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SEAT No. :

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S.Y. M.B.A.

FIN 612 MJ : SECURITY ANALYSIS & PORTFOLIO MANAGEMENT

(2024 Pattern) (Semester - III)

Time : 2½ Hours] *[Max. Marks : 50*

Instructions to the candidate:

1) *All question are compulsory*
2) *Assume necessary data give example.*
3) *Each Question carries 10 marks.*
4) *Q3, Q4, Q5, questions has an Internal options.*

Q1) **Solve any Five out of 7 questions :** **[5 × 2 = 10]**

i) Gambling differs from Investment because.

a) It is based on skill.

b) It involves uncertain out comes with no underlying asset.

c) It guarantees profit.

d) It ensures safety.

ii) Marketable financial assets include.

a) Bank deposits b) Equity shares

c) Post office savings d) Provident fund

iii) Technical analysis focuses on.

a) Economic data only b) Price & volume charts

c) Company internal audit d) Government Policies

iv) Equity valuation includes.

a) NAV method b) Dividend discount model

c) Random walk d) None of the above

v) Sharpe's single Index model uses.

a) Beta coefficient b) Multi - factor approach

c) Book value d) Dividend yield

vi) Define portfolio Revision.

vii) Define Investment & state its objectives.

P.T.O.

SPPUQuestionPapers.com

Q2) **Write short notes any Two :** **[2 × 5 = 10]**

a) Summerize the Bond Valuation.

b) Relate the relationship between Risk - Adjusted Returns.

c) Compare Marketable & Non-marketable financial Assets with examples.

Q3) a) Compare the Traditional & modern Investment process in today's competative investment market. **[10]**

OR

b) Relate the importance of fundamental analysis in making Investment Portfolio. **[10]**

Q4) a) Criticaly evaluate the Capital Asset Pricing Model (CAPM). **[10]**

OR

b) Evaluate the Markowitz portfolio selection model. With its benefits & limitation. **[10]**

Q5) a) Mr. Rajesh (30 yrs) working with Global Infotech pvt. Ltd as a Assistant Manager his monthly salary is ₹1,50,000. He want to invest in portfolio for the education of his daughter Anisha, age 5yrs create a balanced portfolio for 15 yrs of Investment tenure, which will generate assured returns. Assume necessary data. **[10]**

OR

b) Mr. Sunil is working with Alfa pvt Ltd as a Manager having monthly salary of ₹1,80,000. His age is 40 yrs he want to invest for his retairment plan with regular Income of ₹30,000 per month. Create a Balanced portfolio for Mr. Sunil in tabular formate. Assume necessary data. **[10]**

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