**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   |  |  |  |  |  | | --- | --- | --- | --- | --- | |  | 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 objectives  b) 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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