



DS-161100010608 Seat No. _____

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

April – 2022

Security Analysis & Portfolio Management

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

[Total Marks : 70

- 1 What is risk ? Discuss in detail major sources of risk. 14
OR
- 1 Discuss methods for calculating stock indices. Also explain criteria for including securities in index. 14
- 2 What is equity valuation ? Discuss equity valuation models. 14
OR
- 2 Discuss various key indicators of company analysis. 14
- 3 Distinguish between technical and fundamental analysis. 14
OR
- 3 Discuss the concept of technical analysis along with its limitations. 14
- 4 Explain the calculation of portfolio return and portfolio risk in case of 2 assets portfolio and that in case of 3 assets portfolio. 14
OR
- 4 Explain in detail Markowitz's risk return optimization model. 14
- 5 What is portfolio revision ? Explain the need for portfolio revision. Also discuss basic strategies of portfolio revision. 14
OR
- 5 Write a detailed note on three indices that are used in the evaluation of the performance of mutual fund. 14