

Roll No: 

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**MBA**  
**(SEM III) THEORY EXAMINATION 2024-25**  
**INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT**

**TIME: 3 HRS****M.MARKS: 100**

**Note:** Attempt all Sections. In case of any missing data; choose suitably.

**SECTION A**

**1. Attempt all questions in brief. 2 x 10 = 20**

Q no.	Question	CO	Level
a.	Define stock exchange and list its primary functions.	1	K1
b.	List the major regulatory bodies governing equity markets.	1	K1
c.	Name the key assumptions of Markowitz's Portfolio Theory.	2	K1
d.	Explain how beta measures systematic risk.	2	K2
e.	Name the basic principles of Dow Theory.	3	K1
f.	Explain the different types of charts used in technical analysis.	3	K2
g.	Summarize balance sheet valuation.	4	K2
h.	What does the Price/Book Value ratio measure?	4	K1
i.	Explain the primary purpose of evaluating a portfolio's performance.	5	K2
j.	Recall the role of mutual funds in portfolio management.	5	K1

**SECTION B**

**2. Attempt any three of the following: 10 x 3 = 30**

Q no.	Question	CO	Level
a.	Analyze how clearing and settlement procedures affect market efficiency.	1	K1
b.	Compare the strengths and limitations of Markowitz's Theory and the Single Index Model.	2	K4
c.	Discuss the impact of breaking a trend line on market sentiment.	3	K6
d.	Analyze the impact of changes in market interest rates on bond prices.	4	K4
e.	Compare the impact of active versus passive portfolio revision strategies.	5	K5

**SECTION C**

**3. Attempt any one part of the following: 10 x 1 = 10**

Q no.	Question	CO	Level
a.	Evaluate the effectiveness of regulatory systems in equity markets.	1	K5
b.	Assess the limitations of stock exchanges in developing markets.	1	K5

**4. Attempt any one part of the following: 10 x 1 = 10**

Q no.	Question	CO	Level
a.	Evaluate the importance of combining economic, industry, and company analysis for investment decisions.	2	K5
b.	Examine the effectiveness of variance and standard deviation as measures of investment risk.	2	K4

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**5. Attempt any one part of the following: 10 x 1 = 10**

Q no.	Question	CO	Level
a.	Compare the implications of EMH for active versus passive investment strategies.	3	K4
b.	Assess the importance of relative strength analysis in a bearish market.	3	K5

**6. Attempt any one part of the following: 10 x 1 = 10**

Q no.	Question	CO	Level
a.	Evaluate the importance of EVA compared to traditional financial metrics.	4	K5
b.	Discuss the impact of an upward-sloping versus downward-sloping yield curve on bond portfolios.	4	K6

**7. Attempt any one part of the following: 10 x 1 = 10**

Q no.	Question	CO	Level
a.	Analyze how these three measures account for risk in portfolio performance evaluation.	5	K4
b.	Interpret the reliability of historical performance data in predicting future portfolio performance.	5	K5