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

**BUSINESS ADMINISTRATION****Investment Management****(CBCS Scheme Repeaters)****Paper: 5.3****Time : 3 Hours****Maximum Marks : 70****Instructions to Candidates:**

Answer should be written in English only.

**SECTION - A****Answer any Five of the following sub questions. Each question carries Two marks.**  
(5×2=10)

1. a) What is systematic risk?
- b) What is portfolio?
- c) Define "Derivatives".
- d) What is mutual fund.
- e) Expand SML and CML.
- f) What do you mean by liquidity.
- g) Mention any two assumptions of CAPM.

**SECTION - B****Answer any Three of the following question each carries Six marks.**

(3×6=18)

2. What is Investment. Briefly explain the characteristics of Investment.
3. What are the objectives of Industry analysis.

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(2)

14523

4. Explain the capital market instruments.
5. Explain the various advantages of mutual funds in India.
6. From the following details comment on the performance of funds as per sharpe Index and Treynor Index.

Fund	Return(%)	Standard Deviation(%)	Beta
A	12	18	0.7
B	19	25	1.3
m (Market Index)	15	20	1.0

The risk free rate of Return is 7%

### SECTION - C

Answer any Three of the following Questions.

(3×14=42)

7. What is Risk. Write a brief Note about systematic risk and unsystematic risk.
8. Discuss in detail markowitz theory of Portfolio analysis.
9. What is futures contract? What are the advantages and disadvantages of futures contract.
10. What is Industry analysis? State the objectives and components of Industry analysis.
11. The returns on securities A and B are given below.

Probability	Security A	Security B
0.5	4	0
0.4	2	3
0.1	0	3

calculate the expected return and standard deviation of securities A and B.