



NP – 408

**VI Semester B.B.A. Examination, July/August 2024
(NEP Scheme)**

BUSINESS ADMINISTRATION

DSE (6.4/6.5) FN 2 : Security Analysis and Portfolio Management

Time : 2½ Hours

Max. Marks : 60

Instruction : All answers need to be written in English only.

SECTION – A

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

(6×2=12)

1. a) What do you mean by investment ?
- b) What do you mean by security market ?
- c) What is risk preference ?
- d) What do you mean by expected return ?
- e) Give the meaning of company analysis.
- f) What do you mean by technical analysis ?
- g) What do you mean by technical indicators ?
- h) What do you mean by efficient frontier ?

SECTION – B

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

(3×4=12)

2. Differentiate between investment and speculation.
3. Discuss the factors that influence the determination of expected return.
4. Define trend analysis in the context of technical analysis.
5. Briefly describe one method used to test the effectiveness of technical trading strategies.
6. Discuss the objectives of portfolio management.

P.T.O.



SECTION – C

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

7. Define Sharpe's Performance Index. How is it calculated and what does a higher Sharpe ratio indicate ?
 8. Critically evaluate the fundamental analysis.
 9. Explain the different types of charts used by technical analysts.
 10. What is Investment Portfolio Management ? State various factors to be borne in mind while deciding an investment.
 11. Explain the various instruments dealt in money market.
-