



Avinashilingam Institute for Home Science and Higher Education for Women
Deemed to be University Estd. u/s 3 of UGC Act 1956, Category 'A' by MHRD (now MoE)
Re-accredited with 'A++' Grade by NAAC. CGPA 3.65/4, Category I by UGC
Coimbatore - 641 043, Tamil Nadu, India

Continuous Internal Assessment Test II – April 2025
SEMESTER VI

Class : III UG

Major : B.Com (CS)

Time: 2 Hours

Maximum Marks: 60

21BCRC25– Security Analysis and Portfolio Management

CO1: Identify various avenues of investment

CO2: Undertake economic analysis, industry analysis and company analysis.

CO3: Analyse the financial statements with the help of financial techniques.

CO4: Develop the skill to understand the technical analysis.

CO5: Make portfolio management analysis.

Part - A

Answer all the questions

6 x 1 = 6

1. Dow theory was developed by CO3:K2
 - a. New York stock market movement
 - b. The Dow Jones industrial average
 - c. Security market price movement
 - d. The buy and sell strategy.
2. Investment with a lower standard deviation carries CO3:K2
 - a) High risk
 - b) Less risk
 - c) Infinite risk
 - d) Avoidable risk
3. Liquidity risk: CO3:K2
 - a. Is risk investments bankers face
 - b. Is lower for small companies
 - c. Is the risk associated with secondary market transactions
 - d. Increases whenever interest rates increase
4. A risk associated with project and way considered by a well-diversified stockholder is classified as CO4:K2
 - a. Expected risk
 - b. Beta risk
 - c. Industry risk
 - d. Returning risk
5. A corporate bond is a corporation's write undertaking that it will refund a specific amount of money plus CO5:K2
 - a. Premium
 - b. Interest
 - c) Nothing
 - d. Security
6. Standard deviation is a deviation from – CO5:K2
 - a. Arithmetic mean
 - b Harmonic mean
 - c. Median mean
 - d. Mode mean

Part - B

Answer all the questions

3 x 6 = 18

Each answer should not exceed 400 words or two pages

7. a) Enumerate option pricing futures with an examples. CO3:K1
(or)
b) Explain stock index pricing futures with an examples. CO3:K2
8. a) Briefly describe the market indicators. CO4:K4
(or)
b) Explain the Efficient market theory. CO4:K3
9. a) Write short note on arbitrage pricing theory. CO5:K2
(or)
b) Write short note on Sharpe index. CO5:K2

Part - C

Answer all the questions

3 x 12 = 36

Each answer should not exceed 800 words or four pages

10. a) Describe the portfolio strategies using futures. CO3:K3
(or)
b) Write a note on Futures on long term securities with an examples. CO3:K2
11. a) Discuss in detail about forecasting individual stock performance. CO4:K3
(or)
b) Write note on a) Random walk b) Efficient market hypothesis c) Markowitz. CO4:K1
12. a) Briefly explain about Management portfolios and performance evaluation. CO5:K4
(or)
b) Explain about the Sharpe index, Treynor index, Jensen's model.. CO5:K2