



CB – 414

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VI Semester B.B.A. Examination, August/September 2023
(CBCS) (2022 – 23 and Onwards) (Freshers)
BUSINESS ADMINISTRATION

6.6 : A & FN4 Security Analysis and Portfolio Management

Time : 3 Hours

Max. Marks : 70

Instruction : Answers should be written in **English** only.

SECTION – A

Answer **any five** questions. **Each** question carries **two** marks.

(5×2=10)

1. a) What do you mean by investment ?
- b) Give any two direct investment alternatives.
- c) What do you understand by bottom approach of fundamental analysis ?
- d) What is Head and Shoulder's pattern ?
- e) Mention any two limitations of CAPM.
- f) State any two benefits of global investing.
- g) Define Global Mutual Fund.



SECTION – B

Answer **any three** questions. **Each** question carries **5** marks.

(3×5=15)

2. Distinguish between systematic and unsystematic risk.
3. How is fundamental analysis useful to a prospective investor ?
4. Discuss in detail CAPM.
5. Discuss the objectives of portfolio management.
6. Explain in detail the process of issuing depository receipts.

P.T.O.



SECTION – C

Answer **any three** questions. **Each** question carries **12** marks. **(3×12=36)**

7. The returns of Security of Wipro and Security of Infosys for the past six years are given below :

Year	Security of Wipro Returns (%)	Security of Infosys Returns (%)
2018	09	10
2019	05	-06
2020	03	12
2021	12	09
2022	16	15

Calculate the risk and return of portfolio consisting of both where the proportion of funds invested in security of Wipro is 80%.

8. What is Investment Portfolio Management ? State the factors to be borne in mind while deciding an investment.
9. Critically evaluate the fundamental analysis.
10. Is Sharpe's model an improvement over Markowitz Portfolio Theory ? Comment.
11. Discuss Jensen's Differential Return Model in detail.

SECTION – D

12. **Compulsory** question. Answer 'A' or 'B'. **(1×9=9)**

A) Prepare an imaginary investment portfolio for individual with a salary of ₹ 10 lakhs per annum.

OR

B) Using imaginary figures, analyze the trend of Nifty-Fifty Index.