



**PF-161100010608**

Seat No. \_\_\_\_\_

**B. B. A. (Sem. VI) (W.E.F. 2016) Examination**

**March/April – 2020**

**Security Analysis & Portfolio Management**  
*(Finance Group)*

Time : **2:30** Hours]

[Total Marks : **70**

- 1 What do you mean by investment ? Explain the investment alternatives. 14
- OR**
- 1 (a) Write a detailed note on innovative financial instruments. 7
- (b) Explain the various sources of risk. 7
- 2 Explain the concept of economic analysis. What are the forces or factors of economic analysis ? 14
- OR**
- 2 Explain company analysis in brief with respect to key indicators related to it. 14
- 3 What is technical analysis ? Explain the assumptions of technical analysis. 14
- OR**
- 3 Explain technical analysis and discuss its limitations. 14
- 4 Write a detailed note on Markowitz model. 14
- OR**
- 4 Explain in detail efficient frontier and optimum portfolio. 14
- 5 Write short note : (any two) 14
- (a) Asset Management Company.
- (b) Mutual Fund.
- (c) Sharpe's Performance index.
- (d) Treynor's Performance index.
- OR**
- 5 What is portfolio revision ? Explain the need for portfolio revision and discuss basic strategies of portfolio revision. 14