



QP – 364

V Semester B.B.A. Examination, March/April 2022

(2016 – 17 and Onwards) (CBCS) (F+R)

BUSINESS ADMINISTRATION

Paper – 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. (2×5=10)

1. a) Give the meaning of Risk.
- b) What is economic analysis ?
- c) Define portfolio.
- d) What do you mean by Mutual Fund ?
- e) What is beta coefficient ?
- f) Expand ULIP.
- g) What is sweat equity ?

SECTION – B

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

2. Explain the types of money market securities.
3. Briefly explain Markwitz Model of portfolio management.
4. Describe the arbitrage pricing theory.
5. Explain personal financial planning process.
6. Find out expected rate of returns from the following :

Economic Condition	Probability of Occurrence	% of Return
Boom	0.6	12
Normal	0.5	10
Recession	0.3	7

P.T.O.



SECTION - C

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

(14x3=42)

7. Discuss SEBI regulations on mutual funds.
8. Explain the DOW Theory. How it used to determine the direction of the market ?
9. What is industry analysis ? State the objectives and components of industry analysis.
10. What is technical analysis ? Explain briefly the technical analysis.
11. From the following information, calculate :
 - a) Expected rate of returns
 - b) Risk in terms of standard deviation.

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

Economic Condition	Probability of Occurrence	% of Return
Boom	0.6	12
Normal	0.2	10
Recession	0.2	7