GIET UNIVERSITY, GUNUPUR – 765022
M. B. A (Third Semester) Regular Examinations, January – 2024
21MBAFM23004 – Financial Analytics

Time: 3 hrs   Maximum: 60 Marks

(The figures in the right hand margin indicate marks.)

PART – A   **(2 x 10 = 20 Marks)**

Q.1. Answer *ALL* questions

		CO #	Blooms Level
a.	Write a short note on Standard Deviation applicability in financial analytics.	CO1	K1
b.	Write a short note on Sample Covariance.	CO1	K1
c.	List out the effects of Housing Crisis.	CO2	K4
d.	Write a short note on Stock Investments.	CO2	K1
e.	Write a short note on Cross-sectional Data.	CO3	K1
f.	Write a short note on Stationarity Assumptions.	CO3	K1
g.	List out the components of the Markov-Switching Model.	CO4	K4
h.	Write a short note on The Beta Distribution.	CO4	K1
i.	Write a short note on OTC Trading.	CO5	K1
j.	Write a short note on Momentum Indicators.	CO5	K1

PART – B   **(8 x 5 = 40 Marks)**

Answer *ALL* questions

		Marks	CO #	Blooms Level
2. a.	Briefly discuss about Piotroski Score.	8	CO1	K2
	(OR)			
b.	Briefly explain the various parameters of Blue Chip Companies.	8	CO1	K2
3.a.	(i) Briefly discuss about classification of Bonds.	8	CO2	K2
	(ii) Explain various risks associated with Bond with examples.			
	(OR)			
b.	(i) Briefly discuss various types of data sets.	8	CO2	K2
	(ii) Explain the procedure of adjusting for Stock Splits.			
4.a.	(i)Explain Auto-Regressive Moving Average Processes.	8	CO3	K2
	(ii) Compare and contrast between One-lag differencing vs. two-lag differencing.			
	(OR)			
b.	Briefly explain various trend patterns under Power Transformations.	8	CO3	K3
5.a.	(i) Briefly discuss about various properties of Beta Distribution.	8	CO4	K2
	(ii)Explain various applications of Beta Distribution.			
	(OR)			
b.	(i) Explain various applications of Markov Chain Model.	8	CO4	K2
	(ii) Discuss the properties of Markov Chain.			
6.a.	Royal Company of UK has exported goods worth Can Euro 550,000 receivable in 6 months. The exporter wants to hedge the receipt in the forward market. The following information is available: Spot Exchange Rate INR 91.12/GBP Interest Rate in UK is 1.6% and Interest Rate in Indian 6.5% The forward rates truly reflect the interest rates differential. Find out the gain/loss to UK exporter if Indian spot rates (i) declines 3.2%, (ii) gains 9.75% or (iii) remains unchanged over next 3 months.	8	CO5	K4
	(OR)			
b.	(i) Briefly discuss about Relative Strength Index (RSI).	8	CO5	K2
	(ii) Briefly discuss about Moving Average Convergence Divergence (MACD).			