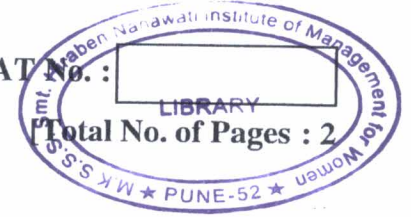


Total No. of Questions : 5]

PE-5851

SEAT No. :



[6551]-839

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.**

**Q2) Write short notes any Two :**

**[2 × 5 = 10]**

- a) Summarize 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 competitive investment market. [10]**

**OR**

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

**Q4) a) Critically 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 retirement plan with regular Income of ₹30,000 per month. Create a Balanced portfolio for Mr. Sunil in tabular formate. Assume necessary data. [10]

