



SOMAIYA

VIDYAVIHAR UNIVERSITY

Dr. Shantilal K. Somaiya School of Commerce and Business Studies

QUESTION PAPERS

BRANCH: Bachelor of Commerce (Financial Market)	SEM: V
ATKT	APR - 2026

Sr. No.	Subject	Available
1.	231U04C504 – Technical Analysis	✓
2.	Investment Analysis & Portfolio management	✓
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March 2026 Examination		
Examination: ESE Examination		
Programme code: 04 Programme: B.Com (Financial Markets)	Class: TY	Semester: V
Name of the Constituent College: SKSCBS	Name of the department : Accounting and finance	
Course Code: 231U04C504	Name of the Course: Technical analysis	
Instructions: 1)Use of simple calculator is allowed. 2)Each question carries 15 marks.		

Question No.		Max. Marks	CO
Q1	(A)Neha, a part-time trader, learns that profit depends as much on managing losses as on spotting opportunities. She starts applying risk management techniques—setting stop-loss orders, diversifying across sectors, and limiting exposure to 2% of her capital per trade. When one stock crashes, her portfolio remains stable. Neha realizes that disciplined risk management protects capital, builds confidence, and ensures long-term survival in volatile markets.	5	4
	(B) Riya, a young trader, faces emotional highs and lows while trading daily. After consecutive losses, fear makes her exit early, while greed pushes her to overtrade after small wins. She realizes that discipline, emotional control, and confidence—not just strategy—are key to consistent success in trading psychology.	5	4
	(C) Mr. Rohan is not understanding the importance of stop loss. Kindly elaborate with the help of suitable example.	5	4
Q 2	(A) Briefly discuss the different three candle patterns	15	1
	OR (B) Using the graph explain the significance and features of Fibonacci	15	3
Q3.	(A) Elaborate the use of bollinger bands and RSI together as a tool from the graph below	15	2
	OR (C) Discuss the tool of MACD and RSI with suitable examples.	15	3
Q4	(A) Describe any 3 reversal patterns with the help of a diagram	15	2
	OR (C) Distinguish between SMA and EMA	8	3

(D) Explain the pattern of 3 white crows

7

2

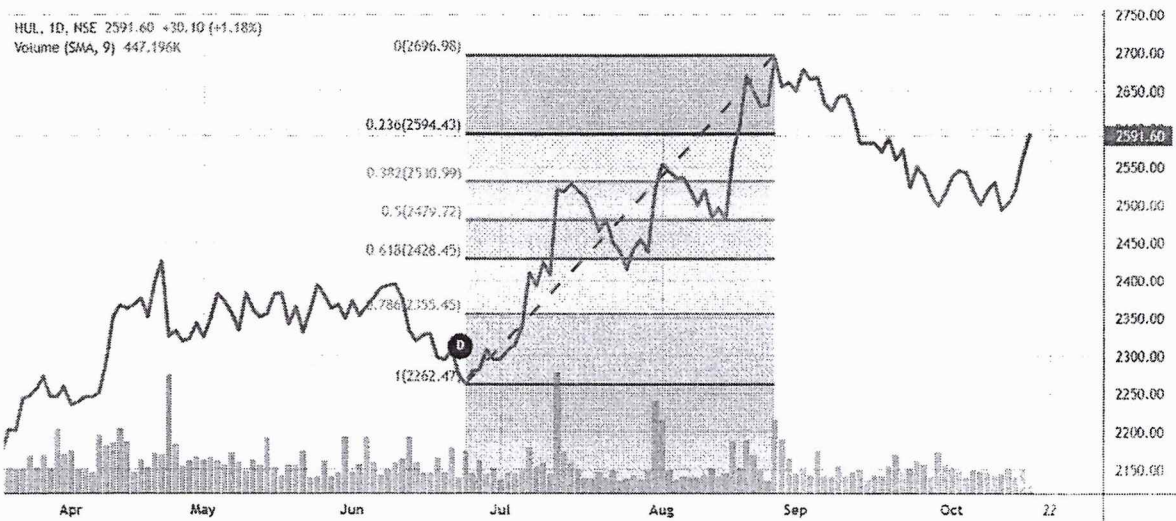
Q3.A.

