

VI Semester B.B.A. Degree Examination, May/June - 2025

(NEP Scheme)

BUSINESS ADMINISTRATION

Security Analysis and Portfolio Management

Paper : 6.4

Time : 2½ Hours

Maximum Marks : 60

Instructions :

Answers should be written in English only.

SECTION - A

Answer any Five of the following. Each question carries Two marks. (5×2=10)

1. a) State the meaning of speculation.
- b) What is secondary market?
- c) Give the meaning of unsystematic Risk.
- d) What do you mean by Investment Analysis?
- e) Expand ROI, P/E Ratio.
- f) Mention the tools of Technical Analysis.
- g) Write the meaning of Portfolio

SECTION - B

Answer any Three of the following. Each question carries Four marks.

(3×4=12)

2. Differentiate between Investment and gambling.
3. An investor would like to find the expected return on the shares of Vijay Ltd. Calculate the expected return from the share.

Economic condition	Probability	Return(%)
High growth	0.1	30
Low growth	0.3	40
Stagnation	0.4	50
Recession	0.2	60

[P.T.O.]



4. Explain the benefits of Industry Analysis.
5. What is Technical Analysis? Briefly explain the assumptions of Technical Analysis.
6. Discuss the reasons to hold portfolio.

SECTION - C

Answer any Three of the following. Each question carries Ten marks.

(3×10=30)

7. Elucidate the various investment avenues available .
8. Mr. Jay gives details of his portfolio

	A Ltd.	B Ltd.
Probability	Return %	Return %
0.1	6	12
0.2	48	40
0.3	-15	-6
0.2	7	20
0.2	11	3

Calculate expected return and standard Deviation.

9. Explain SWOT Analysis
10. Write a note on DOW Theory
11. Consider the following information for three Mutual Funds x,y and z.

Funds	Return %	Standard Deviation %	Beta
x	15	16	1.15
y	13	18	1.25
z	12	11	0.90

The risk free rate is 7%. Evaluate performance of different funds using Sharpe and Treynor performance evaluation technique.

**SECTION - D**

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

(1×8=8)

12. a) Differentiate between gambling and speculation by providing reasons for your answer.

(OR)

- b) Analyse Jensen's performance Index with example.
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