



Sanjay Ghodawat University, Kolhapur
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SY MBA 2018-19

School of Commerce and
Management

Department:- Management

Course Code MMC FM 614

Investment analysis and
portfolio management

Semester – Even IV

Day and Date :- Thursday
30/5/2019

End Semester Examination

Time: 3 hrs, Max Marks: 100
2.30 to 5.30 PM.

Instructions:

- 1) All Questions are compulsory.
- 2) Answer of optional question will not be considered for evaluation

		Marks	COs	Bloom 's Level
Q.1	Answer the following Questions.			
a)	How investment can be differentiated from, speculation and gambling?. Explain marketable investment avenues?	10	CO1	L2
b)	Describe company analysis with industry growth cycle?	10	CO2	L2
	OR			
b)	Demonstrate how fundamental analysis will help to investor for making the investment decision	10	CO2	L3
Q.2	Answer the following			
a)	Illustrate how financial analysis and financial pattern will change capital structure of Indian companies.	10	CO3	L3
b)	Examine, Is technical analysis substitute for fundamental analysis?	10	CO4	L4
	OR			
b)	Describe the Dow theory as indicator that are useful in studying the trends of the market?	10	CO4	L2
Q.3	Answer the following			
a)	Illustrate with example Random walk theory.	10	CO5	L3
	OR			
a)	Compare and contrast efficient market hypothesis with fundamental and technical analysis.	10	CO5	L4
Q.4	Answer the following			
a)	Interpret mean- variance approach for estimation of return and risk of security?	10	CO6	L3

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- b) Using the following information find expected return, variance and standard deviation of stock A and B. 10 CO6 L5

States	Probability	Return on Stock _A	Return on Stock _B
1	20%	25%	9%
2	30%	18%	15%
3	50%	10%	30%

- c) From the above data in Q. 4 b) find the covariance and correlation between Stock A and B. 10 CO6 L4

OR

- c) Evaluate how Markowitz approach and the sharpe approach is used for solving portfolio choice problem? 10 CO6 L5

Q.5 Answer the following

- a) "Market efficiency mean you can randomly pick stocks from a stock exchange to form your portfolio" defend or support the statement with justification? 10 CO5 L6
- b) Evaluate Optimal portfolio management process and factors affecting portfolio performance & construct optimal portfolio with diversification? 10 CO5 L6

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