QP Code: SN23BBA051 | Reg. No | | | | | | | | | | | AR24

GANDHI INSTITUTE OF ENGINEERING AND TECHNOLOGY UNIVERSITY, ODISHA, GUNUPUR
(GIET UNIVERSITY)

B. B. A (Fifth Semester Regular) Examinations, November, 2025

23BBAPC35003– Security Analysis and Portfolio Management

Time: 3 hrs | Maximum: 60 Marks

(The figures in the right hand margin indicate marks.)

PART – A **(2 x 10 = 20 Marks)**

Q.1. Answer ***ALL*** questions	CO #	Blooms Level
a. Define Security and explain the features of a good investment.	CO1	K1
b. Distinguish between Investment and Gambling.	CO1	K2
c. What is Arbitrage? Explain its importance in capital markets.	CO1	K3
d. What are systematic and unsystematic risks? Give examples.	CO1	K2
e. What is Industry Analysis? How is it useful for investors?	CO2	K2
f. Define Technical Analysis. Mention any two of its assumptions.	CO3	K1
g. What do you mean by Efficient Market Hypothesis?	CO4	K2
h. Define Markowitz Portfolio Theory.	CO4	K1
i. What are Exchange Traded Funds (ETFs)?	CO6	K1
j. What is Fama's Decomposition Model?	CO6	K3

PART – B **(8 x 5 = 40 Marks)**

Answer ***all*** the questions	Marks	CO #	Blooms Level
2. a. Explain the characteristics and classification of investment avenues available to investors.	8	CO1	K2
(OR)			
b. Discuss the relationship between risk and return and explain the various types of risks investors face.	8	CO1	K3
3.a. What are the components of Fundamental Analysis? Explain Economic, Industry, and Company analysis in brief.	8	CO2	K2
(OR)			
b. Discuss the role of monetary policy, inflation, and interest rate in influencing investment decisions.	8	CO2	K3
4.a. Describe different technical charting methods such as line chart, bar chart, and candlestick chart with suitable examples.	8	CO3	K2
(OR)			
b. Explain the concepts of support, resistance, and trend reversal in stock price analysis.	8	CO3	K3
5.a. Explain the Single Index Model and its significance in portfolio construction.	8	CO4	K3
(OR)			
b. Define and explain *Capital Asset Pricing Model (CAPM)* with assumptions and limitations.	8	CO4	K2
c. Discuss the *performance evaluation measures* — Sharpe Ratio, Treynor Ratio, and Jensen's Alpha — with formulas.	8	CO6	K3

6.a. The following data are available for a company's security and the market index over 5 years: 8 CO1 K4

Year	Return on Security (%)	Return on Market (%)
1	10	8
2	12	10
3	15	13
4	6	5
5	18	15

Required to Compute the Beta (β) of the security using the covariance and variance approach.

(OR)

b. What are mutual funds? Explain the types of mutual fund schemes and their features. 8 CO6 K2

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