953757

DSEBB604

VI Semester B.B.A. Degree Examination, June/July - 2026

(NEP 2020 Scheme Freshers and Repeaters)

BUSINESS ADMINISTRATION

Security Analysis and Portfolio Management

Paper : FN-2

NEW HORIZON COLLEGE LIBRARY KASTURINAGAR BANGALORE-43

Time : 2½ Hours **Maximum Marks : 60**

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

SECTION - A

Answer any Five sub questions. Each sub question carries Two marks. **(5×2=10)**

1. a) Give the meaning of Speculation.
   b) State the meaning of systematic risk.
   c) What do you mean by Investment analysis?
   d) Mention the different charting techniques.
   e) Expand CAPM, SEBI.
   f) Define Investment.
   g) What is Portfolio?

SECTION - B

Answer any Three of the following. Each question carries Four marks. **(3×4=12)**

2. Give the meaning of money market and state the different types of Money market instruments.
3. Explain the core aspects of investment analysis.
4. Bring out the key difference between fundamental analysis and technical analysis
5. An Investor expects future dividend from his investments in a companyand probability associated with the distribution of dividend at the expected level is given below. Compute Expected Return from such investments.

Possible return	Probability
40	0.60
30	0.55
35	0.40
52	0.70
45	0.76

[P.T.O.

6. Howmany Input estimates are needed for portfolio analysis of a 70-stock portfolio using
   a) Markowitz Model
   b) Sharpe Index Model; What do you Infer?

SECTION - C

Answer any Three of the following. Each question carries Ten marks. **(3×10=30)**

7. Explain the factors influencing selection of investment alternatives
8. Elucidate in brief the Porters Five Force Model.
9. Give the meaning of oscillators and write a note on
   a) Rate of change indicator(ROC).
   b) Relative Strength Index (RSI)

10. Calculate the variance and standard deviation

Year	Total Returns %
1	14
2	12
3	8
4	15
5	14

11. Sohan is having units in SBI Mutual Funds for the past three years. He desires to evaluate the fund performance by comparing it to the market

Particulars	Fund	Market
Return	68.3	52.8
Standard deviation	37.2	19.84
Risk Free rate	9	9
Beta	1.23	--

SECTION - D

Answer any One question.Each question carries Eight marks **(1×8=8)**

12. a) How does SEBI ensure transparency and protect investors in the Indian security market.

(OR)

   b) An investor would like to find out the return on the Share of Nandan Ltd. The following data have been available

State Economy	Probability of Occurance	Date of Return
Recession	0.20	20
Normal	0.50	30
Boom	0.30	40

Also Calculate Standard deviation.
