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

BUSINESS ADMINISTRATION

Security Analysis and Portfolio Management

(NEP Scheme F+R)

Paper : FN2

Time : 2½ Hours

Maximum Marks : 60

Instructions to Candidates :

Answers should be written in English only.

SECTION - A

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

(5×2=10)

1. a) What do you mean by leveraged portfolio?
- b) Expand NSE and BSE.
- c) What is Unsystematic Risk?
- d) List of any two money market instruments.
- e) What is fundamental Analysis?
- f) Give the meaning of Income portfolio.
- g) What do you mean by Measuring Risk?

SECTION - B

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

(4×5=20)

2. Write any Five differences between Investment and Speculations.
3. Explain Risk Return Relationship.
4. State any Five Merits of technical Analysis.
5. Write any five differences between fundamental and technical Analysis.

[P.T.O.]



6. 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	0.20	0.15	0.20	0.20

SECTION - C

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

(2×12=24)

7. Explain the factors influencing the selection of Investment alternatives.
8. Explain Markowitz's theory with its assumption.
9. From the following details calculate the risk of 2 Components, make comparison of the companies and write the conclusion.

Possible Outcome	Company A	Company B	Probability
1	4%	5%	0.25
2	12%	9%	0.25
3	18%	13%	0.25



SECTION - D

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

(1×6=6)

10. Draw and Explain any three basic types of Chart patterns used in technical analysis.
 11. Explain the difference between systematic risk and unsystematic risk.
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