

Exam.Code:0914

Sub. Code: 6753

EEE 1058

B.E. MBA (Biotechnology) Tenth Semester
Elective : Finance

IBM-1004: Investment Analysis and Portfolio Management
(Common)

Time allowed: 3 Hours

Max. Marks: 50

NOTE: Attempt five questions in all, selecting atleast two questions from each Section. Assume any missing data.

X-X-X

UNIT – I

- I. Discuss the meaning, objectives and process of 'Investment Management' in detail. (10)
- II. Examine in detail the relative valuation technique of valuing equity citing on example of your choice. (10)
- III. "There is no relation between historical data and future returns. Thus one can get only a little gain by applying trading rules". Elucidate the statement. (10)
- IV. Explain different Economic, Industrial and Corporate specific variables that may lead to change in stock prices. (10)

UNIT – II

- V. Describe in detail 'Markowitz theory'. How it is helpful for devising optimal portfolio? (10)
- VI. "Capital market line is a special case of security market line". Elucidate the above statement. (10)
- VII. Write short notes on following two:-
 - a) Single index model
 - b) Sharpe's Performance Measure(2x5)
- VIII. What is the need of 'Portfolio Revision'? Describe in detail its various techniques. (10)

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