647510 **BBAsapEC607B** **Seat No :________**

B.B.A. Semester - 6 (*CBCS*) Examination

Oct/Nov-2020

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT (ELECTIVE)

Time: 2:00 Hours **Marks: 56**

Instructions:

1. Figure to the right indicate marks.
2. There are five questions in the question paper.
3. Answer any four of the following questions.

Q.1 Define Investment. Explain various Investment Alternatives. (14)

OR

Q.1 What is Risk? What are the various Sources of Risk?

Q.2 What is Fundamental Analysis of Securities? Explain EIC Framework in detail. (14)

OR

Q.2 What is Equity Valuation? Describe Equity Valuation Models in detail.

Q.3 What is Technical Analysis? Explain it's Assumptions and Limitations in detail. (14)

OR

Q.3 Differentiate Fundamental Analysis and Technical Analysis in detail.

Q.4 Explain the Concepts of Portfolio Risk and Portfolio Return. Mention the Assumptions of Marko Witz Model for 2 and 3 assets portfolio. (14)

OR

Q.4 What is Efficient Frontier? Discuss Optimum Portfolio with diagram.

Q.5 What is Portfolio Revision? Explain various Formula Plans for Portfolio Revision. (14)

OR

Q.5 Write short notes.

1. Asset Management Companies.
2. Sharpe's Performance Index.

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