

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)
Chromepet, Chennai - 600 044.

B.Com. PA - END SEMESTER EXAMINATIONS - NOV'2024

SEMESTER - V

24UPAET5A01 - Investment Management

Total Duration : 1 Hrs.30 Mins.

Total Marks : 40

Section B

Answer any **TEN** questions ($10 \times 2 = 20$ Marks)

1. Define the concept of returns in finance.
2. Describe the concept of investment management.
3. Explain the use of Price/Earnings (P/E) ratio in valuation.
4. How do you calculate the active return of a portfolio?
5. How is the total active return calculated in performance attribution?
6. Which of the following is a primary difference between strategic and tactical asset allocation?
7. Which method can be used to compute the Value-at-Risk (VaR)?
8. What is the purpose of value-at-risk (VaR) in risk management?
9. How does the Central Bank play a role in stabilizing the market?
10. What is impact investing and what are its key principles?
11. What does the term 'arbitrage' refer to in the context of market efficiency?
12. Which behavior is considered as unethical in the financial services industry?

Section C

Answer any **FOUR** questions ($4 \times 5 = 20$ Marks)

13. What are the objectives of hedge funds?
14. How does the Net Present Value (NPV) rule assist in investment decision-making?
15. Describe a passive investment strategy.
16. Why is diversification important in an investment portfolio?
17. Explain the concept of diversification in investment management.
18. What are the stages of the investment process?
