss objectives of Mutual Fund with suitable examples. [06]
- b)** The following information is available [04]

Particulars	Stock A	Stock B
Expected return	15	20
Standard deviation	8	9
Coefficient of correlation	0.7	

- i) What is the Covariance between Stock A and Stock B?
 - ii) What is the Expected return of a portfolio in which A and B have weights of 0.6 and 0.4 respectively?
- Q.8** Calculate the Expected rate of return, Standard deviation and Variance for the Stock of Ohm Ltd. and Sai Ltd. [10]

State of the Economy	Probability of Occurrence	Ohm Ltd. (Return %)	Sai Ltd. (Return %)
Boom	0.30	13	40
Normal	0.50	11	10
Recession	0.20	8	-20