

**S.D.E.**

**M.B.A. SEM-III (2013 COURSE) : SUMMER - 2018**

**SUBJECT: ELECTIVE-III: Investment Analysis & Portfolio Management  
(Financial Management)**

Day : **Tuesday**  
Date : **26/06/2018**

**S-2018-4409**

Time: **10.00 A.M. TO 1.00 P.M.**  
Max Marks: 70

**N.B**

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

**SECTION - I**

- Q.1** Write a note on “Role of Securities Market in Indian Economy”. (14)
- Q.2** What do you mean by Mutual fund? Explain types of mutual funds. (14)
- Q.3** What do you mean by “Fundamental Analysis”? Conduct fundamental Analysis for Telecommunication sector in India. (14)
- Q.4** Explain the concept of portfolio management. Discuss the process of portfolio management. (14)
- Q.5** Write short notes on **ANY TWO** of following: (14)
- a) Systematic Risk
  - b) Avenues of Investment
  - c) Bond Management

**SECTION - II**

- Q.6** Explain the concept of Derivative. Discuss various types of Derivatives. (14)
- Q.7** Explain the concept of Efficient Market Hypothesis and forms of Efficient Market Hypothesis. (14)
- Q.8** Stock A and B display the following return over the past two years. (14)

| Year | Stock A | Stock B |
|------|---------|---------|
| 2015 | 10%     | 12%     |
| 2016 | 16%     | 18%     |

- a) What is the expected return on a portfolio consisting of 40% A and 60% B?
- b) What is correlation coefficient of stock A and B?
- c) What is the portfolio risk of the portfolio given in (a) above?

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