23BSB314N

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

BVoc DEGREE EXAMINATION MAY 2026
(Third Semester)

Branch – **BVoc(BANKING, STOCK & INSURANCE)**

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Time: Three Hours   Maximum: 75 Marks

SECTION-A (10 Marks)
Answer **ALL** questions
ALL questions carry **EQUAL** marks   (10 × 1 = 10)

Module No.	Question No.	Question	K Level	CO
1	1	What is the name of combination of various investment products? a) Portfolio b) Investment c) Speculation d) Gambling	K1	CO1
	2	Show the name of the measures the systematic or non -systematic risk of a security? a) Range b) Beta c) Variance d) Standard Deviation	K2	CO1
2	3	Which is a method used to evaluate the worth of security by studying the financial data of the issues? a) Security analysis b) Performance analysis c) Fundamental analysis d) Risk Analysis	K1	CO2
	4	The fundamental analysis approach has been associated with ________ a) Uncertainties b) Certainties c) Ratios d) Balance sheet	K2	CO2
3	5	What is the last step of fundamental analysis? a) Economic analysis b) Industry analysis c) Company analysis d) Technical analysis	K1	CO3
	6	Show the name of the person who is popularize the Random walk theory. a) Burton Malkiel b) Redington c) Charless Dow d) F.Amling	K2	CO3
4	7	Who developed the arbitrage pricing theory? a) Henry maarkowitz b) Stephen Ross c) William Sharpe d) Engene Fama	K1	CO4
	8	Outline the expansion of CAPM. a) Capital assets products method b) Capital assets pricing model c) Capitalization assets of products market d) Capital achieve product method	K2	CO4
5	9	The sale and purchase of assets in an existing portfolio over a certain period of time to maximize returns and minimize risk called as portfolio _____ a) Beta b) Alpha c) CAPM d) Revision	K1	CO5
	10	Illustrate the strategy, adjustment to the portfolio is carried out according to certain predetermined rules and procedures designated as formula plans. a) Active revision b) Alpha c) Range d) Passive revision	K2	CO5

SECTION - B (35 Marks)

Answer **ALL** questions

ALL questions carry **EQUAL** Marks (5 × 7 = 35)

Module No.	Question No.	Question	K Level	CO
1	11.a.	Explain the process of portfolio management	K2	CO1
		(OR)		
	11.b.	Classify the systematic risks		
2	12.a.	Organize the significance of Industry analysis	K3	CO2
		(OR)		
	12.b.	Construct the different share valuation models		
3	13.a.	Identify the reduction of portfolio risk through diversification.	K3	CO3
		(OR)		
	13.b.	Organize the importance of technical analysis		
4	14.a.	Discover the objectives of portfolio construction.	K4	CO4
		(OR)		
	14.b.	Examine the Arbitrage pricing theory assumptions.		
5	15.a.	Survey the various portfolio revision strategies.	K4	CO5
		(OR)		
	15.b.	Analyze the significance of portfolio evaluation		

SECTION -C (30 Marks)

Answer **ANY THREE** questions

ALL questions carry **EQUAL** Marks (3 ×10 = 30)

Module No.	Question No.	Question	K Level	CO
1	16	Classify the phases of portfolio management	K4	CO1
2	17	Discover the various forecasting techniques of fundamental analysis.	K4	CO2
3	18	Examine the assumptions and kinds of Efficient market hypothesis.	K4	CO3
4	19	Survey the applications of Capital asset pricing model.	K4	CO4
5	20	Analyze the need for portfolio evaluation.	K4	CO5

Z-Z-Z END