



JG-161100010608

Seat No. _____

B. B. A. (Sem. VI) (CBCS) Examination

August – 2019

Security Analysis & Portfolio Management

(New Course)

Time : $2\frac{1}{2}$ Hours]

[Total Marks : 70

- 1 What is investment? What is return? What is risk? 14
How can return and risk be measured? Also state major sources of risk.

OR

- 1 Explain methods for calculating stock indices. Also 14
discuss criteria for including securities in index.

- 2 Discuss the EIC (Economic-Industry-Company) framework 14
of fundamental analysis.

OR

- 2 What is equity valuation? Discuss models of equity 14
valuation.

- 3 Discuss the concept of technical analysis. How is it 14
different from fundamental analysis?

OR

- 3 What is technical analysis? Discuss its assumptions 14
in detail.

- 4 Explain in detail Markowitz's risk return optimization 14
model.

OR

- 4 Define the terms Portfolio Return and Portfolio Risk. 14
Discuss the concepts of optimum portfolio and efficient frontier with the help of a diagram.

- 5 Explain formula plans in the context of portfolio revision. 14

OR

- 5 Write a detailed note on three indices used to evaluate 14
the performance of mutual fund.