HUL, 1D, NSE 2609.80 +48.30 (+1.89%)
Volume (SMA, 9) 997.125K
BB (20, 2) 2531.90 2588.37 2475.43





Q2 .B





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Sem-V

April 2026		
Examination: End Semester Examination (UG/PG Programmes)		
Programme code: 04	Class: TY	Semester: V
Programme: Financial Markets		
Name of the Constituent College: Dr. Shantilal K. Somaiya School of Commerce and Business Studies		Name of the Department: Accounting & Finance
Course Code:	Name of the Course: Investment Analysis & Portfolio Management	
Duration : 2 Hr.	Maximum Marks : 60	
Instructions: 1) Draw neat diagrams 2) Assume suitable data if necessary		

Question No.		Max. Marks	CO
Q1	<p>Answer the following questions:</p> <p>a. Explain the factors which affect investment decisions of various categories of investors.</p> <p>b. Discuss the importance of portfolio management process to investors to achieve alignment between safety, liquidity, and returns.</p> <p>c. Examine the use of fundamental analysis by investors in investment decision making</p>	<p>05</p> <p>05</p> <p>05</p>	CO1,2,3
Q2	<p>a. Sushil purchased 200 shares of Evergrow Ltd. On 1/1/2020 at Rs. 150. He received dividend of Rs. 10 per share in 2021 and Rs. 8 per share in 2022. He sold all shares on 31/12/2022 at Rs. 210 per share. Calculate holding period return and annualized return.</p> <p>b. You are an investor who wants to know the beta of a mutual fund. Covariance between the mutual fund's return and the market return is 0.012, and the market's variance is 0.01. Find the mutual fund's Beta. Further explain the concept of beta and its role in risk management.</p> <p style="text-align: center;">OR</p> <p>c. If you were an investor desiring to investing in marketable investment instruments in India, what options would be available to you for the same?</p> <p>d. Compare between active, passive and value-based investing strategies in detail</p>	<p>07</p> <p>08</p> <p>08</p> <p>07</p>	CO2
Q3	<p>a. Discuss the concept, techniques and indicators of technical analysis as a means to evaluate market trends.</p>	15	CO3

	OR																										
	b. Discuss the working of the Markowitz Model as a technique of identifying the optimum portfolio.	15																									
Q 4	<p>a. The following data represents the average returns, risk (standard deviation), and beta values of five stocks — A, B, C, D, and E. The risk-free rate is 6%, and the market return is 14%.</p> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>STOCK</th> <th>AVERAGE RETURN (%)</th> <th>STANDARD DEVIATION (%)</th> <th>BETA</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>18</td> <td>20</td> <td>1.1</td> </tr> <tr> <td>B</td> <td>15</td> <td>15</td> <td>0.9</td> </tr> <tr> <td>C</td> <td>12</td> <td>10</td> <td>0.6</td> </tr> <tr> <td>D</td> <td>20</td> <td>22</td> <td>1.3</td> </tr> <tr> <td>E</td> <td>10</td> <td>8</td> <td>0.5</td> </tr> </tbody> </table> <p>Calculate the Sharpe Ratio, Treynor Ratio and Jensen's Alpha for each stock and rank them accordingly.</p> <p style="text-align: center;">OR</p> <p>b. Assuming the role of a wealth manager, explain portfolio revision, its need and constraints. Further, briefly discuss active, passive, and formula strategies with examples.</p>	STOCK	AVERAGE RETURN (%)	STANDARD DEVIATION (%)	BETA	A	18	20	1.1	B	15	15	0.9	C	12	10	0.6	D	20	22	1.3	E	10	8	0.5	15	CO4
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