

BBA 5th Semester Exam., 2021

SECURITY ANALYSIS AND PORTFOLIO
MANAGEMENT

Time : 3 hours

Full Marks : 60

Instructions :

- (i) The marks are indicated in the right-hand margin.
- (ii) There are **SEVEN** questions in this paper.
- (iii) Attempt **FIVE** questions in all.
- (iv) Question Nos. 1 and 2 are compulsory.

1. Write True or False of any six of the following : 2×6=12

- (a) ☒ Technical analysis is a method used to evaluate the worth of security.
- (b) Chart pattern is a distinct formation over stock chart creating a trading signal of future price movement.
- (c) Stock exchanges are organised markets for buying or selling securities.
- (d) ☒ Portfolio is a group of securities.
- (e) ☒ CAPM stands for capital asset pricing model.

22AK/253

(Turn Over)

- (f) ☒ Liquidity risk is the possibility that borrowers repay debt ahead of schedule.
- (g) Risk diversification represents the trade off between risk and expected return faced by investor.
- (h) In portfolio construction timing, selectivity and diversification issues are addressed.
- (i) ☒ The process of addition of more assets in an existing portfolio is called portfolio addition.
- (j) ☒ "Not putting all your eggs in one basket" means diversification.

2. Answer any three of the following questions :

4×3=12

- (a) ☒ What are the investment opportunities? Briefly explain. <https://www.akubihar.com>
- (b) ☒ Elaborate the relevance of SWOT analysis with reference to an industry.
- (c) Briefly explain the features of efficient market theory random walk.
- (d) ☒ Discuss any one of the techniques of portfolio revision.
- (e) Briefly explain the characteristics of future contract.

22AK/253

(Continued)

Answer any *three* of the following questions :

12×3=36

3. What is investment? Discuss various steps involved in investment process.
4. Explain the concept and significance of fundamental analysis. Also briefly discuss Dow theory.
5. What is technical analysis? Differentiate technical and fundamental analysis.
6. Elaborate various risk adjusted measures of performance evaluation of portfolio.
7. Explain in brief the options and futures with reference to derivatives.

★ ★ ★

<https://www.akubihar.com>

Whatsapp @ 9300930012

Send your old paper & get 10/-

अपने पुराने पेपर्स भेजें और 10 रुपये पायें,

Paytm or Google Pay से

Code : 302503

<https://www.akubihar.com>