



SN – 537

V Semester B.B.A. Degree Examination, Nov./Dec. 2017
(F+R) (CBCS) (2016-17 and Onwards)
BUSINESS ADMINISTRATION
5.3 : Investment Management

Time : 3 Hours

Max. Marks : 70

Instruction : Answers should be written in **English** only.

SECTION – A

Answer **any five** of the following sub-questions. **Each** sub-question carries **two** marks. (5×2=10)

1. a) What is Beta of a Stock ?
b) Give the meaning of Risk.
c) Define portfolio.
d) Give the meaning of 'Mutual Funds'.
e) Expand FCCB.
f) What do you mean by Capital Gain ?
g) Mention any four Mutual Fund Companies in India.

SECTION – B

Answer **any three** of the following questions. **Each** question carries **six** marks. (3×6=18)

2. Briefly explain ADR's.
3. Explain company analysis under Fundamental Analysis of securities.
4. Briefly explain Markowitz Model of portfolio management.
5. Write a short note on :
 - a) Options
 - b) Futures and
 - c) Forwards.

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6. From the following details, compute expected rate of returns.

Situation	Probability	Returns (%)
Inflation	0.4	8
Deflation	0.3	6
Normal	0.3	7

SECTION – C

Answer **any three** of the following questions. **Each** question carries **fourteen** marks.

(3×14=42)

7. Explain the different types of risks in detail.
8. Explain the capital market instruments.
9. What is technical analysis ? Explain.
10. Explain security selection process in detail.
11. From the following information calculate
 - a) Expected rate of returns and
 - b) Risk in terms of standard deviation.

Returns (%)	Probability
30	0.25
32	0.18
28	0.22
26	0.17
24	0.18