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Reg. No.

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VI Semester B.B.A Degree Examination July/August-2024

BUSINESS ADMINISTRATION

Security Analysis and Portfolio Management

(NEP Scheme)

Paper : 6.4

Time : 2½ Hours

Maximum Marks : 60

Instructions to Candidates :

Answers should be written in English only.



SECTION - A

Answer any Five of the following questions. Each question carries 2 marks.

(5×2=10)

1. a) List out any two types of Investors.
- b) Expand NSE and BSE.
- c) Write the meaning of systematic risk.
- d) Write the meaning of portfolio.
- e) What do you mean by leveraged portfolio?
- f) What is the difference between fundamental and technical analysis?
- g) What is Investment analysis?

SECTION - B

Answer any Four of the following questions. Each question carries 5 marks.

(4×5=20)

2. The probabilities and associated returns of old monk ltd. are given below.

Calculate the expected returns and standard deviation.

Returns (%)	-25	-10	0	15	20	30	35
Probability	0.05	0.10	0.10	0.15	0.25	0.20	0.15

[P.T.O.]





3. Differentiate between Investment and speculation.
4. Write a short notes on E-I-C analysis.
5. Explain the markowitz's portfolio theory with its assumptions.
6. Explain the merits of technical analysis.

SECTION - C

Answer any Two of the following questions. Each question carries 12 marks.

(2×12=24)

7. Briefly explain the various merits and demerits of fundamental analysis.
8. Explain the factors influencing the selection of Investment alternatives.
9. Assuming a client has 3 portfolio choices, each with the following characteristics.

Calculate sharpe, Treynors and Jenson's methods using the suitable formulae. Suggest which portfolio is best according to each method.

Portfolio	Expected Return	Volatility	Beta
A	15%	12%	10%
B	18%	14%	11%
C	12%	9%	5%

The efficient market portfolio has expected return of 20% and a standard deviation of 12% and a risk free rate of Interest is 5%.

SECTION - D

Answer any One of the following question. Each question carries 6 marks.

(1×6=6)

10. Draw and explain any three basic types of chart patterns used in technical analysis.
11. Write any six differences between the government securities market and the corporate debt market.