Exam.Code:0025
Sub. Code: 17892

2124

Bachelor of Business Administration

Fifth Semester

BBA-308: Investment Management

Time allowed: 3 Hours

Max. Marks: 80

NOTE: *Attempt four short answer type questions from Section–A. Attempt two questions each from Section B and C respectively.*

x-x-x

Section – A

I. Attempt any four of the following:-

a) Investment vs. Gambling

b) Explain the term Average Directional Index.

c) Differentiate between Security and Capital Market Line.

d) Portfolio Management.

e) Candlestick Chart

f) Provide the mathematical formula for Arbitrage Pricing Theory. Explain each component of the formula. (4x5)

Section - B

II. Define Investment. What are the different avenues available for it? (15)

III. What is Fundamental Analysis? How do economic, industry and company analysis interrelate in making an informed investment decision. (15)

IV. What is the process of Security Analysis? (15)

V. What is Technical Analysis and how does it differ from Fundamental Analysis? What are the technical indicators and how do they assist traders in making decisions? (15)

Section - C

VI. Discuss in detail Markowitz theory of portfolio analysis. (15)

VII. Define Sharpe Ratio and Treynor ratio used in Portfolio evaluation. Indicate the circumstances under which each of these two ratios will be most suited. (15)

VIII. Explain Capital Asset Pricing Model. (15)

IX. a) Value vs. Growth Investing

b) Arbitrage Pricing Theory (5+10)

x-x-x