

16U580

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Name:

Reg. No.....

FIFTH SEMESTER B.B.A. DEGREE EXAMINATION, NOVEMBER 2018

(CUCBCSS-UG)

CC15U BB5 B11 - INVESTMENT MANAGEMENT

(Business Administration - Core Course)

(2015 Admission onwards)

Time: Three Hours

Maximum: 80 Marks

Part I

Answer *all* the questions. Each question carries 1 mark.

Fill in the blanks:

1. An increase in the value of the units of fund is known as
2. is the degree of uncertainty about an expected return from an investment.
3. Futures contract based on an index is called futures.
4. Modern portfolio theory was introduced by
5. NAV stands for

Multiple choice questions:

6. Money market is a market for funds.
a) Long term b) Short term c) Both of them d) None of these
7. The buyer or holder of the option purchases the right from the seller for a consideration called
a) Remuneration b) Premium c) Discount d) None of these
8. The beta value of a share is normally lies between 0 and
a) 1 b) 2.5 c) 2 d) 1.5
9. are price derivatives.
a) Momentum b) TRIN c) RSI d) Oscillators
10. was the first Indian ETF.
a) SPDRS b) Spiders c) BeEs d) None of these

(10 x 1=10 Marks)

Part II

Answer any *eight* questions. Each question carries 2 marks.

11. What is speculation?
12. Differentiate between call option and put option.
13. What is systematic risk?

14. What is the meaning of dematerialisation?
15. Define mutual fund.
16. What is efficient portfolio?
17. How is EPS calculated?
18. What you mean by rate of return?
19. What is sweat equity?
20. What is the meaning of right issue?

(8 x 2 = 16 Marks)

Part III

Answer any *six* questions. Each question carries 4 marks.

21. Explain different types of risk.
22. Briefly explain the advantages of mutual fund.
23. Explain the advantages and limitations of forward contract.
24. Explain the objectives of investment.
25. Write a short note on SEBI.
26. Briefly explain the fundamental analysis?
27. Explain the creation and redemption process of an ETF.
28. Briefly explain the modern portfolio theory.

(6 x 4 = 24 Marks)

Part IV

Answer any *two* questions. Each question carries 15 marks.

29. The return of two securities X and Y are given below. Select the security according to risk and return

Return on security X	Return on security Y	Probability
5	2	0.4
3	3	0.3
2	4	0.3

30. What is capital market? Briefly explain the instruments of capital market.
31. What do you mean by financial derivative market? Explain different uses of derivatives.

(2 x 15 = 30 Marks)
