**Code No. MB305E-F1**

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| **METHODIST COLLEGE OF ENGINEERING & TECHNOLOGY(An Autonomous Institute)****M.B.A III-Semester(Regular) Examination, Feb- 2023** |

**Subject: INVESTMANT MANAGEMENT**

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| **Time : 3 Hours**  | **Max. Marks : 60** |

**PART-A**

**Answer all questions.**

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| Q.No. | Question(s) | Marks |
| 1. | a. Explain the difference between expost and exante returns. | 2 |
|  | b. Write a brief note on YTC. | 2 |
|  | c. Describe Basic differences between Sensex and nifty.. | 2 |
|  | d. comment on the usage of APT. | 2 |
|  | e. Write about Capital Market Theory. | 2 |

**PART-B**

**Answer any five questions.**

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| Q.No. | Question(s) | Marks |
| 2. | Explain the tools used in technical analysis. | 10 |
| 3. | a) Explain Macaulay’s Bond duration in detail. b) Calculate the bond duration for a bond with 15% coupon having maturity period of 6 years. The face value is ®100. Its present market price is ®89.50.YTM is 18% | 10 |
| 4. | Evaluate the valuation approaches for common stocks. | 10 |
| 5. | Comment the use of Harry Markowitz Portfolio theory  | 10 |
| 6. | a) Describe the features, types and mutual funds in India. | 5 |
|  | b) From the following data calculate Sharpe, Treynor Index

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|  | A | B | C | D |
| β | 1.10 | 0.8 | 1.8 | 1.4 |
| RETURN | 14.5 | 11.25 | 19.75 | 18.5 |
| STANDARD DEVIATION | 20 | 17.5 | 26.3 | 24.5 |

Risk Free Rate of return 6%, market return 12% | 5 |
| 7. | a) Write a note on investment objectivesb) Brief out about features and types of bonds available in Indian stock market. | 5 5 |
| 8. | a) Explain bond management strategies.b) A brief note on single index model. | 5 5 |
| 9. | a) Comment on prospects and problems of mutual funds in India.b) Discuss CAPM. | 5 5 |

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